

# PAYDEN CASH RESERVES MONEY MARKET FUND (PBHXX)

HOLDINGS AS OF NOVEMBER 29, 2019

Payden&Rygel

**Assets:** \$306.62 million      **Weighted Average Maturity:** 43 Days      **Weighted Average Life:** 82 Days

Issuer	Investment Category	Cusip	Principal Amount (\$)	Maturity Date **	Final Maturity Date	Yield (%)	Book Value (\$)
BMOCPM 1.6 12/02/19	U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash		35,000,000	12/02/2019	12/02/2019	1.60	35,000,000
GOLDMN 1.54 12/03/19	U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash		30,000,000	12/03/2019	12/03/2019	1.54	30,000,000
CM 1.53 12/04/19	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		30,000,000	12/04/2019	12/04/2019	1.53	30,000,000
CITGMK 1.54 12/04/19	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		30,000,000	12/04/2019	12/04/2019	1.54	30,000,000
FEDERAL HOME LOAN BANKS	U.S. Government Agency Debt	3130AH5B5	5,000,000	12/02/2019	12/23/2020	1.65	4,999,182
FEDERAL HOME LOAN BANKS	U.S. Government Agency Debt	3130AHAP8	3,000,000	12/02/2019	10/07/2020	1.67	3,000,099
FEDERAL HOME LOAN BANKS	U.S. Government Agency Debt	3130AHAT0	4,360,000	10/09/2020	10/09/2020	1.80	4,360,690
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. Government Agency Debt	313384QL6	15,000,000	12/13/2019	12/13/2019	1.60	14,992,804
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. Government Agency Debt	313384QT9	5,000,000	12/20/2019	12/20/2019	1.60	4,996,075
FEDERAL HOME LOAN MORTGAGE CORP	U.S. Government Agency Debt	3134GUFR6	5,000,000	12/02/2019	04/03/2020	1.59	4,999,725
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. Government Agency Debt	3135G0V67	3,000,000	12/02/2019	10/30/2020	1.63	2,999,437
NCUA GUARANTEED NOTES TRUST 2010-R1	U.S. Government Agency Debt	62888VAA6	5,073,041	12/06/2019	10/07/2020	2.14	5,074,283
NCUA GUARANTEED NOTES TRUST 2011-R1	U.S. Government Agency Debt	62888YAA0	2,612,216	12/06/2019	01/08/2020	2.13	2,612,390
NCUA GUARANTEED NOTES TRUST 2011-R2	U.S. Government Agency Debt	62889CAA7	1,625,221	12/06/2019	02/06/2020	2.13	1,625,246
NCUA GUARANTEED NOTES TRUST 2011-R3	U.S. Government Agency Debt	62889EAA3	481,705	12/11/2019	03/11/2020	2.02	481,840
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796RT8	15,000,000	01/02/2020	01/02/2020	1.58	14,979,915

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

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UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SR1	10,000,000	05/21/2020	05/21/2020	1.59	9,926,256
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SV2	12,500,000	06/18/2020	06/18/2020	1.60	12,392,323
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SW0	20,000,000	12/12/2019	12/12/2019	1.61	19,991,262
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SX8	5,000,000	12/19/2019	12/19/2019	1.52	4,996,505
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796TD1	3,000,000	08/13/2020	08/13/2020	1.60	2,966,970
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796TN9	10,000,000	10/08/2020	10/08/2020	1.59	9,865,989
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796TR0	10,000,000	04/16/2020	04/16/2020	1.58	9,941,624
UNITED STATES TREASURY NOTE	U.S. Treasury Debt	9128283T5	10,000,000	12/03/2019	01/31/2020	1.60	9,999,630
UNITED STATES TREASURY NOTE	U.S. Treasury Debt	9128284K3	10,000,000	12/03/2019	04/30/2020	1.63	9,999,052
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	9128285H9	10,000,000	12/03/2019	10/31/2020	1.68	9,993,067
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	912828Y53	10,000,000	12/03/2019	07/31/2020	1.65	9,997,630

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