

# PAYDEN CASH RESERVES MONEY MARKET FUND (PBHXX)

HOLDINGS AS OF AUGUST 30, 2019

Payden & Rygel

**Assets:** \$314.15 million      **Weighted Average Maturity:** 43 Days      **Weighted Average Life:** 74 Days

Issuer	Investment Category	Cusip	Principal Amount (\$)	Maturity Date **	Final Maturity Date	Yield (%)	Book Value (\$)
BMOCPM 2.15 09/03/19	U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash		40,000,000	09/03/2019	09/03/2019	2.15	40,000,000
CITGMK 2.18 09/05/19	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		30,000,000	09/05/2019	09/05/2019	2.18	30,000,000
CM 2.14 09/04/19	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		30,000,000	09/04/2019	09/04/2019	2.14	30,000,000
GOLDMN 2.16 09/03/19	U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash		30,000,000	09/03/2019	09/03/2019	2.16	30,000,000
DREYFUS TREASURY CASH MANAGEMENT	Investment Company	261908107	14,083,608	09/03/2019	12/01/2099	1.94	14,083,609
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. Government Agency Debt	313384LF4	5,000,000	09/03/2019	09/03/2019	2.07	5,000,000
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. Government Agency Debt	313384MN6	2,600,000	10/04/2019	10/04/2019	2.06	2,595,477
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. Government Agency Debt	3135G0V67	3,000,000	09/03/2019	10/30/2020	2.19	3,001,315
FREMF 2017-KT01 MULTIFAMILY AGGREGATION RISK TRANSFER TRUST	U.S. Government Agency Debt	30258EAA3	5,000,000	09/25/2019	02/25/2020	2.35	5,000,521
NCUA GUARANTEED NOTES TRUST 2011-R1	U.S. Government Agency Debt	62888YAA0	3,000,051	09/06/2019	01/08/2020	2.52	3,000,688
NCUA GUARANTEED NOTES TRUST 2011-R2	U.S. Government Agency Debt	62889CAA7	1,765,336	09/06/2019	02/06/2020	2.52	1,765,406
NCUA GUARANTEED NOTES TRUST 2011-R3	U.S. Government Agency Debt	62889EAA3	536,499	09/11/2019	03/11/2020	2.22	537,285
UNITED STATES CASH MANAGEMENT BILL	U.S. Treasury Debt	912796XK0	10,000,000	09/16/2019	09/16/2019	2.10	9,992,556
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796RA9	5,000,000	09/12/2019	09/12/2019	1.89	4,997,663
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796VV8	10,000,000	09/17/2019	09/17/2019	2.06	9,992,140
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SL4	10,000,000	10/03/2019	10/03/2019	2.02	9,983,396

\*\* Uses the next reset date for floating rate notes

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UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SS9	10,000,000	11/14/2019	11/14/2019	1.97	9,961,463
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796ST7	10,000,000	11/21/2019	11/21/2019	1.97	9,957,574
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SX8	5,000,000	12/19/2019	12/19/2019	1.93	4,971,965
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796RT8	15,000,000	01/02/2020	01/02/2020	1.91	14,906,086
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SR1	10,000,000	05/21/2020	05/21/2020	1.80	9,873,161
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SV2	12,500,000	06/18/2020	06/18/2020	1.79	12,325,697
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796TD1	3,000,000	08/13/2020	08/13/2020	1.77	2,950,672
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	912828Y53	10,000,000	09/04/2019	07/31/2020	2.13	9,989,282
UNITED STATES TREASURY NOTE	U.S. Treasury Debt	9128283B4	10,000,000	09/04/2019	10/31/2019	2.09	9,998,506
UNITED STATES TREASURY NOTE	U.S. Treasury Debt	9128283T5	10,000,000	09/04/2019	01/31/2020	2.12	9,993,781
UNITED STATES TREASURY NOTE	U.S. Treasury Debt	9128284K3	10,000,000	09/04/2019	04/30/2020	2.11	9,992,545
UNITED STATES TREASURY NOTE	U.S. Treasury Debt	912796RF8	10,000,000	10/10/2019	10/10/2019	2.03	9,979,496

\*\* Uses the next reset date for floating rate notes