

# PAYDEN CASH RESERVES MONEY MARKET FUND (PBHXX)

HOLDINGS AS OF DECEMBER 31, 2019

Payden & Rygel

Assets: \$265.18 million      Weighted Average Maturity: 39 Days      Weighted Average Life: 78 Days

Issuer	Investment Category	Cusip	Principal Amount (\$)	Maturity Date **	Final Maturity Date	Yield (%)	Book Value (\$)
BMOCPM 1.5 01/02/20	U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash		35,000,000	01/02/2020	01/02/2020	1.50	35,000,000
GOLDMN 1.58 01/06/20	U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash		30,000,000	01/06/2020	01/06/2020	1.58	30,000,000
CITGMK 1.65 01/02/20	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		30,000,000	01/02/2020	01/02/2020	1.65	30,000,000
CM 1.55 01/02/20	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		30,000,000	01/02/2020	01/02/2020	1.55	30,000,000
FEDERAL HOME LOAN BANKS	U.S. Government Agency Debt	3130AH5B5	5,000,000	01/01/2020	12/23/2020	1.64	4,999,986
FEDERAL HOME LOAN BANKS	U.S. Government Agency Debt	3130AHAP8	3,000,000	01/01/2020	10/07/2020	1.66	2,999,236
FEDERAL HOME LOAN BANKS	U.S. Government Agency Debt	3130AHAT0	4,360,000	10/09/2020	10/09/2020	1.90	4,360,043
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. Government Agency Debt	313384RQ4	5,900,000	01/10/2020	01/10/2020	1.53	5,898,033
FEDERAL HOME LOAN MORTGAGE CORP	U.S. Government Agency Debt	3134GUFR6	5,000,000	01/01/2020	04/03/2020	1.58	4,999,873
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. Government Agency Debt	3135G0V67	3,000,000	01/01/2020	10/30/2020	1.61	3,000,663
NCUA GUARANTEED NOTES TRUST 2010-R1	U.S. Government Agency Debt	62888VAA6	4,940,003	01/08/2020	10/07/2020	1.94	4,949,335
NCUA GUARANTEED NOTES TRUST 2011-R1	U.S. Government Agency Debt	62888YAA0	2,452,693	01/08/2020	01/08/2020	2.07	2,452,750
NCUA GUARANTEED NOTES TRUST 2011-R2	U.S. Government Agency Debt	62889CAA7	1,576,845	01/08/2020	02/06/2020	2.18	1,576,857
NCUA GUARANTEED NOTES TRUST 2011-R3	U.S. Government Agency Debt	62889EAA3	465,899	01/13/2020	03/11/2020	2.18	465,906
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796RT8	15,000,000	01/02/2020	01/02/2020	1.58	15,000,000
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SR1	10,000,000	05/21/2020	05/21/2020	1.56	9,940,840

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

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UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SV2	12,500,000	06/18/2020	06/18/2020	1.57	12,410,449
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796TD1	3,000,000	08/13/2020	08/13/2020	1.56	2,971,580
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796TN9	10,000,000	10/08/2020	10/08/2020	1.55	9,882,750
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796TR0	10,000,000	04/16/2020	04/16/2020	1.55	9,955,881
UNITED STATES TREASURY NOTE	U.S. Treasury Debt	9128283T5	10,000,000	01/07/2020	01/31/2020	1.56	9,999,761
UNITED STATES TREASURY NOTE	U.S. Treasury Debt	9128284K3	10,000,000	01/07/2020	04/30/2020	1.57	10,000,020
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	9128285H9	10,000,000	01/07/2020	10/31/2020	1.63	9,996,028
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	912828Y53	10,000,000	01/07/2020	07/31/2020	1.61	9,997,973

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