

ATTACHMENT I

**LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
QUARTERLY REPORT ON CASH & INVESTMENTS**

March 31, 2020

Los Angeles County Metropolitan Transportation Authority

CASH AND INVESTMENT REPORT OVERVIEW

March 31, 2020

(In Dollars)

The LACMTA's Treasury Department is responsible for various funds in the following major categories:

	March 31, 2020	December 31, 2019	Change	Note
Operating Funds (a)	\$ 1,781,840,092	\$ 1,508,755,209	\$ 273,084,882	b
Debt Funds:				
Bond Construction Funds	383,301,866	399,612,104	(16,310,238)	c
Bond Principal and Interest	256,380,516	203,840,112	52,540,404	d
Debt Service Reserves and Other Debt	290,266,733	284,106,271	6,160,462	e
Refunding Escrows	97,483,399	97,883,685	(400,286)	f
Pension Assets	1,463,682,003	1,709,443,542	(245,761,538)	g
Other Post Employment Benefit Fund	377,265,935	432,482,880	(55,216,945)	h
HOV, STA, TDA and SAFE Funds	232,787,344	441,539,733	(208,752,389)	i
Other (See Schedule of Other Funds)	62,501,604	57,760,048	4,741,556	j
TOTAL \$	4,945,509,492	\$ 5,135,423,584	\$ (189,914,093)	

a - Operating Portfolio Funds are reported at book value. All other funds are reported at market value.

b - Increase due to funding in excess of monthly recurring expenses and disbursements.

c - Decrease due to payment of capital expenditures from Prop A and Prop C bond proceeds.

d - Increase due to monthly set asides for the Prop A, Prop C, Measure R and General Revenue bonds principal and interest payments.

e - Increase due to the monthly set asides related to the reserve fund requirements for the Crenshaw TIFIA loan.

f - Decrease due to the interest paid on the Prop A 2011 B bonds on 1/1/2020.

g - Decrease due mainly to unfavorable market conditions related to the global spread of COVID-19 and measures to combat the spread.

h - Decrease due mainly to unfavorable market conditions related to the global spread of COVID-19 and measures to combat the spread.

i - Decrease due to payment of FY2020 municipal operator claims in current quarter.

j - Increase due to contributions exceeding payments during the quarter.

Los Angeles County Metropolitan Transportation Authority

Schedule of Other Funds March 31, 2020 (In Dollars)

Fund Name	March 31, 2020	December 31, 2019	Change
ATU Health and Welfare Trust Fund [a]	55,507,659	50,799,089	4,708,570
TCU Health and Welfare Trust Fund [b]	6,993,945	6,960,959	32,986
TOTAL	62,501,604	57,760,048	4,741,556

[a] - The ATU funds in this account are administered by the LACMTA. It is comprised of a checking account to handle normal expense disbursements, and securities held in an investment account managed in accordance with the ATU's Investment Policy.

[b] - The TCU funds in this account are managed by the LACMTA. The custody account holds securities purchased for the TCU H&W Trust Fund in accordance with the Trust's Investment Policy.

Los Angeles County Metropolitan Transportation Authority

SUMMARY and COMPARISON DISCRETIONARY / OPERATING FUNDS March 31, 2020

Description	March 31, 2020	December 31, 2019
Yield to Maturity (at market)		
Bank Deposits	0.53%	0.78%
Local Agency Investment Fund (*)	1.89%	2.11%
Managed Investments	0.89%	1.65%
Total Wtd Avg Yield (at market)	0.91%	1.62%
Wtd Avg. Maturity (days)	464	538
Balances		
Bank Deposits (**)	\$ 173,132,637	\$ 116,912,042
Local Agency Investment Fund (*)	95,743,860	130,000,000
Managed Investments	1,512,963,594	1,261,843,167
Total Book Value	\$ 1,781,840,092	\$ 1,508,755,209
Total Market Value	\$ 1,805,841,863	\$ 1,520,027,100
Total Par Value	\$ 1,777,064,043	\$ 1,504,847,554
Quarterly Interest - Earned	\$ 7,028,490	\$ 7,413,118
Quarterly Interest - Received	\$ 7,421,783	\$ 7,153,922

(*) - Includes \$33 million held in a PTSC account
(**) - Includes \$36 million held in a Bank of the West account

Los Angeles County Metropolitan Transportation Authority

CASH and INVESTMENT SUMMARY DISCRETIONARY / OPERATING FUNDS March 31, 2020

Description	Balance at cost	Average yield at market	Average maturity in days	Percentage	Ratings - (Low - High) (2)
Bank Deposits	\$ 173,132,637 ¹	0.53%	1	9.7%	**
Local Agency Investment Fund	95,743,860	1.89%	208	5.4%	*/***
Managed Investments:					
Money Market Funds	481,102,818	0.33%	1	27.0%	AAA
Commercial Paper	73,287,357	1.51%	81	4.1%	A-1 - A-1+
Medium Term Notes	28,457,730	0.59%	557	1.6%	AAA
U.S. Treasuries	274,780,155	0.31%	930	15.4%	A1+ - AA+
Federal Agencies	278,957,062	0.54%	777	15.7%	A1+ - AA+
Corporate Notes	257,720,177	2.15%	945	14.5%	BBB+ - AAA
Asset Back Securities	62,579,456	2.96%	395	3.5%	AAA
Municipals	56,078,838	1.53%	774	3.1%	A+ - AAA
Subtotal - Managed Investments	1,512,963,594	0.89%	538	84.9%	
Total Cash & Investments	\$ 1,781,840,092	0.91% (***)	464	100.00%	

¹ - Earnings on bank deposits include earnings credits gross of service fees.

² - The source of the ratings is Standard and Poor's rating agency.

(*) - Includes \$30 million held in a PTSC account

(**) - Deposits are collateralized at 110% by U.S. Treasuries.

(***) - The Local Agency Investment Fund (LAIF) is administered by the California State Treasurer's office per Section 16429.1 et seq. of the California Government Code. The LAIF is not rated.

(****) - Weighted average yield at market

Los Angeles County Metropolitan Transportation Authority
DISCRETIONARY / OPERATING FUNDS
March 31, 2020

Investment Manager	Balance at Market in dollars *	Balance at cost in dollars *	Yield to Maturity at market	Average maturity in days	Duration in years	Performance (in percentages, gross of fees)					
						09/30/19	12/31/19	03/31/20	Fiscal Year	Returns since Inception ***	Benchmark since inception **
<u>Short Duration</u>											
Internal Managed Investments	613,620,337	613,161,815	0.45%	15	0.04	0.53%	0.44%	0.36%	1.33%	1.27%	1.30%
Benchmark - 91 day T-Bill				0.20		0.56%	0.46%	0.58%	1.61%		
<u>Intermediate Duration</u>											
LM Capital	232,932,700	226,963,752	1.12%	925	2.57	0.85%	0.48%	2.17%	3.54%	3.86%	3.84%
RBC Global	230,394,100	225,475,463	1.35%	906	2.52	0.88%	0.46%	1.68%	3.05%	2.47%	2.23%
Chandler Asset Mgmt	222,464,882	215,947,622	1.02%	894	2.48	0.84%	0.45%	2.41%	3.73%	1.81%	1.85%
US Bancorp	237,553,347	231,414,942	1.21%	818	2.27	0.82%	0.50%	1.52%	2.86%	1.66%	1.85%
External Managers Composite	923,345,029	899,801,779	1.18%	885	2.46	0.85%	0.47%	1.94%	3.29%		
ICE BofA Merrill Lynch U.S. Govt/Corp 1-5 year Bond Index (***)				914	2.54	0.83%	0.44%	2.97%	4.27%		

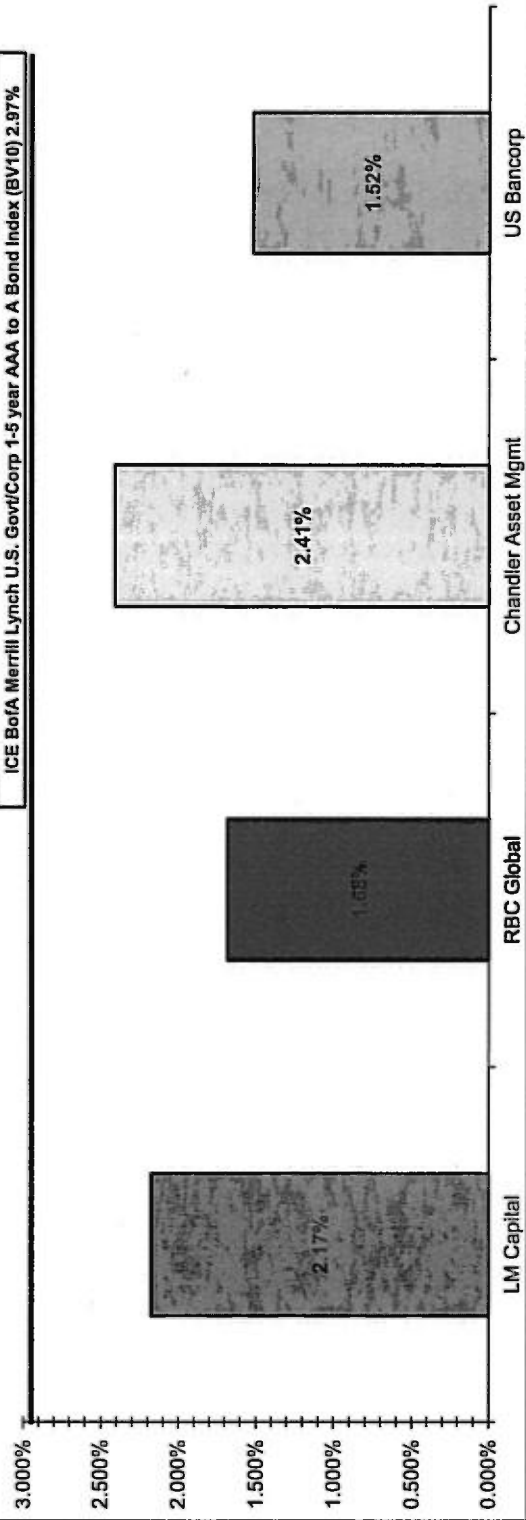
* Cost balance includes accrued income

** Inception Dates; Internal Manager 9/30/93; LM Capital 1/29/90; RBC Global Mgmt 1/1/2008, Chandler Asset Mgmt & US Bancorp 1/2/2013.

*** Inception Benchmarks: Intermediate Duration benchmark returns are a composite of the Inter Continental Exchange (ICE) BofA Merrill Lynch 1-5 yr AA to A Govt/Corp Bond Index (BV'10) from 02/01/2015 and forward, and the BofA Merrill Lynch 1-3 yr Govt/Corp Bond Index from 06/30/2001 to 01/31/2015 (B1A0) and the Lehman Brothers 1-3 yr Govt/Corp Index prior to 6/30/2001. Short Duration benchmark is the 91 day T-Bill plus 20 basis points through 12/31/1997 and 91 day T-Bill from 1/1/1998 forward.

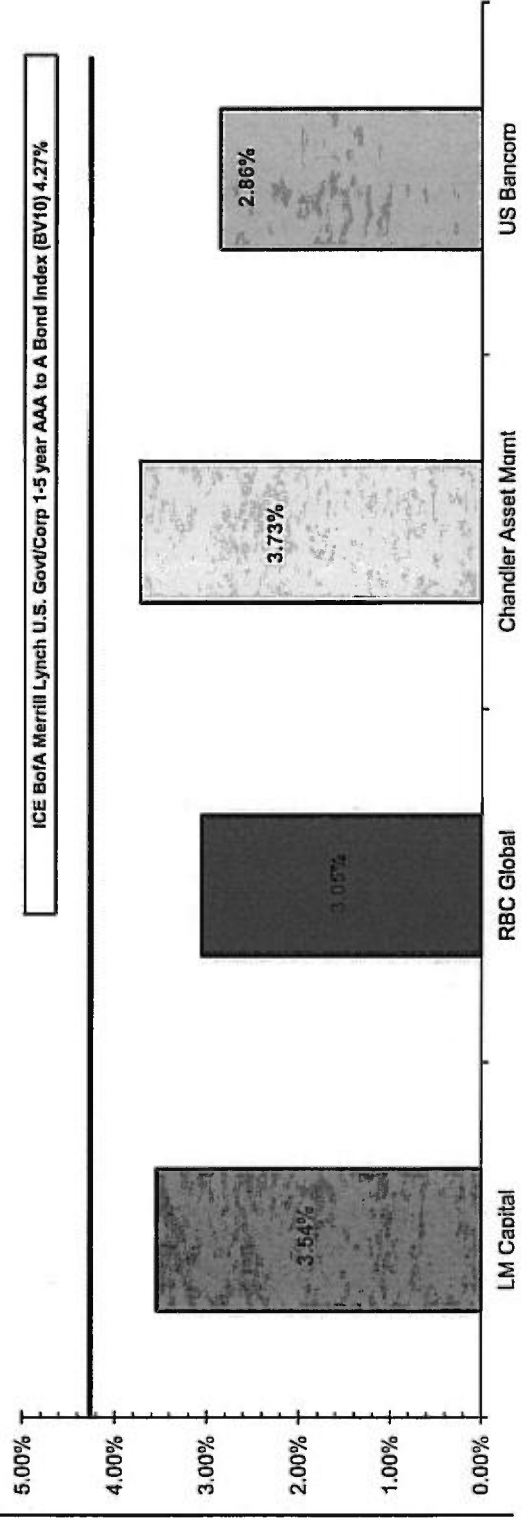
Los Angeles County Metropolitan Transportation Authority
 Intermediate Duration Managers vs.
 BofA Merrill Lynch 1-5 Yr. AAA - A Govt./Credit Index (BV10)
 For the quarter ended March 31, 2020

ICE BofA Merrill Lynch U.S. Govt/Corp 1-5 year AAA to A Bond Index (BV10) 2.97%



Los Angeles County Metropolitan Transportation Authority
 Intermediate Duration Managers vs. B of A Merrill Lynch 1-5 Yr. AAA - A Govt./Credit Index (BV10)
 For the fiscal year to date ended March 31, 2020

ICE BofA Merrill Lynch U.S. Govt/Corp 1-5 year AAA to A Bond Index (BV10) 4.27%



Los Angeles County Metropolitan Transportation Authority

LIQUIDITY SCHEDULE DISCRETIONARY / OPERATING FUNDS March 31, 2020

	Availability	Balance at Cost	Average yield at market	Cumulative Availability
Bank Deposits	Immediate	173,132,637	0.53%	173,132,637
Money Market Funds	Immediate	481,102,818	0.33%	654,235,455
Local Agency Investment Fund (*)	Immediate	95,743,860	1.89%	749,979,315
Investments Maturing :				
	90 days or less	119,990,320	0.44%	869,969,635
	91 days to 6 months	43,608,633	1.03%	913,578,268
	6 months to 1 year	67,923,909	0.98%	981,502,177
	1 year to 2 years	197,203,846	1.03%	1,178,706,023
	2 years to 3 years	217,677,779	1.40%	1,396,383,802
	3 years to 5 years	385,456,290	1.16%	1,781,840,092
Total Cash & Investments		\$ 1,781,840,092	0.91% (**)	

(*) - Includes \$30 million held in a PTSC account
(**) - Weighted average yield at market

Los Angeles County Metropolitan Transportation Authority

LA COUNTY TREASURER'S INVESTMENT POOL

March 31, 2020

The LACMTA is the administrator of various funds that are invested with the Los Angeles County Treasurer Investment Pool. As of March 31, 2020, the funds totaled \$232.8 million.

The earnings rate for March was not available for inclusion in this report.

	in thousands
High Occupancy Vehicle Project Funds	\$ 117.2
State Transit Assistance Bus Funds	36,040.0
State Transit Assistance Rail Funds	33,421.6
State of Good Repair S1A Funds - Rail	6,857.1
State of Good Repair S1B Funds - Bus	11,086.1
Transportation Development Act Local Transportation Account	144,497.9
Service Authority Freeway Emergency Funds	767.4
Total Administered Funds	\$ 232,787.3

Los Angeles County Metropolitan Transportation Authority

GLOSSARY

March 31, 2020

- Book Value :** The original cost of the investment, plus accrued interest and amortization of any discount or premium.
- Duration :** The approximate percentage change in the price of a bond or portfolio for a 100 basis point shift in the yield curve.
- Market Value :** The current market price of the investment including accrued interest.
- Par or Face Value :** The principal amount paid at maturity.
- Yield to Maturity :** The single rate of return earned on an investment considering all cash flows and timing factors.

**ATTACHMENT II
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
PURCHASE DETAIL REPORT
3/1/20 TO 3/31/20**

Settle Date	Cusip	Type	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Yield	Broker/Dealer
03/02/2020	912796XB0	US Treasury	UNITED STATES TREASURY	03/17/2020	0.000%	\$ 15,700,000.00	\$ 15,690,580.00	\$ -	1.440%	BOFA SECURITIES INC.
03/03/2020	912796XB0	US Treasury	UNITED STATES TREASURY	03/17/2020	0.000%	\$ 28,000,000.00	\$ 27,986,851.67	\$ -	1.207%	CITIGROUP GLOBAL MARKETS INC.
03/03/2020	912796TL3	US Treasury	UNITED STATES TREASURY	03/17/2020	0.000%	\$ 28,000,000.00	\$ 27,987,291.73	\$ -	1.021%	WELLS FARGO SECURITIES LLC
03/04/2020	313384UM9	US Agency	FEDL HOME LOAN BANKS	03/19/2020	0.000%	\$ 34,000,000.00	\$ 33,985,833.33	\$ -	1.001%	REC CAPITAL MARKETS, LLC
03/05/2020	3137EAEP0	US Agency	FREDDIE MAC	02/12/2025	1.500%	\$ 3,177,580.85	\$ 3,177,580.85	\$ 2,699.38	1.500%	WELLS FARGO SECURITIES LLC
03/05/2020	313384VH9	US Agency	FEDL HOME LOAN BANKS	04/08/2020	0.000%	\$ 4,100,000.00	\$ 4,096,515.00	\$ -	0.900%	UBS FINANCIAL SERVICES INC.
03/05/2020	912796XC8	US Treasury	UNITED STATES TREASURY	03/24/2020	0.000%	\$ 11,000,000.00	\$ 10,994,757.58	\$ -	0.903%	BOFA SECURITIES INC.
03/05/2020	912796TK5	US Treasury	UNITED STATES TREASURY	03/12/2020	0.000%	\$ 20,000,000.00	\$ 19,995,916.67	\$ -	1.050%	DAIWA CAPITAL MARKETS AMERICA
03/05/2020	912796TL3	US Treasury	UNITED STATES TREASURY	03/19/2020	0.000%	\$ 30,000,000.00	\$ 29,988,951.67	\$ -	0.947%	CITIGROUP GLOBAL MARKETS INC.
03/05/2020	911312BT2	Corp Notes	UNITED PARCEL SERVICE INC	09/01/2024	2.200%	\$ 3,000,000.00	\$ 3,111,600.00	\$ 733.33	2.200%	Morgan Stanley
03/05/2020	68389XB53	Corp Notes	ORACLE CORP	11/15/2024	2.950%	\$ 1,050,000.00	\$ 1,127,469.00	\$ 9,464.58	2.950%	Morgan Stanley
03/05/2020	3130AGWK7	US Agency	FEDL HOME LOAN BANKS	08/15/2024	1.500%	\$ 2,000,000.00	\$ 2,067,760.00	\$ 2,000.00	1.500%	Loop Capital Markets
03/09/2020	89788AA7	Corp Notes	TRUIST BANK	03/10/2025	1.500%	\$ 1,400,000.00	\$ 1,397,116.00	\$ -	1.500%	SUNTRUST ROBINSON HUMPHREY INC
03/09/2020	89788JAB5	Corp Notes	TRUIST BANK	03/09/2023	1.250%	\$ 1,700,000.00	\$ 1,698,810.00	\$ -	1.250%	SUNTRUST ROBINSON HUMPHREY INC
03/10/2020	313384UD9	US Agency	FEDL HOME LOAN BANKS	03/11/2020	0.000%	\$ 27,500,000.00	\$ 27,499,236.11	\$ -	1.000%	Suntrust
03/10/2020	166764BG4	Corp Notes	CHEVRON CORP	05/16/2021	2.100%	\$ 523,000.00	\$ 527,973.73	\$ 3,477.95	2.100%	BONY/TORONTO DOMINION SECURITI
03/10/2020	297368AH3	Corp Notes	ESTEE LAUDER COMPANIES IN	05/10/2021	1.700%	\$ 750,000.00	\$ 736,045.00	\$ 4,250.00	1.700%	GOLDMAN, SACHS & CO
03/11/2020	313588UE3	US Agency	FEDL NATL MORTG ASSOC	03/12/2020	0.000%	\$ 35,500,000.00	\$ 35,499,063.19	\$ -	0.950%	PERSHING LLC
03/11/2020	89233CG80	Comm'l Paper	Toyota Motor Credit Corporation	09/08/2020	0.000%	\$ 5,755,000.00	\$ 5,733,009.51	\$ -	0.760%	CITIGROUP GLOBAL MARKETS INC.
03/11/2020	47789KAB9	Asset Backed	John Deere 2020 A2	01/17/2023	1.010%	\$ 410,000.00	\$ 409,971.01	\$ -	1.010%	BOFA SECURITIES INC.
03/11/2020	713448BR8	Corp Notes	PEPSICO INC	11/01/2020	3.125%	\$ 750,000.00	\$ 759,502.50	\$ 8,463.54	3.125%	BONY/TORONTO DOMINION SECURITI
03/11/2020	594918BG8	Corp Notes	MICROSOFT CORP	11/03/2020	2.000%	\$ 1,150,000.00	\$ 1,156,221.50	\$ 8,177.78	2.000%	BONY/TORONTO DOMINION SECURITI
03/12/2020	313384UF4	US Agency	FEDL HOME LOAN BANKS	03/12/2025	1.375%	\$ 31,500,000.00	\$ 31,499,912.50	\$ -	0.900%	UBS FINANCIAL SERVICES INC.
03/13/2020	882508BH6	Corp Notes	TEXAS INSTRUMENTS INC	03/12/2025	1.375%	\$ 2,425,000.00	\$ 2,421,386.75	\$ -	1.375%	Merrill Lynch Fixed Income
03/13/2020	313384UJ6	US Agency	FEDL HOME LOAN BANKS	03/16/2020	0.000%	\$ 10,000,000.00	\$ 9,999,041.67	\$ -	1.150%	WELLS FARGO SECURITIES LLC
03/13/2020	313384UL1	US Agency	FEDL HOME LOAN BANKS	03/18/2020	0.000%	\$ 10,000,000.00	\$ 9,999,097.22	\$ -	0.650%	BOFA SECURITIES INC.
03/13/2020	313384UN7	US Agency	FEDL HOME LOAN BANKS	03/20/2020	0.000%	\$ 30,000,000.00	\$ 29,994,750.00	\$ -	0.900%	CITIGROUP GLOBAL MARKETS INC.
03/13/2020	3133ELNE0	US Agency	FEDL FARM CREDIT BANKS	02/14/2024	1.430%	\$ 3,000,000.00	\$ 3,072,060.00	\$ 3,455.83	1.430%	LOOP CAPITAL MARKETS LLC
03/16/2020	912828ZC7	US Treasury	UNITED STATES TREASURY	02/28/2025	1.125%	\$ 4,000,000.00	\$ 4,120,156.24	\$ 1,589.67	1.125%	CITIGROUP GLOBAL MARKETS INC.
03/17/2020	313384UT4	US Agency	FEDL HOME LOAN BANKS	03/25/2020	0.000%	\$ 9,500,000.00	\$ 9,498,931.25	\$ -	0.450%	DAIWA CAPITAL MARKETS AMERICA
03/17/2020	43813RAB3	US Treasury	UNITED STATES TREASURY	03/24/2020	0.000%	\$ 20,000,000.00	\$ 19,999,533.33	\$ -	0.120%	DAIWA CAPITAL MARKETS AMERICA
03/17/2020	3133ELTV6	US Agency	FEDL FARM CREDIT BANKS	03/17/2025	0.900%	\$ 3,000,000.00	\$ 2,995,440.00	\$ -	0.900%	Loop Capital Markets
03/17/2020	94974BGH7	Corp Notes	WELLS FARGO & CO	02/19/2025	3.000%	\$ 1,000,000.00	\$ 1,009,580.00	\$ 2,333.33	3.000%	GOLDMAN, SACHS & CO
03/17/2020	43813RAB3	Asset Backed	HONDA AUTO 201 A2	10/21/2022	1.630%	\$ 2,000,000.00	\$ 1,993,984.38	\$ 1,901.67	1.630%	Merrill Lynch Fixed Income
03/17/2020	38013TAD3	Asset Backed	GM FINANCIAL 193 A3	06/20/2022	2.030%	\$ 2,000,000.00	\$ 1,997,343.75	\$ 3,045.00	2.030%	GOLDMAN, SACHS & CO
03/17/2020	03066LAD0	Asset Backed	AMERICREDIT 182 A3	03/18/2023	3.150%	\$ 2,000,000.00	\$ 2,019,062.50	\$ 5,075.00	3.150%	GOLDMAN, SACHS & CO
03/19/2020	478160BS2	Corp Notes	FEDL HOME LOAN BANKS	03/23/2021	0.000%	\$ 16,700,000.00	\$ 16,699,953.61	\$ -	0.020%	UBS FINANCIAL SERVICES INC.
03/19/2020	478160BS2	Corp Notes	JOHNSON & JOHNSON	03/01/2021	1.650%	\$ 750,000.00	\$ 749,160.00	\$ 618.75	1.650%	BARCLAYS CAPITAL INC.
03/20/2020	313004CH3	US Agency	FEDL HOME LOAN BANKS	03/14/2025	2.375%	\$ 2,000,000.00	\$ 2,115,540.00	\$ 791.67	2.375%	WELLS FARGO SECURITIES LLC
03/23/2020	43815AAC6	Asset Backed	HONDA AUTO 184 A3	01/15/2023	3.160%	\$ 2,000,000.00	\$ 2,011,000.00	\$ 1,404.44	3.160%	Siebert Williams
03/25/2020	912828ZC7	US Treasury	UNITED STATES TREASURY	02/28/2025	1.125%	\$ 1,000,000.00	\$ 1,029,609.38	\$ 764.27	1.125%	JP MORGAN SECURITIES LLC
03/25/2020	3135G0X24	US Agency	FEDL NATL MORTG ASSOC	01/07/2025	1.625%	\$ 1,000,000.00	\$ 1,030,350.00	\$ 3,385.42	1.625%	WELLS FARGO SECURITIES LLC
03/26/2020	50000DFW1	Comm'l Paper	Koch Industries, Inc.	06/30/2020	0.000%	\$ 5,700,000.00	\$ 5,666,560.00	\$ -	2.200%	WELLS FARGO SECURITIES LLC
03/27/2020	341081FZ5	Municipal	FLORIDA POWER & LIGHT CO	04/01/2025	2.850%	\$ 500,000.00	\$ 499,490.00	\$ -	2.850%	WELLS FARGO SECURITIES LLC
03/30/2020	313378CR0	US Agency	FEDL HOME LOAN BANKS	03/11/2022	2.250%	\$ 3,000,000.00	\$ 3,104,290.00	\$ 3,562.50	2.250%	CANTOR FITZGERALD & CO / CASTLEOAK
						\$ 418,448,000.00	\$ 419,173,578.63	\$ 67,194.11		
							\$ 67,194.11	\$ -		
							\$ 419,240,772.74	\$ -		

