



COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

FEB
2021

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Note: The Information provided, including all charts, tables, graphs and numerical representations, are provided to readers solely as a general overview of the economic and market conditions which the Treasurer utilizes in making investment decisions.

SUMMARY PORTFOLIO STATISTICS

County of San Diego Pooled Money Fund As of February 28, 2021

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	Days To Maturity	YTM	Accrued Interest	Unrealized Gain/Loss
ABS	609,929,467	611,211,819	616,245,204	5.53%	101.04	986	1.81%	547,931	5,033,386
Agency	3,056,768,000	3,060,912,642	3,084,194,877	27.73%	100.90	1179	1.02%	8,511,687	23,282,235
Bank Deposit	131,943,965	131,943,965	131,943,965	1.18%	100.00	0	0.15%	-	-
Commercial Paper	1,765,000,000	1,764,327,653	1,764,327,653	15.82%	99.96	69	0.19%	-	-
Corporate	903,041,000	906,665,292	919,014,754	8.28%	101.77	420	2.00%	4,812,873	12,349,462
Local Gov Investment Pool	249,649,069	249,649,069	249,649,069	2.24%	100.00	0	0.09%	-	-
Money Market Fund FI	4,800,000	4,800,000	4,800,000	0.04%	100.00	0	0.02%	-	-
Municipal Bonds	227,650,000	228,029,154	230,206,900	2.07%	101.12	1142	0.86%	459,251	2,177,745
Negotiable CD	2,470,000,000	2,470,000,000	2,470,169,200	22.17%	100.01	120	0.23%	2,349,843	169,200
Supranationals	1,121,115,000	1,126,543,259	1,145,782,565	10.32%	102.20	1011	1.69%	5,465,036	19,239,307
US Treasury	500,000,000	502,422,879	513,127,261	4.61%	102.63	923	1.39%	1,234,030	10,704,382
Total for February 2021	11,039,896,501	11,056,505,732	11,129,461,448	100%	100.81	624	0.89%	23,380,652	72,955,717
Total for January 2021	11,457,478,728	11,475,110,101	11,573,050,809	100.00%	101.01	591	0.89%	26,092,651	97,940,708
Change from Prior Month	(417,582,227)	(418,604,369)	(443,589,360)		(0.20)	33	0.00%	(2,711,999)	(24,984,991)

Portfolio Effective Duration 1.28

Return Information	Monthly Return	Annualized	Fiscal Year To Date Return	Annualized	Calendar YTD Return	Annualized
Book Value	0.07%	0.88%	0.76%	1.14%	0.14%	0.87%

Notes

Yield to maturity (YTM) is the estimated rate of return on a bond given its purchase price, assuming all coupon payments are made on a timely basis and reinvested at this same rate of return to the maturity date. Weighted Average Maturity (WAM) is average time it takes for securities in a portfolio to mature, weighted in proportion to the dollar amount that is invested in the portfolio.

Yields for the portfolio are aggregated based on the book value of each security.

Monthly Investment Returns are reported gross of fees. Administration fees since fiscal year 17-18 have averaged approximately 7 basis points per annum.

**All Investments held during the month of February 2021 were in compliance with the Investment Policy dated January 1, 2021.

PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund

As of February 28, 2021

(\$000)

	Mar-21	Apr-21	May-21	Jun-21	Jul-21	Aug-21
Beginning Pool Book Balance	11,056,478	11,085,555	12,372,452	11,141,662	10,439,274	9,320,404
Inflows						
Investment Inflows	610,000	295,000	1,063,137	812,000	932,091	735,000
Projected Credits	1,414,680	2,691,068	565,577	962,152	1,064,327	1,089,770
	2,024,680	2,986,068	1,628,714	1,774,152	1,996,418	1,824,770
Outflows						
Investment Purchases	231,093	-	-	-	-	-
Projected Debits	1,385,603	1,404,171	1,796,367	1,664,540	2,183,197	1,926,086
	1,616,696	1,404,171	1,786,017	1,664,540	2,183,197	1,926,086
Net Cash Flows	29,077	1,286,897	(1,230,790)	(702,388)	(1,118,870)	(836,316)
 MONTH END POOL BALANCE	 11,085,555	 12,372,452	 11,141,662	 10,439,274	 9,320,404	 8,484,088
 PROJECTED MONTH END LIQUIDITY	 \$ 655,606	 \$ 2,237,503	 \$ 2,080,200	 \$ 2,189,812	 \$ 2,003,033	 \$ 1,901,717

**The projected cash flows indicate sufficient liquidity to meet all scheduled expenditures for the next 6 months.*

Note: The above is not meant to be a complete Cash Flow Statement. The data represents a subset of the main cash flow items and does not include accrued interest or other adjustment items.

PARTICIPANT CASH BALANCES

County of San Diego Pooled Money Fund

As of February 28, 2021

(\$000)

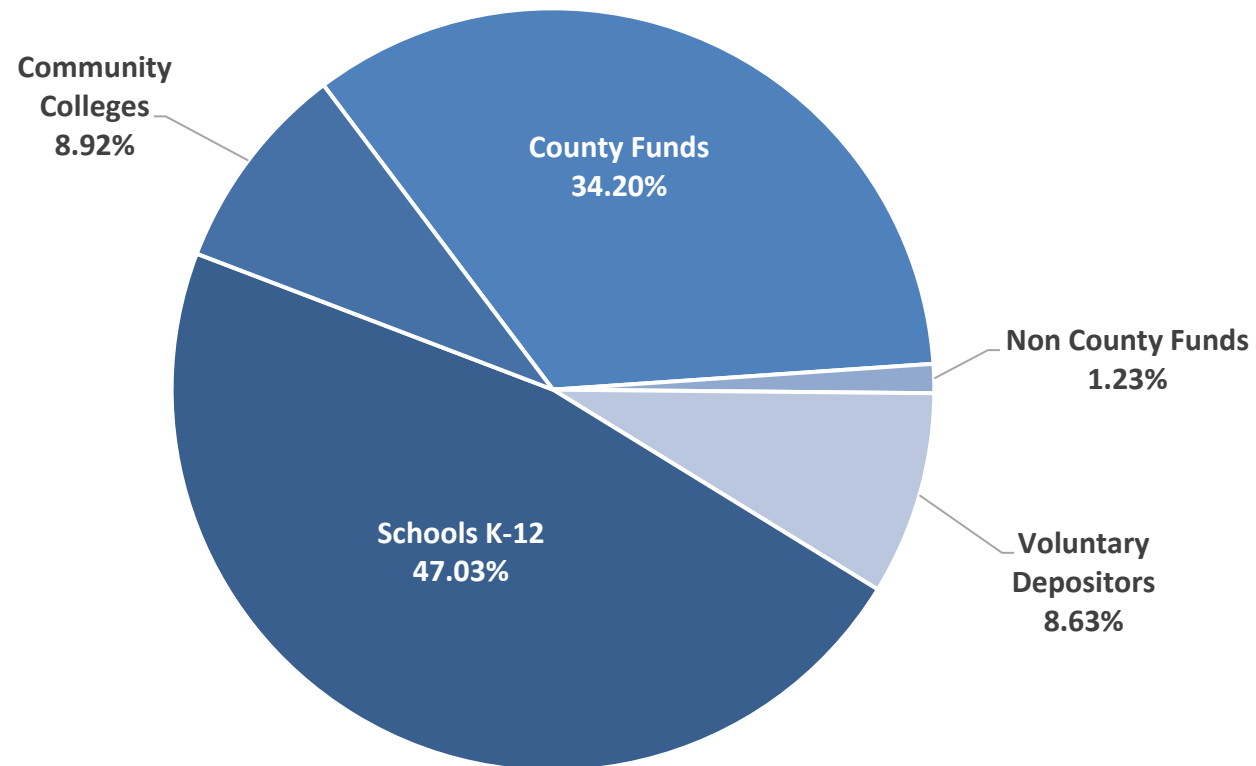
PARTICIPANT	FMV 12/31/20	FMV 01/31/21	FMV 02/28/21	% of Total
COUNTY	2,462,228	1,293,987	1,353,335	12.16%
COUNTY - SPECIAL TRUST FUNDS	2,444,035	2,508,656	2,452,933	22.04%
NON-COUNTY INVESTMENT FUNDS	138,556	129,282	136,633	1.23%
SCHOOLS - (K THRU 12)	5,443,073	5,659,043	5,233,983	47.03%
COMMUNITY COLLEGES				
San Diego	141,875	164,202	129,144	1.17%
Grossmont-Cuyamaca	131,331	140,383	137,871	1.24%
MiraCosta	359,696	365,751	355,425	3.19%
Palomar	230,071	246,110	231,957	2.08%
Southwestern	157,984	158,381	137,868	1.24%
Total Community Colleges	1,020,957	1,074,827	992,265	8.92%
FIRST 5 COMMISSION	41,919	47,084	44,706	0.40%
SANCAL	26	30	33	0.00%
SDCERA	2,166	2,140	7,752	0.07%
CITIES				
Chula Vista	40,256	81,275	141,836	1.27%
Coronado	26,205	38,183	38,319	0.34%
Del Mar	2,778	2,772	2,783	0.03%
El Cajon	0	1	1	0.00%
Encinitas	4,212	4,204	4,220	0.04%
National City	36,441	36,369	36,512	0.33%
Oceanside*	0	0	0	0.00%
Solana Beach*	0	0	0	0.00%
INDEPENDENT AGENCIES				
Alpine FPD	1,610	2,003	1,911	0.02%
Bonita-Sunnyside FPD	5,832	6,356	5,097	0.05%
Borrego Springs FPD	1,486	1,596	1,504	0.01%
Canebrake County Water District	55	55	55	0.00%
Deer Springs FPD	13,568	14,209	13,254	0.12%
Fallbrook Public Utility District	0	0	0	0.00%
Grossmont Healthcare District	2	2	2	0.00%
Julian-Cuyamaca FPD	517	516	518	0.00%
Lake Cuyamaca Rec & Park District	108	66	452	0.00%
Lakeside FPD	8,754	8,943	9,077	0.08%

PARTICIPANT	FMV 12/31/20	FMV 01/31/21	FMV 02/28/21	% of Total
Leucadia Wastewater District	7,010	7,998	8,026	0.07%
Lower Sweetwater FPD	547	602	497	0.00%
Metropolitan Transit System	62,659	62,528	56,260	0.51%
Mission Resource Conservation District	115	103	105	0.00%
North County Transit District	28,226	28,167	28,272	0.25%
North County Cemetery District	7,196	7,527	7,620	0.07%
North County Dispatch	4,981	5,232	5,654	0.05%
North County FPD	2,799	3,787	3,285	0.03%
Otay Water District	41,455	41,367	41,521	0.37%
Palomar Health Care District*	0	0	0	0.00%
Pomerado Cemetery District	2,045	2,175	2,153	0.02%
Public Agencies Self-Insurance System	3,507	3,500	3,514	0.03%
Ramona Cemetery District	1,029	1,026	1,004	0.01%
Rancho Santa Fe FPD	8,317	9,762	9,631	0.09%
Resource Conservation District of Greater SD*	0	0	0	0.00%
Rincon del Diablo Municipal Water District	6,847	6,833	6,860	0.06%
SANDAG	143,339	134,800	128,754	1.16%
SD County Regional Airport Authority	271,227	262,638	265,516	2.39%
San Diego Housing Commission	22,199	22,155	22,242	0.20%
San Diego Geographic Information Source	1,066	1,191	865	0.01%
San Diego Law Library	4,734	4,719	4,818	0.04%
San Diego Local Agency Formation Comm	2,318	2,173	2,058	0.02%
San Diego Regional Training Center	297	617	429	0.00%
San Dieguito River Park	1,093	1,070	975	0.01%
San Marcos FPD	1	1	1	0.00%
San Miguel Consolidated FPD	13,394	16,291	16,353	0.15%
Santa Fe Irrigation District	4,519	4,510	4,528	0.04%
Serra Cooperative Library System	0	0	0	0.00%
Upper San Luis Rey Resource Conserv Dist	74	76	76	0.00%
Vallecitos Water District	5,551	5,540	5,562	0.05%
Valley Center FPD	1,218	1,750	1,612	0.01%
Valley Center Cemetery District	407	412	415	0.00%
Valley Center Water District	18,757	19,846	19,602	0.18%
Vista FPD	4,721	4,717	4,066	0.04%
Whispering Palms Community Services District*	0	0	0	0.00%
Total Voluntary Participants	857,586	908,916	960,312	8.63%
Pooled Money Fund Total	\$ 12,366,435	\$ 11,574,711	\$ 11,129,462	100.00%

* **Footnote:** The Oracle ending balances for these pool participants are under \$500. Due to rounding, the FMV will show as zero even though there is an Oracle balance.

INVESTMENT FUND PARTICIPANTS

County of San Diego Pooled Money Fund
As of February 28, 2021

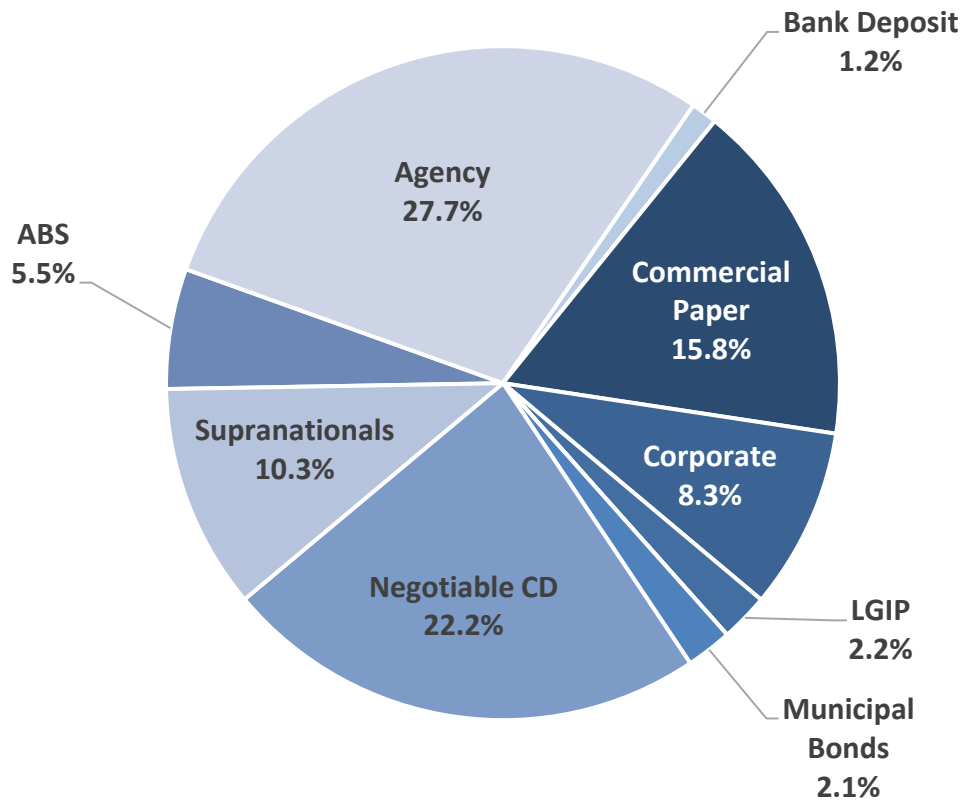


*Totals may not add to 100% due to rounding

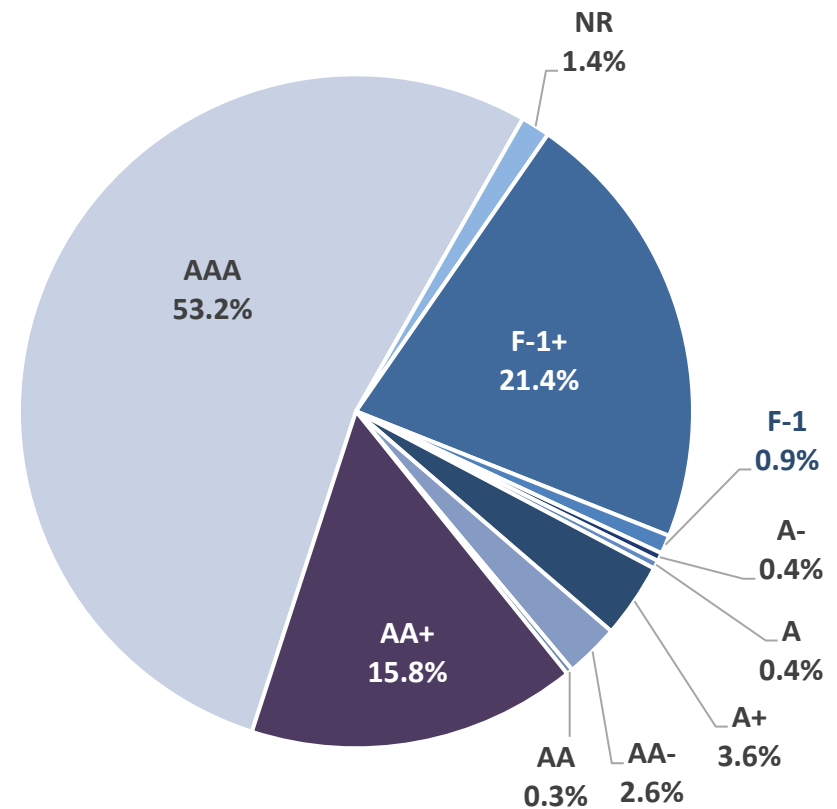
INVESTMENT FUND OVERVIEW

County of San Diego Pooled Money Fund
As of February 28, 2021

ASSET ALLOCATION



CREDIT QUALITY**



Note: Totals in both charts may not add to 100% due to rounding.

