



COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

JUL
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 July 31, 2021

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	Days To Maturity	YTM	Accrued Interest	Unrealized Gain/Loss
ABS	443,515,299	443,862,013	446,066,558	4.07%	100.58	960	1.29%	258,113	2,204,545
Agency	2,967,368,000	2,970,909,753	2,997,315,754	27.43%	101.01	1128	0.97%	8,087,652	26,406,000
Bank Deposit	323,082,805	323,082,805	323,082,805	2.95%	100.00	0	0.10%	-	-
Commercial Paper	2,025,000,000	2,024,319,338	2,024,319,338	18.48%	99.97	88	0.15%	-	-
Corporate	622,526,000	624,613,897	631,982,658	5.81%	101.52	292	1.93%	4,593,999	7,368,761
Local Gov Investment Pool	199,717,152	199,717,152	199,717,152	1.82%	100.00	0	0.05%	-	-
Money Market Fund FI	4,800,000	4,800,000	4,800,000	0.04%	100.00	0	0.02%	-	-
Municipal Bonds	238,855,000	239,957,397	242,396,054	2.22%	101.48	1153	0.92%	846,257	2,438,657
Negotiable CD	1,970,000,000	1,969,971,889	1,970,195,330	18.00%	100.01	153	0.21%	1,915,124	223,441
Supranationals	981,708,000	988,021,086	1,006,467,241	9.22%	102.52	1066	1.33%	3,431,845	18,446,155
US Treasury	1,080,000,000	1,076,749,289	1,089,016,473	9.96%	100.83	1241	1.01%	1,758,475	12,267,184
Total for July 2021	10,856,572,255	10,866,004,619	10,935,359,363	100%	100.73	657	0.74%	20,891,465	69,354,744
Total for June 2021	12,174,740,906	12,185,164,897	12,236,047,708	100.00%	100.50	613	0.73%	25,185,500	50,882,811
Change from Prior Month	(1,318,168,651)	(1,319,160,278)	(1,300,688,345)		0.22	44	0.01%	(4,294,035)	18,471,932

Portfolio Effective Duration 1.38

Return Information	Monthly Return	Annualized	Fiscal Year To Date Return	Annualized	Calendar YTD Return	Annualized
Book Value	0.06%	0.71%	0.06%	0.71%	0.46%	2.77%

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 March 2021 were in compliance with the Investment Policy dated January 1, 2021.

PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund

As of July 31, 2021

(\$000)

	Aug-21	Sep-21	Oct-21	Nov-21	Dec-21	Jan-22
Beginning Pool Book Balance	10,865,995	10,449,324	9,930,850	9,872,156	9,852,068	11,516,706
Inflows						
Investment Inflows	990,000	677,120	490,000	490,000	130,000	680,000
Projected Credits	1,859,275	827,850	1,212,825	1,400,550	3,334,650	913,213
	2,798,354	1,504,970	1,702,825	1,890,550	3,464,650	1,593,213
Outflows						
Investment Purchases	100,000	-	-	-	-	-
Projected Debits	2,275,946	1,346,324	1,271,519	1,420,638	1,670,012	1,850,359
	2,375,946	1,346,324	1,271,519	1,420,638	1,670,012	1,850,359
Net Cash Flows	(416,671)	(518,474)	(58,694)	(20,088)	1,664,638	(937,146)
 MONTH END POOL BALANCE	 10,449,324	 9,930,850	 9,872,156	 9,852,068	 11,516,706	 10,579,560
 PROJECTED MONTH END LIQUIDITY	 \$ 791,171	 \$ 949,817	 \$ 1,381,123	 \$ 1,851,035	 \$ 3,645,673	 \$ 3,388,527

**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 July 31, 2021

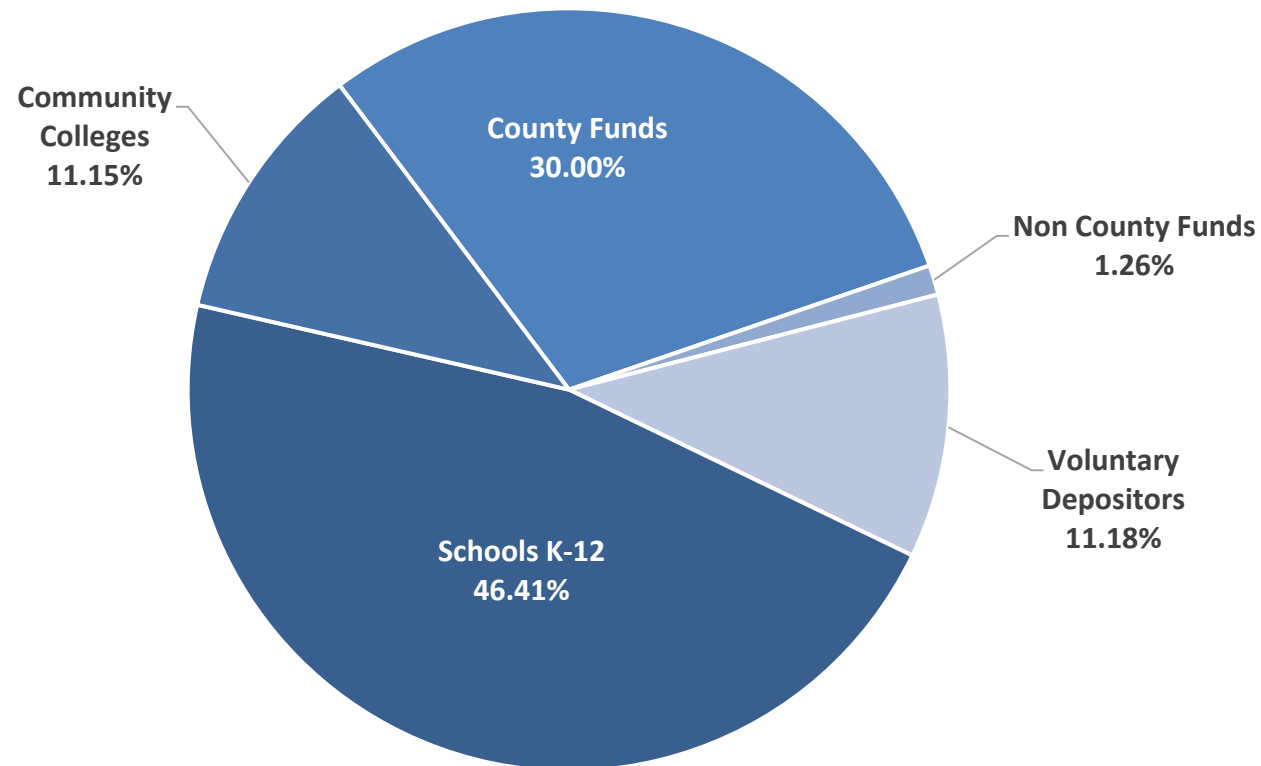
(\$000)

PARTICIPANT	FMV 05/31/21	FMV 06/30/21	FMV 07/31/21	% of Total	PARTICIPANT	FMV 05/31/21	FMV 06/30/21	FMV 07/31/21	% of Total
COUNTY	1,873,324	1,348,372	1,295,240	11.84%	Leucadia Wastewater District	7,995	6,010	6,022	0.06%
COUNTY - SPECIAL TRUST FUNDS	2,604,326	2,811,541	1,985,695	18.16%	Lower Sweetwater FPD	576	584	585	0.01%
NON-COUNTY INVESTMENT FUNDS	139,539	131,795	137,560	1.26%	Metropolitan Transit System	37,270	23,898	23,961	0.22%
SCHOOLS - (K THRU 12)	5,564,547	5,452,924	5,074,989	46.41%	Mission Resource Conservation District	113	115	105	0.00%
					North County Transit District	33,161	43,244	43,291	0.40%
COMMUNITY COLLEGES					North County Cemetery District	7,952	8,150	8,209	0.08%
San Diego	151,208	180,549	186,823	1.72%	North County Dispatch	5,079	5,514	5,148	0.05%
Grossmont-Cuyamaca	140,887	251,969	257,588	2.36%	North County FPD	6,120	4,718	3,827	0.03%
MiraCosta	360,482	353,731	344,814	3.15%	Otay Water District	56,300	56,420	56,494	0.52%
Palomar	241,646	254,737	247,318	2.26%	Palomar Health Care District*	0	0	0	0.00%
Southwestern	176,584	179,019	182,794	1.67%	Pomerado Cemetery District	2,029	2,106	2,135	0.02%
Total Community Colleges	1,070,807	1,220,004	1,219,337	11.15%	Public Agencies Self-Insurance System	3,501	3,508	3,513	0.03%
					Ramona Cemetery District	1,023	995	969	0.01%
FIRST 5 COMMISSION	46,271	49,383	46,457	0.42%	Rancho Santa Fe FPD	12,108	12,234	10,106	0.09%
SANCAL	32	0	0	0.00%	Resource Conservation District of Greater SD*	0	0	0	0.00%
SDCERA	7,661	7,651	2,157	0.02%	Rincon del Diablo Municipal Water District	6,834	6,848	6,858	0.06%
					SANDAG	234,192	231,560	229,264	2.10%
CITIES					SD County Regional Airport Authority	277,773	270,673	256,590	2.35%
Chula Vista	184,279	201,692	201,931	1.85%	San Diego Housing Commission	22,158	22,205	22,237	0.20%
Coronado	78,141	83,314	74,514	0.68%	San Diego Geographic Information Source	828	819	660	0.01%
Del Mar	2,773	2,778	2,783	0.03%	San Diego Law Library	4,243	4,238	4,279	0.04%
El Cajon	0	0	0	0.00%	San Diego Local Agency Formation Comm	1,492	1,368	2,129	0.02%
Encinitas	4,204	4,213	4,220	0.04%	San Diego Regional Training Center	256	892	553	0.01%
National City	36,374	36,451	36,504	0.33%	San Dieguito River Park	736	624	618	0.01%
Oceanside*	0	0	0	0.00%	San Marcos FPD	1	1	1	0.00%
Solana Beach*	0	0	0	0.00%	San Miguel Consolidated FPD	20,684	20,655	14,776	0.14%
					Santa Fe Irrigation District	4,511	4,521	4,527	0.04%
INDEPENDENT AGENCIES					Serra Cooperative Library System	0	0	0	0.00%
Air Pollution Control District	75,312	80,092	81,003	0.74%	Upper San Luis Rey Resource Conserv Dist	79	80	80	0.00%
Alpine FPD	3,209	3,194	2,373	0.02%	Vallecitos Water District	5,541	5,553	5,561	0.05%
Bonita-Sunnyside FPD	5,881	5,981	5,513	0.05%	Valley Center FPD	2,200	1,589	1,557	0.01%
Borrego Springs FPD	1,524	1,405	1,264	0.01%	Valley Center Cemetery District	428	430	431	0.00%
Canebrake County Water District	55	55	55	0.00%	Valley Center Water District	23,992	24,613	22,541	0.21%
Deer Springs FPD	13,312	13,638	13,052	0.12%	Vista FPD	4,059	4,975	4,988	0.05%
Fallbrook Public Utility District	0	0	0	0.00%	Whispering Palms Community Services District*	0	0	0	0.00%
Grossmont Healthcare District	2	2	2	0.00%	Total Voluntary Participants	1,254,810	1,271,400	1,222,538	11.18%
Julian-Cuyamaca FPD	518	519	521	0.00%					
Lake Cuyamaca Rec & Park District	395	392	386	0.00%					
Lakeside FPD	11,633	11,502	7,790	0.07%					
					Pooled Money Fund Total	\$12,507,351	\$12,236,036	\$10,935,360	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 July 31, 2021