**ATTACHMENT II
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
SALES DETAIL REPORT
3/1/20 TO 3/31/20**

Settle Date	Cusip	Type	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain/(Loss)	Broker/Dealer
03/04/2020	912828Y46	US Treasury	UNITED STATES TREASURY	07/31/2020	2.625%	\$ 2,500,000.00	\$ 2,516,503.91	\$ 5,949.52	\$ 12,988.29	U.S. Bank
03/05/2020	0258M0EB1	Corp Notes	AMERICAN EXPRESS CREDIT CORP	05/05/2021	2.250%	\$ 1,200,000.00	\$ 1,212,048.00	\$ 9,000.00	\$ 8,868.00	KEYBANC CAPITAL MARKETS INC
03/05/2020	740189AL9	Corp Notes	PRECISION CASTPARTS CORP	06/15/2020	2.250%	\$ 1,000,000.00	\$ 1,001,620.00	\$ 5,000.00	\$ (24,580.00)	WELLS FARGO SECURITIES LLC
03/06/2020	17323FAE8	Corp Notes	CITIBANK NA	06/12/2020	2.100%	\$ 1,400,000.00	\$ 1,401,932.00	\$ 6,860.00	\$ 2,534.00	BANK OF NEW YORK TORONTO DOM
03/06/2020	200339DW6	Corp Notes	COMERICA BANK	06/02/2020	2.500%	\$ 850,000.00	\$ 852,235.50	\$ 5,548.61	\$ 2,788.00	RONY/TORONTO DOMINION SECURITI
03/06/2020	31677QBK4	Corp Notes	FIFTH THIRD BANK (OHIO)	10/30/2020	2.200%	\$ 700,000.00	\$ 703,514.00	\$ 5,390.00	\$ 3,780.00	PERSHING LLC
03/06/2020	02582JHE3	Asset Backed	AMERICAN EXPRESS 173 A	04/15/2020	1.770%	\$ 400,000.00	\$ 400,187.50	\$ 413.00	\$ 2,984.38	WELLS FARGO SECURITIES LLC
03/09/2020	89190BAD0	Asset Backed	TOYOTA AUTO 17B A3	07/15/2021	1.760%	\$ 878,091.30	\$ 878,914.51	\$ 1,030.29	\$ 11,936.55	PERSHING LLC
03/12/2020	313383HU8	US Agency	FEDERAL HOME LOAN BANKS	06/12/2020	1.750%	\$ 1,900,000.00	\$ 1,905,434.00	\$ 8,312.50	\$ (11,799.00)	CITIGROUP GLOBAL MARKETS INC.
03/12/2020	9128284G2	US Treasury	UNITED STATES TREASURY	04/15/2021	2.375%	\$ 400,000.00	\$ 408,342.41	\$ 3,867.49	\$ 4,842.41	WELLS FARGO SECURITIES LLC
03/13/2020	912828WC0	US Treasury	UNITED STATES TREASURY	10/31/2020	1.750%	\$ 4,200,000.00	\$ 4,234,289.06	\$ 27,057.69	\$ 18,718.75	BARCLAYS CAPITAL INC FIXED INC
03/13/2020	9128286G0	US Treasury	UNITED STATES TREASURY	02/29/2024	2.375%	\$ 3,000,000.00	\$ 3,201,445.29	\$ 2,516.98	\$ 209,609.35	CREDIT SUISSE SECURITIES
03/16/2020	9128284P2	US Treasury	UNITED STATES TREASURY	05/15/2021	2.625%	\$ 1,000,000.00	\$ 1,023,750.00	\$ 8,798.08	\$ 10,000.00	SCOTIA CAPITAL (USA) INC.
03/16/2020	94974BGM6	Corp Notes	WELLS FARGO & CO	07/22/2020	2.600%	\$ 3,000,000.00	\$ 3,007,440.00	\$ 11,700.00	\$ 9,120.00	WELLS FARGO SECURITIES LLC
03/17/2020	9128284G2	US Treasury	UNITED STATES TREASURY	04/15/2021	2.375%	\$ 2,000,000.00	\$ 2,040,540.18	\$ 19,986.34	\$ 23,040.18	WELLS FARGO SECURITIES LLC
03/19/2020	912828G38	US Treasury	UNITED STATES TREASURY	11/15/2024	2.250%	\$ 2,300,000.00	\$ 2,441,593.75	\$ 17,771.29	\$ 64,777.34	CREDIT SUISSE SECURITIES
03/20/2020	912828L99	US Treasury	UNITED STATES TREASURY	10/31/2020	1.375%	\$ 2,000,000.00	\$ 2,014,531.25	\$ 10,652.47	\$ 39,368.29	NOMURA SECURITIES INTL.
03/25/2020	912828XM7	US Treasury	UNITED STATES TREASURY	07/31/2020	1.625%	\$ 1,800,000.00	\$ 1,809,914.06	\$ 4,339.29	\$ 767.41	NOMURA SECURITIES INTL.
03/30/2020	9128284P2	US Treasury	UNITED STATES TREASURY	05/15/2021	2.625%	\$ 3,000,000.00	\$ 3,082,265.64	\$ 29,423.08	\$ 41,015.64	CITIGROUP GLOBAL MARKETS INC.
						\$ 33,528,091.30	\$ 34,136,501.06	\$ 183,616.63	\$ 430,759.58	
							\$ 183,616.63			
							\$ 34,320,117.69			

ATTACHMENT II
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
CALL DETAIL REPORT
3/1/20 TO 3/31/20

Settle Date	Cusip	Type	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain/(Loss)	Broker/Dealer
03/06/2020	4592001F9	Corp Notes	INTL BUSINESS MACHINES CORP	02/19/2021	2.250%	\$ 3,100,000.00	\$ 3,124,568.96	\$ -	\$ 28,505.96	Not applicable

**ATTACHMENT III
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
OPERATING PORTFOLIO QUARTERLY GAIN/ (LOSS) REPORT
01/01/20 to 03/31/20**

Settle Date	Cusip	Type	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain / (Loss)	Broker/Dealer
01/07/2020	3134UGC8	US Agency	FEDL HOME LOAN MORTG CORP	10/07/2021	2.000%	\$ 1,500,000.00	\$ 1,500,000.00	\$ -	\$ -	not applicable
02/21/2020	20030NCQ2	Corp Note	COMCAST CORP	10/01/2021	3.450%	\$ 1,575,000.00	\$ 1,622,470.50	\$ -	\$ 49,061.25	not applicable
02/26/2020	3130AGYJ8	US Agency	FEDERAL HOME LOAN BANKS	08/26/2022	2.000%	\$ 2,300,000.00	\$ 2,300,000.00	\$ -	\$ 1,380.00	not applicable
03/06/2020	459200JF9	Corp Notes	INTL BUSINESS MACHINES CORP	02/19/2021	2.250%	\$ 3,100,000.00	\$ 3,124,568.96	\$ -	\$ 28,505.96	Not applicable
			Subtotal Calls for the Quarter			\$8,475,000.00	\$8,547,039.46	\$0.00	\$78,947.21	

Settle Date	Cusip	Type	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain / (Loss)	Broker/Dealer
01/06/2020	9128284J6	US Treasury	UNITED STATES TREASURY	04/30/2020	2.375%	\$ 2,000,000.00	\$ 2,005,000.00	\$ 8,743.13	\$ (187.50)	CITIGROUP GLOBAL MARKETS INC.
01/09/2020	3135G0A78	US Agency	FEDL NATL MORTG ASSOC	01/21/2020	1.625%	\$ 3,750,000.00	\$ 3,750,112.50	\$ 28,437.50	\$ (20,212.50)	Morgan Stanley
01/16/2020	94974BGR5	Corp Notes	WELLS FARGO & CO	12/07/2020	2.550%	\$ 3,000,000.00	\$ 3,018,120.00	\$ 8,287.50	\$ (42,846.00)	KEYBANC CAPITAL MARKETS INC
01/22/2020	9128284J6	US Treasury	UNITED STATES TREASURY	04/30/2020	2.375%	\$ 1,600,000.00	\$ 1,603,375.00	\$ 8,664.84	\$ (625.00)	MORGAN STANLEY & CO. LLC
01/23/2020	64971WZZ6	Municipal	NEW YORK N Y CITY TRANSIT	02/01/2020	1.500%	\$ 2,000,000.00	\$ 1,999,560.00	\$ 14,333.33	\$ (10,940.00)	KEYBANC CAPITAL MARKETS INC
02/20/2020	313383HJ8	US Agency	FEDERAL HOME LOAN BANKS	06/12/2020	1.750%	\$ 3,100,000.00	\$ 3,101,674.00	\$ 10,247.22	\$ (16,573.00)	MORGAN STANLEY DW INC
03/05/2020	740189A19	Corp Notes	PRECISION CASTPARTS CORP	06/15/2020	2.250%	\$ 1,000,000.00	\$ 1,001,620.00	\$ 5,000.00	\$ (24,580.00)	WELLS FARGO SECURITIES LLC
03/12/2020	313383HU8	US Agency	FEDERAL HOME LOAN BANKS	06/12/2020	1.750%	\$ 1,900,000.00	\$ 1,905,434.00	\$ 8,312.50	\$ (11,799.00)	CITIGROUP GLOBAL MARKETS INC.
			Subtotal Losses for the Quarter			\$18,350,000.00	\$18,384,895.50	\$ 92,026.02	\$ (127,763.00)	

Settle Date	Cusip	Type	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain / (Loss)	Broker/Dealer
01/06/2020	037833DM9	Corp Notes	APPLE INC	09/11/2024	1.800%	\$ 900,000.00	\$ 895,221.00	\$ 5,175.00	\$ 2,430.00	KEYBANC CAPITAL MARKETS INC
01/08/2020	24422EUD9	Corp Notes	JOHN DEERE CAPITAL CORP	03/12/2021	2.875%	\$ 1,000,000.00	\$ 1,012,290.00	\$ 9,263.89	\$ 12,970.00	WELLS FARGO SECURITIES LLC
01/09/2020	313383HU8	US Agency	FEDERAL HOME LOAN BANKS	06/12/2020	1.750%	\$ 100,000.00	\$ 100,058.00	\$ 131.25	\$ 242.00	PERSHING ILC
01/09/2020	166764AY6	Corp Notes	CHEVRON CORP	11/17/2020	2.419%	\$ 1,200,000.00	\$ 1,205,712.00	\$ 4,192.93	\$ 5,712.00	US Bank
01/13/2020	14912L6U0	Corp Notes	CATERPILLAR FINL SERV CORP	08/09/2021	1.700%	\$ 1,200,000.00	\$ 1,197,276.00	\$ 8,726.67	\$ 8,988.00	CITIGROUP GLOBAL MARKETS INC.
01/21/2020	90331HNX7	Corp Notes	US BANK NA	11/16/2021	3.450%	\$ 1,000,000.00	\$ 1,028,170.00	\$ 6,229.17	\$ 29,550.00	U.S. Bank
01/22/2020	912828N89	US Treasury	UNITED STATES TREASURY	01/31/2021	1.375%	\$ 100,000.00	\$ 99,796.88	\$ 653.87	\$ 355.14	GOLDMAN, SACHS & CO.
01/24/2020	200339DW6	Corp Notes	COMERICA BANK	06/02/2020	2.500%	\$ 650,000.00	\$ 651,430.00	\$ 2,347.22	\$ 1,852.50	PERSHING ILC
02/06/2020	654747AD6	Asset Backed	Nissan Auto 17A A3	08/16/2021	1.740%	\$ 161,667.48	\$ 161,654.86	\$ 164.09	\$ 4.50	U.S. Bank
02/06/2020	3130AABG2	Asset Backed	Bank of America 171 A	03/16/2020	1.950%	\$ 200,000.00	\$ 200,062.50	\$ 227.50	\$ 3,195.31	GOLDMAN, SACHS & CO.
02/06/2020	3130AABG2	Asset Backed	FEDERAL HOME LOAN BANKS	11/29/2021	1.875%	\$ 4,000,000.00	\$ 4,026,920.00	\$ 13,958.33	\$ 8,680.00	US Bank
02/10/2020	US3137EABFZ	US Agency	FREDDIE MAC	04/20/2020	1.375%	\$ 2,475,935.75	\$ 2,473,935.75	\$ 10,398.44	\$ 7,400.25	CITIGROUP GLOBAL MARKETS INC.
02/12/2020	02582H1E3	Asset Backed	American Express 173 A	04/15/2020	1.770%	\$ 900,000.00	\$ 900,140.63	\$ 1,194.75	\$ 6,433.60	BONY/TORONTO DOMINION SECUR
02/14/2020	313383HU8	US Agency	FEDERAL HOME LOAN BANKS	06/12/2020	2.625%	\$ 1,500,000.00	\$ 1,507,207.03	\$ 1,514.42	\$ 4,636.00	PERSHING ILC
02/14/2020	912828Y46	US Treasury	UNITED STATES TREASURY	07/31/2020	1.500%	\$ 2,000,000.00	\$ 1,999,375.00	\$ 6,229.51	\$ 5,097.66	CITIGROUP GLOBAL MARKETS INC.
02/14/2020	912828X85	US Treasury	UNITED STATES TREASURY	05/31/2020	1.500%	\$ 4,000,000.00	\$ 3,993,880.00	\$ 26,583.33	\$ 60,250.00	US Bank
02/20/2020	3135G0J20	US Agency	FEDL NATL MORTG ASSOC	02/26/2021	1.375%	\$ 1,150,000.00	\$ 1,149,011.72	\$ 7,558.72	\$ 5,480.47	NOMURA SECURITIES INTL
02/21/2020	912828L32	US Treasury	UNITED STATES TREASURY	08/31/2020	1.375%	\$ 700,000.00	\$ 700,136.72	\$ 227.50	\$ 11,101.56	GOLDMAN, SACHS & CO.
02/21/2020	05522RCW6	Asset Backed	Bank of America 171 A	03/16/2020	1.950%	\$ 1,175,000.00	\$ 1,174,082.03	\$ 4,103.62	\$ 15,980.86	CITIGROUP GLOBAL MARKETS INC.
02/21/2020	912828VA5	US Treasury	UNITED STATES TREASURY	04/30/2020	1.125%	\$ 2,500,000.00	\$ 2,516,503.91	\$ 5,949.52	\$ 12,988.29	U.S. Bank
03/04/2020	912828Y46	US Treasury	UNITED STATES TREASURY	07/31/2020	2.625%	\$ -	\$ -	\$ -	\$ -	

**ATTACHMENT III
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
OPERATING PORTFOLIO QUARTERLY GAIN/ (LOSS) REPORT
01/01/20 to 03/31/20**

Settle Date	Cusip	Type	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain / (Loss)	Broker/Dealer
03/05/2020	0258M0EB1	Corp Notes	AMERICAN EXPRESS CREDIT CORP	05/05/2021	2.250%	\$ 1,200,000.00	\$ 1,212,048.00	\$ 9,000.00	\$ 8,868.00	KEYBANC CAPITAL MARKETS INC
03/06/2020	17325FAE8	Corp Notes	CITIBANK NA	06/12/2020	2.100%	\$ 1,400,000.00	\$ 1,401,932.00	\$ 6,860.00	\$ 2,534.00	BANK OF NEW YORK TORONTO DOM
03/06/2020	200339DW6	Corp Notes	COMERICA BANK	06/02/2020	2.500%	\$ 850,000.00	\$ 852,235.50	\$ 5,548.61	\$ 2,788.00	BONY/TORONTO DOMINION SECURITI
03/06/2020	02582JHE3	Asset Backed	AMERICAN EXPRESS 173 A	04/15/2020	1.770%	\$ 400,000.00	\$ 400,187.50	\$ 413.00	\$ 2,984.38	WELLS FARGO SECURITIES LLC
03/06/2020	31677QBK4	Corp Notes	FIFTH THIRD BANK (OHIO)	10/30/2020	2.200%	\$ 700,000.00	\$ 703,514.00	\$ 5,390.00	\$ 3,780.00	PERSHING LLC
03/09/2020	89190BAD0	Asset Backed	TOYOTA AUTO 17B A3	07/15/2021	1.760%	\$ 878,091.30	\$ 878,914.51	\$ 1,030.29	\$ 11,936.55	PERSHING LLC
03/12/2020	91282B4G2	US Treasury	UNITED STATES TREASURY	04/15/2021	2.375%	\$ 400,000.00	\$ 408,342.41	\$ 3,867.49	\$ 4,842.41	WELLS FARGO SECURITIES LLC
03/13/2020	91282BWC0	US Treasury	UNITED STATES TREASURY	10/31/2020	1.750%	\$ 4,200,000.00	\$ 4,234,289.06	\$ 27,057.69	\$ 18,718.75	BARCLAYS CAPITAL INC FIXED INC
03/13/2020	91282B6G0	US Treasury	UNITED STATES TREASURY	02/29/2024	2.375%	\$ 3,000,000.00	\$ 3,201,445.29	\$ 2,516.98	\$ 209,609.35	CREDIT SUISSE SECURITIES
03/16/2020	94974BGM6	Corp Notes	WELLS FARGO & CO	07/22/2020	2.600%	\$ 3,000,000.00	\$ 3,007,440.00	\$ 11,700.00	\$ 9,120.00	WELLS FARGO SECURITIES LLC
03/16/2020	91282B4P2	US Treasury	UNITED STATES TREASURY	05/15/2021	2.625%	\$ 1,000,000.00	\$ 1,023,750.00	\$ 8,798.08	\$ 10,000.00	SCOTIA CAPITAL (USA) INC.
03/17/2020	91282B4G2	US Treasury	UNITED STATES TREASURY	04/15/2021	2.375%	\$ 2,000,000.00	\$ 2,040,540.18	\$ 19,986.34	\$ 23,040.18	WELLS FARGO SECURITIES LLC
03/19/2020	91282B638	US Treasury	UNITED STATES TREASURY	11/15/2024	2.250%	\$ 2,300,000.00	\$ 2,441,593.75	\$ 17,771.29	\$ 64,777.34	CREDIT SUISSE SECURITIES
03/20/2020	91282B199	US Treasury	UNITED STATES TREASURY	10/31/2020	1.375%	\$ 2,000,000.00	\$ 2,014,531.25	\$ 10,652.47	\$ 39,368.29	NOMURA SECURITIES INTL
03/25/2020	91282BXM7	US Treasury	UNITED STATES TREASURY	07/31/2020	1.625%	\$ 1,800,000.00	\$ 1,809,914.06	\$ 4,339.29	\$ 767.41	NOMURA SECURITIES INTL
03/30/2020	91282B4P2	US Treasury	UNITED STATES TREASURY	05/15/2021	2.625%	\$ 3,000,000.00	\$ 3,082,265.64	\$ 29,423.08	\$ 41,015.64	CITIGROUP GLOBAL MARKETS INC.
Subtotal Gains for the Quarter										
						\$56,939,758.78	\$57,606,947.18	\$284,910.73	\$673,516.72	
Total Net Gains for the Quarter						\$83,764,758.78	\$84,538,882.14	\$376,936.75	\$624,700.93	



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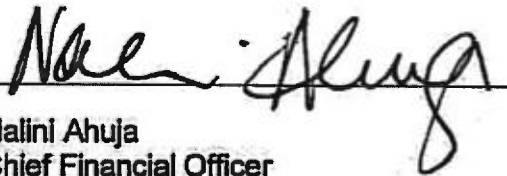
Los Angeles County
Metropolitan Transportation Authority

One Gateway Plaza
Los Angeles, CA 90012-2952

213.922.2000 Tel
metro.net

**ATTACHMENT IV
Quarterly Certification of Liquidity
As of March 31, 2020**

In accordance with section 53646 (b)(3) of the California Government Code, I certify that there is sufficient liquidity to meet the LACMTA's budgeted expenditure requirements for the next six months.