**If a security is not rated by Fitch, the report uses the lowest rating provided by either Moody's or Standard and Poor's using the Fitch scale.



APPENDIX



INVESTMENT POLICY COMPLIANCE REPORT

County of San Diego Pooled Money Fund As of February 28, 2021

Category	Standard	Comment
U.S. Treasury Issues	No limitations; Issued at the Federal level; Obligations are bills, notes, and bonds issued by the Treasury and are direct obligations of the Federal Government	Complies
Federal Agencies	35% max per Agency issuer; Issued at the Federal level; Agency obligations are notes and bonds of the federal agencies and government sponsored enterprise, including: FNMA, FHLB, FFCB, FHLMC, GNMA, TVA	Complies
Supranationals	30% max; 10% max per issuer; "AA" rated or higher by at least one NRSRO; USD denominated senior unsecured unsubordinated obligations; Issued or unconditionally guaranteed by IBRD, IFC, or IADB	Complies
Municipal Securities (Local Agency & State Obligations)	30% max; 10% max per issuer; Minimum Credit Requirements: a) For securities with maturities 13 months or less, the rating must be in the highest short-term rating category by at least one NRSRO; b) For securities with maturities greater than 13 months, the rating must be "A" or higher by at least one NRSRO	Complies
Corporate Medium Term Notes	30% max; 10% max per issuer (inclusive of any other non-MTN investments with said issuer); Minimum Credit Requirements: a) For securities with maturities 13 months or less, the rating must be in the highest short-term rating category by at least one NRSRO; b) For securities with maturities greater than 13 months, the ratings must be "A" or higher by at least one NRSRO	Complies
Pass-Through Securities	20% max; 10% max per issuer; "AA" rated or higher by at least one NRSRO; Limited to equipment lease-backed certificates, consumer receivable pass-through certificates, or consumer receivable-backed bonds	Complies
Negotiable Certificates of Deposit (NCD)	30% max; 10% max per issuer (inclusive of any other non-NCD investments with said issuer); Minimum Credit Requirements: a) For securities with maturities 13 months or less, the rating must be in the highest short-term rating category by at least one NRSRO; b) For securities with maturities greater than 13 months, the ratings must be "A" or higher by at least one NRSRO; 5 years max maturity of an NCD Security; 13 months max maturity of any FDIC insured CDs	Complies
FDIC & NCUA Insured Deposits	5% max; 5 max per issuer; 13 months max maturity; There is no minimum credit requirement of FDIC or NCUA insured deposit accounts whether directly placed or placed through a private sector entity; The full amount of deposit and the interest that may accrue on each deposit shall at all times be insured by the FDIC or NCUA	Complies
Collateralized Certificates of Deposit	5% max; 5 max per issuer; 13 months max maturity; Deposit may not exceed the total of the paid-in capital and surplus of a depository; The depository must maintain securities with a market value of at least 10% in excess of the total amount of the Fund's deposits; The County Treasurer may waive the first \$250,000 of collateral for each depository, so long as the amount is insured by an agency of the Federal Government; Institutions at or above the highest short-term rating category by at least one NRSRO may pledge mortgage-based collateral for County deposits	Complies
Banker's Acceptances	40% max; 5% max per issuer; 180 days max maturity; Highest short-term rating category by at least one NRSRO	Complies
Commercial Paper	40% max; 10% max per issuer (inclusive of any other non-CP investments with said issuer); 270 days max maturity; Highest short-term rating category by at least one NRSRO	Complies
Money Market Mutual Funds	20% max; 10% max per fund; Highest rating category by at least two NRSROs; or Retained an investment adviser registered or exempt from SEC registration with > 5 years experience managing money market mutual funds with AUM >\$500 million; The purchase price of the mutual fund shall not include any commission	Complies
Local Government Investment Pool (LGIP)	5% max; Highest rating category by at least one NRSRO; Investments consist of (i) shares of beneficial interest issued by a joint powers authority (JPA) or (ii) the Local Agency Investment Fund (LAIF); Invest in LGIPs that comply with California Government Code and all relevant sections of the Investment Policy and are managed to maintain a stable NAV.	Complies
Repurchase Agreements	40% max; 10% max exposure per broker-dealer when the dollar-weighted average maturity is >5 days or 15% of the fund when the dollar-weighted average maturity is 5 days or less; 1 year max maturity; Collateral eligible for repurchase agreements maturing from 7 days to 1 year shall be Treasury and Agency Obligations	Complies
Reverse Repurchase Agreements	20% max; 10% max per broker/dealer; 92 days max maturity if a securities lending loan, unless the agreement includes a written guarantee of a minimum earning or spread for the entire period of the RFP	Complies
Securities Lending	20% max exposed to securities lending and/or Reverse Repurchase Agreements; 10% max per loan with a single counterparty at any one time; 92 days max maturity; Loans must be secured by cash collateral or securities and maintained at a value of at least equal to 102% of the market value of the securities loan	Complies
Covered Call Option/Put Option	10% max; 90 days max maturity	Complies
Prohibited	Inverse floaters; Ranges notes, Interest-only strips from pool of mortgages; Any security that could result in zero interest accrual	Complies
Credit Rating Policy	For securities with maturities 13 months or less, the rating must be in the highest short-term rating category by at least one NRSRO; For securities with maturities greater than 13 months, the ratings must be "A" or higher by at least one NRSRO	Complies
Duration	2 years maximum effective duration	Complies
Maturity	5 years maximum maturity with shorter limitations specified for certain types of securities; At least 35% of the Fund maturing within 1 year; At least 15% of the Fund maturing within 90 days	Complies
U.S. Treasury Issues	No limitations; Issued at the Federal level; Obligations are bills, notes, and bonds issued by the Treasury and are direct obligations of the Federal Government	Complies
Federal Agencies	35% max per Agency issuer; Issued at the Federal level; Agency obligations are notes and bonds of the federal agencies and government sponsored enterprise, including: FNMA, FHLB, FFCB, FHLMC, GNMA, TVA	Complies

*Complied at time of purchase

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund As of February 28, 2021

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
ABS									
89238KAD4	Toyota Auto Receivables Trust 2017-D A3 1.930% Due 01/18/2022	174,609.93	11/30/2018 2.19%	171,690.67 173,786.42	100.12 0.16%	174,820.56 121.69	0.00% 1,034.14	Aaa / AAA NR	0.89 0.07
89238UAB6	Toyota Auto Receivables Trust 2019-C A2A 2.000% Due 04/15/2022	1,513,111.71	08/14/2019 2.01%	1,513,041.35 1,513,106.52	100.20 0.32%	1,516,196.94 1,344.99	0.01% 3,090.42	Aaa / AAA NR	1.13 0.12
43815NAB0	Honda Auto Receivables Trust 2019-3 A2 1.900% Due 04/15/2022	5,093,051.98	08/27/2019 1.91%	5,092,695.46 5,093,025.11	100.26 0.20%	5,106,458.78 4,300.80	0.05% 13,433.67	Aaa / AAA NR	1.13 0.15
477870AB5	John Deere Owner Trust 2019-B A2 2.280% Due 05/16/2022	153,688.99	07/24/2019 2.29%	153,688.41 153,688.74	100.11 0.24%	153,854.53 155.74	0.00% 165.79	Aaa / NR AAA	1.21 0.05
05588CAB8	BMW Vehicle Owner Trust 2019-A A2 2.050% Due 05/25/2022	322,967.66	09/18/2019 2.06%	322,960.85 322,964.53	100.15 0.14%	323,465.04 110.35	0.00% 500.51	NR / AAA AAA	1.24 0.08
44891JAB4	Hyundai Auto Receivables Trust 2019-B A2 1.930% Due 07/15/2022	1,295,605.25	11/06/2019 1.94%	1,295,525.05 1,295,590.77	100.22 0.49%	1,298,462.06 1,111.34	0.01% 2,871.29	NR / AAA AAA	1.38 0.15
89233MAB9	Toyota Auto Receivables Owners 2019-D A2 1.920% Due 07/15/2022	7,379,381.29	11/13/2019 1.93%	7,378,835.96 7,379,259.71	100.43 0.04%	7,410,780.56 6,297.07	0.07% 31,520.85	Aaa / AAA NR	1.38 0.23
43815HAC1	Honda Auto Receivables Trust 2018-3 A3 2.950% Due 08/22/2022	6,943,138.14	05/03/2019 2.53%	6,992,499.52 6,965,181.04	100.96 0.28%	7,009,625.63 5,689.52	0.06% 44,444.59	Aaa / NR AAA	1.48 0.36
65479CAB4	Nissan Auto Receivables Owner 2020-B A2A 0.470% Due 10/17/2022	14,440,391.56	06/30/2020 0.47%	14,439,961.24 14,440,169.98	100.10 0.18%	14,455,279.60 3,016.44	0.13% 15,109.62	Aaa / AAA NR	1.63 0.35
43813RAB3	Honda Auto Receivables 2020-1 A2 1.630% Due 10/21/2022	8,567,271.81	02/26/2020 1.64%	8,566,403.95 8,566,935.03	100.54 0.28%	8,613,714.99 3,879.07	0.08% 46,779.96	Aaa / NR AAA	1.64 0.40
89232HAB1	Toyota Auto Receivable Own 2020-A A2 1.670% Due 11/15/2022	17,260,567.04	02/12/2020 1.68%	17,260,354.73 17,260,487.81	100.52 0.21%	17,350,045.82 12,811.18	0.16% 89,558.01	Aaa / AAA NR	1.71 0.36
43813DAB4	Honda Auto Receivables 2020-2 A2 0.740% Due 11/15/2022	3,619,151.93	05/27/2020 0.75%	3,618,881.22 3,619,013.95	100.22 0.20%	3,627,001.87 1,190.30	0.03% 7,987.92	Aaa / AAA NR	1.71 0.40
36258MAB0	GM Financial Securitized Auto 2019-4 A2A 1.840% Due 11/16/2022	3,418,818.20	03/25/2020 2.60%	3,380,757.12 3,414,294.14	100.19 0.31%	3,425,361.82 2,621.09	0.03% 11,067.68	Aaa / NR AAA	1.72 0.13
89231AAD3	Toyota Auto Receivables Trust 2018-C A3 3.020% Due 12/15/2022	26,226,649.11	Various 2.45%	26,560,238.46 26,399,500.71	101.09 0.38%	26,513,201.48 35,201.99	0.24% 113,700.77	Aaa / AAA NR	1.79 0.41
41284UAB0	Harley-Davidson Motorcycle Tr 2020-A A2A 1.830% Due 01/17/2023	2,121,962.99	01/29/2020 1.84%	2,121,856.04 2,121,935.70	100.33 0.17%	2,128,959.10 1,725.86	0.02% 7,023.40	Aaa / AAA NR	1.88 0.20
34533GAB5	Ford Credit Auto Owner Trust 2020-B A2 0.500% Due 02/15/2023	16,539,588.19	06/19/2020 0.51%	16,538,860.44 16,539,221.48	100.13 0.15%	16,561,436.99 3,675.46	0.15% 22,215.51	NR / AAA AAA	1.96 0.38
43813KAB8	Honda Auto Receivables Trust 2020-3 A2 0.270% Due 02/21/2023	16,000,000.00	09/29/2020 0.28%	15,998,907.20 15,999,202.60	100.03 0.23%	16,004,736.00 1,560.00	0.14% 5,533.40	NR / AAA AAA	1.98 0.67

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund As of February 28, 2021

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
09661RAB7	BMW Vehicle Owner Trust 2020-A A2 0.390% Due 02/27/2023	5,293,287.00	07/15/2020 0.40%	5,292,911.18 5,293,084.00	100.09 0.15%	5,298,050.96 344.06	0.05% 4,966.96	NR / AAA AAA	2.00 0.38
89231PAD0	Toyota Auto Receivables Trust 2018-D A3 3.180% Due 03/15/2023	10,111,355.31	11/07/2018 3.21%	10,109,168.23 10,110,331.28	101.39 0.34%	10,252,115.49 14,290.72	0.09% 141,784.21	Aaa / AAA NR	2.04 0.49
44933FAB2	Hyundai Auto Receivables Trust 2020-B A2 0.380% Due 03/15/2023	5,690,193.62	07/22/2020 0.39%	5,689,642.81 5,689,856.21	100.09 0.19%	5,695,479.81 961.01	0.05% 5,623.60	NR / AAA AAA	2.04 0.47
47787NAB5	John Deere Owner Trust 2020-B A2 0.410% Due 03/15/2023	2,626,789.90	07/22/2020 0.42%	2,626,661.98 2,626,717.55	100.05 0.28%	2,628,098.04 478.66	0.02% 1,380.49	Aaa / NR AAA	2.04 0.38
43814WAC9	Honda Auto Receivables Trust 2019-1 A3 2.830% Due 03/20/2023	7,838,556.89	02/27/2019 2.85%	7,838,346.82 7,838,450.72	101.52 0.36%	7,957,734.31 8,010.57	0.07% 119,283.59	NR / AAA AAA	2.05 0.61
17305EFR1	Citibank Credit Card Issuance 2014-A5 A5 2.680% Due 06/07/2023	7,000,000.00	03/18/2019 2.73%	6,991,796.84 6,999,009.96	100.72 0.13%	7,050,127.00 43,773.33	0.06% 51,117.04	NR / AAA AAA	2.27 0.28
65478NAD7	Nissan Auto Receivables Trust 2018-C A3 3.220% Due 06/15/2023	6,294,790.40	12/06/2019 2.18%	6,426,833.46 6,380,561.96	101.71 0.24%	6,402,299.13 9,008.54	0.06% 21,737.17	Aaa / AAA NR	2.29 0.57
43815MAC0	Honda Auto Receivables Trust 2019-2 A3 2.520% Due 06/21/2023	27,615,785.96	05/29/2019 2.54%	27,614,755.89 27,615,201.51	101.61 0.30%	28,059,709.72 19,331.05	0.25% 444,508.21	Aaa / NR AAA	2.31 0.72
89239AAD5	Toyota Auto Receivables Trust 2019-A A3 2.910% Due 07/17/2023	15,958,696.77	02/13/2019 2.94%	15,955,789.09 15,957,134.00	101.67 0.36%	16,224,440.83 20,639.91	0.15% 267,306.83	Aaa / AAA NR	2.38 0.65
43815NAC8	Honda Auto Receivables Trust 2019-3 A3 1.780% Due 08/15/2023	24,000,000.00	08/27/2019 1.79%	23,999,800.80 23,999,899.42	101.35 0.33%	24,323,688.00 18,986.67	0.22% 323,788.58	Aaa / AAA NR	2.46 0.92
65479HAC1	Nissan Auto Receivables Trust 2019-B A3 2.500% Due 11/15/2023	27,476,344.78	05/28/2019 2.53%	27,470,132.38 27,472,580.04	101.69 0.24%	27,940,969.77 30,529.27	0.25% 468,389.73	Aaa / NR AAA	2.71 0.74
36260KAB0	GM Financial Securitized Auto 2020-4 A2 0.260% Due 11/16/2023	8,000,000.00	10/14/2020 0.27%	7,999,416.00 7,999,548.12	100.03 0.22%	8,002,016.00 866.67	0.07% 2,467.88	NR / AAA AAA	2.72 0.63
02582JHZ6	American Express Credit Trust 2018-4 A 2.990% Due 12/15/2023	38,000,000.00	12/17/2018 3.15%	37,881,250.00 37,989,879.26	100.61 0.20%	38,232,940.00 50,497.78	0.34% 243,060.74	NR / AAA AAA	2.79 0.22
254683CG8	Discover Card Execution Note T 2018-A4 A4 3.110% Due 01/16/2024	30,000,000.00	03/27/2019 2.42%	30,460,546.88 30,074,476.07	101.12 0.21%	30,335,460.00 41,466.67	0.27% 260,983.93	NR / AAA AAA	2.88 0.38
89233MAD5	Toyota Auto Receivables Owners 2019-D A3 1.920% Due 01/16/2024	13,500,000.00	11/13/2019 1.93%	13,499,025.30 13,499,434.88	101.83 0.25%	13,746,807.00 11,520.00	0.12% 247,372.12	Aaa / AAA NR	2.88 1.09
43813VAC2	Honda Auto Receivables 2019-4 A3 1.830% Due 01/18/2024	22,500,000.00	11/26/2019 1.84%	22,495,990.50 22,497,599.19	101.84 0.30%	22,914,810.00 14,868.75	0.21% 417,210.81	NR / AAA AAA	2.89 1.20
05588CAC6	BMW Vehicle Owner Trust 2019-A A3 1.920% Due 01/25/2024	10,500,000.00	09/18/2019 1.93%	10,498,588.80 10,499,059.20	101.29 0.23%	10,635,901.50 3,360.00	0.10% 136,842.30	NR / AAA AAA	2.91 0.76
02582JF8	American Express Credit Trust 2018-6 A 3.060% Due 02/15/2024	40,253,000.00	03/27/2019 2.49%	40,825,347.34 40,599,420.76	101.10 0.20%	40,697,513.88 54,744.08	0.37% 98,093.12	Aaa / NR AAA	2.96 0.38