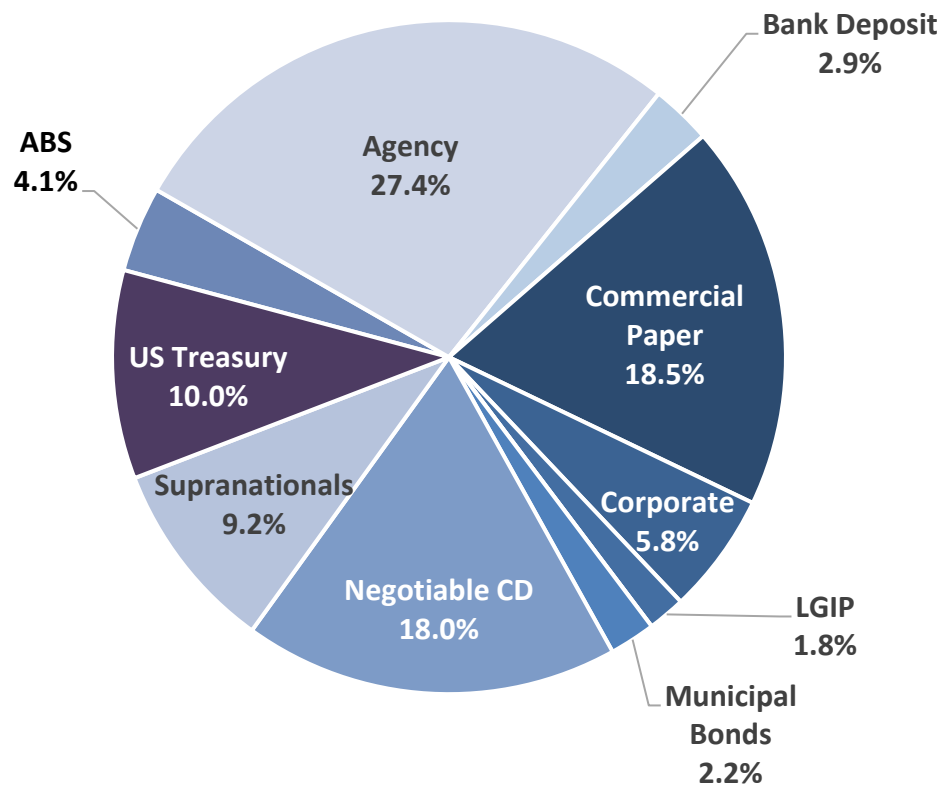


*Totals may not add to 100% due to rounding

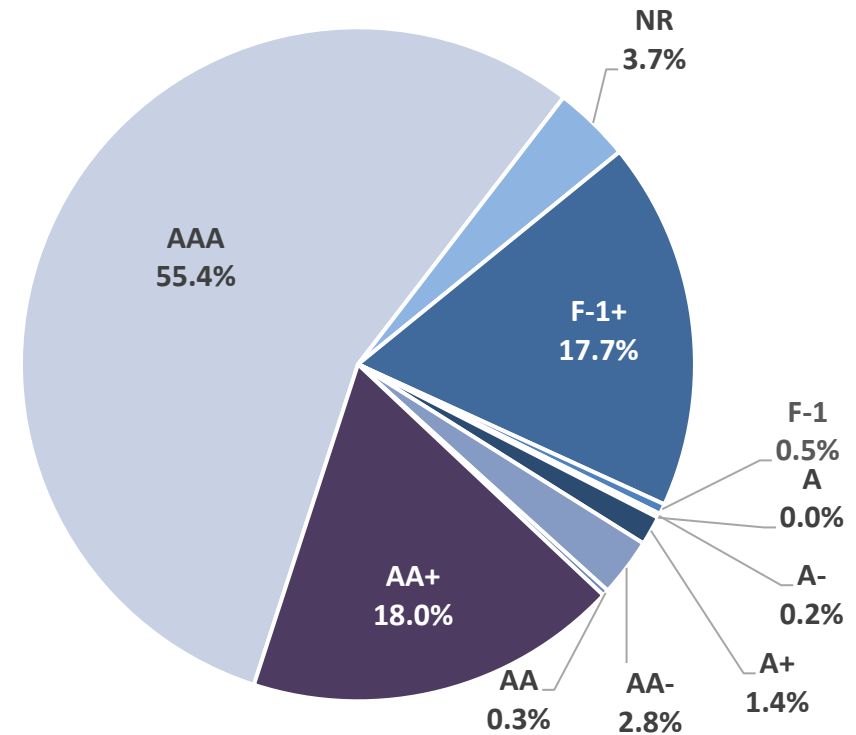
INVESTMENT FUND OVERVIEW

County of San Diego Pooled Money Fund As of July 31, 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 July 31, 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	<i>Complies</i>
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	<i>Complies</i>
Supranational Obligations	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	<i>Complies</i>
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	<i>Complies</i>
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	<i>Complies</i>
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	<i>Complies</i>
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	<i>Complies</i>
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	<i>Complies</i>
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	<i>Complies</i>
Banker's Acceptances	40% max; 5% max per issuer; 180 days max maturity; Highest short-term rating category by at least one NRSRO	<i>Complies</i>
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	<i>Complies</i>
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	<i>Complies</i>
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.	<i>Complies</i>
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	<i>Complies</i>
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	<i>Complies</i>
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	<i>Complies</i>
Covered Call Option/Put Option	10% max; 90 days max maturity	<i>Complies</i>
Prohibited	Inverse floaters; Ranges notes, Interest-only strips from pool of mortgages; Any security that could result in zero interest accrual	<i>Complies</i>
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	<i>Complies</i>
Duration	2 years maximum effective duration	<i>Complies</i>
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	<i>Complies</i>

*Complied at time of purchase

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of July 31, 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									
89233MAB9	Toyota Auto Receivables Owners 2019-D A2 1.920% Due 07/15/2022	416,085.32	11/13/2019 1.93%	416,054.57 416,085.32	100.08 0.12%	416,397.80 355.06	0.00% 312.48	Aaa / AAA NR	0.96 0.04
43815HAC1	Honda Auto Receivables Trust 2018-3 A3 2.950% Due 08/22/2022	2,499,970.80	05/03/2019 2.53%	2,517,744.03 2,505,654.70	100.43 0.15%	2,510,755.70 2,048.59	0.02% 5,101.00	Aaa / NR AAA	1.06 0.16
65479CAB4	Nissan Auto Receivables Owner 2020-B A2A 0.470% Due 10/17/2022	5,093,941.93	06/30/2020 0.47%	5,093,790.14 5,093,909.94	100.04 0.12%	5,096,066.10 1,064.07	0.05% 2,156.16	Aaa / AAA NR	1.21 0.12
43813RAB3	Honda Auto Receivables 2020-1 A2 1.630% Due 10/21/2022	2,968,205.69	02/26/2020 1.64%	2,967,905.01 2,968,165.30	100.22 0.12%	2,974,836.66 1,343.94	0.03% 6,671.36	Aaa / NR AAA	1.22 0.15
89232HAB1	Toyota Auto Receivable Own 2020-A A2 1.670% Due 11/15/2022	5,769,916.54	02/12/2020 1.68%	5,769,845.56 5,769,907.83	100.17 0.15%	5,779,506.14 4,282.56	0.05% 9,598.31	Aaa / AAA NR	1.29 0.11
43813DAB4	Honda Auto Receivables 2020-2 A2 0.740% Due 11/15/2022	1,515,011.27	05/27/2020 0.75%	1,514,897.95 1,514,984.09	100.09 0.20%	1,516,395.99 498.27	0.01% 1,411.90	Aaa / AAA NR	1.29 0.17
89231AAD3	Toyota Auto Receivables Trust 2018-C A3 3.020% Due 12/15/2022	12,612,539.42	Various 2.45%	12,772,964.37 12,676,217.96	100.62 0.16%	12,690,371.15 16,928.83	0.12% 14,153.19	Aaa / AAA NR	1.38 0.22
34533GAB5	Ford Credit Auto Owner Trust 2020-B A2 0.500% Due 02/15/2023	7,094,318.65	06/19/2020 0.51%	7,094,006.49 7,094,254.27	100.07 0.06%	7,099,419.47 1,576.52	0.06% 5,165.20	NR / AAA AAA	1.55 0.17
43813KAB8	Honda Auto Receivables Trust 2020-3 A2 0.270% Due 02/21/2023	10,939,737.19	09/29/2020 0.28%	10,938,990.01 10,939,393.96	100.05 0.13%	10,944,736.65 1,066.62	0.10% 5,342.69	NR / AAA AAA	1.56 0.33
09661RAB7	BMW Vehicle Owner Trust 2020-A A2 0.390% Due 02/27/2023	2,129,152.88	07/15/2020 0.40%	2,129,001.71 2,129,117.67	100.05 0.09%	2,130,174.87 138.39	0.02% 1,057.20	NR / AAA AAA	1.58 0.16
89231PAD0	Toyota Auto Receivables Trust 2018-D A3 3.180% Due 03/15/2023	5,614,353.67	11/07/2018 3.21%	5,613,139.29 5,613,902.00	100.87 0.18%	5,663,226.62 7,934.95	0.05% 49,324.62	Aaa / AAA NR	1.62 0.29
44933FAB2	Hyundai Auto Receivables Trust 2020-B A2 0.380% Due 03/15/2023	2,797,065.55	07/22/2020 0.39%	2,796,794.79 2,796,971.99	100.05 0.13%	2,798,589.95 472.39	0.03% 1,617.96	NR / AAA AAA	1.62 0.23
47787NAB5	John Deere Owner Trust 2020-B A2 0.410% Due 03/15/2023	1,114,643.57	07/22/2020 0.42%	1,114,589.29 1,114,629.12	100.06 0.12%	1,115,281.15 203.11	0.01% 652.03	Aaa / NR AAA	1.62 0.20
43814WAC9	Honda Auto Receivables Trust 2019-1 A3 2.830% Due 03/20/2023	4,674,105.45	02/27/2019 2.85%	4,673,980.19 4,674,055.08	101.04 0.23%	4,722,669.41 4,776.68	0.04% 48,614.33	NR / AAA AAA	1.64 0.40
65478NAD7	Nissan Auto Receivables Trust 2018-C A3 3.220% Due 06/15/2023	3,748,203.00	12/06/2019 2.18%	3,826,827.41 3,789,928.31	101.03 0.24%	3,786,700.79 5,364.09	0.03% (3,227.52)	Aaa / AAA NR	1.87 0.35
43815MAC0	Honda Auto Receivables Trust 2019-2 A3 2.520% Due 06/21/2023	17,978,893.85	05/29/2019 2.54%	17,978,223.23 17,978,582.49	101.15 0.24%	18,186,298.37 12,585.23	0.17% 207,715.88	Aaa / NR AAA	1.89 0.51
89239AAD5	Toyota Auto Receivables Trust 2019-A A3 2.910% Due 07/17/2023	10,306,346.96	02/13/2019 2.94%	10,304,469.14 10,305,515.60	101.26 0.13%	10,435,774.17 13,329.54	0.10% 130,258.57	Aaa / AAA NR	1.96 0.45