Nalini Ahuja
Chief Financial Officer

ATTACHMENT V

**Los Angeles County Metropolitan Transportation Authority
 Schedule of Proposed and Recent Financings - as of March 31, 2020
 (Amounts in Millions)**

		Amounts of Financing		
	Security	Purpose	Amounts	Timing (Fiscal Year)
Measure R Sales Tax Revenue Refunding Bonds	Measure R Sales Tax Revenues	Refunding	\$170 - \$1,969	4th Quarter FY 2020
Prop C Sales Tax Revenue Refunding Bonds	Prop C Sales Tax Revenues	Refunding	\$37	4th Quarter FY 2020

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LOS ANGELES MTA INTERNAL MANAGER
ACCOUNT 19-505980

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Period from March 1, 2020 to March 31, 2020

ASSET DETAIL

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Cash And Equivalents						
Money Markets						
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1	163,844,222.830	163,844,222.83 1.0000	163,844,222.83	.00 .00	9,456.83	0.31
Total Money Markets	163,844,222.830	163,844,222.83	163,844,222.83	.00 .00	9,456.83	0.31
US Treas & Agency Short Term Obligat						
F H L B Disc Nts 3/02/20 313384TU3 Asset Minor Code 23	.000	.00 1.0000	.00	.00 -4,888.89	.00	0.00
F H L B Disc Nts 3/04/20 313384TW9 Asset Minor Code 23	.000	.00 1.0000	.00	.00 -10,006.67	.00	0.00
F H L B Disc Nts 3/05/20 313384TX7 Asset Minor Code 23	.000	.00 1.0000	.00	.00 -10,000.00	.00	0.00
F H L B Disc Nts 3/09/20 313384UB3 Asset Minor Code 23	.000	.00 1.0000	.00	.00 -1,761.11	.00	0.00
F H L B Disc Nts 3/10/20 313384UC1 Asset Minor Code 23	.000	.00 1.0000	.00	.00 -4,752.23	.00	0.00
F H L B Disc Nts 3/12/20 313384UE7 Asset Minor Code 23	.000	.00 1.0000	.00	.00 -394.44	.00	0.00
F H L B Disc Nts 3/13/20 313384UF4 Asset Minor Code 23	.000	.00 1.0000	.00	.00 -8,070.83	.00	0.00

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LOS ANGELES MTA INTERNAL MANAGER
 ACCOUNT 19-505980

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 Period from March 1, 2020 to March 31, 2020

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L B Disc Nis 3/16/20 313384UJ6 Asset Minor Code 23	.000	.00 1.0000	.00	.00 - 138.89	.00	0.00
F H L B Disc Nis 4/08/20 313384VH9 Asset Minor Code 23	4,100,000.000	4,099,959.00 .0000	4,096,515.00	3,444.00 3,444.00	.00	0.00
U S Treasury Bill 3/05/20 912796TH2 Asset Minor Code 4	.000	.00 1.0000	.00	.00 - 12,810.00	.00	0.00
U S Treasury Bill 3/03/20 912796WV7 Asset Minor Code 4	.000	.00 1.0000	.00	.00 - 14,983.33	.00	0.00
Total US Treas & Agency Short Term O	4,100,000.000	4,099,959.00	4,096,515.00	3,444.00 - 64,362.39	.00	0.00
Corporate Short Term Obligations						
Credit Agricole Crp C P 3/11/20 22533TCB0 Asset Minor Code 8	.000	.00 1.0000	.00	.00 - 4,283.33	.00	0.00
Credit Agricole Crp In C P 3/18/20 22533TCJ3 Asset Minor Code 8	.000	.00 1.0000	.00	.00 - 62,572.22	.00	0.00
Credit Agricole Crp C P 5/12/20 22533TEC6 Asset Minor Code 8	10,000,000.000	9,982,300.00 .9982	9,954,383.33	27,916.67 14,200.00	.00	0.00
Exxon Mobil Corp C P 5/27/20 30229AET2 Asset Minor Code 8	10,000,000.000	9,975,900.00 .9976	9,947,441.67	28,458.33 14,600.00	.00	0.00
Korea Development Bk C P 6/04/20 5006E2F49 Asset Minor Code 8	10,000,000.000	9,971,900.00 .9972	9,960,122.22	11,777.78 11,300.00	.00	0.00

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LOS ANGELES MTA INTERNAL MANAGER
 ACCOUNT 19-505980

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 Period from March 1, 2020 to March 31, 2020

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Natixis Ny C.P 63873JFQ8 Asset Minor Code 8 6/24/20	10,000,000.000	9,963,100.00 .9963	9,941,700.00	21,400.00 10,900.00	.00	0.00
Natixis Ny C.P 63873JGV6 Asset Minor Code 8 7/29/20	10,000,000.000	9,951,700.00 .9952	9,943,844.44	7,855.56 10,500.00	.00	0.00
Total Corporate Short Term Obligatio	50,000,000.000	49,844,900.00	49,747,491.66	97,408.34 - 5,355.55	.00	0.00
Total Cash And Equivalents	217,944,224.830	217,789,081.83	217,688,229.49	100,852.34 - 69,717.94	9,456.83	0.23
Miscellaneous						
Miscellaneous Assets						
Client Collateral For USB 12/31/18 *** 98MSC9AB2 Asset Minor Code 91	2.000	.00 .0000	2.00	- 2.00 .00	.00	0.00
Total Miscellaneous Assets	2.000	.00	2.00	- 2.00 .00	.00	0.00
Total Miscellaneous	2.000	.00	2.00	- 2.00 .00	.00	0.00
Total Assets	217,944,224.830	217,789,081.83	217,688,231.49	100,850.34 - 69,717.94	9,456.83	0.23
Accrued Income	.000	9,456.83	9,456.83			
Grand Total	217,944,224.830	217,798,538.66	217,697,688.32			

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LOS ANGELES MTA LM CAPITAL
ACCOUNT 19-505981

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Period from March 1, 2020 to March 31, 2020

ASSET DETAIL

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Cash And Equivalents						
Money Markets						
First Am Govt Ob Fd Cj Z 31846V567 Asset Minor Code 1	1,567,218.530	1,567,218.53 1.0000	1,567,218.53	.00 .00	864.22	0.31
Total Money Markets	1,567,218.530	1,567,218.53	1,567,218.53	.00 .00	864.22	0.31
Total Cash And Equivalents						
1,567,218.530	1,567,218.53	1,567,218.53	1,567,218.53	.00 .00	864.22	0.31
US Government Issues						
F H L B Deb 2.750% 6/10/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AEBM1 Asset Minor Code 22	3,000,000.000	3,154,200.00 105.1400	2,991,720.00	162,480.00 32,130.00	25,437.50	2.62
F H L B Deb 2.920% 4/15/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AF3M7 Asset Minor Code 22	3,000,000.000	3,081,810.00 102.7270	3,048,480.00	33,330.00 21,330.00	40,393.33	2.84
F H L B Deb 1.500% 8/15/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AGWK7 Asset Minor Code 22	5,000,000.000	5,211,850.00 104.2370	5,060,710.00	151,140.00 74,310.00	9,583.33	1.44
F H L B Deb 2.250% 12/08/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130A3VC5 Asset Minor Code 22	3,000,000.000	3,207,420.00 106.9140	3,037,530.00	169,890.00 62,670.00	21,187.50	2.10

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F F C B Deb 3.020% 3/03/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EJY60 Asset Minor Code 22	2,500,000.000	2,663,675.00 106.5470	2,530,875.00	132,800.00 10,275.00	5,872.22	2.83
F F C B Deb 1.430% 2/14/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133ELNE0 Asset Minor Code 22	3,000,000.000	3,107,820.00 103.5940	3,072,060.00	35,760.00 35,760.00	5,600.83	1.38
F F C B Deb 0.900% 3/17/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133ELTV6 Asset Minor Code 22	3,000,000.000	3,039,660.00 101.3220	2,995,440.00	44,220.00 44,220.00	1,050.00	0.89
F H L B Deb 2.250% 3/11/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313378CR0 Asset Minor Code 22	3,000,000.000	3,109,110.00 103.6370	3,104,280.00	4,830.00 4,830.00	3,750.00	2.17
F H L B Deb 2.500% 3/11/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313378WVG2 Asset Minor Code 22	4,500,000.000	4,686,840.00 104.1520	4,529,175.00	157,665.00 47,250.00	6,250.00	2.40
F H L B Deb 1.750% 6/12/20 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313383HU8 Asset Minor Code 22	.000	.00 100.2760	.00	.00 11,905.40	.00	0.00
F H L B Deb 3.250% 6/09/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313383QR5 Asset Minor Code 22	3,000,000.000	3,259,890.00 108.6630	3,034,130.00	225,760.00 33,360.00	30,333.33	2.99

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F H L M C M T N 1.640% 2/10/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 3134GV8H0 Asset Minor Code 22	3,000,000.000	3,029,550.00 100.9850	3,000,000.00	29,550.00 13,980.00	6,970.00	1.62
F N M A 1.500% 11/30/20 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0F73 Asset Minor Code 22	5,000,000.000	5,033,700.00 100.6740	5,060,600.00	- 26,900.00 21,600.00	25,208.33	1.49
F N M A 2.500% 2/05/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0V34 Asset Minor Code 22	5,000,000.000	5,378,350.00 107.5670	5,021,125.00	357,225.00 86,000.00	19,444.44	2.32
F N M A 1.750% 7/02/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0V75 Asset Minor Code 22	5,000,000.000	5,229,700.00 104.5940	4,976,790.00	252,910.00 68,050.00	21,631.94	1.67
F N M A 1.625% 1/07/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0X24 Asset Minor Code 22	3,000,000.000	3,149,070.00 104.9690	3,013,860.00	135,210.00 64,530.00	10,968.75	1.55
F N M A 1.875% 1/17/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0X32 Asset Minor Code 22	3,000,000.000	3,007,470.00 100.2490	2,998,950.00	8,520.00 1,500.00	11,562.50	1.87
F H L M C M T N 2.375% 1/13/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EADB2 Asset Minor Code 22	3,000,000.000	3,105,210.00 103.5070	2,988,080.00	117,130.00 27,600.00	15,437.50	2.29

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F H L M C M T N 2.375% 2/16/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EAE19 Asset Minor Code 22	4,000,000.000	4,066,960.00 101.6740	4,033,600.00	33,360.00 21,440.00	11,875.00	2.34
F H L M C 1.500% 2/12/25 Standard & Poors Rating: N/A Moody's Rating: Aaa 3137EAE0 Asset Minor Code 22	3,000,000.000	3,130,470.00 104.3490	2,997,690.00	132,780.00 63,480.00	5,875.00	1.44
U S Treasury Nt 2.000% 8/31/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828D72 Asset Minor Code 21	4,800,000.000	4,922,640.00 102.5550	4,837,562.51	85,077.49 49,680.00	8,703.30	1.95
U S Treasury Nt 2.250% 11/15/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828G38 Asset Minor Code 21	4,000,000.000	4,343,440.00 108.5860	4,134,933.04	208,506.96 37,860.50	34,120.88	2.07
U S Treasury Nt 1.875% 11/30/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828G53 Asset Minor Code 21	4,000,000.000	4,111,560.00 102.7890	3,980,468.75	131,091.25 45,920.00	25,204.92	1.82
U S Treasury Nt 1.750% 3/31/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828J76 Asset Minor Code 21	8,000,000.000	8,245,040.00 103.0630	7,991,448.83	253,591.17 104,400.00	382.51	1.70
U S Treasury Nt 2.250% 12/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828V23 Asset Minor Code 21	5,000,000.000	5,358,600.00 107.1720	5,000,195.32	358,404.68 105,450.00	28,586.07	2.10

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U S Treasury Nt 1.750% 10/31/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828WC0 Asset Minor Code 21	.000	100.9690	.00	.00 618.31	.00	0.00
U S Treasury Nt 1.750% 6/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828XW5 Asset Minor Code 21	5,000,000.000	5,171,900.00 103.4380	4,859,980.47	311,919.53 72,500.00	22,115.38	1.69
U S Treasury Nt 2.625% 7/31/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828Y46 Asset Minor Code 21	.000	100.8670	.00	.00 - 10,559.38	.00	0.00
U S Treasury Nt 1.750% 7/31/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828Y87 Asset Minor Code 21	6,000,000.000	6,360,000.00 106.0000	6,049,609.38	310,390.62 143,640.00	17,596.15	1.65
U S Treasury Nt 1.125% 2/28/25 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828ZC7 Asset Minor Code 21	4,000,000.000	4,146,720.00 103.6680	4,120,156.24	26,563.76 26,563.76	3,913.04	1.09
U S Treasury Nt 1.875% 9/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128282W9 Asset Minor Code 21	4,000,000.000	4,162,200.00 104.0550	3,885,468.76	276,731.24 60,480.00	204.92	1.80
U S Treasury Nt 2.375% 1/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128283U2 Asset Minor Code 21	6,450,000.000	6,831,969.00 105.9220	6,428,294.92	403,674.08 106,102.50	25,671.53	2.24

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U S Treasury Nt 2.625% 5/15/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128284P2 Asset Minor Code 21	2,000,000.000	2,056,020.00 102.8010	2,027,500.00	28,520.00 -1,720.00	19,903.85	2.55
U S Treasury Nt 2.625% 6/30/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128284U1 Asset Minor Code 21	6,000,000.000	6,450,480.00 107.5080	6,027,656.25	422,823.75 109,440.00	39,807.69	2.44
U S Treasury Nt 2.375% 2/29/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128286G0 Asset Minor Code 21	2,000,000.000	2,159,140.00 107.9570	2,016,187.51	142,952.49 -103,678.75	4,130.43	2.20
U S Treasury Nt 2.250% 4/30/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128286R6 Asset Minor Code 21	4,500,000.000	4,847,895.00 107.7310	4,535,644.53	312,250.47 102,870.00	42,558.38	2.09
Total US Government Issues	132,750,000.000	138,820,359.00	133,390,201.51	5,430,157.49 1,595,787.34	551,330.55	1.96
Corporate Issues						
American Express Mtn 2.250% 5/05/21 Standard & Poors Rating: A- Moody's Rating: A2 0258M0EB1 Asset Minor Code 28	2,800,000.000	2,807,364.00 100.2630	2,804,690.00	2,674.00 -25,226.00	25,550.00	2.24
American Honda Mtn 3.550% 1/12/24 Standard & Poors Rating: A Moody's Rating: A3 02865WC16 Asset Minor Code 28	2,500,000.000	2,580,100.00 103.2040	2,581,925.00	-1,825.00 -102,175.00	19,475.69	3.44

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Apple Inc 2.400% 5/03/23 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037833AK6 Asset Minor Code 28	2,500,000.000	2,606,375.00 104.2550	2,522,075.00	84,300.00 24,950.00	24,666.67	2.30
Bank Of America Mtn 3.300% 1/11/23 Standard & Poors Rating: A- Moody's Rating: A2 06051GEU9 Asset Minor Code 28	4,000,000.000	4,144,160.00 103.6040	4,022,080.00	122,080.00 -52,480.00	29,333.33	3.19
Bank Of America Mtn 2.503% 10/21/22 Standard & Poors Rating: A- Moody's Rating: A2 06051GFZ7 Asset Minor Code 28	4,000,000.000	4,010,240.00 100.2560	3,959,920.00	50,320.00 -50,840.00	44,497.78	2.50
Citibank Na 3.650% 1/23/24 Standard & Poors Rating: A+ Moody's Rating: Aa3 17325FAS7 Asset Minor Code 28	3,000,000.000	3,141,420.00 104.7140	2,995,920.00	145,500.00 -79,590.00	20,683.33	3.49
Daimler Finance 2.850% 1/08/22 Standard & Poors Rating: BBB+ Moody's Rating: A3 233851CS1 Asset Minor Code 28	3,500,000.000	3,406,830.00 97.3380	3,552,835.00	-146,005.00 -166,495.00	23,552.08	2.93
Ford Credit Auto 2.780% 2/15/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 34533FAB7 Asset Minor Code 31	1,374,578.160	1,374,468.19 99.9920	1,374,485.92	-17.73 -7,124.98	1,698.36	2.78
Honda Auto 2.050% 11/22/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 43813FAC7 Asset Minor Code 31	1,198,371.400	1,198,167.68 99.9630	1,186,481.31	11,686.37 -3,020.98	682.41	2.05

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Honda Auto 3.160% 1/17/23 Standard & Poors Rating: AAA Moody's Rating: Aaa 43815AAC6 Asset Minor Code 31	4,000,000.000	4,062,920.00 101.5730	4,049,750.00	13,170.00 10,560.00	5,617.80	3.11
Jpmorgan Chase Co 3.250% 9/23/22 Standard & Poors Rating: A- Moody's Rating: A2 46625HJE1 Asset Minor Code 28	3,000,000.000	3,093,930.00 103.1310	3,086,100.00	7,830.00 -33,510.00	2,166.67	3.15
Jpmorgan Chase Co 2.550% 3/01/21 Standard & Poors Rating: A- Moody's Rating: A2 46625HQJ2 Asset Minor Code 28	3,000,000.000	3,007,170.00 100.2390	3,036,780.00	-29,610.00 -18,600.00	6,375.00	2.54
Jp Morgan Chase Co 2.700% 5/18/23 Standard & Poors Rating: A- Moody's Rating: A2 46625HRL6 Asset Minor Code 28	3,000,000.000	3,078,900.00 102.6300	3,006,000.00	72,900.00 -32,850.00	29,925.00	2.63
Jackson Natl Mtn 2.500% 6/27/22 Standard & Poors Rating: A+ Moody's Rating: A1 46849LSW2 Asset Minor Code 28	3,500,000.000	3,436,510.00 98.1860	3,372,810.00	63,700.00 -126,070.00	22,847.22	2.55
Metlife Inc 3.600% 4/10/24 Standard & Poors Rating: A- Moody's Rating: A3 59156RBH0 Asset Minor Code 28	3,000,000.000	3,158,190.00 105.2730	3,208,710.00	-50,520.00 -114,600.00	51,300.00	3.42
Met Life Glob Mtn 3.450% 10/09/21 Standard & Poors Rating: AA- Moody's Rating: Aa3 59217GCR8 Asset Minor Code 28	3,000,000.000	3,032,490.00 101.0830	3,087,510.00	-55,020.00 -72,690.00	49,450.00	3.41

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New York Mtn 2.900% 1/17/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 64952WNC1 Asset Minor Code 28	3,000,000.000	3,154,110.00 105.1370	3,015,960.00	138,150.00 -3,690.00	17,883.33	2.76
Pnc Bank Na 2.950% 1/30/23 Standard & Poors Rating: A- Moody's Rating: A3 69349LAK4 Asset Minor Code 28	4,000,000.000	4,056,840.00 101.4210	3,891,200.00	165,640.00 -92,960.00	19,994.44	2.91
Toyota Auto 1.760% 7/15/21 Standard & Poors Rating: AAA Moody's Rating: Aaa 89190BAD0 Asset Minor Code 31	.000	.00 99.8910	.00	.00 -11,482.15	.00	0.00
United Parcel 2.500% 4/01/23 Standard & Poors Rating: A Moody's Rating: A2 911312BK1 Asset Minor Code 28	3,000,000.000	3,097,800.00 103.2600	2,901,360.00	196,440.00 -7,320.00	37,500.00	2.42
United Parcel 2.200% 9/01/24 Standard & Poors Rating: A Moody's Rating: A2 911312BT2 Asset Minor Code 28	3,000,000.000	3,065,340.00 102.1780	3,111,600.00	-46,260.00 -46,260.00	5,500.00	2.15
US Bancorp Mtn 2.400% 7/30/24 Standard & Poors Rating: A+ Moody's Rating: A1 91159HHX1 Asset Minor Code 28	3,000,000.000	2,998,680.00 99.9560	2,997,060.00	1,620.00 -126,450.00	12,200.00	2.40
US Bancorp Mtn 2.950% 7/15/22 Standard & Poors Rating: A- Moody's Rating: A1 91159JAA4 Asset Minor Code 28	4,000,000.000	4,042,960.00 101.0740	4,098,135.00	-55,175.00 -98,120.00	24,911.11	2.92

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Wells Fargo Co Mtn 4/01/21 Standard & Poors Rating: A- Moody's Rating: A2 94974BEV8 Asset Minor Code 28	2,600,000.000	2,656,446.00 102.1710	2,777,840.00	- 121,394.00 - 29,250.00	59,800.00	4.50
Wells Fargo Mtn 3/08/22 Standard & Poors Rating: A- Moody's Rating: A2 94974BFC9 Asset Minor Code 28	3,000,000.000	3,058,320.00 101.9440	3,095,220.00	- 36,900.00 - 56,250.00	6,708.33	3.43
Total Corporate Issues	72,972,949.560	74,269,730.87	73,736,447.23	533,283.64 - 1,321,544.11	542,318.55	2.90
Foreign Issues						
Inter Amer Bk M T N 1.750% 4/14/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 4581X0CN6 Asset Minor Code 34	2,500,000.000	2,560,425.00 102.4170	2,398,375.00	162,050.00 18,900.00	20,295.14	1.71
Inter Amer Dev Bk 2.500% 1/18/23 Standard & Poors Rating: AAA Moody's Rating: Aaa 4581X0DA3 Asset Minor Code 34	2,500,000.000	2,631,000.00 105.2400	2,443,600.00	187,400.00 23,625.00	12,673.61	2.38
Intl Bk 1.625% 3/09/21 Standard & Poors Rating: AAA Moody's Rating: Aaa 459058EW9 Asset Minor Code 34	3,000,000.000	3,039,570.00 101.3190	3,048,180.00	- 8,610.00 22,770.00	2,979.17	1.60
Intl Bk 2.250% 11/06/24 Standard & Poors Rating: AAA Moody's Rating: Aaa 459058HLO Asset Minor Code 34	3,000,000.000	3,004,380.00 100.1460	3,000,000.00	4,380.00 - 420.00	27,187.50	2.25

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Total Foreign Issues	11,000,000.000	11,235,375.00	10,890,155.00	345,220.00 64,875.00	63,135.42	1.98
Municipal Issues						
California ST Hilth 1.970% 6/01/23 Standard & Poors Rating: AA- Moody's Rating: Aa3 13032UVA3 Asset Minor Code 39	750,000.000	746,910.00 99.5880	750,000.00	-3,090.00 -23,047.50	5,171.25	1.98
Connecticut ST Ser A 1.550% 8/15/20 Standard & Poors Rating: A Moody's Rating: A1 20772J3E0 Asset Minor Code 39	2,000,000.000	2,005,180.00 100.2590	2,007,720.00	-2,540.00 3,240.00	3,961.11	1.55
Univ Of Ca 2.150% 5/15/21 Standard & Poors Rating: AA Moody's Rating: Aa2 91412GS97 Asset Minor Code 39	400,000.000	403,476.00 100.8690	400,000.00	3,476.00 -1,200.00	3,248.89	2.13
Univ Of Ca 2.382% 5/15/22 Standard & Poors Rating: AA Moody's Rating: Aa2 91412GT21 Asset Minor Code 39	1,000,000.000	1,020,450.00 102.0450	1,000,000.00	20,450.00 -7,200.00	8,998.67	2.33
Washington ST Ser T 2.930% 8/01/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 93974D5P9 Asset Minor Code 39	2,000,000.000	2,092,440.00 104.6220	2,000,000.00	92,440.00 -1,320.00	9,766.67	2.80
Total Municipal Issues	6,150,000.000	6,268,456.00	6,157,720.00	110,736.00 -29,527.50	31,146.59	2.18

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Total Assets	224,440,168.090	232,161,139.40	225,741,742.27	6,419,397.13	1,188,795.33	2.26
Accrued Income	.000	1,188,795.33	1,188,795.33	309,590.73		
Grand Total	224,440,168.090	233,349,934.73	226,930,537.60			

ASSET DETAIL MESSAGES

Time of trade execution and trading party (if not disclosed) will be provided upon request.