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44891JAC2	Hyundai Auto Receivables Trust 2019-B A3 1.940% Due 02/15/2024	8,500,000.00	11/06/2019 1.95%	8,499,608.15 8,499,783.64	101.59 0.29%	8,635,056.50 7,328.89	0.08% 135,272.86	NR / AAA AAA	2.96 0.96
254683CH6	Discover Card Execution Note T 2018-A5 A5 3.320% Due 03/15/2024	8,750,000.00	07/11/2019 2.18%	8,959,179.69 8,801,966.85	101.72 0.21%	8,900,342.50 12,911.11	0.08% 98,375.65	Aaa / NR AAA	3.04 0.55
02582JH4	American Express Credit Trust 2018-8 A 3.180% Due 04/15/2024	22,120,000.00	06/13/2019 2.23%	22,584,865.63 22,231,567.75	101.65 0.20%	22,484,095.20 31,262.93	0.20% 252,527.45	NR / AAA AAA	3.13 0.55
36257PAD0	GM Financial Securitized Auto 2019-3 A3 2.180% Due 04/16/2024	27,330,710.34	07/10/2020 0.25%	27,991,558.37 27,789,943.72	101.41 0.24%	27,716,647.30 24,825.40	0.25% (73,296.42)	NR / AAA AAA	3.13 0.72
43813RAC1	Honda Auto Receivables 2020-1 A3 1.610% Due 04/22/2024	16,500,000.00	02/26/2020 1.62%	16,496,766.00 16,497,552.65	101.90 0.35%	16,814,011.50 7,379.17	0.15% 316,458.85	Aaa / NR AAA	3.15 1.49
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.930% Due 07/15/2024	12,000,000.00	10/23/2019 1.94%	11,999,366.40 11,999,548.01	101.91 0.32%	12,229,104.00 10,293.33	0.11% 229,555.99	Aaa / AAA NR	3.38 1.18
47789KAC7	John Deere Owner Trust 2020-A A3 1.100% Due 08/15/2024	12,000,000.00	03/11/2020 1.11%	11,999,266.80 11,999,427.67	100.95 0.39%	12,113,904.00 5,866.67	0.11% 114,476.33	Aaa / NR AAA	3.46 1.33
36258NAC6	GM Financial Securitized Auto 2020-1 A3 1.840% Due 09/16/2024	13,000,000.00	01/15/2020 1.86%	12,996,938.50 12,998,118.87	101.69 0.18%	13,219,817.00 9,966.67	0.12% 221,698.13	Aaa / AAA NR	3.55 1.01
41284UAD6	Harley-Davidson Motorcycle Tr 2020-A A3 1.870% Due 10/15/2024	6,000,000.00	01/29/2020 1.89%	5,998,691.40 5,998,993.27	101.73 0.17%	6,104,016.00 4,986.67	0.05% 105,022.73	Aaa / AAA NR	3.63 1.01
89236XAC0	Toyota Auto Receivables 2020-D A3 0.350% Due 01/15/2025	7,000,000.00	10/13/2020 0.36%	6,998,695.90 6,998,812.47	99.98 0.36%	6,998,812.47 1,088.89	0.06% 0.00	NR / AAA AAA	3.88 1.76
43813GAC5	Honda Auto Receivables Trust 2021-1 A3 0.270% Due 04/21/2025	13,250,000.00	02/24/2021 0.27%	13,249,757.53 13,249,758.61	99.86 0.34%	13,231,012.75 695.63	0.12% (18,745.86)	Aaa / NR AAA	4.15 2.15
34532NAC9	Ford Credit Auto Owners Trust 2021-A A3 0.300% Due 08/15/2025	22,500,000.00	02/17/2021 0.30%	22,498,103.25 22,498,114.82	99.90 0.35%	22,477,387.50 1,687.50	0.20% (20,727.32)	Aaa / AAA NR	4.46 2.20
36260KAC8	GM Financial Securitized Auto 2020-4 A3 0.380% Due 08/18/2025	7,250,000.00	10/14/2020 0.39%	7,248,450.68 7,248,621.86	99.99 0.38%	7,249,434.50 1,147.92	0.07% 812.64	NR / AAA AAA	4.47 1.94
TOTAL ABS		609,929,466.75	1.81%	612,604,410.27 611,211,818.56	0.26%	616,245,204.43 547,931.41	5.53% 5,033,385.87	Aaa / AAA Aaa	2.70 0.75
Agency									
3130AATQ1	FHLB Note 1.820% Due 03/17/2021	25,000,000.00	02/17/2017 1.82%	25,000,000.00 25,000,000.00	100.08 0.31%	25,019,900.00 207,277.78	0.23% 19,900.00	Aaa / AA+ NR	0.05 0.05
3135G0K69	FNMA Note 1.250% Due 05/06/2021	40,000,000.00	Various 1.28%	39,939,950.00 39,997,632.19	100.22 0.08%	40,088,680.00 159,722.22	0.36% 91,047.81	Aaa / AA+ AAA	0.18 0.19
313379RB7	FHLB Note 1.875% Due 06/11/2021	15,000,000.00	07/14/2016 1.21%	15,473,897.10 15,026,959.01	100.50 0.11%	15,075,735.00 62,500.00	0.14% 48,775.99	Aaa / AA+ AAA	0.28 0.29

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3130A8QS5	FHLB Note 1.125% Due 07/14/2021	35,000,000.00	08/04/2016	34,852,300.00	100.39	35,137,865.00	0.32%	Aaa / AA+	0.37
			1.21%	34,988,953.19	0.08%	51,406.25	148,911.81	AAA	0.38
3137EAEC9	FHLMC Note 1.125% Due 08/12/2021	20,000,000.00	10/05/2016	19,767,000.00	100.45	20,090,520.00	0.18%	Aaa / AA+	0.45
			1.37%	19,978,435.67	0.13%	11,875.00	112,084.33	AAA	0.46
3135G0N82	FNMA Note 1.250% Due 08/17/2021	35,000,000.00	09/21/2016	34,822,900.00	100.55	35,191,590.00	0.32%	Aaa / AA+	0.47
			1.36%	34,983,288.72	0.08%	17,013.89	208,301.28	AAA	0.47
3135G0Q89	FNMA Note 1.375% Due 10/07/2021	35,000,000.00	11/08/2016	34,885,550.00	100.78	35,271,285.00	0.32%	Aaa / AA+	0.61
			1.44%	34,985,964.88	0.10%	192,500.00	285,320.12	AAA	0.60
313378CR0	FHLB Note 2.250% Due 03/11/2022	25,000,000.00	03/27/2017	25,267,500.00	102.23	25,557,300.00	0.23%	Aaa / AA+	1.03
			2.02%	25,055,421.27	0.10%	265,625.00	501,878.73	NR	1.02
313378WG2	FHLB Note 2.500% Due 03/11/2022	18,290,000.00	04/05/2019	18,370,110.20	102.45	18,737,574.59	0.17%	Aaa / AA+	1.03
			2.34%	18,318,049.79	0.14%	215,923.61	419,524.80	NR	1.02
3135G0V59	FNMA Note 2.250% Due 04/12/2022	50,000,000.00	04/12/2019	49,836,000.00	102.41	51,204,100.00	0.46%	Aaa / AA+	1.12
			2.36%	49,939,098.54	0.10%	434,375.00	1,265,001.46	AAA	1.11
3133EKZY5	FFCB Note 1.550% Due 06/01/2022	54,425,000.00	09/26/2019	54,345,079.70	101.76	55,385,111.43	0.50%	Aaa / AA+	1.25
			1.61%	54,387,692.98	0.15%	210,896.88	997,418.45	AAA	1.25
3130A5P45	FHLB Note 2.375% Due 06/10/2022	10,000,000.00	04/08/2019	10,009,900.00	102.80	10,279,810.00	0.09%	Aaa / AA+	1.28
			2.34%	10,003,980.50	0.19%	53,437.50	275,829.50	AAA	1.26
3133ELDK7	FFCB Note 1.630% Due 06/15/2022	40,000,000.00	12/16/2019	39,998,000.00	101.90	40,759,280.00	0.37%	Aaa / AA+	1.29
			1.63%	39,998,967.11	0.16%	137,644.44	760,312.89	AAA	1.28
313380GJ0	FHLB Note 2.000% Due 09/09/2022	25,000,000.00	10/24/2019	25,262,375.00	102.80	25,699,425.00	0.23%	Aaa / AA+	1.53
			1.62%	25,139,051.26	0.17%	238,888.89	560,373.74	NR	1.50
3133EKY91	FFCB Note 1.375% Due 10/11/2022	10,000,000.00	10/11/2019	9,988,700.00	101.95	10,195,150.00	0.09%	Aaa / AA+	1.62
			1.41%	9,993,927.28	0.17%	53,472.22	201,222.72	AAA	1.60
3133EKUA2	FFCB Note 1.850% Due 02/01/2023	70,000,000.00	Various	70,015,800.00	103.25	72,272,340.00	0.65%	Aaa / AA+	1.93
			1.84%	70,008,475.79	0.16%	107,916.66	2,263,864.21	AAA	1.90
3130ADRG9	FHLB Note 2.750% Due 03/10/2023	39,195,000.00	04/04/2019	39,808,401.75	105.28	41,262,693.03	0.37%	Aaa / AA+	2.03
			2.33%	39,510,671.24	0.15%	511,984.69	1,752,021.79	NR	1.97
3133834G3	FHLB Note 2.125% Due 06/09/2023	48,500,000.00	06/28/2019	49,049,505.00	104.49	50,677,068.00	0.46%	Aaa / AA+	2.28
			1.83%	48,816,289.29	0.15%	234,753.47	1,860,778.71	NR	2.23
3133EEW71	FFCB Note 2.520% Due 06/15/2023	11,008,000.00	07/03/2019	11,300,702.72	105.30	11,591,633.15	0.10%	Aaa / AA+	2.29
			1.82%	11,177,576.91	0.21%	58,562.56	414,056.24	AAA	2.24
3133EKS7	FFCB Note 1.770% Due 06/26/2023	35,675,000.00	Various	35,608,544.50	103.62	36,966,898.78	0.33%	Aaa / AA+	2.32
			1.82%	35,636,450.53	0.21%	114,011.36	1,330,448.25	AAA	2.28
3137EAES4	FHLMC Note 0.250% Due 06/26/2023	100,000,000.00	08/27/2020	99,910,500.00	100.01	100,014,500.00	0.90%	Aaa / AA+	2.32
			0.28%	99,926,615.20	0.24%	45,138.88	87,884.80	AAA	2.32

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3134GTGG2	FHLMC Callable Note 1X 4/26/2021 2.490% Due 07/26/2023	25,000,000.00	04/26/2019 2.49%	25,000,000.00 25,000,000.00	100.36 0.26%	25,089,675.00 216,145.83	0.23% 89,675.00	Aaa / AA+ AAA	2.41 0.16
3137EAEV7	FHLMC Note 0.250% Due 08/24/2023	90,000,000.00	Various 0.28%	89,909,200.00 89,924,850.91	100.08 0.22%	90,069,210.00 4,375.00	0.81% 144,359.09	Aaa / AA+ AAA	2.48 2.48
3136G4Y31	FNMA Callable Note Qtrly 8/25/2021 0.340% Due 08/25/2023	24,465,000.00	08/27/2020 0.34%	24,465,000.00 24,465,000.00	100.05 0.25%	24,476,204.97 1,386.35	0.22% 11,204.97	Aaa / AA+ AAA	2.49 1.16
3137EAEW5	FHLMC Note 0.250% Due 09/08/2023	65,000,000.00	09/04/2020 0.26%	64,978,550.00 64,982,024.16	99.95 0.27%	64,967,955.00 79,895.83	0.58% (14,069.16)	Aaa / AA+ AAA	2.53 2.51
3135G0U43	FNMA Note 2.875% Due 09/12/2023	35,000,000.00	Various 2.00%	36,232,250.00 35,736,413.03	106.51 0.30%	37,279,620.00 472,378.47	0.34% 1,543,206.97	Aaa / AA+ AAA	2.54 2.44
3134GWTLO	FHLMC Callable Note Qtrly 9/28/2021 0.300% Due 09/28/2023	25,000,000.00	09/28/2020 0.30%	25,000,000.00 25,000,000.00	100.05 0.22%	25,011,775.00 31,875.00	0.22% 11,775.00	Aaa / NR AAA	2.58 1.31
3133EMBS0	FFCB Note 0.200% Due 10/02/2023	25,000,000.00	10/02/2020 0.24%	24,968,750.00 24,973,030.82	99.83 0.27%	24,957,475.00 20,694.44	0.22% (15,555.82)	Aaa / AA+ AAA	2.59 2.58
3133EKUB0	FFCB Note 1.880% Due 11/01/2023	50,000,000.00	07/03/2019 1.88%	50,006,500.00 50,004,006.01	104.23 0.29%	52,117,050.00 313,333.33	0.47% 2,113,043.99	Aaa / AA+ AAA	2.67 2.60
3134GXCA0	FNMA Callable Note Qtrly 11/24/2021 0.320% Due 11/24/2023	25,000,000.00	11/25/2020 0.33%	24,990,000.00 24,990,877.51	100.02 0.29%	25,004,900.00 21,555.56	0.22% 14,022.49	Aaa / NR AAA	2.74 1.46
3135G06H1	FNMA Note 0.250% Due 11/27/2023	25,000,000.00	11/25/2020 0.29%	24,971,500.00 24,973,994.07	99.87 0.30%	24,968,000.00 16,666.67	0.22% (5,994.07)	Aaa / AA+ AAA	2.75 2.73
3137EAF2	FHLMC Note 0.250% Due 12/04/2023	25,000,000.00	12/02/2020 0.28%	24,975,250.00 24,977,216.44	99.81 0.32%	24,951,650.00 15,104.17	0.22% (25,566.44)	Aaa / AA+ AAA	2.76 2.75
3130AFW94	FHLB Note 2.500% Due 02/13/2024	15,000,000.00	02/15/2019 2.58%	14,946,900.00 14,968,588.32	106.39 0.33%	15,958,440.00 18,750.00	0.14% 989,851.68	Aaa / AA+ AAA	2.96 2.87
3133EKM1	FFCB Note 2.230% Due 02/23/2024	50,000,000.00	07/08/2019 1.94%	50,629,500.00 50,405,396.51	105.57 0.35%	52,784,950.00 24,777.78	0.47% 2,379,553.49	Aaa / AA+ AAA	2.99 2.90
3136G4G80	FNMA Callable Note Qtrly 8/26/2022 0.375% Due 02/26/2024	15,455,000.00	08/27/2020 0.38%	15,455,000.00 15,455,000.00	99.46 0.56%	15,372,037.56 804.95	0.14% (82,962.44)	Aaa / AA+ AAA	2.99 1.83
3134GWE44	FHLMC Callable Note Qtrly 9/8/2022 0.375% Due 03/08/2024	50,000,000.00	09/08/2020 0.38%	50,000,000.00 50,000,000.00	99.40 0.57%	49,700,600.00 90,104.17	0.45% (299,400.00)	Aaa / NR AAA	3.02 1.85
3134GS4T9	FHLMC Callable Note Qtrly 3/22/2021 2.750% Due 03/22/2024	20,000,000.00	03/22/2019 2.75%	20,000,000.00 20,000,000.00	100.14 0.69%	20,027,340.00 242,916.67	0.18% 27,340.00	Aaa / AA+ AAA	3.06 0.07
3133EKQU3	FFCB Note 1.950% Due 06/13/2024	120,350,000.00	Various 1.89%	120,672,926.30 120,563,875.45	105.01 0.42%	126,373,637.85 508,478.75	1.14% 5,809,762.40	Aaa / AA+ AAA	3.29 3.19
3133ELL85	FFCB Callable Note Cont 6/17/2021 0.680% Due 06/17/2024	75,000,000.00	06/17/2020 0.68%	75,000,000.00 75,000,000.00	100.14 0.21%	75,105,600.00 104,833.33	0.67% 105,600.00	Aaa / AA+ AAA	3.30 1.31

