

PAYDEN CASH RESERVES MONEY MARKET FUND (PBHXX)

HOLDINGS AS OF MAY 29, 2020

Payden & Rygel

Assets: \$340.21 million Weighted Average Maturity: 39 Days Weighted Average Life: 79 Days

| Issuer | Investment Category | Cusip | Principal Amount (\$) | Maturity Date ** | Final Maturity Date | Yield (%) | Book Value (\$) |
|---|--|-----------|-----------------------|------------------|---------------------|-----------|-----------------|
| BMOCPM 0.03 06/01/20 | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 43,000,000 | 06/01/2020 | 06/01/2020 | 0.03 | 43,000,000 |
| DREYFUS TREASURY CASH MANAGEMENT | Investment Company | 261908107 | 4,069,862 | 06/01/2020 | 12/01/2099 | 0.12 | 4,069,862 |
| FEDERAL HOME LOAN BANK DISCOUNT NOTES | U.S. Government Agency Debt | 313384XP9 | 2,300,000 | 06/01/2020 | 06/01/2020 | 0.10 | 2,300,000 |
| FEDERAL HOME LOAN BANKS | U.S. Government Agency Debt | 3130AH5B5 | 5,000,000 | 06/01/2020 | 12/23/2020 | 0.16 | 4,999,865 |
| FEDERAL HOME LOAN BANKS | U.S. Government Agency Debt | 3130AHAP8 | 3,000,000 | 06/01/2020 | 10/07/2020 | 0.18 | 3,000,330 |
| FEDERAL HOME LOAN BANKS | U.S. Government Agency Debt | 3130AJC56 | 2,750,000 | 06/01/2020 | 09/04/2020 | 0.09 | 2,749,619 |
| FEDERAL HOME LOAN BANKS | U.S. Government Agency Debt | 3130AJ3N7 | 2,000,000 | 06/01/2020 | 08/05/2020 | 0.09 | 1,999,851 |
| FEDERAL HOME LOAN MORTGAGE CORP | U.S. Government Agency Debt | 3134GVMA3 | 1,500,000 | 06/01/2020 | 10/21/2021 | 0.46 | 1,501,596 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | U.S. Government Agency Debt | 3135G0V67 | 3,000,000 | 06/01/2020 | 10/30/2020 | 0.13 | 2,999,999 |
| GOLDMN 0.05 06/02/20 | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 30,000,000 | 06/02/2020 | 06/02/2020 | 0.05 | 30,000,000 |
| UNITED STATES TREASURY BILL | U.S. Treasury Debt | 9127962P3 | 15,000,000 | 06/02/2020 | 06/02/2020 | 0.09 | 14,999,970 |
| UNITED STATES TREASURY FLOATING RATE NOTE | U.S. Treasury Debt | 9128285Y2 | 10,000,000 | 06/02/2020 | 01/31/2021 | 0.13 | 10,008,469 |
| UNITED STATES TREASURY FLOATING RATE NOTE | U.S. Treasury Debt | 9128285H9 | 10,000,000 | 06/02/2020 | 10/31/2020 | 0.14 | 10,001,688 |
| UNITED STATES TREASURY FLOATING RATE NOTE | U.S. Treasury Debt | 912828Y53 | 10,000,000 | 06/02/2020 | 07/31/2020 | 0.14 | 10,000,716 |
| UNITED STATES TREASURY FLOATING RATE NOTE | U.S. Treasury Debt | 9128286Q8 | 5,000,000 | 06/02/2020 | 04/30/2021 | 0.15 | 5,005,787 |
| CM 0.05 06/03/20 | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | | 30,000,000 | 06/03/2020 | 06/03/2020 | 0.05 | 30,000,000 |
| FEDERAL HOME LOAN BANKS | U.S. Government Agency Debt | 3130AJ2N8 | 5,000,000 | 06/03/2020 | 05/03/2021 | 0.14 | 5,001,991 |
| CITGMK 0.05 06/04/20 | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | | 30,000,000 | 06/04/2020 | 06/04/2020 | 0.05 | 30,000,000 |
| FEDERAL HOME LOAN BANKS | U.S. Government Agency Debt | 3130AJ2X6 | 5,000,000 | 06/05/2020 | 04/05/2021 | 0.14 | 5,001,810 |
| NCUA GUARANTEED NOTES TRUST 2010-R1 | U.S. Government Agency Debt | 62888VAA6 | 4,420,512 | 06/05/2020 | 10/07/2020 | 1.05 | 4,414,926 |
| NCUA GUARANTEED NOTES TRUST 2011-C1 | U.S. Government Agency Debt | 62889DAB3 | 4,417,951 | 06/05/2020 | 03/09/2021 | 0.66 | 4,416,436 |
| FEDERAL FARM CREDIT BANKS FUNDING CORP | U.S. Government Agency Debt | 3133EJUF4 | 300,000 | 06/16/2020 | 07/16/2021 | 0.18 | 300,052 |

** 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 | 0.13 | 12,499,321 |
| FEDERAL HOME LOAN BANK DISCOUNT NOTES | U.S. Government Agency Debt | 313384YN3 | 2,900,000 | 06/24/2020 | 06/24/2020 | 0.11 | 2,899,815 |
| FEDERAL FARM CREDIT BANKS FUNDING CORP | U.S. Government Agency Debt | 3133EKEX0 | 3,000,000 | 06/29/2020 | 03/29/2021 | 0.21 | 3,001,435 |
| UNITED STATES TREASURY BILL | U.S. Treasury Debt | 912796WW5 | 15,000,000 | 07/09/2020 | 07/09/2020 | 0.15 | 14,998,060 |
| UNITED STATES TREASURY BILL | U.S. Treasury Debt | 912796WY1 | 5,000,000 | 07/30/2020 | 07/30/2020 | 0.14 | 4,998,955 |
| UNITED STATES TREASURY BILL | U.S. Treasury Debt | 912796TD1 | 18,000,000 | 08/13/2020 | 08/13/2020 | 0.14 | 17,995,483 |
| UNITED STATES TREASURY BILL | U.S. Treasury Debt | 912796XF1 | 5,000,000 | 08/20/2020 | 08/20/2020 | 0.16 | 4,998,472 |
| UNITED STATES CASH MANAGEMENT BILL | U.S. Treasury Debt | 9127963X5 | 15,000,000 | 09/08/2020 | 09/08/2020 | 0.17 | 14,993,606 |
| UNITED STATES TREASURY BILL | U.S. Treasury Debt | 912796TN9 | 10,000,000 | 10/08/2020 | 10/08/2020 | 0.16 | 9,994,535 |
| UNITED STATES CASH MANAGEMENT BILL | U.S. Treasury Debt | 9127964K2 | 10,000,000 | 10/27/2020 | 10/27/2020 | 0.16 | 9,993,833 |
| FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES | U.S. Government Agency Debt | 3137BPCG2 | 567,865 | 01/01/2021 | 01/01/2021 | 0.66 | 570,926 |
| UNITED STATES TREASURY NOTE/BOND | U.S. Treasury Debt | 9128283Q1 | 5,000,000 | 01/15/2021 | 01/15/2021 | 0.17 | 5,056,934 |
| UNITED STATES TREASURY NOTE | U.S. Treasury Debt | 9128284B3 | 7,500,000 | 03/15/2021 | 03/15/2021 | 0.19 | 7,629,492 |
| UNITED STATES TREASURY BILL | U.S. Treasury Debt | 9127962F5 | 5,000,000 | 03/25/2021 | 03/25/2021 | 0.20 | 4,992,266 |

** Uses the next reset date for floating rate notes