Publicly traded assets are valued in accordance with market quotations or valuation methodologies from financial industry services believed by us to be reliable. Assets that are not publicly traded may be reflected at values from other external sources. Assets for which a current value is not available may be reflected at a previous value or as not valued, at par value, or at a nominal value. Values shown do not necessarily reflect prices at which assets could be bought or sold. Values are updated based on internal policy and may be updated less frequently than statement generation.

For further information, please contact your account manager or relationship manager.

We provide a cash management administrative service for the temporary investment of principal and income balances in your account. The fee for providing this service will not exceed \$0.42 per month for each \$1,000 of the average daily balance invested under the cash management administrative service. The charge for this service has been deducted from your account.

Yield on Market and Accrued Income are estimates provided for informational purposes only and should not be relied on for making investment, trading, or tax decisions. The estimates may not represent the actual value earned by your investments and they provide no guarantee of what your investments may earn in the future.

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LOS ANGELES MTA MFD INTERNAL MANAGER
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Cash And Equivalents						
Money Markets						
Blackrock T-Fund Inst 09248U718 Asset Minor Code 1	75,001,000.000	75,001,000.00 1.0000	75,001,000.00	.00 .00	.00	0.21
First Am Treas Ob Fd Cl Z 31846V542 Asset Minor Code 1	75,001,000.000	75,001,000.00 1.0000	75,001,000.00	.00 .00	.00	0.23
Jpmorgan 100 US Treas Inst 4812A2835 Asset Minor Code 43	75,001,000.000	75,001,000.00 1.0000	75,001,000.00	.00 .00	.00	0.30
Federated Treas Oblig Inst 60934N500 Asset Minor Code 1	75,001,000.000	75,001,000.00 1.0000	75,001,000.00	.00 .00	.00	0.26
Total Money Markets	300,004,000.000	300,004,000.00	300,004,000.00	.00 .00	.00	0.25
Total Cash And Equivalents	300,004,000.000	300,004,000.00	300,004,000.00	.00 .00	.00	0.25
Total Assets	300,004,000.000	300,004,000.00	300,004,000.00	.00 .00	.00	0.25
Accrued Income	.000	.00	.00	.00	.00	
Grand Total	300,004,000.000	300,004,000.00	300,004,000.00	.00	.00	

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ASSET DETAIL

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Cash And Equivalents						
Money Markets						
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1	1,943,659.890	1,943,659.89 1.0000	1,943,659.89	.00 .00	1,219.59	0.31
Total Money Markets	1,943,659.890	1,943,659.89	1,943,659.89	.00 .00	1,219.59	0.31
Cash						
Pending Cash		- 1,449,463.50	- 1,449,463.50			
Total Cash	.000	- 1,449,463.50	- 1,449,463.50	.00 .00	.00	0.00
Total Cash And Equivalents	1,943,659.890	494,196.39	494,196.39	.00 .00	1,219.59	1.22
US Government Issues						
F H L M C Gd Wa1602 2.850% 12/01/21 Standard & Poors Rating: N/A Moody's Rating: N/A 3132WVAC8 Asset Minor Code 24	1,115,223.000	1,140,538.56 102.2700	1,141,709.56	- 1,171.00 7,055.47	2,736.94	2.79
F N M A 1.250% 8/17/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0N82 Asset Minor Code 22	6,000,000.000	6,068,820.00 101.1470	5,956,134.00	112,686.00 42,960.00	9,166.66	1.24

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F N M A 1.375% 10/07/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135GQQ89 Asset Minor Code 22	3,500,000.000	3,550,925.00 101.4550	3,494,120.00	56,805.00 28,840.00	23,260.42	1.36
F N M A 2.000% 1/05/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135GOS38 Asset Minor Code 22	4,000,000.000	4,114,600.00 102.8650	4,004,100.00	110,500.00 38,800.00	19,111.11	1.94
F N M A #An2608 1.875% 9/01/23 Standard & Poors Rating: N/A Moody's Rating: N/A 3138LE3S8 Asset Minor Code 24	1,814,927.940	1,865,237.74 102.7720	1,738,927.85	126,309.89 1,673.43	2,930.35	1.82
F N M A #An4811 3.100% 4/01/24 Standard & Poors Rating: N/A Moody's Rating: N/A 3138LHKZ6 Asset Minor Code 24	1,430,370.940	1,530,053.49 106.9690	1,456,687.53	73,365.96 11,551.37	3,695.12	2.90
F N M A #An4965 2.720% 3/01/24 Standard & Poors Rating: N/A Moody's Rating: N/A 3138LHQT4 Asset Minor Code 24	2,000,000.000	2,115,860.00 105.7930	2,012,187.50	103,672.50 8,160.00	4,684.42	2.57
F N M A #Am0359 2.310% 8/01/22 Standard & Poors Rating: N/A Moody's Rating: N/A 3138LOMH1 Asset Minor Code 24	1,976,972.960	2,029,046.43 102.6340	1,934,730.60	94,315.83 780.63	3,932.53	2.25
F N M A #Am0806 2.450% 11/01/22 Standard & Poors Rating: N/A Moody's Rating: N/A 3138LO3Q2 Asset Minor Code 24	1,987,025.100	2,057,504.88 103.5470	1,996,339.27	61,165.61 2,440.65	4,191.94	2.37

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F N M A #Am2083 2.300% 1/01/23 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L2J57 Asset Minor Code 24	1,000,000.000	1,035,140.00 103.5140	994,687.50	40,452.50 5,730.00	1,980.56	2.22
F N M A #Am2430 2.730% 2/01/23 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L2VY0 Asset Minor Code 24	862,867.780	901,748.60 104.5060	858,856.81	42,891.79 6,621.13	2,028.46	2.61
F N M A #Am3169 2.610% 4/01/23 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L3QX6 Asset Minor Code 24	454,955.900	472,489.90 103.8540	444,186.25	28,303.65 2,541.54	1,022.51	2.51
F N M A #Am3244 2.520% 5/01/23 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L3TA3 Asset Minor Code 24	1,550,000.000	1,618,866.50 104.4430	1,536,921.88	81,944.62 6,990.50	3,363.50	2.41
F N M A #Am3498 2.010% 6/01/20 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L3G8 Asset Minor Code 24	.000	100.0000	.00	48,883.95	.00	0.00
F N M A #Am3684 2.810% 6/01/23 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L4CW1 Asset Minor Code 24	581,436.350	612,671.11 105.3720	571,261.24	41,409.87 4,937.56	1,406.91	2.67
F N M A #Am3727 2.740% 6/01/23 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L4D91 Asset Minor Code 24	1,017,458.660	1,069,196.43 105.0850	997,109.48	72,086.95 8,602.36	2,400.64	2.61

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F N M A #Am4011 3.670% 7/01/23 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L4N58 Asset Minor Code 24	800,000.000	862,832.00 107,8540	816,187.50	46,644.50 2,528.00	2,528.22	3.40
F N M A #Am4376 3.460% 9/01/23 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L42J1 Asset Minor Code 24	1,772,455.480	1,903,971.68 107,4200	1,794,403.47	109,568.21 9,540.95	5,280.93	3.22
F N M A #Am6908 2.780% 10/01/21 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L7VA1 Asset Minor Code 24	908,026.490	924,134.88 101,7740	924,839.19	- 704.31 2,594.26	2,173.71	2.73
F N M A #Am8360 2.165% 5/01/22 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L9JE3 Asset Minor Code 24	943,849.800	962,264.31 101,9510	946,504.37	15,759.94 7,648.14	1,759.62	2.12
F N M A #469443 3.390% 10/01/21 Standard & Poors Rating: N/A Moody's Rating: N/A 31381SP48 Asset Minor Code 24	2,244,871.670	2,296,705.76 102,3090	2,349,924.68	- 53,218.92 - 2,372.62	6,553.14	3.31
U S Treasury Nt 2.000% 11/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912528M80 Asset Minor Code 21	5,000,000.000	5,228,300.00 104,5660	5,033,789.06	194,510.94 77,700.00	33,606.56	1.91
U S Treasury Nt 1.375% 5/31/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828R77 Asset Minor Code 21	7,500,000.000	7,611,900.00 101,4920	7,505,933.05	105,966.95 80,550.00	34,656.76	1.35

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U S Treasury Nt 1.125% 6/30/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828S27 Asset Minor Code 21	5,000,000.000	5,063,650.00 101.2730	4,933,593.75	130,056.25 57,200.00	14,217.03	1.11
U S Treasury Nt 2.000% 2/15/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828UN8 Asset Minor Code 21	1,000,000.000	1,049,300.00 104.9300	970,979.91	78,320.09 16,600.00	2,527.47	1.91
U S Treasury Nt 2.000% 4/30/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828X70 Asset Minor Code 21	4,775,000.000	5,094,352.00 106.6880	4,839,710.33	254,641.67 108,010.50	40,141.48	1.87
U S Treasury Nt 1.500% 11/30/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828YV6 Asset Minor Code 21	5,000,000.000	5,265,050.00 105.3010	4,975,407.38	289,642.62 129,300.00	25,069.06	1.42
U S Treasury Nt 1.125% 8/31/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128282F6 Asset Minor Code 21	2,900,000.000	2,938,512.00 101.3280	2,858,992.19	79,519.81 32,393.00	2,836.96	1.11
U S Treasury Nt 1.625% 8/31/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128282S8 Asset Minor Code 21	5,000,000.000	5,164,050.00 103.2810	4,974,609.38	189,440.62 72,650.00	7,065.22	1.57
U S Treasury Nt 2.375% 4/15/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128284G2 Asset Minor Code 21	2,600,000.000	2,660,216.00 102.3160	2,622,750.00	37,466.00 8,366.00	28,512.98	2.32

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U S Treasury Nt 2.750% 4/30/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128284L1 Asset Minor Code 21	6,000,000.000	6,453,060.00 107.5510	5,984,785.73	468,274.27 105,480.00	69,354.40	2.56
U S Treasury Nt 2.625% 6/30/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128284U1 Asset Minor Code 21	5,650,000.000	6,074,202.00 107.5080	5,614,954.48	459,247.52 103,056.00	37,485.58	2.44
U S Treasury Nt 2.875% 10/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128285K2 Asset Minor Code 21	5,000,000.000	5,452,750.00 109.0550	4,967,790.19	484,959.81 98,450.00	60,422.39	2.64
U S Treasury Nt 2.375% 2/29/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128286G0 Asset Minor Code 21	5,000,000.000	5,397,850.00 107.9570	4,984,391.75	413,458.25 110,750.00	10,326.09	2.20
Total US Government Issues	96,385,442.070	100,585,799.27	96,237,505.88	4,348,293.39 1,247,012.82	470,429.67	2.00
Corporate Issues						
American Honda Mtn 1.650% 7/12/21 Standard & Poors Rating: A Moody's Rating: A3 02665WBF7 Asset Minor Code 28	1,000,000.000	988,300.00 98.8300	999,670.00	-11,370.00 -15,810.00	3,620.83	1.67
American Honda Mtn 3.550% 1/12/24 Standard & Poors Rating: A Moody's Rating: A3 02665WCT6 Asset Minor Code 28	1,500,000.000	1,548,060.00 103.2040	1,499,595.00	48,465.00 -61,305.00	11,685.42	3.44

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American Honda Mtn 2.400% 6/27/24 Standard & Poors Rating: A Moody's Rating: A3 02665WCZ2 Asset Minor Code 28	1,750,000.000	1,724,747.50 98.5570	1,746,062.50	- 21,315.00 - 81,707.50	10,966.67	2.44
Americredit 3.150% 3/20/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 03066LAD0 Asset Minor Code 31	2,000,000.000	1,995,720.00 99.7860	2,019,062.50	- 23,342.50 - 23,342.50	2,275.00	3.16
Apple Inc 1.800% 9/11/24 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037533DM9 Asset Minor Code 28	1,500,000.000	1,527,135.00 101.8090	1,496,580.00	30,555.00 6,660.00	1,500.00	1.77
Bb T Corporation Mtn 2.050% 5/10/21 Standard & Poors Rating: A- Moody's Rating: A3 05531FAV5 Asset Minor Code 28	1,250,000.000	1,248,175.00 99.8540	1,248,700.00	- 525.00 - 10,787.50	10,036.46	2.05
Bmw Vehicle Lease 3.260% 7/20/21 Standard & Poors Rating: AAA Moody's Rating: Aaa 05586CAC8 Asset Minor Code 31	1,150,000.000	1,151,138.50 100.0990	1,149,840.15	1,298.35 - 8,981.50	1,145.53	3.26
Bank Of America Corp 2.738% 1/23/22 Standard & Poors Rating: A- Moody's Rating: A2 06051GGY9 Asset Minor Code 28	2,000,000.000	2,005,660.00 100.2830	2,000,000.00	5,660.00 - 14,800.00	10,343.56	2.73
Bank Of Ny Mtn 2.600% 2/07/22 Standard & Poors Rating: A Moody's Rating: A1 06406RAA5 Asset Minor Code 28	2,500,000.000	2,520,800.00 100.8320	2,494,650.00	26,150.00 - 30,825.00	9,750.00	2.58

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Bank Of NY Mtn 3.450% 8/11/23 Standard & Poors Rating: A Moody's Rating: A1 06406RAJ6 Asset Minor Code 28	626,000.000	650,899.76 103.9760	650,151.08	738.68 -17,152.40	2,999.58	3.32
Branch Banking Mtn 2.625% 1/15/22 Standard & Poors Rating: A Moody's Rating: A2 07330NAQ8 Asset Minor Code 28	1,000,000.000	1,004,640.00 100.4640	999,310.00	5,330.00 -14,800.00	5,541.67	2.61
Caterpillar Finl Mtn 2.550% 11/29/22 Standard & Poors Rating: A Moody's Rating: A3 14913Q2E8 Asset Minor Code 28	2,000,000.000	2,014,860.00 100.7430	1,998,320.00	16,540.00 -48,100.00	17,283.33	2.53
Caterpillar Finl Mtn 2.850% 5/17/24 Standard & Poors Rating: A Moody's Rating: A3 14913Q2V0 Asset Minor Code 28	1,550,000.000	1,584,038.00 102.1960	1,546,698.50	37,339.50 -43,431.00	16,442.92	2.79
Chevron Corp 2.498% 3/03/22 Standard & Poors Rating: AA Moody's Rating: Aa2 166764BN9 Asset Minor Code 28	1,000,000.000	1,014,920.00 101.4920	1,000,000.00	14,920.00 -5,920.00	1,942.89	2.46
Citibank Na 2.100% 6/12/20 Standard & Poors Rating: A+ Moody's Rating: Aa3 17325FAE8 Asset Minor Code 28	.000	.00 99.8100	.00	.00 -1,694.00	.00	0.00
Citibank Na 3.650% 1/23/24 Standard & Poors Rating: A+ Moody's Rating: Aa3 17325FAS7 Asset Minor Code 28	1,500,000.000	1,570,710.00 104.7140	1,497,960.00	72,750.00 -39,795.00	10,341.67	3.49

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Comcast Corp 2.850% 1/15/23 Standard & Poors Rating: A- Moody's Rating: A3 20030NBF7 Asset Minor Code 28	1,725,000.000	1,776,008.25 102.9570	1,758,689.25	17,319.00 - 24,822.75	10,378.75	2.77
Consumers Energy Co 2.850% 5/15/22 Standard & Poors Rating: A Moody's Rating: Aa3 210518CT1 Asset Minor Code 28	1,290,000.000	1,305,828.30 101.2270	1,328,370.10	- 22,541.80 - 26,251.50	13,889.00	2.82
John Deere Mtn 3.450% 6/07/23 Standard & Poors Rating: A Moody's Rating: A2 24422EUH0 Asset Minor Code 28	1,000,000.000	1,046,500.00 104.6500	999,450.00	47,050.00 - 20,270.00	10,925.00	3.30
John Deere Mtn 3.450% 1/10/24 Standard & Poors Rating: A Moody's Rating: A2 24422EUR8 Asset Minor Code 28	1,000,000.000	1,045,430.00 104.5430	999,910.00	45,520.00 - 31,690.00	7,762.50	3.30
John Deere Mtn 2.050% 1/09/25 Standard & Poors Rating: A Moody's Rating: A2 24422EVC0 Asset Minor Code 28	1,000,000.000	977,750.00 97.7750	999,720.00	- 21,970.00 - 52,800.00	4,669.44	2.10
Drive Auto 2.650% 2/15/24 Standard & Poors Rating: AA Moody's Rating: Aaa 26209WAE3 Asset Minor Code 31	1,303,000.000	1,286,373.72 98.7240	1,309,149.84	- 22,776.12 - 36,249.46	1,534.72	2.68
Exxon Mobil 2.019% 8/16/24 Standard & Poors Rating: AA Moody's Rating: Aa1 30231GBC5 Asset Minor Code 28	2,250,000.000	2,239,177.50 99.5190	2,250,000.00	- 10,822.50 - 62,460.00	5,678.44	2.03

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Florida Power Light 2.850% 4/01/25 Standard & Poors Rating: A+ Moody's Rating: Aa2 341081FZ5 Asset Minor Code 28	500,000.000	521,300.00 104.2600	499,490.00	21,810.00 21,810.00	158.33	2.73
General Dynamics 3.375% 5/15/23 Standard & Poors Rating: A Moody's Rating: A2 369550BD9 Asset Minor Code 28	500,000.000	512,825.00 102.5650	498,080.00	14,745.00 -17,500.00	6,375.00	3.29
Glaxosmithkline Cap 3.375% 5/15/23 Standard & Poors Rating: A+ Moody's Rating: A2 377372AL1 Asset Minor Code 28	750,000.000	782,827.50 104.3770	746,482.50	36,345.00 -10,447.50	9,562.50	3.23
Gm Financial 2.030% 6/20/22 Standard & Poors Rating: AAA Moody's Rating: N/A 38013TAD3 Asset Minor Code 31	2,000,000.000	1,998,160.00 99.9080	1,997,343.75	816.25 816.25	1,240.55	2.03
Gm Financial 2.160% 7/20/23 Standard & Poors Rating: AA+ Moody's Rating: N/A 38013TAF8 Asset Minor Code 31	935,000.000	880,134.20 94.1320	934,908.37	-54,774.17 -64,795.50	617.10	2.29
Honda Auto 1.630% 10/21/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 43813RAB3 Asset Minor Code 31	2,000,000.000	2,003,760.00 100.1880	1,993,984.38	9,775.62 9,775.62	905.56	1.63
Honeywell 2.300% 8/15/24 Standard & Poors Rating: A Moody's Rating: A2 438516BW5 Asset Minor Code 28	2,675,000.000	2,656,087.75 99.2930	2,669,462.75	-13,375.00 -124,681.75	7,861.53	2.32

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Intel Corp 2.350% 5/11/22 Standard & Poors Rating: A+ Moody's Rating: A1 4581408B5 Asset Minor Code 28	1,000,000.000	1,038,740.00 103.8740	999,390.00	39,350.00 19,950.00	9,138.89	2.26
IBM Corp 2.850% 5/13/22 Standard & Poors Rating: A Moody's Rating: A2 459200JX0 Asset Minor Code 28	1,525,000.000	1,563,948.50 102.5540	1,524,176.50	39,772.00 -10,446.25	16,660.63	2.78
Jpmorgan Chase Mtn 3.875% 2/01/24 Standard & Poors Rating: A- Moody's Rating: A2 46625HJT8 Asset Minor Code 28	1,750,000.000	1,874,162.50 107.0950	1,794,012.50	80,150.00 -19,810.00	11,302.08	3.62
Manuf Traders Mtn 2.050% 8/17/20 Standard & Poors Rating: A Moody's Rating: A3 55279HAN0 Asset Minor Code 28	725,000.000	723,173.00 99.7480	724,391.00	-1,218.00 -2,022.75	1,816.53	2.06
Medtronic Inc 3.150% 3/15/22 Standard & Poors Rating: A Moody's Rating: A3 585055BR6 Asset Minor Code 28	393,000.000	407,533.14 103.6980	387,501.93	20,031.21 -113.97	550.20	3.04
Oracle Corp 2.950% 11/15/24 Standard & Poors Rating: A+ Moody's Rating: A3 68389XBS3 Asset Minor Code 28	1,050,000.000	1,100,484.00 104.8080	1,127,469.00	-26,985.00 -26,985.00	11,701.67	2.81
Oracle Corporation 2.500% 4/01/25 Standard & Poors Rating: A+ Moody's Rating: N/A 68389XBT1 Asset Minor Code 28	1,450,000.000	1,477,187.50 101.8750	1,449,463.50	27,724.00 27,724.00	.00	2.45