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3134GVN38	FHLMC Callable Note 1X 6/17/2021 0.630% Due 06/17/2024	25,000,000.00	06/17/2020	25,000,000.00	100.06	25,016,075.00	0.22%	Aaa / AA+	3.30
			0.63%	25,000,000.00	0.42%	32,375.00	16,075.00	AAA	0.80
3133EKVQ6	FFCB Callable Note Cont 7/19/2021 2.040% Due 07/19/2024	54,000,000.00	07/23/2019	54,000,000.00	100.70	54,375,732.00	0.49%	Aaa / AA+	3.39
			2.04%	54,000,000.00	0.26%	128,520.00	375,732.00	AAA	0.39
3136G4H22	FNMA Callable Note Annual 8/12/2022 0.410% Due 08/12/2024	50,000,000.00	08/12/2020	49,975,000.00	100.03	50,017,250.00	0.45%	Aaa / AA+	3.45
			0.42%	49,978,439.43	0.39%	10,819.44	38,810.57	AAA	2.23
3133EL5S9	FFCB Callable Note Cont 9/3/2021 0.480% Due 09/03/2024	25,000,000.00	09/03/2020	25,000,000.00	99.47	24,867,900.00	0.22%	Aaa / AA+	3.52
			0.48%	25,000,000.00	0.63%	59,333.33	(132,100.00)	AAA	2.07
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	66,555,000.00	Various	70,171,868.25	108.54	72,236,401.02	0.66%	Aaa / AA+	3.54
			1.70%	69,189,221.45	0.44%	892,946.25	3,047,179.57	AAA	3.35
3133EKP75	FFCB Note 1.600% Due 09/17/2024	25,000,000.00	09/17/2019	24,906,620.00	103.98	25,993,925.00	0.23%	Aaa / AA+	3.55
			1.68%	24,933,760.00	0.47%	182,222.22	1,060,165.00	AAA	3.44
3134GWVM5	FHLMC Callable Note 1X 9/30/2022 0.350% Due 09/30/2024	25,000,000.00	09/30/2020	25,000,000.00	99.46	24,865,275.00	0.22%	Aaa / NR	3.59
			0.35%	25,000,000.00	0.50%	36,701.39	(134,725.00)	AAA	2.55
3134GWVY8	FHLMC Callable Note Qtrly 9/30/2022 0.375% Due 09/30/2024	25,000,000.00	09/30/2020	25,000,000.00	99.35	24,837,925.00	0.22%	Aaa / NR	3.59
			0.38%	25,000,000.00	0.56%	39,322.92	(162,075.00)	AAA	2.52
3134GXDZ4	FNMA Callable Note Qtrly 11/25/2022 0.450% Due 11/25/2024	50,000,000.00	11/25/2020	50,000,000.00	99.76	49,879,800.00	0.45%	Aaa / NR	3.74
			0.45%	50,000,000.00	0.51%	60,000.00	(120,200.00)	AAA	2.58
3134GWC38	FHLMC Callable Note Qtrly 9/2/2022 0.480% Due 12/02/2024	50,000,000.00	09/02/2020	50,000,000.00	99.67	49,834,500.00	0.45%	Aaa / NR	3.76
			0.48%	50,000,000.00	0.57%	119,333.33	(165,500.00)	AAA	2.55
3135G0X24	FNMA Note 1.625% Due 01/07/2025	50,000,000.00	01/10/2020	49,840,500.00	104.21	52,102,500.00	0.47%	Aaa / AA+	3.86
			1.69%	49,876,877.19	0.52%	121,875.00	2,225,622.81	AAA	3.74
3134GVUS5	FHLMC Callable Note Qtrly 5/19/2021 0.750% Due 05/19/2025	25,000,000.00	05/19/2020	25,000,000.00	100.02	25,005,425.00	0.22%	Aaa / NR	4.22
			0.75%	25,000,000.00	0.65%	53,125.00	5,425.00	AAA	1.72
3134GVB31	FHLMC Callable Note Qtrly 5/28/2021 0.750% Due 05/28/2025	75,000,000.00	Various	74,995,000.00	100.02	75,018,075.00	0.67%	Aaa / NR	4.25
			0.75%	74,995,746.84	0.65%	145,312.50	22,328.16	AAA	1.49
3136G4WJ8	FNMA Callable Note Qtrly 6/11/2021 0.800% Due 06/11/2025	25,000,000.00	06/11/2020	25,000,000.00	100.03	25,006,575.00	0.22%	Aaa / AA+	4.28
			0.80%	25,000,000.00	0.71%	44,444.44	6,575.00	AAA	1.83
3136G4WV1	FNMA Callable Note Qtrly 6/16/2022 0.750% Due 06/16/2025	50,000,000.00	06/16/2020	50,000,000.00	100.05	50,027,450.00	0.45%	Aaa / AA+	4.30
			0.75%	50,000,000.00	0.71%	78,125.00	27,450.00	AAA	2.58
3136G4YU1	FNMA Callable Note Qtrly 7/15/2021 0.730% Due 07/15/2025	30,000,000.00	07/15/2020	30,000,000.00	100.01	30,002,730.00	0.27%	Aaa / AA+	4.38
			0.73%	30,000,000.00	0.71%	27,983.33	2,730.00	AAA	2.19
3136G4A37	FNMA Callable Note Qtrly 1/28/2022 0.670% Due 07/28/2025	20,000,000.00	07/28/2020	20,000,000.00	99.67	19,933,180.00	0.18%	Aaa / AA+	4.41
			0.67%	20,000,000.00	0.75%	12,283.33	(66,820.00)	AAA	2.67
3136G4D75	FNMA Callable Note Qtrly 7/29/2022 0.600% Due 07/29/2025	50,000,000.00	07/29/2020	50,000,000.00	99.36	49,680,050.00	0.45%	Aaa / NR	4.42
			0.60%	50,000,000.00	0.75%	26,666.66	(319,950.00)	AAA	3.15

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3136G4B77	FNMA Callable Note Qtrly 8/4/2021 0.700% Due 08/04/2025	25,000,000.00	08/04/2020 0.70%	25,000,000.00 25,000,000.00	99.97 0.71%	24,992,725.00 13,125.00	0.22% (7,275.00)	Aaa / AA+ AAA	4.43 2.37
3136G4J46	FNMA Callable Note Qtrly 8/12/2022 0.570% Due 08/12/2025	25,000,000.00	08/12/2020 0.57%	25,000,000.00 25,000,000.00	99.20 0.75%	24,800,400.00 7,520.83	0.22% (199,600.00)	Aaa / AA+ AAA	4.45 3.30
3136G4H63	FNMA Callable Note Annual 8/19/2022 0.550% Due 08/19/2025	25,000,000.00	08/19/2020 0.55%	25,000,000.00 25,000,000.00	99.10 0.76%	24,774,800.00 4,583.33	0.22% (225,200.00)	Aaa / AA+ AAA	4.47 3.28
3136G4V34	FNMA Callable Note 1X 8/26/2022 0.550% Due 08/26/2025	25,000,000.00	08/26/2020 0.55%	25,000,000.00 25,000,000.00	99.08 0.76%	24,770,900.00 1,909.72	0.22% (229,100.00)	Aaa / AA+ AAA	4.49 3.48
3136G4S53	FNMA Callable Note Qtrly 8/27/2021 0.650% Due 08/27/2025	25,000,000.00	08/27/2020 0.65%	25,000,000.00 25,000,000.00	99.52 0.76%	24,880,575.00 1,805.56	0.22% (119,425.00)	Aaa / AA+ AAA	4.50 2.66
3130AK5E2	FHLB Note 0.375% Due 09/04/2025	5,000,000.00	09/11/2020 0.44%	4,985,000.00 4,986,410.12	98.66 0.68%	4,933,065.00 8,854.17	0.04% (53,345.12)	Aaa / AA+ AAA	4.52 4.46
3133EMAU6	FFCB Callable Note Cont 9/22/2022 0.500% Due 09/22/2025	40,000,000.00	09/24/2020 0.50%	40,000,000.00 40,000,000.00	97.87 0.98%	39,147,640.00 88,333.33	0.35% (852,360.00)	Aaa / AA+ AAA	4.57 3.71
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	10,000,000.00	11/04/2020 0.51%	9,936,300.00 9,940,477.63	98.23 0.77%	9,823,180.00 16,250.00	0.09% (117,297.63)	Aaa / AA+ AAA	4.57 4.51
3136G43L5	FNMA Callable Note Annual 9/30/2022 0.550% Due 09/30/2025	38,400,000.00	09/30/2020 0.55%	38,400,000.00 38,400,000.00	98.99 0.77%	38,011,852.80 88,586.67	0.34% (388,147.20)	Aaa / AA+ AAA	4.59 3.50
3134GWYS9	FHLMC Callable Note Qtrly 4/15/2021 0.600% Due 10/15/2025	26,000,000.00	01/21/2021 0.60%	26,000,000.00 26,000,000.00	98.46 0.94%	25,599,886.00 58,933.33	0.23% (400,114.00)	Aaa / NR AAA	4.63 2.62
3135G06A6	FNMA Callable Note Qtrly 10/20/2021 0.580% Due 10/20/2025	25,000,000.00	10/20/2020 0.58%	25,000,000.00 25,000,000.00	98.84 0.84%	24,709,700.00 52,763.89	0.22% (290,300.00)	Aaa / AA+ AAA	4.64 3.04
3134GW5H5	FHLMC Callable Note Qtrly 7/28/2022 0.530% Due 10/28/2025	25,000,000.00	10/28/2020 0.53%	25,000,000.00 25,000,000.00	97.95 0.98%	24,488,650.00 12,145.83	0.22% (511,350.00)	Aaa / NR AAA	4.67 3.66
3136G46N8	FNMA Callable Note Qtrly 10/29/2021 0.600% Due 10/29/2025	25,000,000.00	10/29/2020 0.60%	25,000,000.00 25,000,000.00	99.14 0.79%	24,784,150.00 50,833.33	0.22% (215,850.00)	Aaa / AA+ AAA	4.67 3.11
3133EMFS6	FFCB Note 0.460% Due 11/03/2025	16,450,000.00	11/04/2020 0.53%	16,391,602.50 16,395,346.34	98.61 0.76%	16,222,068.80 24,802.94	0.15% (173,277.54)	Aaa / AA+ AAA	4.68 4.61
3135G06G3	FNMA Note 0.500% Due 11/07/2025	23,000,000.00	11/12/2020 0.57%	22,917,660.00 22,922,588.64	98.76 0.77%	22,714,662.00 34,819.44	0.20% (207,926.64)	Aaa / AA+ AAA	4.69 4.62
3135GA3X7	FNMA Callable Note 1X 11/17/2022 0.570% Due 11/17/2025	50,000,000.00	11/17/2020 0.57%	50,000,000.00 50,000,000.00	98.93 0.80%	49,465,350.00 82,333.33	0.44% (534,650.00)	Aaa / AA+ AAA	4.72 3.88
3134GXFA7	FNMA Callable Note Qtrly 11/26/2021 0.650% Due 11/26/2025	25,000,000.00	11/30/2020 0.65%	25,000,000.00 25,000,000.00	99.85 0.68%	24,962,075.00 41,076.39	0.22% (37,925.00)	Aaa / NR AAA	4.75 3.10
3134GXDM3	FNMA Callable Note Qtrly 12/1/2021 0.620% Due 12/01/2025	25,000,000.00	11/20/2020 0.62%	25,000,000.00 25,000,000.00	98.38 0.97%	24,594,825.00 38,750.00	0.22% (405,175.00)	Aaa / NR AAA	4.76 3.18

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3135G06J7	FNMA Callable Note Qtrly 6/10/2021 0.650% Due 12/10/2025	25,000,000.00	12/09/2020 0.65%	25,000,000.00 25,000,000.00	99.20 0.82%	24,801,075.00 36,562.50	0.22% (198,925.00)	Aaa / AA+ AAA	4.78 2.83
3135G06K4	FNMA Callable Note Qtrly 12/17/2021 0.650% Due 12/17/2025	75,000,000.00	12/02/2020 0.65%	75,000,000.00 75,000,000.00	99.20 0.82%	74,400,825.00 100,208.34	0.67% (599,175.00)	Aaa / AA+ AAA	4.80 3.21
3130AKMZ6	FHLB Callable Note Qtrly 1/14/2022 0.510% Due 01/14/2026	25,000,000.00	01/06/2021 0.51%	25,000,000.00 25,000,000.00	98.41 0.84%	24,601,325.00 16,645.83	0.22% (398,675.00)	Aaa / AA+ NR	4.88 3.60
3130AKMY9	FHLB Callable Note Qtrly 7/15/2021 0.550% Due 01/15/2026	25,000,000.00	01/06/2021 0.55%	25,000,000.00 25,000,000.00	98.77 0.81%	24,693,400.00 17,569.44	0.22% (306,600.00)	Aaa / AA+ NR	4.88 3.25
3130AKQ74	FHLB Callable Note Qtrly 7/22/2021 0.625% Due 01/22/2026	25,000,000.00	01/22/2021 0.63%	25,000,000.00 25,000,000.00	98.69 0.90%	24,672,150.00 16,927.08	0.22% (327,850.00)	Aaa / AA+ NR	4.90 3.03
3130AKQX7	FHLB Callable Note Qtrly 4/28/2021 0.700% Due 01/28/2026	25,000,000.00	01/28/2021 0.70%	25,000,000.00 25,000,000.00	98.88 0.93%	24,720,875.00 16,041.67	0.22% (279,125.00)	Aaa / AA+ NR	4.92 2.59
3130AKPL4	FHLB Callable Note 1X 1/28/2022 0.550% Due 01/28/2026	50,000,000.00	01/28/2021 0.55%	50,000,000.00 50,000,000.00	98.76 0.81%	49,381,450.00 25,208.33	0.44% (618,550.00)	Aaa / AA+ NR	4.92 3.67
3130AL7M0	FHLB Callable Note Qtrly 8/24/2021 0.625% Due 02/24/2026	25,000,000.00	02/24/2021 0.63%	25,000,000.00 25,000,000.00	98.86 0.86%	24,715,325.00 3,038.19	0.22% (284,675.00)	Aaa / AA+ NR	4.99 3.50
3130ALCV4	FHLB Callable Note Qtrly 5/24/2021 0.750% Due 02/24/2026	50,000,000.00	02/24/2021 0.75%	50,000,000.00 50,000,000.00	99.62 0.83%	49,810,900.00 7,291.67	0.45% (189,100.00)	Aaa / AA+ NR	4.99 2.41
3130ALB94	FHLB Callable Note Qtrly 8/26/2021 0.630% Due 02/26/2026	50,000,000.00	02/26/2021 0.63%	50,000,000.00 50,000,000.00	98.65 0.91%	49,325,700.00 4,375.00	0.44% (674,300.00)	Aaa / AA+ NR	5.00 3.31
TOTAL Agency		3,056,768,000.00	1.02%	3,063,233,593.02 3,060,912,642.22	0.47%	3,084,194,876.98 8,511,686.88	27.73% 23,282,234.76	Aaa / AA+ Aaa	3.23 2.34
Bank Deposit									
90JPMC\$03	JP Morgan Chase Bank Deposit	131,943,965.32	Various 0.15%	131,943,965.32 131,943,965.32	1.00 0.15%	131,943,965.32 0.00	1.18% 0.00	NR / NR NR	0.00 0.00
TOTAL Bank Deposit		131,943,965.32	0.15%	131,943,965.32	0.15%	131,943,965.32 0.00	1.18% 0.00	NR / NR NR	0.00 0.00
Commercial Paper									
63873JQ11	Natixis NY Branch Discount CP 0.450% Due 03/01/2021	75,000,000.00	12/04/2020 0.19%	74,965,562.50 75,000,000.00	100.00 0.19%	75,000,000.00 0.00	0.67% 0.00	P-1 / A-1 F-1	0.00 0.00
21687AQ14	Rabobank Nederland NV NY Discount CP 0.070% Due 03/01/2021	150,000,000.00	02/26/2021 0.07%	149,999,124.99 150,000,000.00	100.00 0.07%	150,000,000.00 0.00	1.34% 0.00	P-1 / A-1 NR	0.00 0.00

