

# PAYDEN CASH RESERVES MONEY MARKET FUND (PBHXX)

HOLDINGS AS OF AUGUST 31, 2017

Payden & Rygel

Assets: \$404.20 Million      Weighted Average Maturity: 34 Days      Weighted Average Life: 83 Days

Issuer	Investment Category	Cusip	Principal Amount (\$)	Maturity Date **	Final Maturity Date	Yield (%)	Book Value (\$)
BK OF MONTREAL -REPO	U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash		70,000,000	09/01/2017	09/01/2017	1.03	70,000,000
CITIGROUP TRI PARTY	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		40,000,000	09/07/2017	09/07/2017	1.05	40,000,000
DREYFUS TREASURY & AGENCY CASH MANAGEMENT	Investment Company		3,480,760	09/01/2017	09/01/2017	0.89	3,480,760
GOLDMAN SACHS TRI PARTY	U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash		40,000,000	09/05/2017	09/05/2017	1.03	40,000,000
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. Government Agency Debt	3135G0F57	1,000,000	09/05/2017	10/05/2017	1.06	1,000,176
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	912828S84	5,000,000	09/06/2017	07/31/2018	1.01	5,009,008
UNITED STATES TREASURY NOTE	U.S. Treasury Debt	912828Q86	20,000,000	09/06/2017	04/30/2018	1.01	20,028,173
UNITED STATES TREASURY NOTE	U.S. Treasury Debt	912828N97	20,000,000	09/06/2017	01/31/2018	1.01	20,025,099
UNITED STATES TREASURY NOTE	U.S. Treasury Debt	912828M23	10,000,000	09/06/2017	10/31/2017	1.05	10,002,426
UNITED STATES TREASURY NOTE	U.S. Treasury Debt	912828V64	5,000,000	09/06/2017	01/31/2019	1.04	5,009,248
NCUA GUARANTEED NOTES TRUST 2010-R2	U.S. Government Agency Debt	62888UAA8	10,218,578	09/07/2017	11/06/2017	1.41	10,222,148
FEDERAL FARM CREDIT BANKS	U.S. Government Agency Debt	3133EG6G5	5,000,000	09/08/2017	08/08/2018	1.13	5,000,746
FEDERAL FARM CREDIT BANKS	U.S. Government Agency Debt	3133EEXN5	1,000,000	09/08/2017	12/08/2017	1.07	1,000,558
FEDERAL HOME LOAN MORTGAGE CORP	U.S. Government Agency Debt	3134GAP32	5,000,000	09/11/2017	01/11/2018	1.08	5,000,720
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. Government Agency Debt	313385LR5	19,000,000	09/13/2017	09/13/2017	1.01	18,993,730
UNITED STATES TREASURY NOTE	U.S. Treasury Debt	912828D98	10,000,000	09/15/2017	09/15/2017	1.02	9,999,944
FEDERAL FARM CREDIT BANKS	U.S. Government Agency Debt	3133EEZ52	2,720,000	09/22/2017	03/22/2018	1.10	2,722,645
FEDERAL FARM CREDIT BANKS	U.S. Government Agency Debt	3133EEQ94	6,650,000	09/27/2017	11/27/2017	1.09	6,652,600
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. Government Agency Debt	3135G0ZL0	10,000,000	09/27/2017	09/27/2017	1.00	10,000,040
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. Government Agency Debt	313385MQ6	15,860,000	10/06/2017	10/06/2017	1.03	15,844,584
FEDERAL HOME LOAN BANKS	U.S. Government Agency Debt	3130A9P21	1,500,000	10/06/2017	04/06/2018	1.14	1,499,728
UNITED STATES TREASURY NOTE	U.S. Treasury Debt	912796KR9	10,000,000	10/12/2017	10/12/2017	1.14	9,987,301

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

# PAYDEN CASH RESERVES MONEY MARKET FUND (PBHXX)

HOLDINGS AS OF JULY 31, 2017

Payden & Rygel

**Assets:** \$376.20 million      **Weighted Average Maturity:** 39 Days      **Weighted Average Life:** 81 Days

Issuer	Investment Category	Cusip	Principal Amount (\$)	Maturity Date **	Final Maturity Date	Yield (%)	Book Value (\$)
FEDERAL FARM CREDIT BANKS	U.S. Government Agency Debt	3133EFJX6	5,800,000	10/19/2017	10/19/2018	1.15	5,811,094
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. Government Agency Debt	313385NE2	10,000,000	10/20/2017	10/20/2017	1.03	9,986,390
FEDERAL HOME LOAN BANKS	U.S. Government Agency Debt	3130A8VF7	10,000,000	10/26/2017	01/26/2018	1.11	10,006,403
UNITED STATES TREASURY NOTE	U.S. Treasury Debt	912828TW0	10,000,000	10/31/2017	10/31/2017	1.07	9,994,900
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796MA4	10,000,000	11/02/2017	11/02/2017	1.00	9,983,121
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. Government Agency Debt	313385RZ1	3,600,000	01/19/2018	01/19/2018	1.09	3,585,161
UNITED STATES TREASURY NOTE	U.S. Treasury Debt	912796LJ6	20,000,000	02/01/2018	02/01/2018	1.06	19,911,706
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. Government Agency Debt	313313TY4	6,000,000	03/07/2018	03/07/2018	1.14	5,965,404
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. Government Agency Debt	313385UF1	16,616,000	03/14/2018	03/14/2018	1.14	16,516,603
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. Government Agency Debt	313313VJ4	1,150,000	04/10/2018	04/10/2018	1.16	1,142,023

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