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Pnc Bank Na Mtn 2.625% 2/17/22 Standard & Poors Rating: A Moody's Rating: A2 69353RFB9 Asset Minor Code 28	1,500,000.000	1,515,330.00 101.0220	1,499,295.00	16,035.00 -17,865.00	4,812.50	2.60
Paccar Financial Mtn 2.150% 8/15/24 Standard & Poors Rating: A+ Moody's Rating: A1 69371RQ25 Asset Minor Code 28	1,550,000.000	1,505,949.00 97.1580	1,546,574.50	-40,625.50 -84,754.00	4,258.19	2.21
Paccar Financial Mtn 1.800% 2/06/25 Standard & Poors Rating: A+ Moody's Rating: A1 69371RQ66 Asset Minor Code 28	1,500,000.000	1,421,280.00 94.7520	1,498,785.00	-77,505.00 -111,345.00	4,125.00	1.90
Pacificorp 3.850% 6/15/21 Standard & Poors Rating: A+ Moody's Rating: A1 695114CM8 Asset Minor Code 28	1,000,000.000	1,018,130.00 101.8130	1,061,520.00	-43,390.00 -4,980.00	11,336.11	3.78
Precision Caspart 2.500% 1/15/23 Standard & Poors Rating: AA- Moody's Rating: A2 740189AG0 Asset Minor Code 28	1,000,000.000	1,006,690.00 100.6690	962,040.00	44,650.00 -27,950.00	5,277.78	2.48
Precision Caspart 2.250% 6/15/20 Standard & Poors Rating: AA- Moody's Rating: A2 740189AL9 Asset Minor Code 28	.000	.00 99.8970	.00	.00 24,770.00	.00	0.00
Santander Drive Auto 3.180% 1/16/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 80286GAE1 Asset Minor Code 31	1,680,000.000	1,663,351.20 99.0090	1,690,171.88	-26,820.68 -38,623.20	2,374.40	3.21

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Texas Instruments 1.375% 3/12/25 Standard & Poors Rating: A+ Moody's Rating: A1 882508BH6 Asset Minor Code 28	2,425,000.000	2,406,424.50 99.2340	2,421,386.75	-14,962.25 -14,962.25	1,759.81	1.39
3M Company 3.250% 2/14/24 Standard & Poors Rating: A+ Moody's Rating: A1 88579YBB6 Asset Minor Code 28	1,000,000.000	1,058,940.00 105.8940	1,011,720.00	47,220.00 -7,230.00	4,243.06	3.07
Toyota Motor 3.350% 1/08/24 Standard & Poors Rating: AA- Moody's Rating: A1 89236TFS9 Asset Minor Code 28	1,000,000.000	1,022,790.00 102.2790	999,730.00	23,060.00 -52,130.00	7,723.61	3.28
Toyota Motor 2.000% 10/07/24 Standard & Poors Rating: AA- Moody's Rating: A1 89236TGL3 Asset Minor Code 28	2,000,000.000	1,942,220.00 97.1110	1,998,200.00	-55,980.00 -113,720.00	19,333.33	2.06
Truist Bank 1.500% 3/10/25 Standard & Poors Rating: A Moody's Rating: A2 89788JAA7 Asset Minor Code 28	1,400,000.000	1,352,358.00 96.5970	1,397,116.00	-44,758.00 -44,758.00	1,283.33	1.55
US Bank Na 2.050% 1/21/25 Standard & Poors Rating: AA- Moody's Rating: A1 90331HPL1 Asset Minor Code 28	500,000.000	496,320.00 99.2640	498,935.00	-2,615.00 -15,400.00	1,993.06	2.07
Unilever Capital 2.200% 5/05/22 Standard & Poors Rating: A+ Moody's Rating: A1 904764AW7 Asset Minor Code 28	1,000,000.000	985,910.00 98.5910	991,980.00	-6,070.00 -36,570.00	8,922.22	2.23

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Unilever Capital 2.600% 5/05/24 Standard & Poors Rating: A+ Moody's Rating: A1 904764AX5 Asset Minor Code 28	1,500,000.000	1,535,100.00 102.3400	1,544,925.00	- 9,825.00 - 40,350.00	15,816.67	2.54
US Bancorp Mtn 3.375% 2/05/24 Standard & Poors Rating: A+ Moody's Rating: A1 91159HHV5 Asset Minor Code 28	1,500,000.000	1,592,430.00 106.1620	1,504,883.25	87,546.75 - 14,430.00	7,875.00	3.18
US Bancorp Mtn 2.400% 7/30/24 Standard & Poors Rating: A+ Moody's Rating: A1 91159HX1 Asset Minor Code 28	2,000,000.000	1,999,120.00 99.9560	1,998,040.00	1,080.00 - 84,300.00	8,133.33	2.40
US Bancorp Mtn 2.950% 7/15/22 Standard & Poors Rating: A- Moody's Rating: A1 91159JAA4 Asset Minor Code 28	1,000,000.000	1,010,740.00 101.0740	1,018,810.00	- 8,070.00 - 24,530.00	6,227.78	2.92
Walmart Inc 3.400% 6/26/23 Standard & Poors Rating: AA Moody's Rating: Aa2 931142EK5 Asset Minor Code 28	1,000,000.000	1,060,550.00 106.0550	999,730.00	60,820.00 - 7,720.00	8,972.22	3.21
Wells Fargo Mtn 3.000% 2/19/25 Standard & Poors Rating: A- Moody's Rating: A2 94974BGH7 Asset Minor Code 28	1,000,000.000	1,019,440.00 101.9440	1,009,580.00	9,860.00 9,860.00	3,500.00	2.94
Wells Fargo Co Mtn 2.600% 7/22/20 Standard & Poors Rating: A- Moody's Rating: A2 94974BGM6 Asset Minor Code 28	.000	.00 100.0190	.00	.00 - 12,600.00	.00	0.00

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Wells Fargo Mtn 2.625% 7/22/22 Standard & Poors Rating: A- Moody's Rating: A2 95000U2B8 Asset Minor Code 28	2,000,000.000	2,006,480.00 100.3240	1,998,240.00	8,240.00 -43,640.00		10,062.50	2.62
Wisconsin Electric 2.050% 12/15/24 Standard & Poors Rating: A- Moody's Rating: A2 976656CLO Asset Minor Code 28	1,000,000.000	990,120.00 99.0120	999,810.00	-9,690.00 -38,590.00		6,320.83	2.07
Total Corporate Issues	77,702,000.000	78,376,867.32	77,989,517.48	387,339.84 -1,664,879.41		392,954.68	2.57
Municipal Issues							
Acalanes Ca Union 2.931% 8/01/24 Standard & Poors Rating: AA Moody's Rating: Aa1 004284B61 Asset Minor Code 39	2,355,000.000	2,465,119.80 104.6760	2,444,584.20	20,535.60 -17,850.90		11,504.18	2.80
Alameda Cnty Ca 4.000% 8/01/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 010878AN6 Asset Minor Code 39	2,000,000.000	2,110,740.00 105.5370	2,094,840.00	15,900.00 -29,920.00		13,333.33	3.79
Antelope Vly Ca 2.082% 8/01/23 Standard & Poors Rating: N/A Moody's Rating: Aa3 036717ML7 Asset Minor Code 39	1,000,000.000	1,016,850.00 101.6850	1,000,000.00	16,850.00 -5,700.00		3,470.00	2.05
Bay Area Ca Toll 2.184% 4/01/23 Standard & Poors Rating: AA Moody's Rating: Aa3 072024WNB Asset Minor Code 39	2,000,000.000	2,027,060.00 101.3530	2,000,000.00	27,060.00 -43,720.00		22,446.67	2.15

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Bay Area Ca Toll 2.254% 4/01/24 Standard & Poors Rating: AA Moody's Rating: Aa3 072024WV3 Asset Minor Code 39	1,000,000.000	1,027,850.00 102.7850	1,000,000.00	27,850.00 -18,250.00	11,583.06	2.19
California ST High 2.625% 4/01/21 Standard & Poors Rating: AA- Moody's Rating: Aa2 13063DAC2 Asset Minor Code 39	2,300,000.000	2,329,003.00 101.2610	2,335,075.00	-6,072.00 -5,566.00	30,187.50	2.59
California ST Dept 2.000% 5/01/22 Standard & Poors Rating: AA+ Moody's Rating: Aa1 13066YTZ2 Asset Minor Code 39	1,750,000.000	1,776,617.50 101.5210	1,737,505.00	39,112.50 -4,007.50	14,583.33	1.97
Connecticut ST B 2.500% 8/01/20 Standard & Poors Rating: A Moody's Rating: A1 20772JL59 Asset Minor Code 39	2,700,000.000	2,712,852.00 100.4760	2,733,264.00	-20,412.00 2,835.00	11,250.00	2.49
Connecticut ST Ser A 2.294% 3/15/20 Standard & Poors Rating: N/R Moody's Rating: N/R 20772JZL9 Asset Minor Code 39	.000	.00 100.0000	.00	.00 -340.00	.00	0.00
Contra Costa Ca 1.774% 8/01/24 Standard & Poors Rating: AA+ Moody's Rating: Aa1 212204JE2 Asset Minor Code 39	1,000,000.000	1,012,010.00 101.2010	1,000,000.00	12,010.00 -7,940.00	2,956.67	1.75
Contra Costa Cnty Ca 5.020% 8/01/20 Standard & Poors Rating: AA Moody's Rating: A2 21224RAQ9 Asset Minor Code 39	1,100,000.000	1,113,805.00 101.2550	1,169,663.00	-55,858.00 -1,771.00	9,203.33	4.96

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Cupertino Ca Union 2.000% 8/01/24 Standard & Poors Rating: AA+ Moody's Rating: Aa1 231237N87 Asset Minor Code 39	2,500,000.000	2,572,750.00 102.9100	2,500,000.00	72,750.00 - 175.00	8,333.33	1.94
Fairfield Ca 3.250% 6/01/22 Standard & Poors Rating: AA Moody's Rating: N/A 30421VBG3 Asset Minor Code 39	450,000.000	466,488.00 103.6640	447,250.50	19,237.50 - 1,489.50	4,875.00	3.14
Garden Grove Ca 1.966% 8/01/24 Standard & Poors Rating: AA- Moody's Rating: Aa2 365298Y51 Asset Minor Code 39	700,000.000	709,891.00 101.4130	700,000.00	9,891.00 - 5,880.00	2,293.67	1.94
Kern Ca Cmnty Clg 2.046% 11/01/22 Standard & Poors Rating: AA- Moody's Rating: Aa2 492244ES3 Asset Minor Code 39	425,000.000	432,667.00 101.8040	425,000.00	7,667.00 - 1,487.50	3,623.13	2.01
Kern Ca Cmnty Clg 2.071% 11/01/23 Standard & Poors Rating: AA- Moody's Rating: Aa2 492244ET1 Asset Minor Code 39	325,000.000	331,916.00 102.1280	325,000.00	6,916.00 - 2,067.00	2,804.48	2.03
Los Angeles Ca 2.171% 6/01/21 Standard & Poors Rating: AA Moody's Rating: N/A 53945CGX2 Asset Minor Code 39	1,000,000.000	1,010,290.00 101.0290	1,000,000.00	10,290.00 - 1,270.00	7,236.67	2.15
Los Angeles Cnty Ca 1.250% 9/01/20 Standard & Poors Rating: AA Moody's Rating: Aa2 54465AGL0 Asset Minor Code 39	3,000,000.000	2,996,790.00 99.8930	2,972,250.00	24,540.00 - 2,520.00	3,125.00	1.25

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Michigan ST Ref H Ln 3.125% 5/15/21 Standard & Poors Rating: AA Moody's Rating: Aa1 5946107X9 Asset Minor Code 39	1,900,000.000	1,944.308.00 102.3320	1,979,097.00	-34,789.00 -3,135.00	22,430.56	3.05
Mississippi ST Ser C 2.184% 12/01/20 Standard & Poors Rating: AA Moody's Rating: Aa2 605581HG5 Asset Minor Code 39	1,035,000.000	1,043,217.90 100.7940	1,035,000.00	8,217.90 362.25	18,837.00	2.17
Mississippi ST Ser C 2.875% 12/01/21 Standard & Poors Rating: AA Moody's Rating: Aa2 605581HH3 Asset Minor Code 39	1,000,000.000	1,030,350.00 103.0350	1,025,100.00	5,250.00 -340.00	9,583.33	2.79
Oakland Ca Ser A 2 2.500% 1/15/22 Standard & Poors Rating: AA Moody's Rating: Aa1 672240US5 Asset Minor Code 39	2,795,000.000	2,840,139.25 101.6150	2,840,279.00	-139.75 -32,282.25	14,751.39	2.46
Oceanside Ca Pensn 4.045% 8/15/23 Standard & Poors Rating: AA+ Moody's Rating: N/A 675371AZ1 Asset Minor Code 39	1,875,000.000	2,029,781.25 108.2550	1,985,793.75	43,987.50 -14,137.50	9,691.15	3.74
Ohlone Ca Cmnty Cfg 1.814% 8/01/24 Standard & Poors Rating: AA+ Moody's Rating: Aa1 677765GV5 Asset Minor Code 39	1,000,000.000	1,021,720.00 102.1720	1,000,000.00	21,720.00 -8,630.00	3,023.33	1.78
Oregon ST Article 1.450% 5/01/20 Standard & Poors Rating: AA+ Moody's Rating: Aa1 68609BUS4 Asset Minor Code 39	210,000.000	210,092.40 100.0440	210,000.00	92.40 60.90	1,268.75	1.45

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Oregon ST Article 1.650% 5/01/21 Standard & Poors Rating: AA+ Moody's Rating: Aa1 68609BUT2 Asset Minor Code 39	110,000.000	110.633.60 100.5760	110,000.00	633.60 - 75.90	756.25	1.64
Oregon ST Txbl 2.132% 5/01/21 Standard & Poors Rating: AA+ Moody's Rating: Aa1 68609BXM4 Asset Minor Code 39	735,000.000	743,026.20 101.0920	735,000.00	8,026.20 - 793.80	6,529.25	2.11
Oregon ST Txbl Ser B 3.088% 5/01/23 Standard & Poors Rating: AA+ Moody's Rating: Aa1 68609TDS4 Asset Minor Code 39	370,000.000	389,428.70 105.2510	370,000.00	19,428.70 - 2,142.30	4,760.67	2.93
Oxnard Ca Sch Dist 2.058% 8/01/23 Standard & Poors Rating: AA Moody's Rating: N/A 692020R36 Asset Minor Code 39	400,000.000	406,428.00 101.6070	400,000.00	6,428.00 - 2,408.00	1,372.00	2.03
Oxnard Ca Sch Dist 2.178% 8/01/24 Standard & Poors Rating: AA Moody's Rating: N/A 692020R44 Asset Minor Code 39	1,000,000.000	1,021,270.00 102.1270	1,000,000.00	21,270.00 - 8,550.00	3,630.00	2.13
Redwood City Ca Sch 1.867% 8/01/24 Standard & Poors Rating: N/A Moody's Rating: Aa2 757889EE6 Asset Minor Code 39	1,800,000.000	1,841,562.00 102.3090	1,800,000.00	41,562.00 - 14,796.00	5,601.00	1.82
Sacramento Ca 3.005% 11/01/21 Standard & Poors Rating: AA+ Moody's Rating: N/A 78607QAV7 Asset Minor Code 39	1,000,000.000	1,026,190.00 102.6190	1,000,000.00	26,190.00 - 2,790.00	12,520.83	2.93

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San Francisco Ca 1.700% 6/15/24 Standard & Poors Rating: AAA Moody's Rating: Aaa 7976465X0 Asset Minor Code 39	1,165,000.000	1,166,351.40 100.1160	1,165,000.00	1,351.40 -12,046.10	9,022.28	1.70
San Francisco Ca 2.537% 7/01/22 Standard & Poors Rating: AA+ Moody's Rating: N/A 797669XV5 Asset Minor Code 39	3,000,000.000	3,090,930.00 103.0310	3,000,000.00	90,930.00 -9,870.00	19,027.50	2.46
San Mateo Ca Union 2.870% 9/01/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 799017KW7 Asset Minor Code 39	1,000,000.000	1,035,130.00 103.5130	1,010,800.00	24,330.00 -6,150.00	2,391.67	2.77
Solano Cnty Ca Cmnty 3.504% 8/01/22 Standard & Poors Rating: AA Moody's Rating: Aa2 83412PEA6 Asset Minor Code 39	500,000.000	524,495.00 104.8990	508,340.00	16,155.00 -2,085.00	2,920.00	3.34
Texas ST Ref Tx 4.000% 10/01/20 Standard & Poors Rating: AAA Moody's Rating: Aaa 8827235E5 Asset Minor Code 39	300,000.000	305,181.00 101.7270	322,071.00	-16,890.00 219.00	6,000.00	3.93
Texas ST Ref Tx 4.000% 10/01/21 Standard & Poors Rating: AAA Moody's Rating: Aaa 8827235F2 Asset Minor Code 39	250,000.000	262,617.50 105.0470	271,190.00	-8,572.50 1,352.50	5,000.00	3.81
Univ Of Ca Ca 1.420% 5/15/20 Standard & Poors Rating: AA- Moody's Rating: Aa3 913366HU7 Asset Minor Code 39	500,000.000	500,285.00 100.0570	500,000.00	285.00 410.00	2,682.22	1.42

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Univ Of California 2.112% 5/15/21 Standard & Poors Rating: AA- Moody's Rating: Aa3 91412G2S3 Asset Minor Code 39	670,000.000	674,870.90 100.7270	670,000.00	4,870.90 -2,177.50	5,345.71	2.10
Univ Of Ca 3.297% 5/15/23 Standard & Poors Rating: AA Moody's Rating: Aa2 91412HBK8 Asset Minor Code 39	740,000.000	780,751.80 105.5070	740,000.00	40,751.80 -9,442.40	9,216.95	3.12
Total Municipal Issues	48,960,000.000	50,111,459.20	49,562,102.45	549,356.75 -276,566.50	339,171.19	2.46
Total Assets	224,991,101.960	229,568,312.18	224,283,322.20	5,284,989.98 -694,433.09	1,203,775.13	2.29
Accrued Income	.000	1,203,775.13	1,203,775.13			
Grand Total	224,991,101.960	230,772,087.31	225,487,097.33			

ASSET DETAIL MESSAGES

Time of trade execution and trading party (if not disclosed) will be provided upon request.

Publicly traded assets are valued in accordance with market quotations or valuation methodologies from financial industry services believed by us to be reliable. Assets that are not publicly traded may be reflected at values from other external sources. Assets for which a current value is not available may be reflected at a previous value or as not valued, at par value, or at a nominal value. Values shown do not necessarily reflect prices at which assets could be bought or sold. Values are updated based on internal policy and may be updated less frequently than statement generation.

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ASSET DETAIL

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Cash And Equivalents						
Money Markets						
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1	13,830,739.320	13,830,739.32 1.0000	13,830,739.32	.00 .00	2,201.22	0.31
Total Money Markets	13,830,739.320	13,830,739.32	13,830,739.32	.00 .00	2,201.22	0.31
US Treas & Agency Short Term Obligat						
F H L B Disc Nls 3/18/20 313384UL1 Asset Minor Code 23	.000	.00 1.0000	.00	.00 -34,385.69	.00	0.00
F H L B Disc Nls 3/25/20 313384UT4 Asset Minor Code 23	.000	.00 1.0000	.00	.00 -27,780.00	.00	0.00
F H L B Disc Nls 5/06/20 313384WM7 Asset Minor Code 23	9,380,000.000	9,379,343.40 .9999	9,321,781.47	57,561.93 23,731.40	.00	0.00
F H L B Disc Nls 6/17/20 313384YF0 Asset Minor Code 23	3,200,000.000	3,199,520.00 .9999	3,180,864.00	18,656.00 12,832.00	.00	0.00
F H L B Disc Nls 7/08/20 313384ZC6 Asset Minor Code 23	5,400,000.000	5,398,704.00 .9998	5,368,432.50	30,271.50 24,840.00	.00	0.00
F H L B Disc Nls 7/22/20 313384ZS1 Asset Minor Code 23	5,200,000.000	5,198,544.00 .9997	5,171,515.56	27,028.44 26,416.00	.00	0.00
F H L M C Disc Nt 313396VS9 Asset Minor Code 23	3,780,000.000	3,779,886.60 .0000	3,757,603.50	22,283.10 7,182.00	.00	0.00

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ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L M C Disc Nt 3-13396XR9 Asset Minor Code 23	6,770,000.000	6,769,187.60 .9999	6,729,718.50	39,469.10 23,695.00	.00	0.00
F H L M C Disc Nt 3-13396YN7 Asset Minor Code 23	3,750,000.000	3,749,400.00 .9998	3,728,941.67	20,458.33 16,012.50	.00	0.00
U S Treasury Bill 3/26/20 912796SH3 Asset Minor Code 4	.000	.00 1.0000	.00	.00 -20,990.28	.00	0.00
U S Treasury Bill 4/23/20 912796SM2 Asset Minor Code 4	4,520,000.000	4,519,909.60 .0000	4,500,570.03	19,339.57 8,768.80	.00	1.35
U S Treasury Bill 4/09/20 912796TQ2 Asset Minor Code 4	7,680,000.000	7,679,846.40 .0000	7,641,716.91	38,129.49 11,136.00	.00	0.06
U S Treasury Bill 5/14/20 912796TV1 Asset Minor Code 4	7,000,000.000	6,999,370.00 .9999	6,969,413.89	29,956.11 17,710.00	.00	0.07
U S Treasury Bill 6/25/20 912796UA5 Asset Minor Code 4	1,635,000.000	1,634,738.40 .9998	1,626,529.79	8,208.61 6,131.25	.00	0.07
Total US Treas & Agency Short Term O	58,315,000.000	58,308,450.00	57,997,987.82	311,362.18 95,298.98	.00	0.12
Corporate Short Term Obligations						
Exon Mobil Corp C P 30229AFR5 Asset Minor Code 8	4,500,000.000	4,483,215.00 .9963	4,474,425.00	8,790.00 4,905.00	.00	0.00
Exon Mobil Corp C P 30229AF38 Asset Minor Code 8	2,060,000.000	2,054,314.40 .9972	2,049,888.83	4,425.57 2,348.40	.00	0.00

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Koch Industries Inc C P 6/30/20 50000DFW1 Asset Minor Code 8	5,700,000.000	5,677,485.00 .9961	5,666,560.00	10,925.00 10,925.00	.00	0.00
Mufg Bank Ltd Ny Bran C P 3/18/20 62479LCJ2 Asset Minor Code 8	.000	.00 1.0000	.00	.00 - 18,880.56	.00	0.00
Mufg Bank Ltd Ny Bran C P 3/05/20 62479LC52 Asset Minor Code 8	.000	.00 1.0000	.00	.00 - 18,090.03	.00	0.00
Mufg Bank Ltd Ny Bran C P 4/22/20 62479LDN2 Asset Minor Code 8	2,000,000.000	1,998,580.00 .9993	1,980,988.34	17,591.66 3,360.00	.00	0.00
Natixis Ny C P 6/12/20 63873JFC9 Asset Minor Code 8	3,660,000.000	3,648,434.40 .9968	3,634,994.07	13,440.33 4,099.20	.00	0.00
Toyota Motor Credit Co C P 3/11/20 89233GCB0 Asset Minor Code 8	.000	.00 1.0000	.00	.00 - 32,945.68	.00	0.00
Toyota Motor Credit C P 9/08/20 89233GJ80 Asset Minor Code 8	5,755,000.000	5,726,858.05 .9951	5,733,009.51	- 6,151.46 - 6,151.46	.00	0.00
Total Corporate Short Term Obligatio	23,675,000.000	23,588,886.85	23,539,865.75	49,021.10 - 50,430.13	.00	0.00
Total Cash And Equivalents	95,820,739.320	95,728,076.17	95,367,692.89	360,383.28 44,868.85	2,201.22	0.11
Total Assets	95,820,739.320	95,728,076.17	95,367,692.89	360,383.28 44,868.85	2,201.22	0.11

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Accrued Income	.000	2,201.22	2,201.22			
Grand Total	95,820,739.320	95,730,277.39	95,369,894.11			

ASSET DETAIL MESSAGES

Time of trade execution and trading party (if not disclosed) will be provided upon request.