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63873JQ29	Natixis NY Branch Discount CP 0.190% Due 03/02/2021	50,000,000.00	12/04/2020 0.19%	49,976,777.78 49,999,736.11	100.00 0.19%	49,999,736.11 0.00	0.45% 0.00	P-1 / A-1 F-1	0.01 0.01
89233GQ58	Toyota Motor Credit Discount CP 0.170% Due 03/05/2021	50,000,000.00	11/24/2020 0.17%	49,976,152.80 49,999,055.56	100.00 0.17%	49,999,055.56 0.00	0.45% 0.00	P-1 / A-1+ F-1	0.01 0.01
63873JQ52	Natixis NY Branch Discount CP 0.400% Due 03/05/2021	60,000,000.00	12/09/2020 0.19%	59,972,766.67 59,998,733.33	100.00 0.19%	59,998,733.33 0.00	0.54% 0.00	P-1 / A-1 F-1	0.01 0.01
21687AQ89	Rabobank Nederland NV NY Discount CP 0.190% Due 03/08/2021	50,000,000.00	09/14/2020 0.19%	49,953,819.45 49,998,152.78	100.00 0.19%	49,998,152.78 0.00	0.45% 0.00	P-1 / A-1 NR	0.02 0.02
21687AQK2	Rabobank Nederland NV NY Discount CP 0.200% Due 03/19/2021	25,000,000.00	09/23/2020 0.20%	24,975,416.68 24,997,500.00	99.99 0.20%	24,997,500.00 0.00	0.22% 0.00	P-1 / A-1 NR	0.05 0.05
21687AQX4	Rabobank Nederland NV NY Discount CP 0.250% Due 03/31/2021	25,000,000.00	11/09/2020 0.18%	24,982,250.00 24,996,250.00	99.99 0.18%	24,996,250.00 0.00	0.22% 0.00	P-1 / A-1 NR	0.08 0.08
89233GQX7	Toyota Motor Credit Discount CP 0.330% Due 03/31/2021	100,000,000.00	12/08/2020 0.18%	99,943,500.00 99,985,000.00	99.99 0.18%	99,985,000.00 0.00	0.90% 0.00	P-1 / A-1+ F-1	0.08 0.08
89233GRW8	Toyota Motor Credit Discount CP 0.320% Due 04/30/2021	95,000,000.00	12/08/2020 0.19%	94,928,301.39 94,969,916.67	99.97 0.19%	94,969,916.67 0.00	0.85% 0.00	P-1 / A-1+ F-1	0.17 0.17
09659JRW5	BNP Paribas Discount CP 0.150% Due 04/30/2021	50,000,000.00	Various 0.15%	49,980,312.50 49,987,500.00	99.98 0.15%	49,987,500.00 0.00	0.45% 0.00	P-1 / A-1 F-1+	0.17 0.17
21687AS79	Rabobank Nederland NV NY Discount CP 0.200% Due 05/07/2021	125,000,000.00	12/04/2020 0.20%	124,895,138.90 124,953,472.23	99.96 0.20%	124,953,472.23 0.00	1.12% 0.00	P-1 / A-1 NR	0.19 0.19
13607ESB6	Canadian Imperial Holdings Discount CP 0.240% Due 05/11/2021	25,000,000.00	08/14/2020 0.24%	24,955,000.00 24,988,166.67	99.95 0.24%	24,988,166.67 0.00	0.22% 0.00	P-1 / A-1 F-1+	0.20 0.20
21687ASC8	Rabobank Nederland NV NY Discount CP 0.200% Due 05/12/2021	175,000,000.00	Various 0.21%	174,845,166.68 174,928,000.00	99.96 0.21%	174,928,000.00 0.00	1.57% 0.00	P-1 / A-1 NR	0.20 0.20
89233GSC1	Toyota Motor Credit Discount CP 0.210% Due 05/12/2021	50,000,000.00	12/14/2020 0.19%	49,960,680.56 49,981,000.00	99.96 0.19%	49,981,000.00 0.00	0.45% 0.00	P-1 / A-1+ F-1	0.20 0.20
09659BSE1	BNP Paribas Discount CP 0.240% Due 05/14/2021	25,000,000.00	11/16/2020 0.24%	24,970,166.68 24,987,666.67	99.95 0.24%	24,987,666.67 0.00	0.22% 0.00	P-1 / A-1 F-1+	0.21 0.21
09659JSE4	BNP Paribas Discount CP 0.170% Due 05/14/2021	30,000,000.00	01/13/2021 0.17%	29,982,858.33 29,989,516.66	99.97 0.17%	29,989,516.66 0.00	0.27% 0.00	P-1 / A-1 F-1+	0.21 0.21
09659JSH7	BNP Paribas Discount CP 0.170% Due 05/17/2021	20,000,000.00	01/13/2021 0.17%	19,988,288.89 19,992,727.78	99.96 0.17%	19,992,727.78 0.00	0.18% 0.00	P-1 / A-1 F-1+	0.21 0.21
09659JSJ3	BNP Paribas Discount CP 0.170% Due 05/18/2021	20,000,000.00	01/13/2021 0.17%	19,988,194.44 19,992,633.33	99.96 0.17%	19,992,633.33 0.00	0.18% 0.00	P-1 / A-1 F-1+	0.22 0.22
89233GT14	Toyota Motor Credit Discount CP 0.290% Due 06/01/2021	50,000,000.00	12/14/2020 0.19%	49,955,402.78 49,975,722.22	99.95 0.19%	49,975,722.22 0.00	0.45% 0.00	P-1 / A-1+ F-1	0.25 0.25

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09659JTB9	BNP Paribas Discount CP 0.180% Due 06/11/2021	30,000,000.00	01/13/2021 0.18%	29,977,650.00 29,984,700.00	99.95 0.18%	29,984,700.00 0.00	0.27% 0.00	P-1 / A-1 F-1+	0.28 0.28
09659JTE3	BNP Paribas Discount CP 0.140% Due 06/14/2021	25,000,000.00	02/16/2021 0.14%	24,988,527.78 24,989,791.67	99.96 0.14%	24,989,791.67 0.00	0.22% 0.00	P-1 / A-1 F-1+	0.29 0.29
13607EU15	Canadian Imperial Holdings Discount CP 0.220% Due 07/01/2021	35,000,000.00	10/23/2020 0.21%	34,948,754.05 34,975,091.61	99.93 0.21%	34,975,091.61 0.00	0.31% 0.00	P-1 / A-1 F-1+	0.34 0.34
09659BU16	BNP Paribas Discount CP 0.220% Due 07/01/2021	80,000,000.00	Various 0.22%	79,913,161.11 79,940,355.55	99.93 0.22%	79,940,355.55 0.00	0.72% 0.00	P-1 / A-1 F-1+	0.34 0.34
09659BU24	BNP Paribas Discount CP 0.220% Due 07/02/2021	50,000,000.00	01/04/2021 0.22%	49,945,305.56 49,962,416.67	99.92 0.22%	49,962,416.67 0.00	0.45% 0.00	P-1 / A-1 F-1+	0.34 0.34
46640PV26	JP Morgan Discount CP 0.290% Due 08/02/2021	70,000,000.00	12/01/2020 0.26%	69,876,644.44 69,922,144.44	99.89 0.26%	69,922,144.44 0.00	0.63% 0.00	P-1 / A-1 F-1+	0.42 0.42
09659JV26	BNP Paribas Discount CP 0.018% Due 08/02/2021	75,000,000.00	02/03/2021 0.18%	74,932,500.00 74,942,250.00	99.92 0.18%	74,942,250.00 0.00	0.67% 0.00	P-1 / A-1 F-1+	0.42 0.42
09659BV23	BNP Paribas Discount CP 0.170% Due 08/02/2021	75,000,000.00	Various 0.17%	74,938,138.89 74,945,458.33	99.93 0.17%	74,945,458.33 0.00	0.67% 0.00	P-1 / A-1 F-1+	0.42 0.42
09659BV31	BNP Paribas Discount CP 0.170% Due 08/03/2021	25,000,000.00	02/08/2021 0.17%	24,979,222.22 24,981,701.39	99.93 0.17%	24,981,701.39 0.00	0.22% 0.00	P-1 / A-1 F-1+	0.43 0.43
09659JV91	BNP Paribas Discount CP 0.170% Due 08/09/2021	25,000,000.00	02/11/2021 0.17%	24,978,868.06 24,980,993.06	99.92 0.17%	24,980,993.06 0.00	0.22% 0.00	P-1 / A-1 F-1+	0.44 0.44
09659JVA8	BNP Paribas Discount CP 0.160% Due 08/10/2021	25,000,000.00	02/12/2021 0.16%	24,980,111.11 24,982,000.00	99.93 0.16%	24,982,000.00 0.00	0.22% 0.00	P-1 / A-1 F-1+	0.45 0.45
TOTAL Commercial Paper		1,765,000,000.00	0.19%	1,763,653,765.24 1,764,327,652.73	0.19%	1,764,327,652.73 0.00	15.82% 0.00	P-1 / A-1 F-1+	0.19 0.19
Corporate									
037833AR1	Apple Inc Note 2.850% Due 05/06/2021	8,137,000.00	05/03/2019 2.49%	8,194,365.85 8,142,158.24	100.48 0.33%	8,175,683.30 74,080.60	0.07% 33,525.06	Aa1 / AA+ NR	0.18 0.19
46632FQM0	JP Morgan Chase Bank NA Note 0.475% Due 06/01/2021	50,000,000.00	10/22/2019 0.48%	50,000,000.00 50,000,000.00	100.08 0.16%	50,040,500.00 59,422.50	0.45% 40,500.00	Aa2 / A+ NR	0.25 0.00
02665WBF7	American Honda Finance Note 1.650% Due 07/12/2021	14,338,000.00	04/05/2019 2.67%	14,019,266.26 14,286,864.19	100.51 0.28%	14,410,794.03 32,200.76	0.13% 123,929.84	A3 / A- NR	0.37 0.37
46625HJC5	JP Morgan Chase Note 4.350% Due 08/15/2021	25,000,000.00	09/02/2020 0.23%	25,979,000.00 25,471,161.38	101.86 0.33%	25,464,975.00 48,333.33	0.23% (6,186.38)	A2 / A- AA-	0.46 0.46

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CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
02665WBG5	American Honda Finance Note 1.700% Due 09/09/2021	25,000,000.00	09/09/2019 1.98%	24,861,500.00 24,963,622.44	100.76 0.26%	25,190,375.00 203,055.56	0.23% 226,752.56	A3 / A- NR	0.53 0.53
742718EQ8	Procter & Gamble Co Note 1.700% Due 11/03/2021	5,000,000.00	07/02/2019 1.98%	4,968,600.00 4,990,928.89	101.04 0.16%	5,052,220.00 27,861.11	0.05% 61,291.11	Aa3 / AA- NR	0.68 0.68
91159HHP8	US Bancorp Callable Note Cont 12/23/2021 2.625% Due 01/24/2022	30,000,000.00	Various 2.63%	29,996,150.00 29,998,765.02	101.97 0.22%	30,591,240.00 80,937.50	0.28% 592,474.98	A1 / A+ A+	0.90 0.81
46625HJD3	JP Morgan Chase Note 4.500% Due 01/24/2022	25,907,000.00	Various 0.99%	27,311,063.78 26,715,726.06	103.80 0.29%	26,892,372.75 119,819.88	0.24% 176,646.69	A2 / A- AA-	0.90 0.89
594918BW3	Microsoft Callable Note Cont 1/6/2022 2.400% Due 02/06/2022	50,000,000.00	04/05/2019 2.49%	49,872,700.00 49,958,057.23	101.83 0.25%	50,917,150.00 83,333.33	0.46% 959,092.77	Aaa / AAA AA+	0.94 0.84
742718DY2	Procter & Gamble Co Note 2.300% Due 02/06/2022	16,857,000.00	07/02/2019 1.96%	17,000,790.21 16,908,764.48	101.94 0.23%	17,184,851.79 26,924.38	0.15% 276,087.31	Aa3 / AA- NR	0.94 0.93
037833AY6	Apple Inc Note 2.150% Due 02/09/2022	20,000,000.00	04/22/2019 2.62%	19,748,800.00 19,915,367.19	101.84 0.20%	20,368,440.00 26,277.78	0.18% 453,072.81	Aa1 / AA+ NR	0.95 0.94
037833CM0	Apple Inc Callable Note Cont 1/9/2022 2.500% Due 02/09/2022	67,281,000.00	Various 2.41%	67,434,885.00 67,332,017.17	101.98 0.21%	68,610,203.44 102,790.40	0.62% 1,278,186.27	Aa1 / AA+ NR	0.95 0.85
89236TFU4	Toyota Motor Credit Corp Callable Note 1X 3/18/2021 2.850% Due 02/18/2022	50,000,000.00	03/18/2019 2.85%	50,000,000.00 50,000,000.00	100.11 0.79%	50,056,950.00 645,208.33	0.45% 56,950.00	A1 / A+ A+	0.97 0.06
89236TFX8	Toyota Motor Credit Corp Note 2.650% Due 04/12/2022	25,000,000.00	04/12/2019 2.67%	24,984,250.00 24,994,151.23	102.60 0.33%	25,649,475.00 255,798.61	0.23% 655,323.77	A1 / A+ A+	1.12 1.10
89236TFY6	Toyota Motor Credit Corp Callable Note 1X 4/29/2021 2.700% Due 04/29/2022	50,000,000.00	04/29/2019 2.70%	50,000,000.00 50,000,000.00	100.31 0.87%	50,153,850.00 457,500.00	0.45% 153,850.00	A1 / A+ A+	1.16 0.17
46632FPW9	JP Morgan Chase Bank NA Callable Note S/A 4/30/2021 2.750% Due 04/30/2022	50,000,000.00	04/30/2019 2.75%	50,000,000.00 50,000,000.00	100.31 0.94%	50,155,000.00 462,152.78	0.45% 155,000.00	Aa2 / A+ NR	1.17 0.17
037833CQ1	Apple Inc Callable Note Cont 4/11/2022 2.300% Due 05/11/2022	10,157,000.00	09/04/2019 1.76%	10,297,065.03 10,216,859.37	102.31 0.23%	10,391,606.39 71,381.14	0.09% 174,747.02	Aa1 / AA+ NR	1.20 1.10
90331HPC1	US Bank NA Callable Note Cont 4/22/2022 2.650% Due 05/23/2022	79,463,000.00	Various 1.31%	81,163,958.67 80,659,825.78	102.76 0.24%	81,658,801.08 573,237.25	0.74% 998,975.30	A1 / AA- AA-	1.23 1.13
46647PAS5	JP Morgan Chase & Co Callable Note Cont 6/18/2021 3.514% Due 06/18/2022	8,040,000.00	09/01/2020 0.37%	8,241,321.60 8,115,669.15	100.94 0.43%	8,115,712.68 57,289.91	0.07% 43.53	A2 / A- AA-	1.30 0.30
89236TCQ6	Toyota Motor Credit Corp Note 2.800% Due 07/13/2022	25,000,000.00	02/27/2019 2.91%	24,911,500.00 24,964,154.63	103.33 0.37%	25,831,900.00 93,333.33	0.23% 867,745.37	A1 / A+ A+	1.37 1.35

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742718EU9	Procter & Gamble Co Note 2.150% Due 08/11/2022	50,000,000.00	Various	50,403,200.00	102.82	51,410,500.00	0.46%	Aa3 / AA- NR	1.45
			1.87%	50,195,506.79	0.20%	59,722.22	1,214,993.21		1.44
30231GBB7	Exxon Mobil Corp Note 1.902% Due 08/16/2022	5,000,000.00	08/16/2019	5,000,000.00	102.38	5,118,775.00	0.05%	Aa1 / AA- NR	1.46
			1.90%	5,000,000.00	0.28%	3,962.50	118,775.00		1.45
89236TEC5	Toyota Motor Credit Corp Note 2.150% Due 09/08/2022	32,538,000.00	01/15/2020	32,820,429.84	102.77	33,438,651.84	0.30%	A1 / A+ A+	1.53
			1.81%	32,700,389.86	0.33%	336,180.81	738,261.98		1.49
037833DL1	Apple Inc Note 1.700% Due 09/11/2022	20,000,000.00	09/11/2019	19,996,600.00	102.25	20,450,200.00	0.18%	Aa1 / AA+ NR	1.53
			1.71%	19,998,265.88	0.23%	160,555.56	451,934.12		1.51
037833DC1	Apple Inc Callable Note Cont 8/12/2022 2.100% Due 09/12/2022	10,475,000.00	07/12/2019	10,475,000.00	102.56	10,742,824.80	0.10%	Aa1 / AA+ NR	1.54
			2.10%	10,475,000.00	0.34%	103,266.04	267,824.80		1.42
89236TGG4	Toyota Motor Credit Corp Callable Note 1X 9/23/2021 2.100% Due 09/23/2022	25,000,000.00	09/23/2019	25,000,000.00	100.97	25,243,275.00	0.23%	A1 / A+ A+	1.57
			2.10%	25,000,000.00	0.39%	230,416.67	243,275.00		0.56
46632FRA5	JP Morgan Chase Bank NA Callable Note 1X 7/24/2021 2.000% Due 10/24/2022	50,000,000.00	01/24/2020	50,000,000.00	100.46	50,230,100.00	0.45%	Aa2 / A+ NR	1.65
			2.00%	50,000,000.00	0.86%	102,777.78	230,100.00		0.40
90331HPF4	US Bank NA Callable Note Cont 12/9/2022 1.950% Due 01/09/2023	35,000,000.00	12/09/2019	34,970,600.00	102.96	36,036,455.00	0.32%	A1 / AA- AA-	1.86
			1.98%	34,982,286.96	0.28%	98,583.33	1,054,168.04		1.75
89233P7F7	Toyota Motor Credit Corp Note 2.625% Due 01/10/2023	13,000,000.00	01/21/2020	13,292,370.00	104.14	13,537,953.00	0.12%	A1 / A+ A+	1.87
			1.84%	13,183,236.50	0.40%	48,343.75	354,716.50		1.83
48128BAB7	JP Morgan Chase & Co Callable Note 1X 1/15/2022 2.972% Due 01/15/2023	10,000,000.00	03/17/2020	10,166,900.00	102.37	10,236,760.00	0.09%	A2 / A- AA-	1.88
			2.04%	10,079,832.59	0.28%	37,975.56	156,927.41		0.87
46625HRL6	JP Morgan Chase Callable Note Cont 3/18/2023 2.700% Due 05/18/2023	16,848,000.00	05/28/2020	17,627,556.96	104.80	17,657,158.90	0.16%	A2 / A- AA-	2.22
			1.02%	17,416,680.71	0.35%	130,150.80	240,478.19		1.99
TOTAL Corporate		903,041,000.00	2.00%	908,737,873.20 906,665,291.74	0.40%	919,014,754.00 4,812,873.50	8.28% 12,349,462.26	A1 / AA- AA-	1.15 0.82
Local Gov Investment Pool (LGIP)									
90CAMP\$00	California Asset Mgmt Program CAMP	249,649,069.05	Various 0.09%	249,649,069.05 249,649,069.05	1.00 0.09%	249,649,069.05 0.00	2.24% 0.00	NR / AAA NR	0.00 0.00
TOTAL Local Gov Investment Pool (LGIP)		249,649,069.05	0.09%	249,649,069.05	0.09%	249,649,069.05 0.00	2.24% 0.00	NR / AAA NR	0.00 0.00