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of July 31, 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
43815NAC8	Honda Auto Receivables Trust 2019-3 A3 1.780% Due 08/15/2023	20,550,401.61	08/27/2019 1.79%	20,550,231.04 20,550,338.89	100.87 0.19%	20,729,498.36 16,257.65	0.19% 179,159.47	Aaa / AAA NR	2.04 0.55
65479HAC1	Nissan Auto Receivables Trust 2019-B A3 2.500% Due 11/15/2023	18,479,574.02	05/28/2019 2.53%	18,475,395.79 18,477,433.70	101.30 0.18%	18,720,529.19 20,532.86	0.17% 243,095.49	Aaa / NR AAA	2.29 0.56
36260KAB0	GM Financial Securitized Auto 2020-4 A2 0.260% Due 11/16/2023	5,214,975.20	10/14/2020 0.27%	5,214,594.51 5,214,776.12	100.03 0.16%	5,216,784.80 564.96	0.05% 2,008.68	NR / AAA AAA	2.30 0.36
47788UAB8	John Deere Owner Trust 2021-A A2 0.200% Due 12/15/2023	9,000,000.00	03/10/2021 0.21%	8,998,987.50 8,999,224.57	100.03 0.16%	9,002,394.00 800.00	0.08% 3,169.43	Aaa / NR AAA	2.38 0.71
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 13,499,567.09	101.12 0.15%	13,651,348.50 11,520.00	0.12% 151,781.41	Aaa / AAA NR	2.46 0.63
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 22,498,133.09	101.08 0.24%	22,743,382.50 14,868.75	0.21% 245,249.41	NR / AAA AAA	2.47 0.68
05588CAC6	BMW Vehicle Owner Trust 2019-A A3 1.920% Due 01/25/2024	7,229,094.08	09/18/2019 1.93%	7,228,122.49 7,228,539.85	100.90 0.21%	7,293,866.76 2,313.31	0.07% 65,326.91	NR / AAA AAA	2.49 0.53
44891JAC2	Hyundai Auto Receivables Trust 2019-B A3 1.940% Due 02/15/2024	7,287,354.45	11/06/2019 1.95%	7,287,018.51 7,287,216.82	101.01 0.16%	7,360,934.87 6,283.32	0.07% 73,718.05	NR / AAA AAA	2.55 0.57
44933LAB9	Hyundai Auto Receivables Trust 2021-A A2 0.230% Due 02/15/2024	12,000,000.00	04/28/2021 0.24%	11,998,800.00 11,999,001.41	100.01 0.22%	12,000,912.00 1,226.67	0.11% 1,910.59	NR / AAA AAA	2.55 0.73
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 8,761,810.65	100.40 0.08%	8,784,597.50 12,911.11	0.08% 22,786.85	Aaa / NR AAA	2.62 0.12
02582JJH4	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 22,145,356.31	100.38 0.08%	22,203,856.92 31,262.93	0.20% 58,500.61	NR / AAA AAA	2.71 0.12
36257PAD0	GM Financial Securitized Auto 2019-3 A3 2.180% Due 04/16/2024	18,639,357.97	07/10/2020 0.25%	19,090,051.82 18,862,648.27	101.02 0.23%	18,828,789.77 16,930.75	0.17% (33,858.50)	NR / AAA AAA	2.71 0.52
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 16,497,878.82	101.33 0.25%	16,718,773.50 7,379.17	0.15% 220,894.68	Aaa / NR AAA	2.73 0.97
44934KAB0	Hyundai Auto Receivables Trust 2021-B A2 0.240% Due 05/15/2024	38,000,000.00	07/20/2021 0.25%	37,996,553.40 37,996,577.71	100.02 0.22%	38,007,410.00 760.00	0.35% 10,832.29	NR / AAA AAA	2.79 1.04
47789QAB6	John Deere Owner Trust 2021-B A2 0.250% Due 06/17/2024	13,000,000.00	07/13/2021 0.25%	12,999,706.20 12,999,711.07	100.04 0.21%	13,005,759.00 902.78	0.12% 6,047.93	Aaa / NR AAA	2.88 1.18
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.930% Due 07/15/2024	11,661,136.66	10/23/2019 1.94%	11,660,520.95 11,660,751.97	101.06 0.34%	11,785,094.54 10,002.66	0.11% 124,342.57	Aaa / AAA NR	2.96 0.67
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 11,999,497.00	100.91 0.14%	12,108,732.00 5,866.67	0.11% 109,235.00	Aaa / NR AAA	3.04 0.95
36258NAC6	GM Financial Securitized Auto 2020-1 A3 1.840% Due 09/16/2024	12,132,077.83	01/15/2020 1.86%	12,129,220.73 12,130,732.37	101.04 0.23%	12,258,591.14 9,301.26	0.11% 127,858.77	Aaa / AAA NR	3.13 0.65

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41284UAD6	Harley-Davidson Motorcycle Tr 2020-A A3 1.870% Due 10/15/2024	5,678,835.36	01/29/2020 1.89%	5,677,596.81 5,677,992.63	100.96 0.26%	5,733,613.41 4,719.74	0.05% 55,620.78	Aaa / AAA NR	3.21 0.60
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 6,998,940.79	100.10 0.27%	7,006,783.00 1,088.89	0.06% 7,842.21	NR / AAA AAA	3.46 1.23
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 13,249,791.71	100.01 0.26%	13,251,841.75 993.75	0.12% 2,050.04	Aaa / NR AAA	3.73 1.48
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 22,498,367.61	100.00 0.30%	22,499,955.00 3,000.00	0.21% 1,587.39	Aaa / AAA NR	4.04 1.73
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 7,248,811.65	100.15 0.28%	7,260,809.75 1,147.92	0.07% 11,998.10	NR / AAA AAA	4.05 1.43
47788UAC6	John Deere Owner Trust 2021-A A3 0.360% Due 09/15/2025	4,000,000.00	03/10/2021 0.37%	3,999,231.20 3,999,315.39	100.09 0.32%	4,003,460.04 640.00	0.04% 4,144.65	Aaa / NR AAA	4.13 2.05
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.380% Due 09/15/2025	11,000,000.00	04/28/2021 0.38%	10,998,842.80 10,998,941.57	100.06 0.35%	11,006,589.11 1,857.78	0.10% 7,647.54	NR / AAA AAA	4.13 1.90
47789QAC4	John Deere Owner Trust 2021-B A3 0.520% Due 03/16/2026	7,000,000.00	07/13/2021 0.52%	6,999,375.60 6,999,380.75	100.22 0.44%	7,015,050.00 1,011.11	0.06% 15,669.25	Aaa / NR AAA	4.63 2.57
TOTAL ABS		443,515,298.92	1.29%	444,857,573.81 443,862,013.44	0.21%	446,066,558.40 258,112.88	4.07% 2,204,544.96	Aaa / AAA Aaa	2.63 0.76

Agency									
3137EAEC9	FHLMC Note 1.125% Due 08/12/2021	20,000,000.00	10/05/2016 1.37%	19,767,000.00 19,998,553.61	100.03 0.15%	20,005,940.00 105,625.00	0.18% 7,386.39	Aaa / AA+ AAA	0.03 0.03
3135G0N82	FNMA Note 1.250% Due 08/17/2021	35,000,000.00	09/21/2016 1.36%	34,822,900.00 34,998,417.87	100.05 0.12%	35,017,500.00 199,305.56	0.32% 19,082.13	Aaa / AA+ AAA	0.05 0.04
3135G0Q89	FNMA Note 1.375% Due 10/07/2021	35,000,000.00	11/08/2016 1.44%	34,885,550.00 34,995,725.67	100.24 0.07%	35,083,650.00 152,395.83	0.32% 87,924.33	Aaa / AA+ AAA	0.19 0.18
313378CR0	FHLB Note 2.250% Due 03/11/2022	25,000,000.00	03/27/2017 2.02%	25,267,500.00 25,032,809.39	101.33 0.07%	25,333,675.00 218,750.00	0.23% 300,865.61	Aaa / AA+ NR	0.61 0.61
313378WG2	FHLB Note 2.500% Due 03/11/2022	18,290,000.00	04/05/2019 2.34%	18,370,110.20 18,306,605.48	101.48 0.08%	18,560,033.56 177,819.44	0.17% 253,428.08	Aaa / AA+ NR	0.61 0.60
3135G0V59	FNMA Note 2.250% Due 04/12/2022	50,000,000.00	04/12/2019 2.36%	49,836,000.00 49,961,992.70	101.51 0.09%	50,753,500.00 340,625.00	0.47% 791,507.30	Aaa / AA+ AAA	0.70 0.69
3133EKZY5	FFCB Note 1.550% Due 06/01/2022	54,425,000.00	09/26/2019 1.61%	54,345,079.70 54,400,183.07	101.25 0.05%	55,106,455.43 140,597.91	0.50% 706,272.36	Aaa / AA+ AAA	0.84 0.83
3130A5P45	FHLB Note 2.375% Due 06/10/2022	10,000,000.00	04/08/2019 2.34%	10,009,900.00 10,002,673.60	101.95 0.11%	10,194,550.00 33,645.83	0.09% 191,876.40	Aaa / AA+ AAA	0.86 0.85

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3133ELDK7	FFCB Note 1.630% Due 06/15/2022	40,000,000.00	12/16/2019 1.63%	39,998,000.00 39,999,302.63	101.38 0.05%	40,551,120.00 83,311.11	0.37% 551,817.37	Aaa / AA+ AAA	0.87 0.87
313380GJ0	FHLB Note 2.000% Due 09/09/2022	25,000,000.00	10/24/2019 1.62%	25,262,375.00 25,100,855.85	102.11 0.09%	25,527,950.00 197,222.22	0.23% 427,094.15	Aaa / AA+ NR	1.11 1.09
3133EKY91	FFCB Note 1.375% Due 10/11/2022	10,000,000.00	10/11/2019 1.41%	9,988,700.00 9,995,504.74	101.52 0.10%	10,152,460.00 42,013.89	0.09% 156,955.26	Aaa / AA+ AAA	1.20 1.18
3133EKUA2	FFCB Note 1.850% Due 02/01/2023	70,000,000.00	Various 1.84%	70,015,800.00 70,006,628.51	102.56 0.14%	71,795,150.00 647,500.00	0.66% 1,788,521.49	Aaa / AA+ AAA	1.51 1.47
3130ADRG9	FHLB Note 2.750% Due 03/10/2023	39,195,000.00	04/04/2019 2.33%	39,808,401.75 39,445,315.76	104.19 0.14%	40,837,388.09 422,162.81	0.38% 1,392,072.33	Aaa / AA+ NR	1.61 1.57
3133834G3	FHLB Note 2.125% Due 06/09/2023	48,500,000.00	06/28/2019 1.83%	49,049,505.00 48,757,985.36	103.61 0.17%	50,251,917.00 148,868.06	0.46% 1,493,931.64	Aaa / AA+ NR	1.86 1.82
3133EEW71	FFCB Note 2.520% Due 06/15/2023	11,008,000.00	07/03/2019 1.82%	11,300,702.72 11,146,541.90	104.36 0.19%	11,487,728.64 35,445.76	0.11% 341,186.74	Aaa / AA+ AAA	1.87 1.83
3133EKS7	FFCB Note 1.770% Due 06/26/2023	35,675,000.00	Various 1.82%	35,608,544.50 35,643,414.01	103.00 0.19%	36,745,642.43 61,390.73	0.34% 1,102,228.42	Aaa / AA+ AAA	1.90 1.88
3137EAES4	FHLMC Note 0.250% Due 06/26/2023	100,000,000.00	08/27/2020 0.28%	99,910,500.00 99,939,871.25	100.13 0.18%	100,133,200.00 24,305.56	0.91% 193,328.75	Aaa / AA+ AAA	1.90 1.90
3137EAEV7	FHLMC Note 0.250% Due 08/24/2023	90,000,000.00	Various 0.28%	89,909,200.00 89,937,541.65	100.09 0.20%	90,083,610.00 98,125.00	0.82% 146,068.35	Aaa / AA+ AAA	2.07 2.06
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	100.01 0.18%	24,467,593.29 36,045.10	0.22% 2,593.29	Aaa / AA+ AAA	2.07 0.89
3137EAEW5	FHLMC Note 0.250% Due 09/08/2023	65,000,000.00	09/04/2020 0.26%	64,978,550.00 64,985,010.37	100.03 0.23%	65,020,670.00 64,548.61	0.59% 35,659.63	Aaa / AA+ AAA	2.11 2.09
3135G0U43	FNMA Note 2.875% Due 09/12/2023	35,000,000.00	Various 2.00%	36,232,250.00 35,614,606.34	105.63 0.20%	36,970,815.00 388,524.30	0.34% 1,356,208.66	Aaa / AA+ AAA	2.12 2.04
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	99.99 0.30%	24,998,000.00 25,625.00	0.23% (2,000.00)	Aaa / NR AAA	2.16 1.02
3133EMBS0	FFCB Note 0.200% Due 10/02/2023	25,000,000.00	10/02/2020 0.24%	24,968,750.00 24,977,397.26	99.97 0.21%	24,992,975.00 16,527.78	0.23% 15,577.74	Aaa / AA+ AAA	2.17 2.16
3133EKUB0	FFCB Note 1.880% Due 11/01/2023	50,000,000.00	07/03/2019 1.88%	50,006,500.00 50,003,377.37	103.66 0.25%	51,830,100.00 235,000.00	0.48% 1,826,722.63	Aaa / AA+ AAA	2.25 2.20
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 24,992,276.05	100.01 0.30%	25,001,750.00 14,888.89	0.23% 9,473.95	Aaa / NR AAA	2.32 0.89
3135G06H1	FNMA Note 0.250% Due 11/27/2023	25,000,000.00	11/25/2020 0.29%	24,971,500.00 24,977,969.01	100.02 0.24%	25,005,900.00 11,111.11	0.23% 27,930.99	Aaa / AA+ AAA	2.33 2.31