Publicly traded assets are valued in accordance with market quotations or valuation methodologies from financial industry services believed by us to be reliable. Assets that are not publicly traded may be reflected at values from other external sources. Assets for which a current value is not available may be reflected at a previous value or as not valued, at par value, or at a nominal value. Values shown do not necessarily reflect prices at which assets could be bought or sold. Values are updated based on internal policy and may be updated less frequently than statement generation.

For further information, please contact your account manager or relationship manager.

We provide a cash management administrative service for the temporary investment of principal and income balances in your account. The fee for providing this service will not exceed \$0.42 per month for each \$1,000 of the average daily balance invested under the cash management administrative service. The charge for this service has been deducted from your account.

Yield on Market and Accrued Income are estimates provided for informational purposes only and should not be relied on for making investment, trading, or tax decisions. The estimates may not represent the actual value earned by your investments and they provide no guarantee of what your investments may earn in the future.

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Cash And Equivalents						
Money Markets						
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1	1,006,180.290	1,006,180.29 1.0000	1,006,180.29	.00 .00	1,016.45	0.31
Total Money Markets	1,006,180.290	1,006,180.29	1,006,180.29	.00 .00	1,016.45	0.31
Corporate Short Term Obligations						
Toyota Motor Credit C P 3/02/20 89233GC20 Asset Minor Code 8	.000	.00 1.0000	.00	.00 -20,908.33	.00	0.00
Total Corporate Short Term Obligatio	.000	.00	.00	.00 -20,908.33	.00	0.00
Total Cash And Equivalents						
	1,006,180.290	1,006,180.29	1,006,180.29	.00 -20,908.33	1,016.45	0.31
US Government Issues						
F H L B Deb 3.375% 12/08/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130A0F70 Asset Minor Code 22	3,250,000.000	3,612,147.50 111.1430	3,321,722.50	290,425.00 75,855.00	34,429.69	3.04
F H L B 2.875% 6/14/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130A1XJ2 Asset Minor Code 22	3,575,000.000	3,949,195.25 110.4670	3,729,153.45	220,041.80 89,410.75	30,548.87	2.60

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L B Deb 2.875% 9/13/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130A2UW4 Asset Minor Code 22	4,500,000.000	4,945,905.00 109.9090	4,757,970.00	187,935.00 78,705.00	6,468.75	2.62
F H L B Deb 2.375% 3/14/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130A4CH3 Asset Minor Code 22	2,000,000.000	2,187,880.00 109.3940	2,115,540.00	72,340.00 72,340.00	2,243.06	2.17
F H L B Deb 1.375% 2/18/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130A7CV5 Asset Minor Code 22	3,110,000.000	3,138,114.40 100.9040	3,097,435.60	40,678.80 21,365.70	5,107.74	1.36
F F C B Deb 1.850% 7/26/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EKVV4 Asset Minor Code 22	3,000,000.000	3,156,660.00 105.2220	3,028,968.00	127,692.00 46,740.00	10,020.83	1.76
F F C B Deb 1.600% 8/14/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EKZK5 Asset Minor Code 22	3,000,000.000	3,104,610.00 103.4870	3,005,490.00	99,120.00 38,490.00	6,266.67	1.55
F H L B Deb 1.875% 6/11/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313379RB7 Asset Minor Code 22	2,250,000.000	2,290,792.50 101.8130	2,266,965.00	23,827.50 15,997.50	12,890.63	1.84
F H L B Deb 1.750% 6/12/20 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313383HU8 Asset Minor Code 22	3,000,000.000	3,008,280.00 100.2760	3,005,370.00	2,910.00 5,790.00	15,895.83	1.75

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L B Deb 3.250% 6/09/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3-13383QR5 Asset Minor Code 22	2,000,000.000	2,173,260.00 108.6630	2,033,340.00	139,920.00 22,240.00	20,222.22	2.99
F H L B Deb 3.375% 9/08/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3-13383YJ4 Asset Minor Code 22	1,600,000.000	1,761,696.00 110.1060	1,644,408.40	117,287.60 29,504.00	3,450.00	3.07
F N M A Deb 1.500% 6/22/20 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3-135G0D75 Asset Minor Code 22	3,000,000.000	3,008,430.00 100.2810	3,007,617.00	813.00 6,810.00	12,375.00	1.50
F N M A 1.500% 11/30/20 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3-135G0F73 Asset Minor Code 22	2,000,000.000	2,013,480.00 100.6740	1,965,548.00	47,932.00 8,640.00	10,083.33	1.49
F N M A Deb 1.375% 2/26/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3-135G0J20 Asset Minor Code 22	4,500,000.000	4,542,750.00 100.9500	4,522,190.00	20,560.00 30,915.00	6,015.63	1.36
F N M A 1.375% 10/07/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3-135G0Q89 Asset Minor Code 22	2,000,000.000	2,029,100.00 101.4550	1,992,924.00	36,176.00 16,480.00	13,291.67	1.36
F N M A 2.000% 1/05/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3-135G0S38 Asset Minor Code 22	2,750,000.000	2,828,787.50 102.8650	2,745,022.50	83,765.00 26,675.00	13,138.89	1.94

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F N M A 1.875% 4/05/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0T45 Asset Minor Code 22	2,000,000.000	2,059,600.00 102.9800	1,989,000.00	70,600.00 21,360.00	18,333.33	1.82
F N M A Deb 2.375% 1/19/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0T94 Asset Minor Code 22	2,750,000.000	2,898,225.00 105.3900	2,693,682.50	204,542.50 35,392.50	13,062.50	2.25
F N M A 1.750% 7/02/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0V75 Asset Minor Code 22	3,500,000.000	3,660,790.00 104.5940	3,477,264.00	183,526.00 47,635.00	15,142.36	1.67
F N M A 1.625% 10/15/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0W66 Asset Minor Code 22	2,250,000.000	2,355,390.00 104.6840	2,231,325.00	124,065.00 40,500.00	16,554.69	1.55
F N M A 1.625% 1/07/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0X24 Asset Minor Code 22	2,630,000.000	2,760,684.70 104.9690	2,655,150.30	105,534.40 54,401.30	9,615.94	1.55
F H L M C M T N 1.125% 8/12/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EAE9 Asset Minor Code 22	2,000,000.000	2,020,540.00 101.0270	1,984,920.00	35,620.00 16,020.00	3,062.50	1.11
F H L M C M T N 1.875% 11/17/20 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EAEK1 Asset Minor Code 22	1,500,000.000	1,515,630.00 101.0420	1,498,335.00	17,295.00 8,385.00	10,468.75	1.86

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F H L M C 2.750% 6/19/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3-137EAEN5 Asset Minor Code 22	2,000,000.000	2,142,640.00 107.1320	1,988,360.00	154,280.00 26,360.00	15,583.33	2.57
F H L M C 1.500% 2/12/25 Standard & Poors Rating: N/A Moody's Rating: Aaa 3-137EAEP0 Asset Minor Code 22	5,500,000.000	5,739,195.00 104.3490	5,590,721.30	148,473.70 92,687.20	10,770.83	1.44
U S Treasury Nt 1.750% 3/31/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828J76 Asset Minor Code 21	1,000,000.000	1,030,630.00 103.0630	995,276.79	35,353.21 13,050.00	47.81	1.70
U S Treasury Nt 1.875% 8/31/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828L24 Asset Minor Code 21	3,500,000.000	3,637,130.00 103.9180	3,492,902.35	144,227.65 52,080.00	5,706.52	1.80
U S Treasury Nt 1.750% 9/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828L57 Asset Minor Code 21	3,400,000.000	3,526,582.00 103.7230	3,355,984.38	170,597.62 51,272.00	162.57	1.69
U S Treasury Nt 1.375% 10/31/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828L99 Asset Minor Code 21	3,000,000.000	3,021,570.00 100.7190	2,959,931.93	61,638.07 -10,242.05	17,338.60	1.37
U S Treasury Nt 1.375% 1/31/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828N89 Asset Minor Code 21	2,400,000.000	2,426,256.00 101.0940	2,386,601.79	39,654.21 20,640.00	5,530.22	1.36

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U S Treasury Nt 1.625% 5/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828R69 Asset Minor Code 21	2,000,000.000	2,083,280.00 104.1640	1,902,890.63	180,389.37 36,640.00	10,982.14	1.56
U S Treasury Nt 1.125% 9/30/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828T34 Asset Minor Code 21	2,000,000.000	2,027,500.00 101.3750	1,947,350.46	80,149.54 22,340.00	61.48	1.11
U S Treasury Nt 1.250% 10/31/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828T67 Asset Minor Code 21	3,000,000.000	3,050,160.00 101.6720	2,906,845.98	143,314.02 35,040.00	15,778.69	1.23
U S Treasury Nt 2.125% 11/30/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828U57 Asset Minor Code 21	2,000,000.000	2,131,800.00 106.5900	1,960,390.63	171,409.37 41,960.00	14,282.79	1.99
U S Treasury Nt 1.750% 11/30/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828U65 Asset Minor Code 21	2,250,000.000	2,307,915.00 102.5740	2,218,015.35	89,899.65 26,010.00	13,232.58	1.71
U S Treasury Nt 1.875% 1/31/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828V72 Asset Minor Code 21	3,000,000.000	3,091,050.00 103.0350	3,004,814.73	86,235.27 36,330.00	9,426.51	1.82
U S Treasury Nt 2.250% 1/31/24 912828V80 Asset Minor Code 21	3,000,000.000	3,219,960.00 107.3320	2,995,468.75	224,491.25 65,280.00	11,311.81	2.10

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U S Treasury Nt 2.500% 5/15/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828WJ5 Asset Minor Code 21	2,250,000.000	2,448,112.50 108.8050	2,312,050.78	136,061.72 51,165.00	21,325.55	2.30
U S Treasury Nt 2.125% 2/29/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828W48 Asset Minor Code 21	2,300,000.000	2,460,103.00 106.9610	2,279,156.25	180,946.75 50,761.00	4,430.98	1.99
U S Treasury Nt 1.500% 5/31/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828XE5 Asset Minor Code 21	1,000,000.000	1,002,310.00 100.2310	991,645.40	10,664.60 2,270.00	5,040.98	1.50
U S Treasury Nt 1.625% 7/31/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828XM7 Asset Minor Code 21	.000	.00 100.5000	.00	.00 6,482.65	.00	0.00
U S Treasury Nt 1.750% 6/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828XW5 Asset Minor Code 21	3,000,000.000	3,103,140.00 103.4380	2,984,072.55	119,067.45 43,500.00	13,269.23	1.69
U S Treasury Nt 2.000% 6/30/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828XX3 Asset Minor Code 21	5,000,000.000	5,345,900.00 106.9180	5,030,468.76	315,431.24 115,450.00	25,274.73	1.87
U S Treasury Nt 1.500% 9/30/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828YH7 Asset Minor Code 21	5,000,000.000	5,253,900.00 105.0780	4,965,957.04	287,942.96 123,450.00	204.92	1.43

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U S Treasury Nt 1.125% 2/28/25 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828ZC7 Asset Minor Code 21	1,000,000.000	1,036.680.00 103.6680	1,029,609.38	7,070.62 7,070.62	978.26	1.09
U S Treasury Nt 2.125% 7/31/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128282N9 Asset Minor Code 21	2,250,000.000	2,419,987.50 107.5550	2,322,597.66	97,389.84 52,380.00	8,012.53	1.98
U S Treasury Nt 2.125% 11/30/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128283J7 Asset Minor Code 21	3,500,000.000	3,783,570.00 108.1020	3,560,292.97	223,277.03 89,005.00	24,994.88	1.97
U S Treasury Nt 2.500% 3/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128284D9 Asset Minor Code 21	3,000,000.000	3,197,840.00 106.5980	2,973,867.19	224,072.81 50,520.00	204.92	2.35
Total US Government Issues	128,515,000.000	134,509,258.85	128,924,614.30	5,584,644.55 1,911,153.17	522,641.74	1.83
Corporate Issues						
Ace Ina Holdings 2.875% 11/03/22 Standard & Poors Rating: A Moody's Rating: A3 00440EAU1 Asset Minor Code 28	2,140,000.000	2,172,292.60 101.5090	2,172,597.20	- 304.60 - 53,221.80	25,293.61	2.83
American Honda Mtn 3.625% 10/10/23 Standard & Poors Rating: A Moody's Rating: A3 02665WCQ2 Asset Minor Code 28	2,415,000.000	2,453,712.45 101.6030	2,413,019.70	40,692.75 - 140,311.50	41,583.28	3.57

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American Honda Mtn 2.400% 6/27/24 Standard & Poors Rating: A Moody's Rating: A3 02665WCZ2 Asset Minor Code 28	700,000.000	689.899.00 98.5570	697,039.00	- 7,140.00 - 32,683.00	4,386.67	2.44
Apple Inc 2.250% 2/23/21 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037833BS8 Asset Minor Code 28	1,000,000.000	1,010,080.00 101.0080	1,012,710.00	- 2,630.00 3,130.00	2,375.00	2.23
Apple Inc 2.850% 5/11/24 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037833CU2 Asset Minor Code 28	2,000,000.000	2,125,160.00 106.2580	2,037,557.50	87,602.50 13,760.00	22,166.67	2.68
Bank Of America 3.550% 3/05/24 Standard & Poors Rating: A- Moody's Rating: A2 06051GHF9 Asset Minor Code 28	2,725,000.000	2,834,299.75 104.0110	2,774,363.25	59,936.50 - 33,326.75	6,986.60	3.41
Bank Of Ny Mtn 2.600% 2/07/22 Standard & Poors Rating: A Moody's Rating: A1 06406RAA5 Asset Minor Code 28	1,000,000.000	1,008,320.00 100.8320	1,001,790.00	6,530.00 - 12,330.00	3,900.00	2.58
Bank Of Ny Mtn 2.950% 1/29/23 Standard & Poors Rating: A Moody's Rating: A1 06406RAE7 Asset Minor Code 28	2,250,000.000	2,300,287.50 102.2350	2,229,097.50	71,190.00 - 36,607.50	11,431.25	2.89
Berkshire Hathaway 3.000% 5/15/22 Standard & Poors Rating: AA Moody's Rating: Aa2 084664BT7 Asset Minor Code 28	1,000,000.000	1,038,730.00 103.8730	1,034,300.00	4,430.00 4,490.00	11,333.33	2.89

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Chevron Corp 3.191% 6/24/23 Standard & Poors Rating: AA Moody's Rating: Aa2 166764AH3 Asset Minor Code 28	1,000,000.000	1,045,350.00 104.5350	983,170.00	62,180.00 - 3,690.00	8,597.97	3.05
Chevron Corp 2.419% 11/17/20 Standard & Poors Rating: AA Moody's Rating: Aa2 166764AY6 Asset Minor Code 28	2,000,000.000	1,992,560.00 99.6280	2,006,380.00	- 13,820.00 - 18,100.00	18,008.11	2.43
John Deere Mtn 2.550% 1/08/21 Standard & Poors Rating: A Moody's Rating: A2 24422ETF6 Asset Minor Code 28	1,250,000.000	1,254,162.50 100.3330	1,260,325.00	- 6,162.50 - 6,150.00	7,348.96	2.54
John Deere Mtn 3.650% 10/12/23 Standard & Poors Rating: A Moody's Rating: A2 24422EUM9 Asset Minor Code 28	1,000,000.000	1,054,320.00 105.4320	1,000,190.00	54,130.00 - 29,690.00	17,134.72	3.46
Exxon Mobil 2.222% 3/01/21 Standard & Poors Rating: AA Moody's Rating: Aa1 30231GAV4 Asset Minor Code 28	2,000,000.000	2,013,000.00 100.6500	2,012,140.80	859.20 4,200.00	3,703.33	2.21
General Dynamics 3.000% 5/11/21 Standard & Poors Rating: A Moody's Rating: A2 369550BE7 Asset Minor Code 28	1,225,000.000	1,234,420.25 100.7690	1,216,486.25	17,934.00 - 15,912.75	14,291.67	2.98
Honda Auto 3.010% 5/18/22 Standard & Poors Rating: AAA Moody's Rating: N/A 43814UAG4 Asset Minor Code 31	625,633.860	629,300.07 100.5860	625,620.22	3,679.85 - 4,346.94	680.03	2.99

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Honda Auto 2.750% 9/20/21 Standard & Poors Rating: AAA Moody's Rating: N/A 43814WAB1 Asset Minor Code 31	954,382.600	952.082.54 99.7590	954,321.14	-2,238.60 -7,633.13	947.77	2.76
Honda Auto 2.950% 8/22/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 43815HAC1 Asset Minor Code 31	1,455,770.380	1,469,163.47 100.9200	1,455,570.65	13,592.82 -7,215.30	1,192.92	2.92
Honda Auto 1.900% 4/15/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 43815NAB0 Asset Minor Code 31	1,355,000.000	1,352,439.05 99.8110	1,354,905.15	-2,466.10 -8,726.20	1,144.24	1.90
IBM Credit Corp 3.000% 2/06/23 Standard & Poors Rating: A Moody's Rating: A2 44932HAH6 Asset Minor Code 28	2,225,000.000	2,302,318.75 103.4750	2,199,858.35	102,460.40 -23,384.75	10,197.92	2.90
Jpmorgan Chase Co 2.550% 3/01/21 Standard & Poors Rating: A- Moody's Rating: A2 46625HQJ2 Asset Minor Code 28	2,500,000.000	2,505,975.00 100.2390	2,543,200.00	-37,225.00 -15,500.00	5,312.50	2.54
Jpmorgan Chase Co 3.797% 7/23/24 Standard & Poors Rating: A- Moody's Rating: A2 46647PAU0 Asset Minor Code 28	1,000,000.000	1,046,690.00 104.6690	1,052,870.00	-6,180.00 -23,320.00	7,172.11	3.63
John Deere Owner 2.280% 5/16/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 477870AB5 Asset Minor Code 31	894,513.550	895,765.87 100.1400	894,510.15	1,255.72 -3,292.70	906.44	2.28

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John Deere Owner 1.820% 10/15/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 47788BAD6 Asset Minor Code 31	95,343.440	94,994.48 99.6340	95,336.45	-341.97 -463.82	77.12	1.83
John Deere Owner 2.660% 4/18/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 47788CAC6 Asset Minor Code 31	344,495.240	341,980.42 99.2700	344,470.47	-2,490.05 -4,857.83	407.27	2.68
John Deere Owner 3.080% 11/15/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 47788EAC2 Asset Minor Code 31	1,720,000.000	1,730,715.60 100.6230	1,719,869.62	10,845.98 -12,590.40	2,354.49	3.06
John Deere Owner 2.850% 12/15/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 47789JAB2 Asset Minor Code 31	656,367.570	658,106.94 100.2650	656,337.64	1,769.30 -2,051.34	831.40	2.84
Mercedes Benz Auto 1.840% 12/15/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 58770FAC6 Asset Minor Code 31	770,000.000	770,500.50 100.0650	769,898.51	601.99 -5,374.60	629.69	1.84
Merck Co Inc 2.800% 5/18/23 Standard & Poors Rating: AA- Moody's Rating: A1 58933YAF2 Asset Minor Code 28	830,000.000	835,743.60 100.6920	808,685.60	27,058.00 -30,502.50	8,585.89	2.78
Microsoft Corp 1.550% 8/08/21 Standard & Poors Rating: AAA Moody's Rating: Aaa 594918BP8 Asset Minor Code 28	1,705,000.000	1,716,866.80 100.6960	1,702,976.95	13,889.85 3,495.25	3,890.72	1.54

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Nissan Auto 3.060% 3/15/23 Standard & Poors Rating: AAA Moody's Rating: Aaa 65479GAD1 Asset Minor Code 31	1,320,000.000	1,340,750.40 101.5720	1,319,957.23	20,793.17 - 3,880.80	1,795.20	3.01
Nissan Auto 1.930% 7/15/24 Standard & Poors Rating: AAA Moody's Rating: Aaa 65479JAD5 Asset Minor Code 31	1,650,000.000	1,666,269.00 100.9860	1,649,912.88	16,356.12 - 10,312.50	1,422.67	1.91
Oracle Corp 1.900% 9/15/21 Standard & Poors Rating: A+ Moody's Rating: A3 68389XBK0 Asset Minor Code 28	1,000,000.000	1,002,950.00 100.2950	964,080.00	38,870.00 - 4,950.00	844.44	1.89
Pnc Bank Na Mtn 3.500% 6/08/23 Standard & Poors Rating: A Moody's Rating: A2 69353RFL7 Asset Minor Code 28	2,500,000.000	2,586,850.00 103.4740	2,496,535.00	90,315.00 - 69,275.00	27,465.28	3.38
Praxair Inc 2.450% 2/15/22 Standard & Poors Rating: A Moody's Rating: A2 74005PBA1 Asset Minor Code 28	1,000,000.000	1,003,660.00 100.3660	1,005,120.00	- 1,460.00 - 13,310.00	3,130.56	2.44
Charles Schwab Corp 2.650% 1/25/23 Standard & Poors Rating: A Moody's Rating: A2 808513AT2 Asset Minor Code 28	2,200,000.000	2,231,856.00 101.4480	2,193,312.00	38,544.00 - 58,960.00	10,688.33	2.61
Toyota Auto 3.180% 3/15/23 Standard & Poors Rating: AAA Moody's Rating: Aaa 89231PAD0 Asset Minor Code 31	1,000,000.000	1,017,150.00 101.7150	1,021,367.19	- 4,217.19 - 3,550.00	1,413.33	3.13

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Toyota Auto 2.960% 9/15/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 89238TAD5 Asset Minor Code 31	2,000,000.000	2,018,800.00 100.9400	2,021,171.88	- 2,371.88 - 3,800.00	2,631.09	2.93
US Bank Na Mtn 2.050% 1/21/25 Standard & Poors Rating: AA- Moody's Rating: A1 90331HPL1 Asset Minor Code 28	2,725,000.000	2,704,944.00 99.2640	2,719,195.75	- 14,251.75 - 83,930.00	10,862.15	2.07
Walmart Inc 3.400% 6/26/23 Standard & Poors Rating: AA Moody's Rating: Aa2 931142EK5 Asset Minor Code 28	1,500,000.000	1,590,825.00 106.0550	1,499,610.10	91,214.90 - 11,580.00	13,458.33	3.21
Wells Fargo Mtn 2.625% 7/22/22 Standard & Poors Rating: A- Moody's Rating: A2 95000U2B8 Asset Minor Code 28	2,250,000.000	2,257,290.00 100.3240	2,215,890.00	41,400.00 - 49,095.00	11,320.31	2.62
Total Corporate Issues	59,981,506.640	60,950,581.54	60,135,749.13	814,832.41 - 814,850.86	327,903.37	2.72
Foreign Issues						
Hsbc Holdings Plc 2.650% 1/05/22 Standard & Poors Rating: A Moody's Rating: A2 404280BF5 Asset Minor Code 35	1,500,000.000	1,497,930.00 99.8620	1,486,320.00	11,610.00 - 28,710.00	9,495.83	2.65
Inter Amer Bk M T N 1.875% 3/15/21 Standard & Poors Rating: AAA Moody's Rating: Aaa 4581X0CS5 Asset Minor Code 34	2,000,000.000	2,025,980.00 101.2990	2,051,660.00	- 25,680.00 11,300.00	1,666.67	1.85