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CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
Money Market Fund FI									
608919718	Federated Govt Obligations FD-Prime MMKT Fund	800,000.00	11/30/2020 0.01%	800,000.00 800,000.00	1.00 0.01%	800,000.00 0.00	0.01% 0.00	Aaa / AAA AAA	0.00 0.00
61747C707	Morgan Stanley Liq Govt MMKT	1,000,000.00	11/30/2020 0.02%	1,000,000.00 1,000,000.00	1.00 0.02%	1,000,000.00 0.00	0.01% 0.00	Aaa / AAA AAA	0.00 0.00
09248U700	Blackrock Liquidity FedFund MMF	1,000,000.00	11/30/2020 0.04%	1,000,000.00 1,000,000.00	1.00 0.04%	1,000,000.00 0.00	0.01% 0.00	Aaa / AAA NR	0.00 0.00
31607A703	Fidelity Institutional Prime Govt INS Mmkt Fund	1,000,000.00	11/30/2020 0.01%	1,000,000.00 1,000,000.00	1.00 0.01%	1,000,000.00 0.00	0.01% 0.00	Aaa / AAA NR	0.00 0.00
09248U750	Blackrock CalTrust MMF	1,000,000.00	12/01/2020 0.04%	1,000,000.00 1,000,000.00	1.00 0.04%	1,000,000.00 0.00	0.01% 0.00	Aaa / AAA NR	0.00 0.00
TOTAL Money Market Fund FI		4,800,000.00	0.02%	4,800,000.00	0.02%	4,800,000.00 0.00	0.04% 0.00	Aaa / AAA Aaa	0.00 0.00
Municipal Bonds									
57582RM37	Massachusetts ST STE-GO 0.230% Due 05/20/2021	25,000,000.00	12/10/2020 0.23%	25,000,000.00 25,000,000.00	100.01 0.18%	25,002,750.00 11,979.17	0.22% 2,750.00	MIG1 / SP-1+ F-1+	0.22 0.23
649791PN4	New York St Taxable - GO 1.950% Due 02/15/2023	10,000,000.00	10/30/2019 1.95%	10,000,000.00 10,000,000.00	103.34 0.24%	10,334,000.00 8,666.67	0.09% 334,000.00	Aa2 / AA+ AA+	1.96 1.93
574193TP3	Maryland State STE-GO 0.410% Due 08/01/2023	15,000,000.00	08/05/2020 0.41%	15,000,000.00 15,000,000.00	100.40 0.25%	15,059,250.00 5,125.00	0.14% 59,250.00	Aaa / AAA AAA	2.42 2.41
13063DRJ9	California State TE-GO 2.400% Due 10/01/2023	26,535,000.00	10/24/2019 1.84%	27,096,480.60 26,903,593.66	105.13 0.41%	27,895,980.15 265,350.00	0.25% 992,386.49	Aa2 / AA- AA	2.59 2.50
649791PP9	New York St Taxable-GO 2.010% Due 02/15/2024	20,000,000.00	10/30/2019 2.01%	20,000,000.00 20,000,000.00	104.74 0.40%	20,948,200.00 17,866.67	0.19% 948,200.00	Aa2 / AA+ AA+	2.96 2.89
546417DP8	State of Louisiana STE-GO 0.650% Due 06/01/2024	5,000,000.00	10/14/2020 0.65%	5,000,000.00 5,000,000.00	100.39 0.53%	5,019,250.00 8,125.00	0.05% 19,250.00	Aa3 / AA- NR	3.26 3.22
574193TQ1	Maryland State STE-GO 0.510% Due 08/01/2024	25,000,000.00	08/05/2020 0.51%	25,000,000.00 25,000,000.00	100.60 0.34%	25,148,750.00 10,625.00	0.23% 148,750.00	Aaa / AAA AAA	3.42 3.39
60412AVT7	Minnesota State Taxable- GO 0.500% Due 08/01/2024	15,000,000.00	08/25/2020 0.48%	15,012,150.00 15,010,560.44	100.15 0.45%	15,022,950.00 6,250.00	0.13% 12,389.56	Aa1 / AAA AAA	3.42 3.39
546417DQ6	State of Louisiana STE-GO 0.840% Due 06/01/2025	5,000,000.00	10/14/2020 0.84%	5,000,000.00 5,000,000.00	100.28 0.77%	5,013,850.00 10,500.00	0.05% 13,850.00	Aa3 / AA- NR	4.26 4.17
34153QUD6	Florida State Board of Edu STE-GO 0.550% Due 06/01/2025	40,000,000.00	10/22/2020 0.55%	40,000,000.00 40,000,000.00	99.44 0.68%	39,776,800.00 78,833.33	0.36% (223,200.00)	Aaa / AAA AAA	4.26 4.19

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9281094C8	Commonwealth of Virginia STE-GO 0.550% Due 06/01/2025	10,860,000.00	11/05/2020 0.55%	10,860,000.00 10,860,000.00	99.61 0.64%	10,817,537.40 19,246.33	0.10% (42,462.60)	Aaa / AAA AAA	4.26 4.19
574193TR9	Maryland State STE-GO 0.660% Due 08/01/2025	25,000,000.00	08/05/2020 0.66%	25,000,000.00 25,000,000.00	99.73 0.72%	24,931,500.00 13,750.00	0.22% (68,500.00)	Aaa / AAA AAA	4.42 4.35
419792YQ3	Hawaii State STE-GO 0.670% Due 08/01/2025	5,255,000.00	08/12/2020 0.67%	5,255,000.00 5,255,000.00	99.64 0.75%	5,236,082.00 2,934.04	0.05% (18,918.00)	Aa2 / AA+ AA	4.42 4.35
				228,223,630.60		230,206,899.55	2.07%	Aa1 / AAA	3.13
TOTAL Municipal Bonds		227,650,000.00	0.86%	228,029,154.10	0.47%	459,251.21	2,177,745.45	Aaa	3.08
Negotiable CD									
96130AGP7	Westpac Banking Corp NY Yankee CD 0.200% Due 03/15/2021	25,000,000.00	12/14/2020 0.20%	25,000,000.00 25,000,000.00	100.00 0.11%	25,000,950.00 10,555.56	0.22% 950.00	P-1 / A-1+ F-1	0.04 0.04
96130AGS1	Westpac Banking Corp NY Yankee CD 0.200% Due 03/31/2021	25,000,000.00	12/15/2020 0.20%	25,000,000.00 25,000,000.00	100.01 0.13%	25,001,550.00 10,555.56	0.22% 1,550.00	P-1 / A-1+ F-1	0.08 0.08
96130AGW2	Westpac Banking Corp NY Yankee CD 0.210% Due 03/31/2021	50,000,000.00	12/22/2020 0.21%	50,000,000.00 50,000,000.00	100.01 0.13%	50,003,550.00 20,125.00	0.45% 3,550.00	P-1 / A-1+ F-1	0.08 0.08
06367CA98	Bank of Montreal Chicago Yankee CD 0.150% Due 04/30/2021	50,000,000.00	01/27/2021 0.15%	50,000,000.00 50,000,000.00	100.00 0.13%	50,001,650.00 6,875.00	0.45% 1,650.00	P-1 / A-1 F-1+	0.17 0.17
89114NRM9	Toronto Dominion Bank NY Yankee CD 0.200% Due 05/03/2021	150,000,000.00	09/01/2020 0.20%	150,000,000.00 150,000,000.00	100.00 0.20%	150,000,000.00 150,833.33	1.35% 0.00	P-1 / A-1+ F-1+	0.18 0.18
78012UZS7	Royal Bank of Canada Yankee CD 0.230% Due 05/25/2021	50,000,000.00	11/24/2020 0.23%	50,000,000.00 50,000,000.00	100.00 0.23%	50,000,000.00 30,986.11	0.45% 0.00	P-1 / A-1+ F-1+	0.24 0.24
78012UZX6	Royal Bank of Canada Yankee CD 0.230% Due 05/26/2021	100,000,000.00	11/25/2020 0.23%	100,000,000.00 100,000,000.00	100.00 0.23%	100,000,000.00 61,333.33	0.90% 0.00	P-1 / A-1+ F-1+	0.24 0.24
89114NLF0	Toronto Dominion Bank NY Yankee CD 0.390% Due 05/28/2021	25,000,000.00	06/01/2020 0.39%	25,000,000.00 25,000,000.00	100.00 0.39%	25,000,000.00 73,937.50	0.22% 0.00	P-1 / A-1+ F-1+	0.24 0.24
13606CD92	Canadian Imperial Bank Comm NY Yankee CD 0.390% Due 05/28/2021	35,000,000.00	06/25/2020 0.39%	35,000,000.00 35,000,000.00	100.00 0.39%	35,000,000.00 94,412.50	0.31% 0.00	P-1 / A-1 F-1+	0.24 0.24
06367C3L9	Bank of Montreal Chicago Yankee CD 0.240% Due 05/28/2021	50,000,000.00	11/17/2020 0.24%	50,000,000.00 50,000,000.00	100.00 0.24%	50,000,000.00 34,666.67	0.45% 0.00	P-1 / A-1 F-1+	0.24 0.24
78012UZY4	Royal Bank of Canada Yankee CD 0.230% Due 05/28/2021	50,000,000.00	11/27/2020 0.23%	50,000,000.00 50,000,000.00	100.00 0.23%	50,000,000.00 30,027.78	0.45% 0.00	P-1 / A-1+ F-1+	0.24 0.24
22535CVR9	Credit Agricole CIB NY Yankee CD 0.130% Due 05/28/2021	25,000,000.00	02/25/2021 0.13%	25,000,000.00 25,000,000.00	100.00 0.13%	25,000,000.00 361.11	0.22% 0.00	P-1 / A-1 F-1+	0.24 0.24
78012UB87	Royal Bank of Canada Yankee CD 0.210% Due 06/01/2021	150,000,000.00	12/07/2020 0.21%	150,000,000.00 150,000,000.00	100.02 0.13%	150,030,300.00 71,750.01	1.35% 30,300.00	P-1 / A-1+ F-1+	0.25 0.25

INVESTMENT INVENTORY – MARKET VALUE

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CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
78012UC60	Royal Bank of Canada Yankee CD 0.210% Due 06/04/2021	60,000,000.00	12/09/2020 0.21%	60,000,000.00 60,000,000.00	100.02 0.13%	60,012,180.00 28,000.00	0.54% 12,180.00	P-1 / A-1+ F-1+	0.26 0.26
89114NLQ6	Toronto Dominion Bank NY Yankee CD 0.400% Due 06/08/2021	25,000,000.00	06/08/2020 0.40%	25,000,000.00 25,000,000.00	100.00 0.40%	25,000,000.00 73,888.89	0.22% 0.00	P-1 / A-1+ F-1+	0.27 0.27
89114NLV5	Toronto Dominion Bank NY Yankee CD 0.430% Due 06/08/2021	25,000,000.00	06/10/2020 0.43%	25,000,000.00 25,000,000.00	100.00 0.43%	25,000,000.00 78,833.33	0.22% 0.00	P-1 / A-1+ F-1+	0.27 0.27
89114NMW2	Toronto Dominion Bank NY Yankee CD 0.400% Due 06/30/2021	50,000,000.00	06/26/2020 0.40%	50,000,000.00 50,000,000.00	100.00 0.40%	50,000,000.00 137,777.78	0.45% 0.00	P-1 / A-1+ F-1+	0.33 0.33
06367BSK6	Bank of Montreal Chicago Yankee CD 0.230% Due 06/30/2021	50,000,000.00	08/26/2020 0.23%	50,000,000.00 50,000,000.00	100.00 0.23%	50,000,000.00 59,736.11	0.45% 0.00	P-1 / A-1 F-1+	0.33 0.33
13606CKZ6	Canadian Imperial Bank Comm NY Yankee CD 0.230% Due 06/30/2021	120,000,000.00	12/09/2020 0.23%	120,000,000.00 120,000,000.00	100.04 0.11%	120,047,400.00 62,866.66	1.08% 47,400.00	P-1 / A-1 F-1+	0.33 0.33
21684XLY0	Cooperative Rabobank UA Yankee CD 0.210% Due 06/30/2021	100,000,000.00	12/22/2020 0.21%	100,000,000.00 100,000,000.00	100.02 0.16%	100,017,100.00 39,083.34	0.90% 17,100.00	P-1 / A-1 F-1+	0.33 0.33
06367BSL4	Bank of Montreal Chicago Yankee CD 0.230% Due 07/01/2021	50,000,000.00	08/26/2020 0.23%	50,000,000.00 50,000,000.00	100.00 0.23%	50,000,000.00 59,736.11	0.45% 0.00	P-1 / A-1 F-1+	0.34 0.34
78012UXV2	Royal Bank of Canada Yankee CD 0.210% Due 07/01/2021	50,000,000.00	09/28/2020 0.21%	50,000,000.00 50,000,000.00	100.00 0.21%	50,000,000.00 44,916.67	0.45% 0.00	P-1 / A-1+ F-1+	0.34 0.34
13606CHY3	Canadian Imperial Bank Comm NY Yankee CD 0.220% Due 07/01/2021	55,000,000.00	10/19/2020 0.22%	55,000,000.00 55,000,000.00	100.00 0.22%	55,000,000.00 44,702.78	0.49% 0.00	P-1 / A-1 F-1+	0.34 0.34
06367C7L5	Bank of Montreal Chicago Yankee CD 0.170% Due 07/01/2021	25,000,000.00	01/14/2021 0.17%	25,000,000.00 25,000,000.00	100.01 0.15%	25,001,550.00 4,840.28	0.22% 1,550.00	P-1 / A-1 F-1+	0.34 0.34
06367BSD2	Bank of Montreal Chicago Yankee CD 0.230% Due 07/02/2021	50,000,000.00	08/25/2020 0.23%	50,000,000.00 50,000,000.00	100.00 0.23%	50,000,000.00 60,055.56	0.45% 0.00	P-1 / A-1 F-1+	0.34 0.34
89114NRD9	Toronto Dominion Bank NY Yankee CD 0.210% Due 07/02/2021	100,000,000.00	08/27/2020 0.21%	100,000,000.00 100,000,000.00	100.00 0.21%	100,000,000.00 108,500.00	0.90% 0.00	P-1 / A-1+ F-1+	0.34 0.34
06367BTE9	Bank of Montreal Chicago Yankee CD 0.200% Due 07/02/2021	200,000,000.00	08/31/2020 0.20%	200,000,000.00 200,000,000.00	100.00 0.20%	200,000,000.00 202,222.22	1.80% 0.00	P-1 / A-1 F-1+	0.34 0.34
78012UXW0	Royal Bank of Canada Yankee CD 0.210% Due 07/02/2021	50,000,000.00	09/28/2020 0.21%	50,000,000.00 50,000,000.00	100.00 0.21%	50,000,000.00 44,916.67	0.45% 0.00	P-1 / A-1+ F-1+	0.34 0.34
13606CHT4	Canadian Imperial Bank Comm NY Yankee CD 0.230% Due 07/09/2021	25,000,000.00	10/13/2020 0.23%	25,000,000.00 25,000,000.00	100.00 0.23%	25,000,000.00 22,201.39	0.22% 0.00	P-1 / A-1 F-1+	0.36 0.36
13606CEL4	Canadian Imperial Bank Comm NY Yankee CD 0.260% Due 08/02/2021	100,000,000.00	08/10/2020 0.26%	100,000,000.00 100,000,000.00	100.00 0.26%	100,000,000.00 146,611.11	0.90% 0.00	P-1 / A-1 F-1+	0.42 0.42
13606CFZ2	Canadian Imperial Bank Comm NY Yankee CD 0.240% Due 08/02/2021	50,000,000.00	09/03/2020 0.24%	50,000,000.00 50,000,000.00	100.00 0.24%	50,000,000.00 59,666.67	0.45% 0.00	P-1 / A-1 F-1+	0.42 0.42