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3137EAF2	FHLMC Note 0.250% Due 12/04/2023	25,000,000.00	12/02/2020	24,975,250.00	100.09	25,022,575.00	0.23%	Aaa / AA+	2.35
			0.28%	24,980,674.66	0.21%	9,895.83	41,900.34	AAA	2.33
3130AFW94	FHLB Note 2.500% Due 02/13/2024	15,000,000.00	02/15/2019	14,946,900.00	105.85	15,877,380.00	0.15%	Aaa / AA+	2.54
			2.58%	14,973,042.43	0.18%	175,000.00	904,337.57	AAA	2.44
3133EKM1	FFCB Note 2.230% Due 02/23/2024	50,000,000.00	07/08/2019	50,629,500.00	104.89	52,446,600.00	0.48%	Aaa / AA+	2.57
			1.94%	50,348,439.98	0.31%	489,361.11	2,098,160.02	AAA	2.48
3136G4G80	FNMA Callable Note Qtrly 8/26/2022 0.375% Due 02/26/2024	15,455,000.00	08/27/2020	15,455,000.00	100.24	15,491,643.81	0.14%	Aaa / AA+	2.58
			0.38%	15,455,000.00	0.15%	24,953.39	36,643.81	AAA	1.07
3134GWE44	FHLMC Callable Note Qtrly 9/8/2022 0.375% Due 03/08/2024	50,000,000.00	09/08/2020	50,000,000.00	100.23	50,116,450.00	0.46%	Aaa / NR	2.61
			0.38%	50,000,000.00	0.16%	74,479.17	116,450.00	AAA	1.10
3133EKQU3	FFCB Note 1.950% Due 06/13/2024	120,350,000.00	Various	120,672,926.30	104.54	125,809,557.40	1.15%	Aaa / AA+	2.87
			1.89%	120,536,606.34	0.36%	312,910.00	5,272,951.06	AAA	2.79
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	100.15	50,073,400.00	0.46%	Aaa / AA+	3.04
			0.42%	49,981,057.49	0.27%	96,236.11	92,342.51	AAA	1.64
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	99.95	24,987,300.00	0.23%	Aaa / AA+	3.10
			0.48%	25,000,000.00	0.50%	49,333.33	(12,700.00)	AAA	1.08
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	66,555,000.00	Various	70,171,868.25	107.69	71,674,077.83	0.66%	Aaa / AA+	3.12
			1.70%	68,877,274.16	0.39%	733,491.56	2,796,803.67	AAA	2.97
3133EKP75	FFCB Note 1.600% Due 09/17/2024	25,000,000.00	09/17/2019	24,906,620.00	103.71	25,927,725.00	0.24%	Aaa / AA+	3.13
			1.68%	24,941,580.00	0.40%	148,888.89	986,145.00	AAA	3.04
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	100.02	25,005,425.00	0.23%	Aaa / NR	3.17
			0.35%	25,000,000.00	0.33%	29,409.72	5,425.00	AAA	1.97
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	100.02	25,005,825.00	0.23%	Aaa / NR	3.17
			0.38%	25,000,000.00	0.35%	31,510.42	5,825.00	AAA	1.82
3134GXD24	FNMA Callable Note Qtrly 11/25/2022 0.450% Due 11/25/2024	50,000,000.00	11/25/2020	50,000,000.00	100.14	50,069,400.00	0.46%	Aaa / NR	3.32
			0.45%	50,000,000.00	0.34%	41,250.00	69,400.00	AAA	1.95
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	100.13	50,063,750.00	0.46%	Aaa / NR	3.34
			0.48%	50,000,000.00	0.36%	99,333.33	63,750.00	AAA	1.78
3135G0X24	FNMA Note 1.625% Due 01/07/2025	50,000,000.00	01/10/2020	49,840,500.00	104.11	52,054,500.00	0.48%	Aaa / AA+	3.44
			1.69%	49,890,256.30	0.42%	54,166.67	2,164,243.70	AAA	3.34
3133EMVS8	FFCB Callable Note Cont 4/14/2023 0.690% Due 04/14/2025	25,000,000.00	04/14/2021	25,000,000.00	100.63	25,158,150.00	0.23%	Aaa / AA+	3.71
			0.69%	25,000,000.00	0.32%	51,270.83	158,150.00	AAA	2.53
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	100.00	24,999,775.00	0.23%	Aaa / NR	3.80
			0.75%	25,000,000.00	0.73%	37,500.00	(225.00)	AAA	1.11
3134GVB31	FHLMC Callable Note Qtrly 5/28/2021 0.750% Due 05/28/2025	75,000,000.00	Various	74,995,000.00	100.00	74,998,275.00	0.69%	Aaa / NR	3.83
			0.75%	74,996,166.94	0.74%	98,437.50	2,108.06	AAA	1.09

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3136G4WV1	FNMA Callable Note Qtrly 6/16/2022 0.750% Due 06/16/2025	50,000,000.00	06/16/2020 0.75%	50,000,000.00 50,000,000.00	100.32 0.38%	50,159,800.00 46,875.00	0.46% 159,800.00	Aaa / AA+ AAA	3.88 1.80
3136G4YU1	FNMA Callable Note Qtrly 7/15/2021 0.730% Due 07/15/2025	30,000,000.00	07/15/2020 0.73%	30,000,000.00 30,000,000.00	99.99 0.73%	29,996,760.00 9,733.33	0.27% (3,240.00)	Aaa / AA+ AAA	3.96 1.46
3136G4A37	FNMA Callable Note Qtrly 1/28/2022 0.670% Due 07/28/2025	20,000,000.00	07/28/2020 0.67%	20,000,000.00 20,000,000.00	99.97 0.68%	19,994,920.00 1,116.67	0.18% (5,080.00)	Aaa / AA+ AAA	3.99 1.90
3136G4D75	FNMA Callable Note Qtrly 7/29/2022 0.600% Due 07/29/2025	50,000,000.00	07/29/2020 0.60%	50,000,000.00 50,000,000.00	100.00 0.60%	50,000,250.00 1,666.66	0.46% 250.00	Aaa / NR AAA	4.00 2.37
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	99.95 0.71%	24,987,025.00 86,041.67	0.23% (12,975.00)	Aaa / AA+ AAA	4.01 1.67
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	99.92 0.59%	24,979,000.00 66,895.83	0.23% (21,000.00)	Aaa / AA+ AAA	4.04 2.45
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	99.90 0.57%	24,975,600.00 61,875.00	0.23% (24,400.00)	Aaa / AA+ AAA	4.05 2.51
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	99.98 0.56%	24,993,825.00 59,201.39	0.23% (6,175.00)	Aaa / AA+ AAA	4.07 2.59
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	99.86 0.69%	24,964,450.00 69,513.89	0.23% (35,550.00)	Aaa / AA+ AAA	4.08 1.82
3130AK5E2	FHLB Note 0.375% Due 09/04/2025	5,000,000.00	09/11/2020 0.44%	4,985,000.00 4,987,671.80	99.29 0.55%	4,964,275.00 7,656.25	0.05% (23,396.80)	Aaa / AA+ AAA	4.10 4.05
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	99.68 0.58%	39,871,160.00 71,666.67	0.36% (128,840.00)	Aaa / AA+ AAA	4.15 3.02
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	10,000,000.00	11/04/2020 0.51%	9,936,300.00 9,945,940.70	99.12 0.59%	9,911,850.00 13,333.33	0.09% (34,090.70)	Aaa / AA+ AAA	4.15 4.10
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	99.86 0.58%	38,347,353.60 70,986.67	0.35% (52,646.40)	Aaa / AA+ AAA	4.17 2.65
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	99.71 0.67%	25,924,158.00 45,933.33	0.24% (75,842.00)	Aaa / NR AAA	4.21 1.99
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	99.67 0.66%	24,916,500.00 40,680.56	0.23% (83,500.00)	Aaa / AA+ AAA	4.22 2.47
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	99.67 0.61%	24,917,850.00 1,104.17	0.23% (82,150.00)	Aaa / NR AAA	4.25 2.74
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	99.69 0.67%	24,922,325.00 38,333.33	0.23% (77,675.00)	Aaa / AA+ AAA	4.25 2.26
3133EMFS6	FFCB Note 0.460% Due 11/03/2025	16,450,000.00	11/04/2020 0.53%	16,391,602.50 16,400,242.13	99.40 0.60%	16,350,855.85 18,497.11	0.15% (49,386.28)	Aaa / AA+ AAA	4.26 4.20