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Inter Amer Dev Bk 2.125% 1/18/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 4581X0CW6 Asset Minor Code 34	2,000,000.000	2,056,780.00 102.8390	1,997,540.00	59,240.00 14,360.00	8,618.06	2.07
Inter Amer Dev Bk 1.625% 5/12/20 Standard & Poors Rating: AAA Moody's Rating: Aaa 4581X0CX4 Asset Minor Code 34	1,765,000.000	1,767,753.40 100.1560	1,760,816.95	6,936.45 1,976.80	11,074.15	1.62
Inter Amer Dev Bk 1.750% 9/14/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 4581X0CZ9 Asset Minor Code 34	1,500,000.000	1,544,895.00 102.9930	1,471,005.00	73,890.00 14,460.00	1,239.58	1.70
Intl Bk 1.375% 5/24/21 Standard & Poors Rating: AAA Moody's Rating: Aaa 459058FH1 Asset Minor Code 34	2,000,000.000	2,019,720.00 100.9860	2,006,100.00	13,620.00 12,020.00	9,701.39	1.36
Intl Bk 2.000% 1/26/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 459058FY4 Asset Minor Code 34	4,000,000.000	4,102,520.00 102.5630	4,002,540.00	99,980.00 26,600.00	14,444.44	1.95
Intl Finance Corp 1.125% 7/20/21 Standard & Poors Rating: AAA Moody's Rating: Aaa 45950KCKJ7 Asset Minor Code 34	3,000,000.000	3,021,180.00 100.7060	2,929,920.00	91,260.00 17,490.00	6,656.25	1.12
Intl Bk MTN 2.250% 1/25/21 Standard & Poors Rating: AAA Moody's Rating: Aaa 45950KCM0 Asset Minor Code 34	1,230,000.000	1,247,232.30 101.4010	1,226,383.80	20,848.50 4,784.70	5,073.75	2.22

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Royal Bank Of Mtn 2.550% 7/16/24 Standard & Poors Rating: A Moody's Rating: A2 78013XZU5 Asset Minor Code 35	3,200,000.000	3,253,952.00 101.6860	3,211,125.00	42,827.00 -78,336.00	17,000.00	2.51
Toronto Dominion Mtn 2.650% 6/12/24 Standard & Poors Rating: A Moody's Rating: Aa3 89114QCA4 Asset Minor Code 35	1,000,000.000	1,015,760.00 101.5760	1,000,190.00	15,570.00 -34,800.00	8,023.61	2.61
Toronto Mtn 3.500% 7/19/23 Standard & Poors Rating: AA- Moody's Rating: Aa1 89114QC48 Asset Minor Code 33	1,750,000.000	1,802,500.00 103.0000	1,782,970.00	19,530.00 -69,370.00	12,250.00	3.40
Total Foreign Issues	24,945,000.000	25,356,202.70	24,926,570.75	429,631.95 -108,224.50	105,243.73	2.02
Total Assets	214,447,686.930	221,822,223.38	214,993,114.47	6,829,108.91 967,169.48	956,805.29	2.09
Accrued Income	.000	956,805.29	956,805.29			
Grand Total	214,447,686.930	222,779,028.67	215,949,919.76			

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Cash And Equivalents						
Money Markets						
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1	250,448.400	250,448.40 1.0000	250,448.40	.00 .00	819.03	0.31
Total Money Markets	250,448.400	250,448.40	250,448.40	.00 .00	819.03	0.31
Total Cash And Equivalents						
US Government Issues						
F H L B Deb 2.375% 3/08/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AB3H7 Asset Minor Code 22	1,890,000.000	2,022,791.40 107.0260	1,889,073.90	133,717.50 30,013.20	2,867.81	2.22
F H L B Deb 2.750% 6/10/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AEBM1 Asset Minor Code 22	2,500,000.000	2,628,500.00 105.1400	2,492,710.00	135,790.00 26,775.00	21,197.92	2.62
F H L B Deb 1.625% 11/19/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AHJY0 Asset Minor Code 22	2,400,000.000	2,446,872.00 101.9530	2,395,896.00	50,976.00 18,840.00	15,491.67	1.59
F H L B Deb 1.625% 12/20/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AHSR5 Asset Minor Code 22	825,000.000	842,523.00 102.1240	824,109.00	18,414.00 7,746.75	3,761.20	1.59

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F H L B 1.750% 2/14/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AJ5Q8 Asset Minor Code 22	2,300,000.000	2,302,047.00 100.0890	2,300,000.00	2,047.00 782.00	5,254.86	1.75
F H L B Deb 1.375% 2/17/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AJ7E3 Asset Minor Code 22	2,400,000.000	2,464,464.00 102.6860	2,395,584.00	68,880.00 33,336.00	3,666.67	1.34
F H L B 2.875% 6/14/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130A1XJ2 Asset Minor Code 22	2,450,000.000	2,706,441.50 110.4670	2,559,907.00	146,534.50 61,274.50	20,935.59	2.60
F H L B Deb 2.500% 12/09/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130A3KM5 Asset Minor Code 22	1,800,000.000	1,897,344.00 105.4080	1,780,614.00	116,730.00 21,924.00	14,000.00	2.37
F H L B Deb 2.250% 12/08/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130A3VC5 Asset Minor Code 22	855,000.000	914,114.70 106.9140	850,212.00	63,902.70 17,860.95	6,038.44	2.10
F F C B Deb 1.620% 6/14/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133E3GEV3 Asset Minor Code 22	2,090,000.000	2,090,250.80 100.0120	2,091,045.00	-794.20 209.00	10,063.35	1.62
F F C B Deb 2.875% 7/17/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EJUS6 Asset Minor Code 22	1,800,000.000	1,937,772.00 107.6540	1,804,001.40	133,770.60 22,842.00	10,637.50	2.67

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F F C B 1.850% 8/05/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EKYJ9 Asset Minor Code 22	4,600,000.000	4,734.458.00 102.9230	4,596,991.60	137,466.40 29,716.00	13,237.78	1.80
F H L B Deb 1.875% 6/11/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313379RB7 Asset Minor Code 22	1,950,000.000	1,985,353.50 101.8130	2,003,157.00	- 17,803.50 13,864.50	11,171.88	1.84
F H L B Deb 1.750% 6/12/20 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313383HU8 Asset Minor Code 22	500,000.000	501,380.00 100.2760	499,080.00	2,300.00 965.00	2,649.31	1.75
F H L B Deb 3.250% 6/09/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313383QR5 Asset Minor Code 22	2,400,000.000	2,607,912.00 108.6630	2,434,483.20	173,428.80 26,688.00	24,266.67	2.99
F N M A Deb 1.500% 6/22/20 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0D75 Asset Minor Code 22	800,000.000	802,248.00 100.2810	797,504.00	4,744.00 1,816.00	3,300.00	1.50
F N M A 1.500% 11/30/20 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0F73 Asset Minor Code 22	3,200,000.000	3,221,568.00 100.6740	3,173,388.80	48,179.20 13,824.00	16,133.33	1.49
F N M A 1.375% 10/07/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0Q89 Asset Minor Code 22	1,300,000.000	1,318,915.00 101.4550	1,298,042.20	20,872.80 10,712.00	8,639.58	1.36

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F N M A Deb 2.250% 4/12/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0V59 Asset Minor Code 22	2,025,000.000	2,099,479.50 103.6780	2,018,358.00	81,121.50 18,893.25	21,389.06	2.17
F N M A 1.750% 7/02/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0V75 Asset Minor Code 22	2,000,000.000	2,091,880.00 104.5940	1,992,420.00	99,460.00 27,220.00	8,652.78	1.67
F N M A 1.375% 9/06/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0W33 Asset Minor Code 22	2,500,000.000	2,560,250.00 102.4100	2,491,300.00	68,950.00 33,525.00	2,387.15	1.34
F N M A 1.625% 10/15/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0W66 Asset Minor Code 22	2,345,000.000	2,454,839.80 104.6840	2,340,990.05	113,849.75 42,210.00	17,253.66	1.55
F N M A 1.625% 1/07/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0X24 Asset Minor Code 22	2,300,000.000	2,414,287.00 104.9690	2,292,663.00	121,624.00 49,473.00	8,409.38	1.55
F H L M C Mtlcl Mtg 2.510% 11/25/22 Standard & Poors Rating: N/A Moody's Rating: N/A 3137B1BS0 Asset Minor Code 30	3,200,000.000	3,293,248.00 102.9140	3,135,249.98	157,998.02 1,600.00	6,693.32	2.44
F H L M C M T N 1.125% 8/12/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EAE9 Asset Minor Code 22	8,600,000.000	8,688,322.00 101.0270	8,523,588.00	164,734.00 68,886.00	13,168.75	1.11

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F H L M C 1.625% 9/29/20 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EAEJ4 Asset Minor Code 22	1,840,000.000	1,850,064.80 100.5470	1,836,669.60	13,395.20 5,391.20	166.11	1.62
F H L M C 1.500% 2/12/25 Standard & Poors Rating: N/A Moody's Rating: Aaa 3137EAEPO Asset Minor Code 22	2,000,000.000	2,086,980.00 104.3490	1,998,460.00	88,520.00 42,320.00	3,916.67	1.44
U S Treasury Nt 1.500% 1/31/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828H86 Asset Minor Code 21	1,700,000.000	1,739,440.00 102.3200	1,681,207.03	58,232.97 20,519.00	4,273.35	1.47
U S Treasury Nt 1.375% 8/31/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828L32 Asset Minor Code 21	1,850,000.000	1,859,823.50 100.5310	1,839,593.75	20,229.75 8,380.50	2,236.26	1.37
U S Treasury Nt 1.750% 9/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828L57 Asset Minor Code 21	600,000.000	622,338.00 103.7230	583,476.57	38,861.43 9,048.00	28.69	1.69
U S Treasury Nt 1.375% 9/30/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828L65 Asset Minor Code 21	2,500,000.000	2,516,400.00 100.6560	2,459,667.97	56,732.03 14,650.00	93.92	1.37
U S Treasury Nt 2.000% 11/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828M80 Asset Minor Code 21	1,675,000.000	1,751,480.50 104.5660	1,644,168.95	107,311.55 26,029.50	11,258.20	1.91

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U S Treasury Nt 1.375% 1/31/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828N89 Asset Minor Code 21	4,500,000.000	4,549,230.00 101.0940	4,449,550.78	99,679.22 38,700.00	10,369.16	1.36
U S Treasury Nt 1.750% 1/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828P38 Asset Minor Code 21	1,500,000.000	1,562,220.00 104.1480	1,425,644.53	136,575.47 24,780.00	4,399.04	1.68
U S Treasury Nt 1.500% 2/28/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828P79 Asset Minor Code 21	440,000.000	455,677.20 103.5630	416,985.94	38,691.26 7,651.60	573.91	1.45
U S Treasury Nt 1.500% 3/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828Q29 Asset Minor Code 21	2,000,000.000	2,072,500.00 103.6250	1,888,437.50	184,062.50 35,080.00	81.97	1.45
U S Treasury Nt 1.250% 3/31/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828Q37 Asset Minor Code 21	4,000,000.000	4,044,840.00 101.1210	3,916,053.75	128,746.25 36,880.00	136.61	1.24
U S Treasury Nt 1.625% 4/30/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828R28 Asset Minor Code 21	2,300,000.000	2,393,886.00 104.0820	2,284,906.25	108,979.75 40,963.00	15,709.82	1.56
U S Treasury Bd 1.375% 6/30/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828S35 Asset Minor Code 21	1,400,000.000	1,448,230.00 103.4450	1,380,988.75	67,261.25 26,082.00	4,865.38	1.33

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U S Treasury Nt 1.125% 7/31/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828S76 Asset Minor Code 21	3,500,000.000	3,544,555.00 101.2730	3,403,613.28	140,941.72 37,975.00	6,598.56	1.11
U S Treasury Nt 1.250% 7/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828S92 Asset Minor Code 21	700,000.000	721,742.00 103.1060	651,328.13	70,413.87 13,321.00	1,466.35	1.21
U S Treasury Nt 1.625% 8/15/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828TJ9 Asset Minor Code 21	2,300,000.000	2,374,750.00 103.2500	2,287,960.94	86,789.06 33,143.00	4,723.21	1.57
U S Treasury Nt 1.375% 9/30/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828T26 Asset Minor Code 21	2,300,000.000	2,385,353.00 103.7110	2,291,375.00	93,978.00 46,805.00	86.41	1.33
U S Treasury Nt 1.125% 9/30/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828T34 Asset Minor Code 21	1,300,000.000	1,317,875.00 101.3750	1,286,136.72	31,738.28 14,521.00	39.96	1.11
U S Treasury Nt 1.250% 10/31/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828T67 Asset Minor Code 21	2,500,000.000	2,541,800.00 101.6720	2,475,230.47	66,569.53 29,200.00	13,148.91	1.23
U S Treasury Nt 1.625% 10/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828T91 Asset Minor Code 21	2,300,000.000	2,407,893.00 104.6910	2,282,390.63	125,502.37 47,518.00	15,709.82	1.55

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U S Treasury Nt 1.750% 5/15/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828VB3 Asset Minor Code 21	1,500,000.000	1,567,620.00 104.5080	1,420,078.13	147,541.87 27,075.00	9,951.92	1.67
U S Treasury Nt 1.750% 4/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828WZ9 Asset Minor Code 21	1,400,000.000	1,444,520.00 103.1800	1,397,648.44	46,871.56 19,040.00	10,298.08	1.70
U S Treasury Nt 2.125% 2/29/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828W48 Asset Minor Code 21	2,100,000.000	2,246,181.00 106.9610	2,079,738.28	166,442.72 46,347.00	4,045.67	1.99
U S Treasury Nt 1.875% 3/31/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828W89 Asset Minor Code 21	2,000,000.000	2,066,180.00 103.3090	1,939,140.63	127,039.37 26,180.00	102.46	1.81
U S Treasury Nt 2.000% 5/31/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828XT2 Asset Minor Code 21	2,300,000.000	2,457,228.00 106.8360	2,319,855.47	137,372.53 53,452.00	15,459.02	1.87
U S Treasury Nt 1.750% 6/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828XW5 Asset Minor Code 21	500,000.000	517,190.00 103.4380	499,980.47	17,209.53 7,250.00	2,211.54	1.69
U S Treasury Nt 2.000% 4/30/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828X70 Asset Minor Code 21	2,350,000.000	2,507,168.00 106.6880	2,311,078.13	196,089.87 53,157.00	19,755.49	1.87

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U S Treasury Nt 1.250% 8/31/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828YE4 Asset Minor Code 21	3,200,000.000	3,326,368.00 103.9490	3,138,375.00	187,993.00 80,000.00	3,478.26	1.20
U S Treasury Nt 1.500% 9/30/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828YH7 Asset Minor Code 21	2,300,000.000	2,416,794.00 105.0780	2,276,550.78	140,243.22 56,787.00	94.26	1.43
U S Treasury Nt 1.500% 10/31/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828YM6 Asset Minor Code 21	1,500,000.000	1,577,520.00 105.1680	1,483,710.94	93,809.06 37,740.00	9,457.42	1.43
U S Treasury Nt 1.750% 7/31/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828Y87 Asset Minor Code 21	1,200,000.000	1,272,000.00 106.0000	1,198,781.25	73,218.75 28,728.00	3,519.23	1.65
U S Treasury Nt 1.375% 8/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128282D1 Asset Minor Code 21	2,300,000.000	2,383,904.00 103.6480	2,260,917.97	122,986.03 46,000.00	2,723.28	1.33
U S Treasury Nt 1.875% 7/31/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128282P4 Asset Minor Code 21	2,000,000.000	2,076,480.00 103.8240	2,011,562.50	64,917.50 29,440.00	6,284.34	1.81
U S Treasury Nt 1.875% 9/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128282W9 Asset Minor Code 21	3,000,000.000	3,121,650.00 104.0550	2,951,601.56	170,048.44 45,360.00	153.69	1.80

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U S Treasury Nt 1.750% 6/30/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128286Z8 Asset Minor Code 21	2,300,000.000	2,435.654.00 105.8980	2,292,902.34	142,751.66 54,441.00	9,446.43	1.65
Total US Government Issues	132,185,000.000	136,690,796.20	131,046,156.56	5,644,639.64 1,750,950.95	468,131.06	1.64
Corporate Issues						
Adobe Inc 1.700% 2/01/23 Standard & Poors Rating: A Moody's Rating: A2 00724PAA7 Asset Minor Code 28	780,000.000	784,976.40 100.6380	778,931.40	6,045.00 -5,623.80	2,136.33	1.69
American Express 1.770% 11/15/22 Standard & Poors Rating: AAA Moody's Rating: N/A 02582JHE3 Asset Minor Code 31	.000	.00 99.9580	.00	.00 -2,932.88	.00	0.00
American Express 2.670% 10/17/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 02582JHQ6 Asset Minor Code 31	.000	.00 100.0000	.00	.00 -255.49	.00	0.00
American Honda Mtn 2.050% 1/10/23 Standard & Poors Rating: A Moody's Rating: A3 02665WDC2 Asset Minor Code 28	950,000.000	935,978.00 98.5240	949,648.50	-13,670.50 -29,602.00	4,381.88	2.08
American Honda Mtn 1.950% 5/10/23 Standard & Poors Rating: A Moody's Rating: A3 02665WDH1 Asset Minor Code 28	750,000.000	731,415.00 97.5220	749,722.50	-18,307.50 -29,827.50	3,290.63	2.00

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Apple Inc 2.100% 9/12/22 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037833DC1 Asset Minor Code 28	1,350,000.000	1,369,899.00 101.4740	1,327,468.50	42,430.50 - 7,033.50	1,496.25	2.07
Apple Inc 2.400% 1/13/23 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037833DE7 Asset Minor Code 28	1,560,000.000	1,602,822.00 102.7450	1,573,260.00	29,562.00 - 6,474.00	8,112.00	2.34
Bank Of America 1.840% 1/17/23 Standard & Poors Rating: AAA Moody's Rating: N/R 05522RCX4 Asset Minor Code 31	1,700,000.000	1,699,150.00 99.9500	1,662,546.88	36,603.12 - 4,505.00	1,390.24	1.84
Bank Of America 3.000% 9/15/23 Standard & Poors Rating: AAA Moody's Rating: Aaa 05522RCZ9 Asset Minor Code 31	1,000,000.000	1,014,950.00 101.4950	1,002,421.88	12,528.12 - 5,910.00	1,333.33	2.96
Bmw Vehicle Owner 1.920% 1/25/24 Standard & Poors Rating: AAA Moody's Rating: N/A 05588CAC6 Asset Minor Code 31	990,000.000	999,504.00 100.9600	989,866.94	9,637.06 - 1,692.90	316.80	1.90
Bank Of Ny Mtn 2.200% 8/16/23 Standard & Poors Rating: A Moody's Rating: A1 06406FAD5 Asset Minor Code 28	750,000.000	753,337.50 100.4450	728,910.00	24,427.50 - 15,202.50	2,062.50	2.19
Bank Of Ny Mtn 3.650% 2/04/24 Standard & Poors Rating: A Moody's Rating: A1 06406HCS6 Asset Minor Code 28	830,000.000	874,662.30 105.3810	849,231.10	25,431.20 - 19,936.60	4,796.71	3.46

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Bank Of Ny Mtn 3.500% 4/28/23 Standard & Poors Rating: A Moody's Rating: A1 06406RAG2 Asset Minor Code 28	1,000,000.000	1,043.870.00 104.3870	993,850.00	50,020.00 -19,530.00	14,875.00	3.35
Bank Of Ny Mtn 1.950% 8/23/22 Standard & Poors Rating: A Moody's Rating: A1 06406RAK3 Asset Minor Code 28	1,000,000.000	1,004.100.00 100.4100	999,680.00	4,420.00 -11,070.00	2,058.33	1.94
Bank Of Ny Mtn 1.850% 1/27/23 Standard & Poors Rating: A Moody's Rating: A1 06406RAM9 Asset Minor Code 28	415,000.000	412,368.90 99.3660	414,709.50	-2,340.60 -6,685.65	1,343.56	1.86
Berkshire Hathaway 2.750% 3/15/23 Standard & Poors Rating: AA Moody's Rating: Aa2 084670BR8 Asset Minor Code 28	300,000.000	310.410.00 103.4700	294,828.00	15,582.00 -1,398.00	366.67	2.66
Capital One Multi 1.720% 8/15/24 Standard & Poors Rating: AAA Moody's Rating: N/A 14041NFU0 Asset Minor Code 31	2,110,000.000	2,130.340.40 100.9640	2,109,468.70	20,871.70 -5,148.40	1,612.98	1.70
Caterpillar Finl Mtn 2.850% 5/17/24 Standard & Poors Rating: A Moody's Rating: A3 14913Q2V0 Asset Minor Code 28	1,000,000.000	1,021,960.00 102.1960	997,870.00	24,090.00 -28,020.00	10,608.33	2.79
Caterpillar Mtn 1.900% 9/06/22 Standard & Poors Rating: A Moody's Rating: A3 14913Q3A5 Asset Minor Code 28	875,000.000	871,106.25 99.5550	873,783.75	-2,677.50 -13,991.25	1,154.51	1.91

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Caterpillar Finl Mtn 2.150% 11/08/24 Standard & Poors Rating: A Moody's Rating: A3 14913Q3B3 Asset Minor Code 28	1,200,000.000	1,205.340.00 100.4450	1,202,664.00	2,676.00 -25,128.00	10,248.33	2.14
Chase Issuance Trust 1.530% 1/15/25 Standard & Poors Rating: AAA Moody's Rating: N/A 161571HP2 Asset Minor Code 31	810,000.000	815.451.30 100.6730	809,814.42	5,636.88 -1,887.30	550.80	1.52
Chevron Corp 2.355% 12/05/22 Standard & Poors Rating: AA Moody's Rating: Aa2 166764AB6 Asset Minor Code 28	820,000.000	831,234.00 101.3700	790,906.40	40,327.60 -8,970.80	6,222.43	2.32
Chevron Corp 3.191% 6/24/23 Standard & Poors Rating: AA Moody's Rating: Aa2 166764AH3 Asset Minor Code 28	1,700,000.000	1,777,095.00 104.5350	1,718,020.00	59,075.00 -6,273.00	14,616.55	3.05
Chevron Corp 2.100% 5/16/21 Standard & Poors Rating: AA Moody's Rating: Aa2 166764BG4 Asset Minor Code 28	523,000.000	523,172.59 100.0330	527,973.73	-4,801.14 -4,801.14	4,118.63	2.10
Cisco Systems Inc 1.850% 9/20/21 Standard & Poors Rating: AA- Moody's Rating: A1 17275RBJ0 Asset Minor Code 28	2,000,000.000	2,013,600.00 100.6800	1,987,940.00	25,660.00 -680.00	1,130.56	1.84
Citibank Credit Card 2.880% 1/23/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 17305EFM2 Asset Minor Code 31	5,145,000.000	5,189,710.05 100.8690	5,133,520.33	56,189.72 -32,928.00	28,331.80	2.86