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78012UXX8	Royal Bank of Canada Yankee CD 0.220% Due 08/02/2021	75,000,000.00	09/28/2020 0.22%	75,000,000.00 75,000,000.00	100.00 0.22%	75,000,000.00 70,583.33	0.67% 0.00	P-1 / A-1+ F-1+	0.42 0.42
13606CET7	Canadian Imperial Bank Comm NY Yankee CD 0.270% Due 08/06/2021	60,000,000.00	08/13/2020 0.27%	60,000,000.00 60,000,000.00	100.00 0.27%	60,000,000.00 90,000.00	0.54% 0.00	P-1 / A-1 F-1+	0.44 0.44
13606CEX8	Canadian Imperial Bank Comm NY Yankee CD 0.260% Due 08/20/2021	50,000,000.00	08/17/2020 0.26%	50,000,000.00 50,000,000.00	100.00 0.26%	50,000,000.00 70,777.78	0.45% 0.00	P-1 / A-1 F-1+	0.47 0.47
13606CG40	Canadian Imperial Bank Comm NY Yankee CD 0.250% Due 08/31/2021	25,000,000.00	09/03/2020 0.25%	25,000,000.00 25,000,000.00	100.00 0.25%	25,000,000.00 31,076.39	0.22% 0.00	P-1 / A-1 F-1+	0.50 0.50
78012UYB5	Royal Bank of Canada Yankee CD 0.220% Due 09/01/2021	25,000,000.00	09/30/2020 0.22%	25,000,000.00 25,000,000.00	100.00 0.22%	25,000,000.00 23,222.22	0.22% 0.00	P-1 / A-1+ F-1+	0.51 0.51
06417MMS1	Bank of Nova Scotia Houston Yankee CD 0.250% Due 09/03/2021	65,000,000.00	12/10/2020 0.25%	65,000,000.00 65,000,000.00	100.03 0.19%	65,019,370.00 36,562.50	0.58% 19,370.00	P-1 / A-1 F-1+	0.51 0.51
06417MMY8	Bank of Nova Scotia Houston Yankee CD 0.240% Due 09/08/2021	50,000,000.00	12/17/2020 0.24%	50,000,000.00 50,000,000.00	100.02 0.19%	50,012,050.00 24,666.67	0.45% 12,050.00	P-1 / A-1 F-1+	0.53 0.53
13606CGQ1	Canadian Imperial Bank Comm NY Yankee CD 0.250% Due 09/17/2021	50,000,000.00	09/22/2020 0.25%	50,000,000.00 50,000,000.00	100.00 0.25%	50,000,000.00 55,555.56	0.45% 0.00	P-1 / A-1 F-1+	0.55 0.55
78012UXT7	Royal Bank of Canada Yankee CD 0.250% Due 09/20/2021	25,000,000.00	09/25/2020 0.25%	25,000,000.00 25,000,000.00	100.00 0.25%	25,000,000.00 27,256.94	0.22% 0.00	P-1 / A-1+ F-1+	0.56 0.56
21684XLX2	Cooperative Rabobank UA Yankee CD 0.240% Due 09/30/2021	50,000,000.00	12/22/2020 0.24%	50,000,000.00 50,000,000.00	100.04 0.17%	50,021,550.00 22,333.33	0.45% 21,550.00	P-1 / A-1 F-1+	0.59 0.59
78012UYM1	Royal Bank of Canada Yankee CD 0.240% Due 10/15/2021	25,000,000.00	10/15/2020 0.24%	25,000,000.00 25,000,000.00	100.00 0.24%	25,000,000.00 22,833.33	0.22% 0.00	P-1 / A-1+ F-1+	0.63 0.63
TOTAL Negotiable CD		2,470,000,000.00	0.23%	2,470,000,000.00	0.21%	2,470,169,200.00 2,349,843.08	22.17% 169,200.00	Aaa / AA+ Aaa	0.33 0.33
Supranational									
4581X0DB1	Inter-American Dev Bank Note 2.625% Due 04/19/2021	100,000,000.00	04/19/2018 2.70%	99,780,000.00 99,990,164.23	100.32 0.38%	100,318,000.00 962,500.00	0.91% 327,835.77	Aaa / AAA AAA	0.14 0.14
45950KCJ7	International Finance Corp Note 1.125% Due 07/20/2021	37,500,000.00	Various 1.27%	37,238,500.00 37,479,333.49	100.37 0.19%	37,638,262.50 48,046.88	0.34% 158,929.01	Aaa / AAA NR	0.39 0.39
4581X0CZ9	Inter-American Dev Bank Note 1.750% Due 09/14/2022	50,000,000.00	08/27/2020 0.23%	51,548,000.00 51,163,069.52	102.39 0.20%	51,194,350.00 405,902.78	0.46% 31,280.48	Aaa / AAA AAA	1.54 1.52
4581X0DA3	Inter-American Dev Bank Note 2.500% Due 01/18/2023	94,700,000.00	Various 1.90%	96,469,012.00 95,729,544.69	104.32 0.21%	98,788,199.00 282,784.72	0.89% 3,058,654.31	Aaa / AAA NR	1.89 1.85

INVESTMENT INVENTORY – MARKET VALUE

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459058GX5	Intl. Bank Recon & Development Note 1.875% Due 06/19/2023	14,750,000.00	12/20/2019 1.72%	14,825,815.00 14,799,870.48	103.69 0.27%	15,294,127.50 55,312.50	0.14% 494,257.02	Aaa / AAA AAA	2.30 2.26
45818WCL8	Inter-American Dev Bank Callable Note Qtrly 7/6/2021 2.530% Due 07/06/2023	75,000,000.00	04/16/2019 2.53%	75,000,000.00 75,000,000.00	100.79 0.31%	75,591,375.00 289,895.83	0.68% 591,375.00	Aaa / AAA AAA	2.35 0.35
45818WCR5	Inter-American Dev Bank Callable Note 1X 9/27/2021 1.950% Due 09/27/2023	25,000,000.00	09/27/2019 1.95%	25,000,000.00 25,000,000.00	100.80 0.57%	25,199,200.00 86,666.67	0.23% 199,200.00	Aaa / AAA AAA	2.58 0.58
459058GL1	Intl. Bank Recon & Development Note 3.000% Due 09/27/2023	63,846,000.00	Various 1.86%	66,560,348.76 65,641,388.13	106.80 0.35%	68,184,463.39 819,356.99	0.62% 2,543,075.26	Aaa / AAA NR	2.58 2.47
4581X0CC0	Inter-American Dev Bank Note 3.000% Due 10/04/2023	50,000,000.00	Various 2.13%	51,685,788.30 51,070,452.80	106.83 0.36%	53,416,500.00 612,500.00	0.48% 2,346,047.20	Aaa / NR AAA	2.60 2.49
45950VTU0	International Finance Corp Note 0.290% Due 11/06/2023	25,000,000.00	11/06/2020 0.29%	25,000,000.00 25,000,000.00	99.93 0.32%	24,982,775.00 23,159.72	0.22% (17,225.00)	Aaa / AAA NR	2.69 2.67
4581X0DF2	Inter-American Dev Bank Note 2.625% Due 01/16/2024	84,750,000.00	Various 2.42%	85,504,800.00 85,210,892.86	106.34 0.41%	90,121,455.00 278,085.94	0.81% 4,910,562.14	Aaa / AAA NR	2.88 2.79
45818WCG9	Inter-American Dev Bank Note 2.290% Due 01/31/2024	50,000,000.00	04/02/2019 2.29%	50,000,000.00 50,000,000.00	104.82 0.62%	52,410,050.00 98,597.22	0.47% 2,410,050.00	Aaa / AA AAA	2.92 2.83
4581X0CF3	Inter-American Dev Bank Note 3.000% Due 02/21/2024	11,869,000.00	10/31/2019 1.75%	12,480,490.88 12,291,293.89	107.64 0.42%	12,775,411.79 9,890.83	0.11% 484,117.90	Aaa / AAA AAA	2.98 2.87
45818WCH7	Inter-American Dev Bank Note 2.330% Due 02/29/2024	50,000,000.00	04/08/2019 2.33%	50,000,000.00 50,000,000.00	104.97 0.89%	52,482,850.00 9,708.33	0.47% 2,482,850.00	Aaa / AAA AAA	3.00 2.91
45905U6Q2	Intl. Bank Recon & Development Callable Note Qtrly 3/11/2021 2.885% Due 03/11/2024	25,000,000.00	03/11/2019 2.89%	25,000,000.00 25,000,000.00	100.06 1.09%	25,016,075.00 340,590.28	0.23% 16,075.00	Aaa / AAA AAA	3.03 0.04
459058GQ0	Intl. Bank Recon & Development Note 2.500% Due 03/19/2024	25,000,000.00	03/19/2019 2.53%	24,959,250.00 24,975,152.98	106.29 0.43%	26,572,925.00 281,250.00	0.24% 1,597,772.02	Aaa / AAA AAA	3.05 2.93
45905U6R0	Intl. Bank Recon & Development Callable Note Qtrly 3/26/2021 2.770% Due 03/26/2024	25,000,000.00	03/26/2019 2.77%	25,000,000.00 25,000,000.00	100.16 0.72%	25,039,750.00 298,159.72	0.23% 39,750.00	Aaa / AAA NR	3.07 0.08
45950KCR9	International Finance Corp Note 1.375% Due 10/16/2024	25,000,000.00	10/16/2019 1.44%	24,926,750.00 24,946,876.71	102.83 0.59%	25,706,675.00 128,906.25	0.23% 759,798.29	Aaa / AAA NR	3.63 3.53
45950VTV8	International Finance Corp Note 0.385% Due 11/04/2024	25,000,000.00	11/04/2020 0.39%	25,000,000.00 25,000,000.00	99.35 0.56%	24,838,550.00 31,281.25	0.22% (161,450.00)	Aaa / AAA NR	3.68 3.65
45950VPR1	International Finance Corp Note 0.350% Due 02/26/2025	25,000,000.00	02/26/2021 0.40%	24,946,250.00 24,946,360.37	98.96 0.61%	24,740,150.00 1,215.28	0.22% (206,210.37)	Aaa / AAA NR	4.00 3.96

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45905U5W0	Intl. Bank Recon & Development Callable Note Qtrly 3/3/2021 1.800% Due 03/03/2025	25,000,000.00	03/03/2020 1.80%	25,000,000.00 25,000,000.00	100.00 1.80%	24,999,650.00 222,500.00	0.23% (350.00)	NR / AAA NR	4.01 0.00
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	25,000,000.00	04/22/2020 0.70%	24,903,250.00 24,919,834.20	99.76 0.68%	24,939,350.00 55,989.58	0.22% 19,515.80	Aaa / AAA NR	4.15 4.08
459058JE4	Intl. Bank Recon & Development Note 0.375% Due 07/28/2025	25,000,000.00	07/28/2020 0.40%	24,966,500.00 24,970,462.76	98.13 0.81%	24,533,475.00 8,593.75	0.22% (436,987.76)	Aaa / AAA AAA	4.41 4.36
459058JL8	Intl. Bank Recon & Development Note 0.500% Due 10/28/2025	44,000,000.00	Various 0.62%	43,762,370.00 43,764,656.81	98.46 0.84%	43,324,512.00 75,166.66	0.39% (440,144.81)	Aaa / AAA AAA	4.67 4.59
45950VPJ9	International Finance Corp Note 0.580% Due 01/15/2026	19,700,000.00	02/12/2021 0.53%	19,748,068.00 19,747,613.52	98.35 0.93%	19,375,009.10 14,599.89	0.17% (372,604.42)	Aaa / AAA NR	4.88 4.79
45950VPK6	International Finance Corp Note 0.450% Due 02/05/2026	25,000,000.00	02/05/2021 0.53%	24,907,500.00 24,908,715.77	97.67 0.93%	24,416,700.00 8,125.00	0.22% (492,015.77)	NR / NR NR	4.94 4.86
45905U5Y6	Intl. Bank Recon & Development Callable Note 1X 2/18/2022 0.600% Due 02/18/2026	75,000,000.00	02/18/2021 0.60%	74,987,500.00 74,987,575.30	98.51 0.91%	73,882,725.00 16,250.00	0.66% (1,104,850.30)	Aaa / AAA NR	4.98 4.42
TOTAL Supranational		1,121,115,000.00	1.69%	1,129,200,192.94 1,126,543,258.51	0.54%	1,145,782,565.28 5,465,036.07	10.32% 19,239,306.77	Aaa / AAA Aaa	2.77 2.29
US Treasury									
912828R77	US Treasury Note 1.375% Due 05/31/2021	35,000,000.00	06/17/2016 1.08%	35,492,187.50 35,024,759.02	100.32 0.10%	35,112,385.00 120,312.50	0.32% 87,625.98	Aaa / AA+ AAA	0.25 0.25
912828S27	US Treasury Note 1.125% Due 06/30/2021	5,000,000.00	09/07/2016 1.14%	4,996,875.00 4,999,784.79	100.36 0.06%	5,017,970.00 9,323.20	0.05% 18,185.21	Aaa / AA+ AAA	0.33 0.34
912828WY2	US Treasury Note 2.250% Due 07/31/2021	5,000,000.00	09/07/2016 1.15%	5,260,351.56 5,022,132.79	100.92 0.07%	5,046,095.00 9,012.43	0.05% 23,962.21	Aaa / AA+ AAA	0.42 0.42
912828T34	US Treasury Note 1.125% Due 09/30/2021	25,000,000.00	10/06/2016 1.25%	24,845,703.13 24,981,942.18	100.62 0.07%	25,154,300.00 117,445.05	0.23% 172,357.82	Aaa / AA+ AAA	0.59 0.58
912828U65	US Treasury Note 1.750% Due 11/30/2021	15,000,000.00	12/09/2016 1.83%	14,944,335.95 14,991,605.97	101.26 0.08%	15,188,670.00 65,625.00	0.14% 197,064.03	Aaa / AA+ AAA	0.75 0.75
9128287C8	US Treasury Note 1.750% Due 07/15/2022	20,000,000.00	11/21/2019 1.57%	20,093,750.00 20,048,571.61	102.23 0.13%	20,445,320.00 43,508.29	0.18% 396,748.39	Aaa / AA+ AAA	1.38 1.36
9128282S8	US Treasury Note 1.625% Due 08/31/2022	10,000,000.00	09/11/2019 1.58%	10,012,500.00 10,006,313.36	102.22 0.14%	10,221,880.00 441.58	0.09% 215,566.64	Aaa / AA+ AAA	1.50 1.49

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912828P38	US Treasury Note 1.750% Due 01/31/2023	65,000,000.00	Various	64,154,882.80	103.05	66,980,485.00	0.60%	Aaa / AA+ AAA	1.92
			2.10%	64,577,699.45	0.16%	91,125.70	2,402,785.55		1.90
912828Q29	US Treasury Note 1.500% Due 03/31/2023	12,000,000.00	09/16/2019	11,895,468.76	102.75	12,330,468.00	0.11%	Aaa / AA+ AAA	2.08
			1.75%	11,938,511.04	0.18%	75,164.84	391,956.96		2.05
912828S35	US Treasury Note 1.375% Due 06/30/2023	20,000,000.00	Various	19,831,054.70	102.68	20,536,720.00	0.18%	Aaa / AA+ AAA	2.33
			1.62%	19,888,427.33	0.22%	45,580.11	648,292.67		2.30
912828S92	US Treasury Note 1.250% Due 07/31/2023	20,000,000.00	Various	19,841,796.88	102.48	20,496,100.00	0.18%	Aaa / AA+ AAA	2.42
			1.46%	19,900,763.12	0.22%	20,027.62	595,336.88		2.39
912828Y61	US Treasury Note 2.750% Due 07/31/2023	5,000,000.00	10/11/2019	5,214,453.10	106.10	5,304,885.00	0.05%	Aaa / AA+ AAA	2.42
			1.58%	5,136,175.40	0.22%	11,015.19	168,709.60		2.36
912828D1	US Treasury Note 1.375% Due 08/31/2023	40,000,000.00	05/31/2019	39,046,875.00	102.84	41,137,520.00	0.37%	Aaa / AA+ AAA	2.50
			1.96%	39,439,663.15	0.23%	1,494.57	1,697,856.85		2.46
912828T91	US Treasury Note 1.625% Due 10/31/2023	25,000,000.00	Various	25,234,375.01	103.64	25,909,175.00	0.23%	Aaa / AA+ AAA	2.67
			1.39%	25,150,338.39	0.26%	135,790.75	758,836.61		2.61
912828S29	US Treasury Note 2.500% Due 01/31/2024	10,000,000.00	02/01/2019	10,016,406.25	106.37	10,636,720.00	0.10%	Aaa / AA+ AAA	2.92
			2.46%	10,009,583.05	0.31%	20,027.62	627,136.95		2.83
912828W71	US Treasury Note 2.125% Due 03/31/2024	15,000,000.00	04/02/2019	14,913,281.25	105.48	15,821,490.00	0.14%	Aaa / AA+ AAA	3.09
			2.25%	14,946,495.72	0.34%	133,104.40	874,994.28		2.98
912828WJ5	US Treasury Note 2.500% Due 05/15/2024	15,000,000.00	06/11/2019	15,417,187.50	106.87	16,030,080.00	0.14%	Aaa / AA+ AAA	3.21
			1.91%	15,271,403.65	0.35%	109,806.63	758,676.35		3.08
912828XX3	US Treasury Note 2.000% Due 06/30/2024	25,000,000.00	07/15/2019	25,164,062.50	105.33	26,332,025.00	0.24%	Aaa / AA+ AAA	3.34
			1.86%	25,110,189.88	0.39%	82,872.93	1,221,835.12		3.23
912828Y87	US Treasury Note 1.750% Due 07/31/2024	10,000,000.00	05/04/2020	10,594,921.88	104.53	10,452,730.00	0.09%	Aaa / AA+ AAA	3.42
			0.34%	10,479,317.31	0.42%	14,019.34	(26,587.31)		3.33
912828D56	US Treasury Note 2.375% Due 08/15/2024	10,000,000.00	08/29/2019	10,471,484.38	106.71	10,671,480.00	0.10%	Aaa / AA+ AAA	3.46
			1.39%	10,328,452.71	0.42%	9,185.08	343,027.29		3.34
912828Z52	US Treasury Note 1.375% Due 01/31/2025	30,000,000.00	Various	31,051,757.83	103.19	30,957,420.00	0.28%	Aaa / AA+ AAA	3.93
			0.65%	30,842,991.80	0.55%	33,045.58	114,428.20		3.82
912828J27	US Treasury Note 2.000% Due 02/15/2025	20,000,000.00	04/28/2020	21,546,875.00	105.68	21,136,720.00	0.19%	Aaa / AA+ AAA	3.97
			0.37%	21,276,127.78	0.55%	15,469.61	(139,407.78)		3.82
912828ZF0	US Treasury Note 0.500% Due 03/31/2025	15,000,000.00	04/13/2020	15,059,179.70	99.63	14,944,920.00	0.13%	Aaa / AA+ AAA	4.09
			0.42%	15,048,669.02	0.59%	31,318.68	(103,749.02)		4.03
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	15,000,000.00	06/01/2020	15,036,328.13	99.03	14,854,680.00	0.13%	Aaa / AA+ AAA	4.17
			0.33%	15,030,799.94	0.61%	18,801.80	(176,119.94)		4.12