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3135G06G3	FNMA Note 0.500% Due 11/07/2025	23,000,000.00	11/12/2020 0.57%	22,917,660.00 22,929,506.83	99.52 0.61%	22,890,152.00 26,833.33	0.21% (39,354.83)	Aaa / AA+ AAA	4.27 4.21
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	99.94 0.58%	49,969,200.00 58,583.33	0.46% (30,800.00)	Aaa / AA+ AAA	4.30 2.93
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	99.75 0.71%	24,938,500.00 29,340.28	0.23% (61,500.00)	Aaa / NR AAA	4.33 2.05
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	99.69 0.69%	24,921,350.00 25,833.33	0.23% (78,650.00)	Aaa / NR AAA	4.34 2.18
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	99.71 0.72%	24,928,625.00 23,020.83	0.23% (71,375.00)	Aaa / AA+ AAA	4.36 2.13
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	99.73 0.71%	74,796,150.00 59,583.33	0.68% (203,850.00)	Aaa / AA+ AAA	4.38 2.30
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	99.38 0.65%	24,844,600.00 6,020.83	0.23% (155,400.00)	Aaa / AA+ NR	4.46 2.83
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	99.47 0.67%	24,866,825.00 6,111.11	0.23% (133,175.00)	Aaa / AA+ NR	4.46 2.52
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	99.61 0.71%	24,902,875.00 3,906.25	0.23% (97,125.00)	Aaa / AA+ NR	4.48 2.22
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	99.75 0.76%	24,937,875.00 1,458.33	0.23% (62,125.00)	Aaa / AA+ NR	4.50 1.98
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	99.72 0.61%	49,862,300.00 2,291.67	0.46% (137,700.00)	Aaa / AA+ NR	4.50 2.54
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	99.56 0.72%	24,889,025.00 68,142.36	0.23% (110,975.00)	Aaa / AA+ NR	4.57 2.19
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	99.81 0.79%	49,906,950.00 163,541.67	0.46% (93,050.00)	NR / AA+ NR	4.57 1.98
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	99.56 0.73%	49,781,750.00 135,625.00	0.46% (218,250.00)	Aaa / AA+ NR	4.58 2.17
3133EMSU7	FFCB Callable Note Cont 3/9/2023 0.800% Due 03/09/2026	25,000,000.00	03/09/2021 0.80%	25,000,000.00 25,000,000.00	100.35 0.58%	25,086,750.00 78,888.89	0.23% 86,750.00	Aaa / AA+ AAA	4.61 3.16
3130ALYT5	FHLB Callable Note Qtrly 10/29/2021 1.100% Due 04/29/2026	25,000,000.00	04/29/2021 1.10%	25,000,000.00 25,000,000.00	100.15 0.47%	25,038,150.00 70,277.78	0.23% 38,150.00	Aaa / AA+ NR	4.75 1.24
3130AMME9	FHLB Callable Note Qtrly 11/26/2021 1.000% Due 05/26/2026	4,600,000.00	05/26/2021 1.00%	4,600,000.00 4,600,000.00	100.08 0.76%	4,603,546.60 8,305.56	0.04% 3,546.60	Aaa / AA+ NR	4.82 1.55
3133EMB76	FFCB Callable Note Cont 11/26/2021 0.950% Due 05/26/2026	20,000,000.00	05/26/2021 0.97%	19,980,000.00 19,980,733.84	99.99 0.95%	19,997,740.00 34,305.56	0.18% 17,006.16	Aaa / AA+ AAA	4.82 1.82

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3130AMSA1	FHLB Callabe Note 4x 06/24/2026 0.915% Due 06/24/2026	25,000,000.00	06/24/2021 0.92%	25,000,000.00 25,000,000.00	100.24 0.65%	25,059,800.00 23,510.42	0.23% 59,800.00	Aaa / AA+ AAA	4.90 2.38
3130AMU75	FHLB Callable Note Monthly 07/26/21 1.000% Due 06/26/2026	50,000,000.00	06/30/2021 1.00%	50,000,000.00 50,000,000.00	99.94 1.01%	49,968,250.00 43,055.56	0.46% (31,750.00)	Aaa / AA+ NR	4.91 1.21
3130AMYJ5	FHLB Callable Note Qtrly 06/30/2022 1.000% Due 06/30/2026	25,000,000.00	06/30/2021 1.00%	25,000,000.00 25,000,000.00	100.36 0.61%	25,089,425.00 21,527.78	0.23% 89,425.00	Aaa / AA+ NR	4.92 2.27
3130AN4U1	FHLB Callable Note Annual 7/22/2022 1.000% Due 07/22/2026	25,000,000.00	07/22/2021 1.00%	25,000,000.00 25,000,000.00	100.42 0.57%	25,104,025.00 6,250.00	0.23% 104,025.00	Aaa / AA+ NR	4.98 2.33
3130ANCM0	FHLB Callable Note Qrty 07/29/2022 0.950% Due 07/29/2026	25,000,000.00	07/14/2021 0.92%	25,000,000.00 25,000,000.00	100.25 0.70%	25,062,850.00 1,319.44	0.23% 62,850.00	Aaa / AA+ NR	5.00 2.46
TOTAL Agency		2,967,368,000.00	0.97%	2,970,909,753.05	0.42%	2,997,315,753.53 8,087,651.86	27.43% 26,406,000.48	Aaa / AA+ Aaa	3.09 1.97
Cash									
90JPMC\$03	JP Morgan Chase Bank Deposit	323,082,804.71	Various 0.10%	323,082,804.71 323,082,804.71	1.00 0.10%	323,082,804.71 0.00	2.95% 0.00	NR / NR NR	0.00 0.00
TOTAL Cash		323,082,804.71	0.10%	323,082,804.71	0.10%	323,082,804.71 0.00	2.95% 0.00	NR / NR NR	0.00 0.00
Commercial Paper									
46640PV26	JP Morgan Discount CP 0.290% Due 08/02/2021	70,000,000.00	12/01/2020 0.26%	69,876,644.44 69,999,494.45	100.00 0.26%	69,999,494.45 0.00	0.64% 0.00	P-1 / A-1 F-1+	0.01 0.01
09659JV26	BNP Paribas Discount CP 0.018% Due 08/02/2021	75,000,000.00	02/03/2021 0.18%	74,932,500.00 74,999,625.00	100.00 0.18%	74,999,625.00 0.00	0.68% 0.00	P-1 / A-1 F-1+	0.01 0.01
09659BV23	BNP Paribas Discount CP 0.170% Due 08/02/2021	75,000,000.00	Various 0.17%	74,938,138.89 74,999,645.83	100.00 0.17%	74,999,645.83 0.00	0.68% 0.00	P-1 / A-1 F-1+	0.01 0.01
21687AV26	Rabobank Nederland NV NY Discount CP 0.140% Due 08/02/2021	50,000,000.00	04/07/2021 0.14%	49,977,250.00 49,999,805.56	100.00 0.14%	49,999,805.56 0.00	0.46% 0.00	P-1 / A-1 NR	0.01 0.01
09659BV31	BNP Paribas Discount CP 0.170% Due 08/03/2021	25,000,000.00	02/08/2021 0.17%	24,979,222.22 24,999,763.89	100.00 0.17%	24,999,763.89 0.00	0.23% 0.00	P-1 / A-1 F-1+	0.01 0.01
21687AV34	Rabobank Nederland NV NY Discount CP 0.130% Due 08/03/2021	20,000,000.00	04/07/2021 0.13%	19,991,477.78 19,999,855.56	100.00 0.13%	19,999,855.56 0.00	0.18% 0.00	P-1 / A-1 NR	0.01 0.01
21687AV42	Rabobank Nederland NV NY Discount CP 0.130% Due 08/04/2021	20,000,000.00	04/07/2021 0.13%	19,991,405.56 19,999,783.33	100.00 0.13%	19,999,783.33 0.00	0.18% 0.00	P-1 / A-1 NR	0.01 0.01

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21687AV59	Rabobank Nederland NV NY Discount CP 0.130% Due 08/05/2021	20,000,000.00	04/07/2021 0.13%	19,991,333.33 19,999,711.11	100.00 0.13%	19,999,711.11 0.00	0.18% 0.00	P-1 / A-1 NR	0.01 0.01
63873JV64	Natixis NY Branch Discount CP 0.130% Due 08/06/2021	50,000,000.00	05/06/2021 0.13%	49,983,388.89 49,999,097.22	100.00 0.13%	49,999,097.22 0.00	0.46% 0.00	P-1 / A-1 F-1	0.02 0.02
09659JV91	BNP Paribas Discount CP 0.170% Due 08/09/2021	25,000,000.00	02/11/2021 0.17%	24,978,868.06 24,999,055.56	100.00 0.17%	24,999,055.56 0.00	0.23% 0.00	P-1 / A-1 F-1+	0.02 0.02
21687AV91	Rabobank Nederland NV NY Discount CP 0.130% Due 08/09/2021	40,000,000.00	04/07/2021 0.13%	39,982,088.89 39,998,844.44	100.00 0.13%	39,998,844.44 0.00	0.37% 0.00	P-1 / A-1 NR	0.02 0.02
09659JVA8	BNP Paribas Discount CP 0.160% Due 08/10/2021	25,000,000.00	02/12/2021 0.16%	24,980,111.11 24,999,000.00	100.00 0.16%	24,999,000.00 0.00	0.23% 0.00	P-1 / A-1 F-1+	0.03 0.03
89233GVX1	Toyota Motor Credit Discount CP 0.130% Due 08/31/2021	50,000,000.00	04/12/2021 0.13%	49,974,541.67 49,994,583.33	99.99 0.13%	49,994,583.33 0.00	0.46% 0.00	P-1 / A-1+ F-1	0.08 0.08
21687AW25	Rabobank Nederland NV NY Discount CP 0.135% Due 09/02/2021	25,000,000.00	04/08/2021 0.14%	24,986,218.75 24,997,000.00	99.99 0.14%	24,997,000.00 0.00	0.23% 0.00	P-1 / A-1 NR	0.09 0.09
21687AW74	Rabobank Nederland NV NY Discount CP 0.135% Due 09/07/2021	30,000,000.00	04/08/2021 0.14%	29,982,900.00 29,995,837.50	99.99 0.14%	29,995,837.50 0.00	0.27% 0.00	P-1 / A-1 NR	0.10 0.10
21687AW82	Rabobank Nederland NV NY Discount CP 0.135% Due 09/08/2021	35,000,000.00	04/08/2021 0.14%	34,979,918.75 34,995,012.50	99.99 0.14%	34,995,012.50 0.00	0.32% 0.00	P-1 / A-1 NR	0.11 0.11
45685QWW5	ING (US) Funding LLC Discount CP 0.190% Due 09/30/2021	50,000,000.00	03/26/2021 0.19%	49,950,389.00 49,984,166.70	99.97 0.19%	49,984,166.70 0.00	0.46% 0.00	P-1 / A-1 NR	0.17 0.17
22533TWW2	Credit Agricole Discount CP 0.130% Due 09/30/2021	75,000,000.00	04/27/2021 0.13%	74,957,750.00 74,983,750.00	99.98 0.13%	74,983,750.00 0.00	0.68% 0.00	P-1 / A-1 F-1+	0.17 0.17
63873JWW6	Natixis NY Branch Discount CP 0.140% Due 09/30/2021	50,000,000.00	05/06/2021 0.14%	49,971,416.67 49,988,333.33	99.98 0.14%	49,988,333.33 0.00	0.46% 0.00	P-1 / A-1 F-1	0.17 0.17
45685QX12	ING (US) Funding LLC Discount CP 0.190% Due 10/01/2021	50,000,000.00	03/29/2021 0.19%	49,950,916.50 49,983,902.72	99.97 0.19%	49,983,902.72 0.00	0.46% 0.00	P-1 / A-1 NR	0.17 0.17
06366GX12	Bank of Montreal Discount CP 0.160% Due 10/01/2021	50,000,000.00	04/07/2021 0.16%	49,960,666.67 49,986,444.45	99.97 0.16%	49,986,444.45 0.00	0.46% 0.00	P-1 / A-1 NR	0.17 0.17
89233GXE1	Toyota Motor Credit Discount CP 0.140% Due 10/14/2021	25,000,000.00	04/26/2021 0.14%	24,983,375.00 24,992,805.56	99.97 0.14%	24,992,805.56 0.00	0.23% 0.00	P-1 / A-1+ F-1	0.21 0.21
09659JXV0	BNP Paribas Discount CP 0.093% Due 10/29/2021	105,000,000.00	Various 0.09%	104,965,854.17 104,975,895.84	99.98 0.09%	104,975,895.84 0.00	0.96% 0.00	P-1 / A-1 F-1+	0.25 0.25
45685QY11	ING (US) Funding LLC Discount CP 0.200% Due 11/01/2021	50,000,000.00	03/29/2021 0.20%	49,939,722.00 49,974,444.35	99.95 0.20%	49,974,444.35 0.00	0.46% 0.00	P-1 / A-1 NR	0.25 0.25
46640PY15	JP Morgan Discount CP 0.190% Due 11/01/2021	50,000,000.00	04/01/2021 0.19%	49,943,527.78 49,975,722.22	99.95 0.19%	49,975,722.22 0.00	0.46% 0.00	P-1 / A-1 F-1+	0.25 0.25