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Citibank Credit Card 1.860% 8/08/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 17305EGG4 Asset Minor Code 31	960,000.000	959.136.00 99.9100	951,892.10	7,243.90 -2,620.80	2,678.40	1.86
Citibank Na 2.125% 10/20/20 Standard & Poors Rating: A+ Moody's Rating: Aa3 17325FAJ7 Asset Minor Code 28	1,000,000.000	1,000,230.00 100.0230	999,650.00	580.00 -4,110.00	9,503.47	2.12
Citibank Na 3.650% 1/23/24 Standard & Poors Rating: A+ Moody's Rating: Aa3 17325FAS7 Asset Minor Code 28	2,000,000.000	2,094,280.00 104.7140	1,997,280.00	97,000.00 -53,060.00	13,788.89	3.49
Comercia Bank 2.500% 6/02/20 Standard & Poors Rating: A- Moody's Rating: A3 200339DW6 Asset Minor Code 28	.000	.00 100.0060	.00	.00 -2,082.50	.00	0.00
Costco Wholesale 2.150% 5/18/21 Standard & Poors Rating: A+ Moody's Rating: Aa3 22160KAJ4 Asset Minor Code 28	1,500,000.000	1,512,630.00 100.8420	1,497,375.00	15,255.00 -420.00	11,914.58	2.13
John Deere Mtn 2.550% 1/08/21 Standard & Poors Rating: A Moody's Rating: A2 24422ETF6 Asset Minor Code 28	495,000.000	496,648.35 100.3330	494,490.15	2,158.20 -2,435.40	2,910.19	2.54
John Deere Mtn 2.950% 4/01/22 Standard & Poors Rating: A Moody's Rating: A2 24422EUT4 Asset Minor Code 28	575,000.000	587,322.25 102.1430	574,724.00	12,598.25 -7,636.00	8,481.25	2.89

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ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
John Deere Mtn 2.600% 3/07/24 Standard & Poors Rating: A Moody's Rating: A2 24422EUX5 Asset Minor Code 28	1,000,000.000	1,005,930.00 100.5930	998,290.00	7,640.00 -38,930.00	1,733.33	2.58
John Deere Mtn 2.050% 1/09/25 Standard & Poors Rating: A Moody's Rating: A2 24422EVC0 Asset Minor Code 28	750,000.000	733,312.50 97.7750	749,790.00	-16,477.50 -39,600.00	3,502.08	2.10
Discover Card 2.190% 4/17/23 Standard & Poors Rating: AAA Moody's Rating: Aaa 254683BR5 Asset Minor Code 31	2,000,000.000	1,976,600.00 98.8300	1,961,328.13	15,271.87 -34,060.00	1,946.67	2.22
Discover Card 1.850% 10/16/23 Standard & Poors Rating: AAA Moody's Rating: Aaa 254683BU8 Asset Minor Code 31	1,410,000.000	1,419,475.20 100.6720	1,404,492.19	14,983.01 169.20	1,159.33	1.84
Walt Disney Company 1.650% 9/01/22 Standard & Poors Rating: A Moody's Rating: A2 254687FJ0 Asset Minor Code 28	685,000.000	688,603.10 100.5260	683,513.55	5,089.55 -3,493.50	941.88	1.64
Estee Lauder Co Inc 2.350% 8/15/22 Standard & Poors Rating: A+ Moody's Rating: A1 29736RAE0 Asset Minor Code 28	500,000.000	504,260.00 100.8520	502,675.00	1,585.00 -10,420.00	1,501.39	2.33
Estee Lauder Co Inc 1.700% 5/10/21 Standard & Poors Rating: A+ Moody's Rating: A1 29736RAH3 Asset Minor Code 28	750,000.000	749,700.00 99.9600	756,045.00	-6,345.00 -6,345.00	6,056.25	1.70

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Exon Mobil 1.902% 8/16/22 Standard & Poors Rating: AA Moody's Rating: Aa1 30231G8B7 Asset Minor Code 28	670,000.000	672,284.70 100.3410	670,000.00	2,284.70 -6,217.50	1,592.93	1.90
Fifth Third Bank Min 2.200% 10/30/20 Standard & Poors Rating: A- Moody's Rating: A3 31677QBK4 Asset Minor Code 28	1,300,000.000	1,295,827.00 99.6790	1,299,506.00	-3,679.00 -10,319.00	11,996.11	2.21
Fifth Third Auto 2.640% 12/15/23 Standard & Poors Rating: AAA Moody's Rating: Aaa 31680YAD9 Asset Minor Code 31	1,295,000.000	1,298,574.20 100.2760	1,294,715.36	3,858.84 -23,102.80	1,519.47	2.63
Ford Credit Auto 1.870% 3/15/24 Standard & Poors Rating: AAA Moody's Rating: Aaa 34531KAD4 Asset Minor Code 31	1,120,000.000	1,117,580.80 99.7840	1,119,935.71	-2,354.91 -18,737.50	930.84	1.87
Ford Credit Auto 2.230% 10/15/23 Standard & Poors Rating: AAA Moody's Rating: N/A 34532DAD9 Asset Minor Code 31	700,000.000	706,279.00 100.8970	699,862.66	6,416.34 -6,041.00	693.78	2.21
Ford Credit Auto 2.780% 9/15/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 34533FAD3 Asset Minor Code 31	513,000.000	520,551.36 101.4720	520,194.02	357.34 -2,918.97	533.84	2.74
Hershey Company 2.050% 11/15/24 Standard & Poors Rating: A Moody's Rating: A1 427866BC1 Asset Minor Code 28	1,000,000.000	995,870.00 99.5870	1,000,630.00	-4,760.00 -42,750.00	8,598.61	2.06

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Home Depot Inc 3.250% 3/01/22 Standard & Poors Rating: A Moody's Rating: A2 437076BV3 Asset Minor Code 28	200,000.000	206,980.00 103.4900	199,452.00	7,528.00 -598.00	541.67	3.14
Honda Auto 1.610% 4/22/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 43813RAC1 Asset Minor Code 31	855,000.000	856,162.80 100.1360	854,832.42	1,330.38 -7,985.70	382.38	1.61
Honda Auto 3.010% 5/18/22 Standard & Poors Rating: AAA Moody's Rating: N/A 43814UAG4 Asset Minor Code 31	521,361.550	524,416.73 100.5860	521,350.18	3,066.55 -3,622.44	566.69	2.99
Honda Auto 2.950% 8/22/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 43815HAC1 Asset Minor Code 31	636,591.120	642,447.76 100.9200	636,503.78	5,943.98 -3,155.16	521.83	2.92
Honda Auto 1.780% 8/15/23 Standard & Poors Rating: AAA Moody's Rating: Aaa 43815NAC8 Asset Minor Code 31	725,000.000	728,828.00 100.5280	724,993.98	3,834.02 -2,958.00	573.58	1.77
Honeywell 1.850% 11/01/21 Standard & Poors Rating: A Moody's Rating: A2 438516BM7 Asset Minor Code 28	1,300,000.000	1,300,650.00 100.0500	1,279,096.00	21,554.00 -12,792.00	10,020.83	1.85
Honeywell 2.150% 8/08/22 Standard & Poors Rating: A Moody's Rating: A2 438516BT2 Asset Minor Code 28	425,000.000	428,803.75 100.8950	424,570.75	4,233.00 -5,733.25	1,345.24	2.13

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Huntington National 3.125% 4/01/22 Standard & Poors Rating: A- Moody's Rating: A3 44644AAH0 Asset Minor Code 28	1,190,000.000	1,212,645.70 101.9030	1,188,917.10	23,728.60 - 16,886.10	18,593.75	3.07
IBM Corp 2.250% 2/19/21 Standard & Poors Rating: A Moody's Rating: A2 459200JF9 Asset Minor Code 28	.000	.00 101.1660	.00	.00 - 28,923.00	.00	0.00
Jpmorgan Chase Mtn 3.875% 2/01/24 Standard & Poors Rating: A- Moody's Rating: A2 46625HJT8 Asset Minor Code 28	1,350,000.000	1,445,782.50 107.0950	1,387,818.75	57,963.75 - 15,282.00	8,718.75	3.62
John Deere Owner 1.010% 1/17/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 47789KAB9 Asset Minor Code 31	410,000.000	405,682.70 98.9470	409,971.01	- 4,288.31 - 4,288.31	230.06	1.02
Johnson 1.650% 3/01/21 Standard & Poors Rating: AAA Moody's Rating: Aaa 478160BS2 Asset Minor Code 28	750,000.000	752,842.50 100.3790	749,160.00	3,682.50 3,682.50	1,031.25	1.64
Key Bank Na Mtn 2.300% 9/14/22 Standard & Poors Rating: A- Moody's Rating: A3 49327M2T0 Asset Minor Code 28	1,500,000.000	1,493,085.00 99.5390	1,498,815.00	- 5,730.00 - 39,405.00	1,629.17	2.31
Key Bank Na Mtn 3.300% 2/01/22 Standard & Poors Rating: A- Moody's Rating: A3 49327M2X1 Asset Minor Code 28	1,000,000.000	1,013,320.00 101.3320	999,550.00	13,770.00 - 21,670.00	5,500.00	3.26

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Mercedes Benz Auto 2.040% 6/15/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 58769TAB1 Asset Minor Code 31	600,000.000	600,156.00 100.0260	600,257.81	- 101.81 - 1,806.00	544.00	2.04
Mercedes Benz 1.940% 3/15/24 Standard & Poors Rating: AAA Moody's Rating: Aaa 58769TAD7 Asset Minor Code 31	1,685,000.000	1,685,707.70 100.0420	1,684,767.98	939.72 - 23,269.85	1,452.81	1.94
Merck Co Inc 2.900% 3/07/24 Standard & Poors Rating: AA- Moody's Rating: A1 58933YAU9 Asset Minor Code 28	370,000.000	386,180.10 104.3730	368,956.60	17,223.50 - 4,121.80	715.33	2.78
Microsoft Corp 2.000% 11/03/20 Standard & Poors Rating: AAA Moody's Rating: Aaa 594918BG8 Asset Minor Code 28	1,150,000.000	1,152,530.00 100.2200	1,156,221.50	- 3,691.50 - 3,691.50	9,455.56	2.00
Nissan Auto 2.650% 5/16/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 65478DAD9 Asset Minor Code 31	343,073.430	344,229.59 100.3370	341,398.27	2,831.32 - 1,207.28	404.06	2.64
Nissan Auto 2.120% 4/18/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 65478HAD0 Asset Minor Code 31	444,801.050	445,001.21 100.0450	444,725.83	275.38 - 1,875.41	419.09	2.12
Nissan Auto 2.500% 11/15/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 65479HAC1 Asset Minor Code 31	570,000.000	578,156.70 101.4310	569,871.12	8,285.58 - 4,149.60	633.33	2.46

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Nissan Auto 1.930% 7/15/24 Standard & Poors Rating: AAA Moody's Rating: Aaa 65479JAD5 Asset Minor Code 31	485,000.000	489,782.10 100.9860	484,974.39	4,807.71 -3,031.25	418.18	1.91
Oracle Corp 1.900% 9/15/21 Standard & Poors Rating: A+ Moody's Rating: A3 68389XBK0 Asset Minor Code 28	2,000,000.000	2,005,900.00 100.2950	1,998,560.00	7,340.00 -9,900.00	1,688.89	1.89
Oracle Corp 2.400% 9/15/23 Standard & Poors Rating: A+ Moody's Rating: A3 68389XBL8 Asset Minor Code 28	2,000,000.000	2,047,940.00 102.3970	1,911,038.25	136,901.75 -16,100.00	2,133.33	2.34
Pnc Financial Mtn 2.600% 7/21/20 Standard & Poors Rating: A Moody's Rating: A2 69353RES3 Asset Minor Code 28	1,400,000.000	1,397,844.00 99.8460	1,450,960.00	-53,116.00 -7,042.00	7,077.78	2.60
Pnc Bank Na Mtn 2.550% 12/09/21 Standard & Poors Rating: A Moody's Rating: A2 69353REY0 Asset Minor Code 28	400,000.000	398,808.00 99.7020	399,404.00	-596.00 -9,760.00	3,173.33	2.56
Pnc Bank Na Mtn 2.625% 2/17/22 Standard & Poors Rating: A Moody's Rating: A2 69353RFB9 Asset Minor Code 28	800,000.000	808,176.00 101.0220	799,624.00	8,552.00 -9,528.00	2,566.67	2.60
Pnc Bank Na Mtn 2.450% 7/28/22 Standard & Poors Rating: A Moody's Rating: A2 69353RFE3 Asset Minor Code 28	1,000,000.000	995,900.00 99.5900	1,005,970.00	-10,070.00 -26,420.00	4,287.50	2.46

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Paccar Financial Mtn 3.400% 8/09/23 Standard & Poors Rating: A+ Moody's Rating: A1 69371RP59 Asset Minor Code 28	1,436,000.000	1,451,437.00 101.0750	1,428,173.80	23,263.20 -73,925.28	7,052.36	3.36
Paccar Financial Mtn 2.850% 3/01/22 Standard & Poors Rating: A+ Moody's Rating: A1 69371RP75 Asset Minor Code 28	1,570,000.000	1,563,280.40 99.5720	1,568,618.40	-5,338.00 -56,975.30	3,728.75	2.86
Paccar Financial Mtn 2.150% 8/15/24 Standard & Poors Rating: A+ Moody's Rating: A1 69371RQ25 Asset Minor Code 28	1,700,000.000	1,651,686.00 97.1580	1,686,243.00	-44,557.00 -92,956.00	4,670.28	2.21
Pepsico Inc 3.125% 11/01/20 Standard & Poors Rating: A+ Moody's Rating: A1 713448BR8 Asset Minor Code 28	750,000.000	755,932.50 100.7910	759,502.50	-3,570.00 -3,570.00	9,765.63	3.10
Simon Property Group 2.000% 9/13/24 Standard & Poors Rating: A Moody's Rating: A2 828807DG9 Asset Minor Code 28	1,400,000.000	1,348,060.00 96.2900	1,398,614.00	-50,554.00 -73,444.00	1,400.00	2.08
State Street Corp 3.100% 5/15/23 Standard & Poors Rating: A- Moody's Rating: A2 857477AL7 Asset Minor Code 28	1,200,000.000	1,229,196.00 102.4330	1,170,060.00	59,136.00 -28,644.00	14,053.33	3.03
State Street Corp 1.950% 5/19/21 Standard & Poors Rating: A Moody's Rating: A1 857477AV5 Asset Minor Code 28	500,000.000	497,805.00 99.5610	490,680.00	7,125.00 -5,895.00	3,575.00	1.96

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Texas Instruments 2.750% 3/12/21 Standard & Poors Rating: A+ Moody's Rating: A1 882508AY0 Asset Minor Code 28	800,000.000	804.352.00 100.5440	818,232.00	- 13,880.00 - 4,808.00	1,161.11	2.74
3M Company 1.625% 9/19/21 Standard & Poors Rating: A+ Moody's Rating: A1 88579YAU5 Asset Minor Code 28	1,000,000.000	1,000,270.00 100.0270	989,970.00	10,300.00 - 3,930.00	541.67	1.62
3M Company 1.750% 2/14/23 Standard & Poors Rating: A+ Moody's Rating: A1 88579YBL4 Asset Minor Code 28	1,710,000.000	1,717,011.00 100.4100	1,703,484.90	13,526.10 - 15,868.80	3,906.88	1.74
Toyota Auto 3.020% 12/15/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 89231AAD3 Asset Minor Code 31	1,325,000.000	1,342,331.00 101.3080	1,324,764.28	17,566.72 - 4,332.75	1,778.40	2.98
Toyota Auto 1.670% 11/15/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 89232HAB1 Asset Minor Code 31	500,000.000	497,625.00 99.5250	499,993.85	- 2,368.85 - 4,765.00	371.11	1.68
Toyota Motor Mtn 3.050% 1/08/21 Standard & Poors Rating: AA- Moody's Rating: A1 89236TFQ3 Asset Minor Code 28	375,000.000	376,515.00 100.4040	374,775.00	1,740.00 - 3,930.00	2,636.98	3.04
Toyota Motor Mtn 2.650% 4/12/22 Standard & Poors Rating: AA- Moody's Rating: A1 89236TFX8 Asset Minor Code 28	615,000.000	620,774.85 100.9390	614,612.55	6,162.30 - 13,585.35	7,650.77	2.63

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Toyota Motor Mtn 1.800% 10/07/21 Standard & Poors Rating: AA- Moody's Rating: A1 89236TGJ8 Asset Minor Code 28	1,000,000.000	990,210.00 99.0210	999,880.00	-9,670.00 -19,070.00	8,700.00	1.82
Toyota Auto 1.910% 9/15/23 Standard & Poors Rating: AAA Moody's Rating: Aaa 89238UAD2 Asset Minor Code 31	2,000,000.000	2,003,140.00 100.1570	1,999,983.60	3,156.40 -21,040.00	1,697.76	1.91
Truist Bank Mtn 1.250% 3/09/23 Standard & Poors Rating: A Moody's Rating: A2 89786JAB5 Asset Minor Code 28	1,700,000.000	1,660,594.00 97.6820	1,698,810.00	-38,216.00 -38,216.00	1,298.61	1.28
Unilever Capital 2.600% 5/05/24 Standard & Poors Rating: A+ Moody's Rating: A1 904764AX5 Asset Minor Code 28	1,000,000.000	1,023,400.00 102.3400	1,029,950.00	-6,550.00 -26,900.00	10,544.44	2.54
United Parcel 2.350% 5/16/22 Standard & Poors Rating: A Moody's Rating: A2 911312BC9 Asset Minor Code 28	490,000.000	496,051.50 101.2350	489,309.10	6,742.40 -4,013.10	4,318.13	2.32
Unitedhealth Group 2.375% 10/15/22 Standard & Poors Rating: A+ Moody's Rating: A3 91324PDD1 Asset Minor Code 28	1,000,000.000	1,013,370.00 101.3370	955,350.00	58,020.00 -11,990.00	10,951.39	2.34
Visa Inc 2.150% 9/15/22 Standard & Poors Rating: AA- Moody's Rating: Aa3 92826CAG7 Asset Minor Code 28	1,040,000.000	1,057,513.60 101.6840	1,042,808.00	14,705.60 -3,192.80	993.78	2.11

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Walmart Inc 3.400% 6/26/23 Standard & Poors Rating: AA Moody's Rating: Aa2 931142EK5 Asset Minor Code 28	2,000,000.000	2,121,100.00 106.0550	1,999,460.00	121,640.00 -15,440.00	17,944.44	3.21
Wells Fargo Mtn 2.625% 7/22/22 Standard & Poors Rating: A- Moody's Rating: A2 95000U2B8 Asset Minor Code 28	1,300,000.000	1,304,212.00 100.3240	1,287,630.00	16,582.00 -28,366.00	6,540.63	2.62
Total Corporate Issues	100,302,827.150	101,125,372.84	100,076,091.10	1,049,281.74 -1,447,015.21	428,544.95	2.35
Total Assets	232,738,275.550	238,066,617.44	231,372,696.06	6,693,921.38 303,935.74	897,495.04	1.94
Accrued Income	.000	897,495.04	897,495.04			
Grand Total	232,738,275.550	238,964,112.48	232,270,191.10			

ASSET DETAIL MESSAGES

Time of trade execution and trading party (if not disclosed) will be provided upon request.

Publicly traded assets are valued in accordance with market quotations or valuation methodologies from financial industry services believed by us to be reliable. Assets that are not publicly traded may be reflected at values from other external sources. Assets for which a current value is not available may be reflected at a previous value or as not valued, at par value, or at a nominal value. Values shown do not necessarily reflect prices at which assets could be bought or sold. Values are updated based on internal policy and may be updated less frequently than statement generation.

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LOS ANGELES MTA LOW CARBON (LCTOP)
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Cash And Equivalents						
Money Markets						
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1	719,517.370	719,517.37 1.0000	719,517.37	.00 .00	603.80	0.31
Total Money Markets	719,517.370	719,517.37	719,517.37	.00 .00	603.80	0.31
Total Cash And Equivalents	719,517.370	719,517.37	719,517.37	.00 .00	603.80	0.31
Total Assets	719,517.370	719,517.37	719,517.37	.00 .00	603.80	0.31
Accrued Income	.000	603.80	603.80			
Grand Total	719,517.370	720,121.17	720,121.17			

ASSET DETAIL MESSAGES

Time of trade execution and trading party (if not disclosed) will be provided upon request.

Publicly traded assets are valued in accordance with market quotations or valuation methodologies from financial industry services believed by us to be reliable. Assets that are not publicly traded may be reflected at values from other external sources. Assets for which a current value is not available may be reflected at a previous value or as not valued, at par value, or at a nominal value. Values shown do not necessarily reflect prices at which assets could be bought or sold. Values are updated based on internal policy and may be updated less frequently than statement generation.



BETTY T. YEE

California State Controller

LOCAL AGENCY INVESTMENT FUND
REMITTANCE ADVICE

Agency Name

LOS ANGELES COUNTY MTA

Account Number

80-19-011

As of 04/15/2020, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 03/31/2020.

Earnings Ratio		.00005535460693046
Interest Rate		2.03%
Dollar Day Total	\$	5,943,782,995.29
Quarter End Principal Balance	\$	65,373,804.17
Quarterly Interest Earned	\$	329,015.77



BETTY T. YEE

California State Controller

LOCAL AGENCY INVESTMENT FUND
REMITTANCE ADVICE

Agency Name	PUBLIC TRANSP SERVICE CORP
Account Number	80-19-013

As of 04/15/2020, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 03/31/2020.

Earnings Ratio		.00005535460693046
Interest Rate		2.03%
Dollar Day Total	\$	5,523,494,240.74
Quarter End Principal Balance	\$	30,370,054.12
Quarterly Interest Earned	\$	305,750.85

ATTACHMENT VII

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR JANUARY 2020
COMPLIANCE REPORT

Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of January 2020

No exceptions noted.

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR FEBRUARY 2020
COMPLIANCE REPORT

Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of February 2020

No exceptions noted.



Los Angeles County
Metropolitan Transportation Authority

One Gateway Plaza
Los Angeles, CA 90012-2952

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Metro

ATTACHMENT VII

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS
COMPLIANCE REPORTS
FOR THE MONTH ENDED MARCH 31, 2020

At the time of this report, Attachment II - Los Angeles County Treasurer and Tax Collector Report of Investment Transactions for March 2020 was unavailable for inclusion.