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of February 28, 2021

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	33,000,000.00	01/27/2021 0.39%	32,971,640.63 32,972,160.84	98.20 0.75%	32,407,023.00 20,511.05	0.29% (565,137.84)	Aaa / AA+ AAA	4.84 4.78
TOTAL US Treasury		500,000,000.00	1.39%	503,107,734.44 502,422,879.30	0.30%	513,127,261.00 1,234,029.55	4.61% 10,704,381.70	Aaa / AA+ Aaa	2.53 2.47
TOTAL PORTFOLIO		11,039,896,501.12	0.89%	11,065,154,234.08 11,056,505,731.53	0.34%	11,129,461,448.34 23,380,651.70	100.00% 72,955,716.81	Aaa / AA+ Aaa	1.71 1.28
TOTAL MARKET VALUE PLUS ACCRUALS						11,152,842,100.04			

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of February 28, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	02/01/2021	90CAMP\$00	28,043.88	California Asset Mgmt Program CAMP	1.000	0.11%	28,043.88	0.00	28,043.88	0.00
Purchase	02/03/2021	09659JV26	75,000,000.00	BNP Paribas Discount CP 0.018% Due: 08/02/2021	99.910	0.18%	74,932,500.00	0.00	74,932,500.00	0.00
Purchase	02/04/2021	21687AP56	100,000,000.00	Rabobank Nederland NV NY Discount CP 0.08% Due: 02/05/2021	100.000	0.08%	99,999,777.78	0.00	99,999,777.78	0.00
Purchase	02/05/2021	21687AP80	100,000,000.00	Rabobank Nederland NV NY Discount CP 0.08% Due: 02/08/2021	99.999	0.08%	99,999,333.33	0.08	99,999,333.41	0.00
Purchase	02/05/2021	45950VPK6	25,000,000.00	International Finance Corp Note 0.45% Due: 02/05/2026	99.630	0.53%	24,907,500.00	0.00	24,907,500.00	0.00
Purchase	02/08/2021	09659BV23	50,000,000.00	BNP Paribas Discount CP 0.17% Due: 08/02/2021	99.917	0.17%	49,958,680.56	0.17	49,958,680.73	0.00
Purchase	02/08/2021	09659BV31	25,000,000.00	BNP Paribas Discount CP 0.17% Due: 08/03/2021	99.917	0.17%	24,979,222.22	0.17	24,979,222.39	0.00
Purchase	02/08/2021	21687AP98	150,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/09/2021	100.000	0.07%	149,999,708.40	0.07	149,999,708.47	0.00
Purchase	02/09/2021	09659BV23	25,000,000.00	BNP Paribas Discount CP 0.17% Due: 08/02/2021	99.918	0.17%	24,979,458.33	0.00	24,979,458.33	0.00
Purchase	02/09/2021	21687APA5	150,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/10/2021	100.000	0.07%	149,999,708.33	0.00	149,999,708.33	0.00
Purchase	02/10/2021	21687APB3	150,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/11/2021	100.000	0.07%	149,999,708.33	0.00	149,999,708.33	0.00
Purchase	02/11/2021	09659JV91	25,000,000.00	BNP Paribas Discount CP 0.17% Due: 08/09/2021	99.915	0.17%	24,978,868.06	0.00	24,978,868.06	0.00
Purchase	02/11/2021	21687APC1	150,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/12/2021	100.000	0.07%	149,999,708.33	0.00	149,999,708.33	0.00
Purchase	02/12/2021	09659JVA8	25,000,000.00	BNP Paribas Discount CP 0.16% Due: 08/10/2021	99.920	0.16%	24,980,111.11	0.00	24,980,111.11	0.00
Purchase	02/12/2021	21687APG2	150,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/16/2021	99.999	0.07%	149,998,833.33	0.00	149,998,833.33	0.00
Purchase	02/12/2021	45950VPJ9	19,700,000.00	International Finance Corp Note 0.58% Due: 01/15/2026	100.244	0.53%	19,748,068.00	8,569.50	19,756,637.50	0.00

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of February 28, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	02/16/2021	09659JTE3	25,000,000.00	BNP Paribas Discount CP 0.14% Due: 06/14/2021	99.954	0.14%	24,988,527.78	0.00	24,988,527.78	0.00
Purchase	02/16/2021	21687APH0	200,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/17/2021	100.000	0.07%	199,999,611.10	0.00	199,999,611.10	0.00
Purchase	02/17/2021	21687APJ6	200,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/18/2021	100.000	0.07%	199,999,611.10	0.00	199,999,611.10	0.00
Purchase	02/18/2021	21687APK3	200,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/19/2021	100.000	0.07%	199,999,611.10	0.00	199,999,611.10	0.00
Purchase	02/18/2021	45905U5Y6	50,000,000.00	Intl. Bank Recon & Development Callable Note 1X 2/18/2022 0.6% Due: 02/18/2026	100.000	0.60%	50,000,000.00	0.00	50,000,000.00	0.00
Purchase	02/18/2021	45905U5Y6	25,000,000.00	Intl. Bank Recon & Development Callable Note 1X 2/18/2022 0.6% Due: 02/18/2026	99.950	0.61%	24,987,500.00	0.00	24,987,500.00	0.00
Purchase	02/22/2021	21687APP2	150,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/23/2021	100.000	0.07%	149,999,708.33	0.00	149,999,708.33	0.00
Purchase	02/22/2021	34532NAC9	22,500,000.00	Ford Credit Auto Owners Trust 2021-A A3 0.3% Due: 08/15/2025	99.992	0.30%	22,498,103.25	0.00	22,498,103.25	0.00
Purchase	02/23/2021	21687APQ0	200,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/24/2021	100.000	0.07%	199,999,611.10	0.00	199,999,611.10	0.00
Purchase	02/24/2021	21687APR8	175,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/25/2021	100.000	0.07%	174,999,659.71	0.00	174,999,659.71	0.00
Purchase	02/24/2021	3130AL7M0	25,000,000.00	FHLB Callable Note Qtrly 8/24/2021 0.625% Due: 02/24/2026	100.000	0.63%	25,000,000.00	0.00	25,000,000.00	0.00
Purchase	02/24/2021	3130ALCV4	27,250,000.00	FHLB Callable Note Qtrly 5/24/2021 0.75% Due: 02/24/2026	100.000	0.75%	27,250,000.00	0.00	27,250,000.00	0.00
Purchase	02/24/2021	3130ALCV4	22,750,000.00	FHLB Callable Note Qtrly 5/24/2021 0.75% Due: 02/24/2026	100.000	0.75%	22,750,000.00	0.00	22,750,000.00	0.00
Purchase	02/24/2021	43813GAC5	13,250,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due: 04/21/2025	99.998	0.27%	13,249,757.53	0.00	13,249,757.53	0.00
Purchase	02/25/2021	21687APS6	275,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/26/2021	100.000	0.07%	274,999,465.29	0.00	274,999,465.29	0.00
Purchase	02/25/2021	22535CVR9	25,000,000.00	Credit Agricole CIB NY Yankee CD 0.13% Due: 05/28/2021	100.000	0.13%	25,000,000.00	0.00	25,000,000.00	0.00

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of February 28, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	02/26/2021	21687AQ14	150,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 03/01/2021	99.999	0.07%	149,999,124.99	0.00	149,999,124.99	0.00
Purchase	02/26/2021	3130ALB94	25,000,000.00	FHLB Callable Note Qtrly 8/26/2021 0.63% Due: 02/26/2026	100.000	0.63%	25,000,000.00	0.00	25,000,000.00	0.00
Purchase	02/26/2021	3130ALB94	25,000,000.00	FHLB Callable Note Qtrly 8/26/2021 0.63% Due: 02/26/2026	100.000	0.63%	25,000,000.00	0.00	25,000,000.00	0.00
Purchase	02/26/2021	459058JL8	19,000,000.00	Intl. Bank Recon & Development Note 0.5% Due: 10/28/2025	98.898	0.74%	18,790,620.00	31,138.89	18,821,758.89	0.00
Purchase	02/26/2021	45950VPR1	25,000,000.00	International Finance Corp Note 0.35% Due: 02/26/2025	99.785	0.40%	24,946,250.00	0.00	24,946,250.00	0.00
Subtotal			3,099,478,043.88				3,098,946,391.27	39,708.88	3,098,986,100.15	0.00
TOTAL ACQUISITIONS			3,099,478,043.88				3,098,946,391.27	39,708.88	3,098,986,100.15	0.00
DISPOSITIONS										
Sale	02/26/2021	06367C4X2	60,000,000.00	Bank of Montreal Chicago Yankee CD 0.22% Due: 06/07/2021	100.000	0.22%	60,000,000.00	29,333.33	60,029,333.33	0.00
Subtotal			60,000,000.00				60,000,000.00	29,333.33	60,029,333.33	0.00
Call	02/18/2021	46625HQJ2	23,640,000.00	JP Morgan Chase Callable Note Cont 2/1/2021 2.55% Due: 03/01/2021	100.000	2.54%	23,640,000.00	279,641.51	23,919,641.51	0.00
Call	02/19/2021	3130AJ6D6	25,405,000.00	FHLB Callable Note Qtrly 2/19/2021 1.8% Due: 02/19/2025	100.000	1.80%	25,405,000.00	0.00	25,405,000.00	0.00
Call	02/19/2021	3134GWNE2	50,000,000.00	FHLMC Callable Note Qtrly 2/19/2021 0.5% Due: 08/19/2024	100.000	0.50%	50,000,000.00	0.00	50,000,000.00	0.00
Call	02/24/2021	3130AFWF0	23,175,000.00	FHLB Callable Note Cont 2/22/2021 2.8% Due: 02/22/2024	100.000	2.80%	23,175,000.00	3,605.00	23,178,605.00	0.00

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County of San Diego Pooled Money Fund

As of February 28, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Call	02/24/2021	3134GVDJ4	11,000,000.00	FHLMC Calable Note Annual 2/24/2021 1.75% Due: 02/24/2025	100.000	1.75%	11,000,000.00	0.00	11,000,000.00	0.00
Subtotal			133,220,000.00				133,220,000.00	283,246.51	133,503,246.51	0.00
Maturity	02/01/2021	21687AP15	100,000,000.00	Rabobank Nederland NV NY Discount CP 0.17% Due: 02/01/2021	99.929		100,000,000.00	0.00	100,000,000.00	0.00
Maturity	02/01/2021	89114NQH1	50,000,000.00	Toronto Dominion Bank NY Yankee CD 0.19% Due: 02/01/2021	100.000		50,000,000.00	47,236.11	50,047,236.11	0.00
Maturity	02/01/2021	89114NUK9	25,000,000.00	Toronto Dominion Bank NY Yankee CD 0.16% Due: 02/01/2021	100.000		25,000,000.00	10,555.56	25,010,555.56	0.00
Maturity	02/01/2021	89114NVN2	50,000,000.00	Toronto Dominion Bank NY Yankee CD 0.19% Due: 02/01/2021	100.000		50,000,000.00	19,263.89	50,019,263.89	0.00
Maturity	02/02/2021	96130AGD4	60,000,000.00	Westpac Banking Corp NY Yankee CD 0.17% Due: 02/02/2021	100.000		60,000,000.00	14,666.64	60,014,666.64	0.00
Maturity	02/04/2021	22533TP42	75,000,000.00	Credit Agricole Discount CP 0.07% Due: 02/04/2021	99.998		75,000,000.00	0.00	75,000,000.00	0.00
Maturity	02/05/2021	21687AP56	100,000,000.00	Rabobank Nederland NV NY Discount CP 0.08% Due: 02/05/2021	100.000		100,000,000.00	0.00	100,000,000.00	0.00
Maturity	02/05/2021	63873JP53	25,000,000.00	Natixis NY Branch Discount CP 0.17% Due: 02/05/2021	99.960		25,000,000.00	0.00	25,000,000.00	0.00
Maturity	02/05/2021	86565CUC1	40,000,000.00	Sumitomo Mitsui Bank NY Yankee CD 0.15% Due: 02/05/2021	100.000		40,000,000.00	12,333.32	40,012,333.32	0.00
Maturity	02/05/2021	89114NVP7	35,000,000.00	Toronto Dominion Bank NY Yankee CD 0.19% Due: 02/05/2021	100.000		35,000,000.00	13,669.46	35,013,669.46	0.00
Maturity	02/08/2021	21687AP80	100,000,000.00	Rabobank Nederland NV NY Discount CP 0.08% Due: 02/08/2021	99.999		100,000,000.00	0.00	100,000,000.00	0.00
Maturity	02/08/2021	86565CVB2	25,000,000.00	Sumitomo Mitsui Bank NY Yankee CD 0.12% Due: 02/08/2021	100.000		25,000,000.00	4,666.68	25,004,666.68	0.00
Maturity	02/09/2021	21687AP98	150,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/09/2021	100.000		150,000,000.00	0.00	150,000,000.00	0.00
Maturity	02/10/2021	21687APA5	150,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/10/2021	100.000		150,000,000.00	0.00	150,000,000.00	0.00

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of February 28, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Maturity	02/11/2021	21687APB3	150,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/11/2021	100.000		150,000,000.00	0.00	150,000,000.00	0.00
Maturity	02/11/2021	90275DKA7	80,000,000.00	UBS Finance Yankee CD 1.62% Due: 02/11/2021	100.000		80,000,000.00	1,292,400.00	81,292,400.00	0.00
Maturity	02/12/2021	21687APC1	150,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/12/2021	100.000		150,000,000.00	0.00	150,000,000.00	0.00
Maturity	02/12/2021	86565CVA4	25,000,000.00	Sumitomo Mitsui Bank NY Yankee CD 0.12% Due: 02/12/2021	100.000		25,000,000.00	5,000.00	25,005,000.00	0.00
Maturity	02/15/2021	649791PL8	20,000,000.00	New York St Taxable - GO 1.84% Due: 02/15/2021	100.000		20,000,000.00	0.00	20,000,000.00	0.00
Maturity	02/16/2021	21687APG2	150,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/16/2021	99.999		150,000,000.00	0.00	150,000,000.00	0.00
Maturity	02/17/2021	21687APH0	200,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/17/2021	100.000		200,000,000.00	0.00	200,000,000.00	0.00
Maturity	02/17/2021	63873JPH7	50,000,000.00	Natixis NY Branch Discount CP 0.19% Due: 02/17/2021	99.949		50,000,000.00	0.00	50,000,000.00	0.00
Maturity	02/18/2021	21687APJ6	200,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/18/2021	100.000		200,000,000.00	0.00	200,000,000.00	0.00
Maturity	02/18/2021	3130A7CV5	50,000,000.00	FHLB Note 1.375% Due: 02/18/2021	100.000		50,000,000.00	0.00	50,000,000.00	0.00
Maturity	02/19/2021	21687APK3	200,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/19/2021	100.000		200,000,000.00	0.00	200,000,000.00	0.00
Maturity	02/23/2021	21687APP2	150,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/23/2021	100.000		150,000,000.00	0.00	150,000,000.00	0.00
Maturity	02/24/2021	21687APQ0	200,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/24/2021	100.000		200,000,000.00	0.00	200,000,000.00	0.00
Maturity	02/25/2021	21687APR8	225,000,000.00	Rabobank Nederland NV NY Discount CP 0.13% Due: 02/25/2021	99.951		225,000,000.00	0.00	225,000,000.00	0.00
Maturity	02/26/2021	21687APS6	275,000,000.00	Rabobank Nederland NV NY Discount CP 0.07% Due: 02/26/2021	100.000		275,000,000.00	0.00	275,000,000.00	0.00

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of February 28, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Maturity	02/26/2021	89114NX42	60,000,000.00	Toronto Dominion Bank NY Yankee CD 0.2% Due: 02/26/2021	100.000		60,000,000.00	26,666.64	60,026,666.64	0.00
Subtotal			3,170,000,000.00				3,170,000,000.00	1,446,458.30	3,171,446,458.30	0.00
TOTAL DISPOSITIONS			3,363,220,000.00				3,363,220,000.00	1,759,038.14	3,364,979,038.14	0.00

CONTACT US



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**San Diego County
Treasurer-Tax Collector**

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