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63873JY38	Natixis NY Branch Discount CP 0.170% Due 11/03/2021	50,000,000.00	05/06/2021 0.17%	49,957,263.89 49,977,805.56	99.96 0.17%	49,977,805.56 0.00	0.46% 0.00	P-1 / A-1 F-1	0.26 0.26
46640PY80	JP Morgan Discount CP 0.190% Due 11/08/2021	50,000,000.00	04/01/2021 0.19%	49,941,680.56 49,973,875.00	99.95 0.19%	49,973,875.00 0.00	0.46% 0.00	P-1 / A-1 F-1+	0.27 0.27
21687AYH0	Rabobank Nederland NV NY Discount CP 0.109% Due 11/17/2021	50,000,000.00	06/21/2021 0.11%	49,977,388.89 49,983,610.74	99.97 0.11%	49,983,610.74 0.00	0.46% 0.00	P-1 / A-1 NR	0.30 0.30
09659BYW4	BNP Paribas Discount CP 0.140% Due 11/30/2021	175,000,000.00	05/19/2021 0.14%	174,867,291.67 174,917,652.78	99.95 0.14%	174,917,652.78 0.00	1.60% 0.00	P-1 / A-1 F-1+	0.33 0.33
09659BZ11	BNP Paribas Discount CP 0.140% Due 12/01/2021	50,000,000.00	05/19/2021 0.14%	49,961,888.89 49,976,277.78	99.95 0.14%	49,976,277.78 0.00	0.46% 0.00	P-1 / A-1 F-1+	0.34 0.34
06366GZF9	Bank of Montreal Discount CP 0.130% Due 12/15/2021	30,000,000.00	06/18/2021 0.13%	29,980,500.00 29,985,266.67	99.95 0.13%	29,985,266.67 0.00	0.27% 0.00	P-1 / A-1 NR	0.38 0.38
21687AZT3	Rabobank Nederland NV NY Discount CP 0.120% Due 12/27/2021	25,000,000.00	06/25/2021 0.12%	24,984,583.33 24,987,666.66	99.95 0.12%	24,987,666.66 0.00	0.23% 0.00	P-1 / A-1 NR	0.41 0.41
21687AZX4	Rabobank Nederland NV NY Discount CP 0.120% Due 12/31/2021	25,000,000.00	06/24/2021 0.12%	24,984,166.67 24,987,333.34	99.95 0.12%	24,987,333.34 0.00	0.23% 0.00	P-1 / A-1 NR	0.42 0.42
89233HA38	Toyota Motor Credit Discount CP 0.120% Due 01/03/2022	100,000,000.00	06/24/2021 0.12%	99,935,666.67 99,948,333.34	99.95 0.12%	99,948,333.34 0.00	0.91% 0.00	P-1 / A-1+ F-1	0.43 0.43
06366HAK3	Bank of Montreal Chicago Discount CP 0.100% Due 01/19/2022	50,000,000.00	06/03/2021 0.10%	49,968,055.56 49,976,250.00	99.95 0.10%	49,976,250.00 0.00	0.46% 0.00	P-1 / A-1 NR	0.47 0.47
06366HAX5	Bank of Montreal Chicago Discount CP 0.140% Due 01/31/2022	200,000,000.00	07/14/2021 0.14%	199,843,666.66 199,857,666.66	99.93 0.14%	199,857,666.66 0.00	1.82% 0.00	P-1 / A-1 NR	0.50 0.50
09659KB17	BNP Paribas Discount CP 0.140% Due 02/01/2022	30,000,000.00	07/16/2021 0.14%	29,976,666.67 29,978,533.34	99.93 0.14%	29,978,533.34 0.00	0.27% 0.00	P-1 / A-1 F-1+	0.51 0.51
45685RBG1	ING (US) Funding LLC Discount CP 0.190% Due 02/16/2022	50,000,000.00	05/21/2021 0.19%	49,928,486.00 49,947,486.03	99.89 0.19%	49,947,486.03 0.00	0.46% 0.00	P-1 / A-1 NR	0.55 0.55
				2,023,456,931.59		2,024,319,338.35	18.48%	P-1 / A-1	0.24
TOTAL Commercial Paper		2,025,000,000.00	0.15%	2,024,319,338.35	0.15%	0.00	0.00	F-1+	0.24
Corporate									
46625HJC5	JP Morgan Chase Note 4.350% Due 08/15/2021	25,000,000.00	09/02/2020 0.23%	25,979,000.00 25,039,498.56	100.14 0.78%	25,034,500.00 501,458.33	0.23% (4,998.56)	A2 / A- AA-	0.04 0.04
02665WBG5	American Honda Finance Note 1.700% Due 09/09/2021	25,000,000.00	09/09/2019 1.98%	24,861,500.00 24,992,610.81	100.15 0.24%	25,038,475.00 167,638.89	0.23% 45,864.19	A3 / A- NR	0.11 0.11

INVESTMENT INVENTORY – MARKET VALUE

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742718EQ8	Procter & Gamble Co Note 1.700% Due 11/03/2021	5,000,000.00	07/02/2019 1.98%	4,968,600.00 4,996,547.84	100.39 0.19%	5,019,320.00 20,777.78	0.05% 22,772.16	Aa3 / AA- NR	0.26 0.26
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 29,999,339.35	100.95 0.20%	30,286,050.00 15,312.50	0.28% 286,710.65	A2 / A+ A+	0.48 0.40
46625HJD3	JP Morgan Chase Note 4.500% Due 01/24/2022	25,907,000.00	Various 1.00%	27,311,063.78 26,339,631.57	102.05 0.23%	26,437,419.92 22,668.63	0.24% 97,788.35	A2 / A- AA-	0.48 0.48
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 49,976,821.10	100.96 0.18%	50,478,350.00 583,333.33	0.47% 501,528.90	Aaa / AAA AAA	0.52 0.43
742718DY2	Procter & Gamble Co Note 2.300% Due 02/06/2022	16,857,000.00	07/02/2019 1.96%	17,000,790.21 16,885,606.68	101.11 0.14%	17,043,674.42 188,470.63	0.16% 158,067.74	Aa3 / AA- NR	0.52 0.51
037833AY6	Apple Inc Note 2.150% Due 02/09/2022	20,000,000.00	04/22/2019 2.62%	19,748,800.00 19,952,900.00	101.00 0.24%	20,199,540.00 205,444.44	0.19% 246,640.00	Aa1 / AA+ NR	0.53 0.52
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 67,306,374.99	101.01 0.20%	67,958,115.98 803,634.16	0.63% 651,740.99	Aa1 / AA+ NR	0.53 0.44
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 24,996,349.91	101.70 0.20%	25,425,900.00 200,590.28	0.23% 429,550.09	A1 / A+ A+	0.70 0.69
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 10,194,301.53	101.36 0.33%	10,295,297.71 51,913.56	0.09% 100,996.18	Aa1 / AA+ NR	0.78 0.69
90331HPC1	US Bank NA Callable Note Cont 4/22/2022 2.650% Due 05/23/2022	79,463,000.00	Various 1.32%	81,163,958.67 80,220,317.63	101.80 0.17%	80,891,824.20 397,756.46	0.74% 671,506.57	A1 / AA- AA-	0.81 0.72
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 24,975,145.29	102.43 0.24%	25,606,575.00 35,000.00	0.23% 631,429.71	A1 / A+ A+	0.95 0.94
742718EU9	Procter & Gamble Co Note 2.150% Due 08/11/2022	50,000,000.00	Various 1.87%	50,403,200.00 50,138,854.26	102.01 0.19%	51,007,250.00 507,638.90	0.47% 868,395.74	Aa3 / AA- NR	1.03 1.01
30231GBB7	Exxon Mobil Corp Note 1.902% Due 08/16/2022	5,000,000.00	08/16/2019 1.90%	5,000,000.00 5,000,000.00	101.76 0.21%	5,087,840.00 43,587.50	0.05% 87,840.00	Aa2 / AA- NR	1.04 1.03
89236TEC5	Toyota Motor Credit Corp Note 2.150% Due 09/08/2022	32,538,000.00	01/15/2020 1.81%	32,820,429.84 32,655,703.44	102.14 0.21%	33,233,499.75 277,883.56	0.31% 577,796.31	A1 / A+ A+	1.11 1.09
037833DL1	Apple Inc Note 1.700% Due 09/11/2022	20,000,000.00	09/11/2019 1.71%	19,996,600.00 19,998,740.51	101.69 0.18%	20,338,340.00 132,222.22	0.19% 339,599.49	Aa1 / AA+ NR	1.12 1.10
037833DC1	Apple Inc Callable Note Cont 8/12/2022 2.100% Due 09/12/2022	10,475,000.00	07/12/2019 2.10%	10,475,000.00 10,475,000.00	101.97 0.19%	10,681,053.73 84,934.79	0.10% 206,053.73	Aa1 / AA+ NR	1.12 1.02
89236TGG4	Toyota Motor Credit Corp Callable Note 1X 9/23/2021 2.100% Due 09/23/2022	25,000,000.00	09/23/2019 2.10%	25,000,000.00 25,000,000.00	100.25 0.37%	25,062,275.00 186,666.67	0.23% 62,275.00	A1 / A+ A+	1.15 0.14

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90331HPF4	US Bank NA Callable Note Cont 12/9/2022 1.950% Due 01/09/2023	35,000,000.00	12/09/2019 1.98%	34,970,600.00 34,986,278.26	102.37 0.20%	35,827,820.00 41,708.33	0.33% 841,541.74	A1 / AA- AA-	1.44 1.34
89233P7F7	Toyota Motor Credit Corp Note 2.625% Due 01/10/2023	13,000,000.00	01/21/2020 1.84%	13,292,370.00 13,142,008.29	103.29 0.34%	13,427,492.00 19,906.25	0.12% 285,483.71	A1 / A+ A+	1.45 1.42
48128BAB7	JP Morgan Chase & Co Callable Note 1X 1/15/2022 2.972% Due 01/15/2023	10,000,000.00	03/17/2020 2.04%	10,166,900.00 10,041,662.63	101.21 0.32%	10,120,830.00 13,208.89	0.09% 79,167.37	A2 / A- AA-	1.46 0.45
46625HRL6	JP Morgan Chase Callable Note Cont 3/18/2023 2.700% Due 05/18/2023	16,848,000.00	05/28/2020 1.02%	17,627,556.96 17,300,203.94	103.76 0.38%	17,481,215.23 92,242.80	0.16% 181,011.29	A2 / A- AA-	1.80 1.60
TOTAL Corporate				628,282,919.49 624,613,896.59	0.24%	631,982,657.94 4,593,998.90	5.81% 7,368,761.35	A1 / AA- AA-	0.80 0.69
Local Gov Investment Pool									
90CAMP\$00	California Asset Mgmt Program CAMP	199,717,151.65	Various 0.05%	199,717,151.65 199,717,151.65	1.00 0.05%	199,717,151.65 0.00	1.82% 0.00	NR / AAA NR	0.00 0.00
TOTAL Local Gov Investment Pool				199,717,151.65 199,717,151.65	0.05%	199,717,151.65 0.00	1.82% 0.00	NR / AAA NR	0.00 0.00
Money Market Fund									
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 0.03%	1,000,000.00 1,000,000.00	1.00 0.03%	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
09248U7\$0	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				4,800,000.00 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									
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	102.65 0.22%	10,264,900.00 89,916.67	0.09% 264,900.00	Aa2 / AA+ AA+	1.55 1.51
20772KNU9	State of Connecticut TE-GO 0.309% Due 06/01/2023	5,000,000.00	06/04/2021 0.31%	5,000,000.00 5,000,000.00	100.01 0.30%	5,000,550.00 2,446.25	0.05% 550.00	Aa3 / A+ AA-	1.84 1.83

INVESTMENT INVENTORY – MARKET VALUE

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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	100.36 0.23%	15,054,600.00 30,750.00	0.14% 54,600.00	Aaa / AAA AAA	2.00 1.99
13063DRJ9	California State TE-GO 2.400% Due 10/01/2023	26,535,000.00	10/24/2019 1.84%	27,096,480.60 26,843,853.38	104.54 0.30%	27,738,362.25 212,280.00	0.26% 894,508.87	Aa2 / AA- AA	2.17 2.11
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	104.00 0.42%	20,800,800.00 185,366.67	0.19% 800,800.00	Aa2 / AA+ AA+	2.55 2.46
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	100.67 0.41%	5,033,250.00 5,416.67	0.05% 33,250.00	Aa3 / AA- NR	2.84 2.80
20772KNV7	State of Connecticut TE-GO 0.508% Due 06/01/2024	6,000,000.00	06/04/2021 0.51%	6,000,000.00 6,000,000.00	100.01 0.50%	6,000,780.00 4,826.00	0.05% 780.00	Aa3 / A+ AA-	2.84 2.81
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	100.28 0.41%	25,071,000.00 63,750.00	0.23% 71,000.00	Aaa / AAA AAA	3.01 2.97
60412AVT7	Minnesota State Taxable- GO 0.500% Due 08/01/2024	15,000,000.00	08/25/2020 0.48%	15,012,150.00 15,009,266.81	100.17 0.44%	15,024,750.00 37,500.00	0.14% 15,483.19	Aa1 / AAA AAA	3.01 2.97
64990FD43	NY State Dorm Auth Tax Rev TE - REV 0.887% Due 03/15/2025	5,000,000.00	06/23/2021 0.89%	5,000,000.00 5,000,000.00	100.36 0.79%	5,017,900.00 4,681.39	0.05% 17,900.00	NR / AA+ AA+	3.62 3.56
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	100.90 0.60%	5,044,750.00 7,000.00	0.05% 44,750.00	Aa3 / AA- NR	3.84 3.76
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	100.14 0.51%	40,055,600.00 36,666.67	0.37% 55,600.00	Aaa / AAA AAA	3.84 3.79
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	100.03 0.54%	10,862,823.60 9,955.00	0.10% 2,823.60	Aaa / AAA AAA	3.84 3.78
20772KNW5	State of Connecticut TE-GO 0.923% Due 06/01/2025	5,000,000.00	06/04/2021 0.92%	5,000,000.00 5,000,000.00	100.68 0.74%	5,033,850.00 7,307.08	0.05% 33,850.00	Aa3 / A+ AA-	3.84 3.76
797646NC6	San Francisco California C&C TE-GO 5.450% Due 06/15/2025	4,605,000.00	03/19/2021 0.95%	5,464,154.85 5,389,276.93	117.63 0.82%	5,416,677.30 32,068.71	0.05% 27,400.37	Aaa / AAA AA+	3.88 3.54
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	100.23 0.60%	25,057,000.00 82,500.00	0.23% 57,000.00	Aaa / AAA AAA	4.01 3.93
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	99.68 0.75%	5,238,078.90 17,604.25	0.05% (16,921.10)	Aa2 / AA+ AA	4.01 3.93
64990FD50	NY State Dorm Auth Tax Rev TE - REV 1.187% Due 03/15/2026	5,000,000.00	06/23/2021 1.19%	5,000,000.00 5,000,000.00	100.72 1.03%	5,035,750.00 6,264.72	0.05% 35,750.00	NR / AA+ AA+	4.62 4.48

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20772KNX3	State of Connecticut TE-GO 1.123% Due 06/01/2026	5,600,000.00	06/04/2021 1.12%	5,600,000.00 5,600,000.00	100.80 0.95%	5,644,632.00 9,957.27	0.05% 44,632.00	Aa3 / A+ AA-	4.84 4.69
				240,287,785.45		242,396,054.05	2.22%	Aa1 / AAA	3.16
TOTAL Municipal Bonds		238,855,000.00	0.92%	239,957,397.12	0.49%	846,257.35	2,438,656.93	Aaa	3.09
Negotiable CD									
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%	100,000,000.00 257,111.11	0.92% 0.00	P-1 / A-1 F-1+	0.01 0.01
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%	50,000,000.00 110,666.67	0.46% 0.00	P-1 / A-1 F-1+	0.01 0.01
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%	75,000,000.00 140,708.33	0.69% 0.00	P-1 / A-1+ F-1+	0.01 0.01
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%	60,000,000.00 158,850.00	0.55% 0.00	P-1 / A-1 F-1+	0.02 0.02
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%	50,000,000.00 126,027.78	0.46% 0.00	P-1 / A-1 F-1+	0.05 0.05
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 57,638.89	0.23% 0.00	P-1 / A-1 F-1+	0.08 0.08
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 46,597.22	0.23% 0.00	P-1 / A-1+ F-1+	0.09 0.09
89114W6N0	Toronto Dominion Yankee CD 0.140% Due 09/01/2021	50,000,000.00	04/07/2021 0.14%	50,000,000.00 50,000,000.00	100.00 0.09%	50,002,200.00 22,555.56	0.46% 2,200.00	P-1 / A-1 F-1+	0.09 0.09
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	100.02 0.08%	65,010,725.00 105,625.00	0.59% 10,725.00	P-1 / A-1 F-1+	0.09 0.09
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 0.08%	50,008,850.00 75,666.67	0.46% 8,850.00	P-1 / A-1 F-1+	0.11 0.11
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%	50,000,000.00 108,680.56	0.46% 0.00	P-1 / A-1 F-1+	0.13 0.13
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 53,819.44	0.23% 0.00	P-1 / A-1+ F-1+	0.14 0.14
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	100.03 0.09%	50,012,800.00 73,333.33	0.46% 12,800.00	P-1 / A-1 F-1+	0.17 0.17
06367CCH8	Bank of Montreal Chicago Yankee CD 0.180% Due 09/30/2021	25,000,000.00	03/08/2021 0.18%	25,000,000.00 25,000,000.00	100.02 0.09%	25,003,825.00 18,250.00	0.23% 3,825.00	P-1 / A-1 F-1+	0.17 0.17
89114W6E0	Toronto Dominion Yankee CD 0.160% Due 10/04/2021	20,000,000.00	04/06/2021 0.16%	20,000,000.00 20,000,000.00	100.01 0.10%	20,002,120.00 10,400.00	0.18% 2,120.00	P-1 / A-1 F-1+	0.18 0.18

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89114W6F7	Toronto Dominion Yankee CD 0.160% Due 10/05/2021	25,000,000.00	04/06/2021 0.16%	25,000,000.00 25,000,000.00	100.01 0.10%	25,002,675.00 13,000.00	0.23% 2,675.00	P-1 / A-1 F-1+	0.18 0.18
89114W6S9	Toronto Dominion Yankee CD 0.140% Due 10/07/2021	25,000,000.00	04/12/2021 0.14%	25,000,000.00 25,000,000.00	100.01 0.10%	25,001,750.00 10,791.67	0.23% 1,750.00	P-1 / A-1 F-1+	0.19 0.19
89114W6G5	Toronto Dominion Yankee CD 0.160% Due 10/08/2021	50,000,000.00	04/06/2021 0.16%	50,000,000.00 50,000,000.00	100.01 0.10%	50,005,500.00 26,000.00	0.46% 5,500.00	P-1 / A-1 F-1+	0.19 0.19
89114W6H3	Toronto Dominion Yankee CD 0.160% Due 10/13/2021	30,000,000.00	04/06/2021 0.16%	30,000,000.00 30,000,000.00	100.01 0.10%	30,003,420.00 15,600.00	0.27% 3,420.00	P-1 / A-1 F-1+	0.20 0.20
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 48,333.33	0.23% 0.00	P-1 / A-1+ F-1+	0.21 0.21
13606CRP1	Canadian Imperial Bank Comm NY Yankee CD 0.170% Due 10/29/2021	50,000,000.00	04/12/2021 0.17%	50,000,000.00 50,000,000.00	100.02 0.11%	50,007,550.00 26,208.33	0.46% 7,550.00	P-1 / A-1 F-1+	0.25 0.25
90275DNP1	UBS Finance Yankee CD 0.180% Due 11/01/2021	25,000,000.00	03/04/2021 0.18%	25,000,000.00 25,000,000.00	100.02 0.09%	25,005,750.00 18,750.00	0.23% 5,750.00	P-1 / A-1 F-1	0.25 0.25
90275DNL0	UBS Finance Yankee CD 0.190% Due 11/30/2021	20,000,000.00	03/02/2021 0.19%	20,000,000.00 20,000,000.00	100.03 0.10%	20,006,000.00 16,044.44	0.18% 6,000.00	P-1 / A-1 F-1+	0.33 0.33
06052TN71	Bank of America Negotiable CD 0.190% Due 01/04/2022	50,000,000.00	04/09/2021 0.19%	50,000,000.00 50,000,000.00	100.03 0.12%	50,014,650.00 29,291.67	0.46% 14,650.00	P-1 / A-1 F-1+	0.43 0.43
13606CRR7	Canadian Imperial Bank Comm NY Yankee CD 0.190% Due 01/07/2022	25,000,000.00	04/12/2021 0.19%	25,000,000.00 25,000,000.00	100.03 0.12%	25,007,350.00 14,645.83	0.23% 7,350.00	P-1 / A-1 F-1+	0.44 0.44
89114WAK1	Toronto Dominion Yankee CD 0.180% Due 01/19/2022	150,000,000.00	05/07/2021 0.18%	150,000,000.00 150,000,000.00	100.02 0.13%	150,037,350.00 64,500.00	1.37% 37,350.00	P-1 / A-1 F-1+	0.47 0.47
13606CTP9	Canadian Imperial Bank Comm NY Yankee CD 0.120% Due 01/19/2022	50,000,000.00	06/01/2021 0.12%	50,000,000.00 50,000,000.00	100.00 0.13%	49,998,050.00 10,166.67	0.46% (1,950.00)	P-1 / A-1 F-1+	0.47 0.47
06366HB14	Bank of Montreal Chicago Yankee CD 0.110% Due 02/01/2022	50,000,000.00	06/04/2021 0.22%	49,963,027.78 49,971,888.89	100.00 0.11%	49,999,500.00 8,861.11	0.46% 27,611.11	P-1 / A-1 F-1+	0.51 0.51
06367CBY2	Bank of Montreal Chicago Yankee CD 0.210% Due 03/01/2022	50,000,000.00	03/02/2021 0.21%	50,000,000.00 50,000,000.00	100.03 0.15%	50,017,450.00 44,333.33	0.46% 17,450.00	P-1 / A-1 F-1+	0.58 0.58
90275DNQ9	UBS Finance Yankee CD 0.220% Due 03/04/2022	25,000,000.00	03/04/2021 0.22%	25,000,000.00 25,000,000.00	100.05 0.14%	25,012,000.00 22,916.67	0.23% 12,000.00	P-1 / A-1 F-1	0.59 0.59
06367CEM5	Bank of Montreal Chicago Yankee CD 0.200% Due 03/04/2022	40,000,000.00	04/22/2021 0.20%	40,000,000.00 40,000,000.00	100.03 0.15%	40,011,520.00 22,444.44	0.37% 11,520.00	P-1 / A-1 F-1+	0.59 0.59
06367CFP7	Bank of Montreal Chicago Yankee CD 0.220% Due 05/17/2022	25,000,000.00	05/21/2021 0.22%	25,000,000.00 25,000,000.00	100.03 0.18%	25,008,650.00 11,000.00	0.23% 8,650.00	P-1 / A-1 F-1+	0.79 0.79
06417MPY5	Bank of Nova Scotia Houston Yankee CD 0.200% Due 05/19/2022	50,000,000.00	05/24/2021 0.20%	50,000,000.00 50,000,000.00	100.02 0.18%	50,008,100.00 19,166.67	0.46% 8,100.00	P-1 / A-1 F-1+	0.80 0.80

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06417MPV1	Bank of Nova Scotia Houston Yankee CD 0.220% Due 05/31/2022	100,000,000.00	05/19/2021 0.22%	100,000,000.00 100,000,000.00	100.03 0.18%	100,029,500.00 45,222.22	0.91% 29,500.00	P-1 / A-1 F-1+	0.83 0.83
89114WBY0	Toronto Dominion Yankee CD 0.180% Due 06/30/2022	75,000,000.00	06/10/2021 0.18%	75,000,000.00 75,000,000.00	99.98 0.20%	74,988,075.00 19,500.00	0.68% (11,925.00)	P-1 / A-1+ F-1+	0.92 0.91
78012UP66	Royal Bank of Canada Yankee CD 0.200% Due 06/30/2022	35,000,000.00	06/29/2021 0.20%	35,000,000.00 35,000,000.00	100.01 0.19%	35,003,535.00 6,416.67	0.32% 3,535.00	P-1 / A-1+ F-1+	0.92 0.91
78012UP90	Royal Bank of Canada Yankee CD 0.200% Due 06/30/2022	40,000,000.00	07/01/2021 0.20%	40,000,000.00 40,000,000.00	100.01 0.19%	40,004,040.00 7,333.33	0.37% 4,040.00	P-1 / A-1+ F-1+	0.92 0.91
13606CTZ7	Canadian Imperial Bank Comm NY Yankee CD 0.160% Due 07/01/2022	50,000,000.00	06/07/2021 0.16%	50,000,000.00 50,000,000.00	99.96 0.20%	49,982,250.00 12,222.22	0.46% (17,750.00)	P-1 / A-1 F-1+	0.92 0.92
06367CG92	Bank of Montreal Chicago Yankee CD 0.180% Due 07/01/2022	50,000,000.00	06/09/2021 0.18%	50,000,000.00 50,000,000.00	99.99 0.19%	49,993,900.00 13,250.00	0.46% (6,100.00)	P-1 / A-1 F-1+	0.92 0.92
78012UP58	Royal Bank of Canada Yankee CD 0.200% Due 07/01/2022	100,000,000.00	06/29/2021 0.20%	100,000,000.00 100,000,000.00	100.01 0.19%	100,010,200.00 18,333.33	0.91% 10,200.00	P-1 / A-1+ F-1+	0.92 0.92
06367CHU4	Bank of Montreal Chicago Yankee CD 0.200% Due 08/01/2022	35,000,000.00	07/07/2021 0.20%	35,000,000.00 35,000,000.00	99.99 0.21%	34,996,045.00 4,861.11	0.32% (3,955.00)	P-1 / A-1 F-1+	1.00 1.00
TOTAL Negotiable CD		1,970,000,000.00	0.21%	1,969,963,027.78 1,969,971,888.89	0.17%	1,970,195,330.00 1,915,123.60	18.00% 223,441.11	Aaa / AA+ Aaa	0.42 0.42
Supranational									
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 50,846,433.16	101.83 0.11%	50,914,650.00 332,986.11	0.47% 68,216.84	Aaa / AAA AAA	1.12 1.11
4581X0DA3	Inter-American Dev Bank Note 2.500% Due 01/18/2023	94,700,000.00	Various 1.90%	96,469,012.00 95,500,590.71	103.44 0.15%	97,953,892.00 85,493.07	0.89% 2,453,301.29	Aaa / AAA NR	1.47 1.44
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 14,790,786.93	103.12 0.21%	15,210,347.50 32,265.63	0.14% 419,560.57	Aaa / AAA AAA	1.88 1.85
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	100.22 0.56%	25,054,150.00 46,041.67	0.23% 54,150.00	Aaa / AAA AAA	2.16 0.16
459058GL1	Intl. Bank Recon & Development Note 3.000% Due 09/27/2023	63,846,000.00	Various 1.86%	66,560,348.76 65,349,160.06	105.81 0.30%	67,553,154.14 659,741.99	0.62% 2,203,994.08	Aaa / AAA NR	2.16 2.08
4581X0CC0	Inter-American Dev Bank Note 3.000% Due 10/04/2023	50,000,000.00	Various 2.13%	51,685,788.30 50,897,507.42	105.88 0.28%	52,942,000.00 487,500.00	0.49% 2,044,492.58	Aaa / NR AAA	2.18 2.10

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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	100.00 0.29%	24,999,250.00 17,118.06	0.23% (750.00)	Aaa / AAA NR	2.27 2.25
4581X0DF2	Inter-American Dev Bank Note 2.625% Due 01/16/2024	84,750,000.00	Various 2.42%	85,504,800.00 85,143,798.09	105.62 0.33%	89,511,509.25 92,695.31	0.82% 4,367,711.16	Aaa / AAA NR	2.46 2.39
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	104.89 0.32%	52,446,200.00 3,180.56	0.48% 2,446,200.00	Aaa / AA AAA	2.50 2.44
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 12,231,854.18	106.80 0.33%	12,675,925.83 158,253.33	0.12% 444,071.65	Aaa / AAA AAA	2.56 2.45
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	105.11 0.34%	52,555,250.00 495,125.00	0.48% 2,555,250.00	Aaa / AAA AAA	2.58 2.49
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 24,978,565.54	105.62 0.35%	26,405,000.00 229,166.67	0.24% 1,426,434.46	Aaa / AAA AAA	2.64 2.54
459056HV2	Intl. Bank Recon & Development Note 1.500% Due 08/28/2024	25,000,000.00	03/19/2021 0.52%	25,832,500.00 25,743,161.76	103.26 0.43%	25,814,750.00 159,375.00	0.24% 71,588.24	Aaa / AAA AAA	3.08 3.00
45950KCR9	International Finance Corp Note 1.375% Due 10/16/2024	25,000,000.00	10/16/2019 1.44%	24,926,750.00 24,953,010.95	102.88 0.47%	25,719,650.00 100,260.42	0.24% 766,639.05	Aaa / AAA NR	3.21 3.13
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	99.88 0.42%	24,969,050.00 23,260.42	0.23% (30,950.00)	Aaa / AAA NR	3.27 3.23
4581X0CM8	Inter-American Dev Bank Note 2.125% Due 01/15/2025	23,093,000.00	02/25/2021 0.54%	24,491,743.01 24,340,607.64	105.39 0.55%	24,337,851.26 21,810.06	0.22% (2,756.38)	Aaa / AAA AAA	3.46 3.34
45950VPR1	International Finance Corp Note 0.350% Due 02/26/2025	25,000,000.00	02/26/2021 0.40%	24,946,250.00 24,951,989.22	99.39 0.52%	24,847,575.00 37,673.61	0.23% (104,414.22)	Aaa / AAA NR	3.58 3.54
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	50,000,000.00	Various 0.69%	49,857,250.00 49,885,926.07	100.18 0.58%	50,089,250.00 85,937.50	0.46% 203,323.93	Aaa / AAA NR	3.73 3.67
45818WDC7	Inter-American Dev Bank Note 0.775% Due 07/09/2025	50,000,000.00	04/09/2021 0.78%	50,000,000.00 50,000,000.00	100.87 0.55%	50,437,100.00 23,680.56	0.46% 437,100.00	NR / NR NR	3.94 3.87
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 24,973,269.72	99.03 0.62%	24,757,250.00 781.25	0.23% (216,019.72)	Aaa / AAA AAA	3.99 3.95
459058JL8	Intl. Bank Recon & Development Note 0.500% Due 10/28/2025	44,000,000.00	Various 0.62%	43,762,370.00 43,785,812.81	99.32 0.66%	43,699,656.00 56,833.34	0.40% (86,156.81)	Aaa / AAA AAA	4.25 4.18
45950VPJ9	International Finance Corp Note 0.580% Due 01/15/2026	19,700,000.00	02/12/2021 0.53%	19,748,068.00 19,743,523.19	99.10 0.79%	19,522,680.30 5,078.22	0.18% (220,842.89)	Aaa / AAA NR	4.46 4.39
45950VPK6	International Finance Corp Note 0.450% Due 02/05/2026	25,000,000.00	02/05/2021 0.53%	24,907,500.00 24,916,466.32	98.49 0.79%	24,621,900.00 55,000.00	0.23% (294,566.32)	NR / NR NR	4.52 4.44

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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 74,988,622.67	99.29 0.76%	74,464,500.00 203,750.00	0.68% (524,122.67)	Aaa / AAA NR	4.56 3.62
45906M2P5	International Bank and Recon Callable Note Annual 6/30/2022 0.875% Due 06/30/2026	25,000,000.00	06/30/2021 0.88%	25,000,000.00 25,000,000.00	99.86 0.90%	24,964,700.00 18,836.81	0.23% (35,300.00)	Aaa / AAA NR	4.92 2.89
TOTAL Supranational		981,708,000.00	1.33%	992,459,935.95 988,021,086.44	0.43%	1,006,467,241.28 3,431,844.59	9.22% 18,446,154.84	Aaa / AAA Aaa	2.92 2.70
US Treasury									
912828T34	US Treasury Note 1.125% Due 09/30/2021	25,000,000.00	10/06/2016 1.25%	24,845,703.13 24,994,913.29	100.17 0.09%	25,043,225.00 94,518.44	0.23% 48,311.71	Aaa / AA+ AAA	0.17 0.17
912828U65	US Treasury Note 1.750% Due 11/30/2021	15,000,000.00	12/09/2016 1.83%	14,944,335.95 14,996,293.15	100.56 0.08%	15,083,490.00 44,467.21	0.14% 87,196.85	Aaa / AA+ AAA	0.33 0.33
9128287C8	US Treasury Note 1.750% Due 07/15/2022	20,000,000.00	11/21/2019 1.57%	20,093,750.00 20,033,738.37	101.59 0.09%	20,317,180.00 16,168.48	0.19% 283,441.63	Aaa / AA+ AAA	0.96 0.95
9128282S8	US Treasury Note 1.625% Due 08/31/2022	10,000,000.00	09/11/2019 1.58%	10,012,500.00 10,004,550.69	101.65 0.10%	10,165,230.00 68,002.72	0.09% 160,679.31	Aaa / AA+ AAA	1.08 1.07
912828P38	US Treasury Note 1.750% Due 01/31/2023	65,000,000.00	Various 2.10%	64,154,882.80 64,669,870.61	102.43 0.13%	66,579,305.00 3,091.04	0.61% 1,909,434.39	Aaa / AA+ AAA	1.50 1.49
912828Q29	US Treasury Note 1.500% Due 03/31/2023	12,000,000.00	09/16/2019 1.75%	11,895,468.76 11,950,889.73	102.23 0.16%	12,267,660.00 60,491.80	0.11% 316,770.27	Aaa / AA+ AAA	1.67 1.64
912828S35	US Treasury Note 1.375% Due 06/30/2023	20,000,000.00	Various 1.62%	19,831,054.70 19,908,486.81	102.29 0.18%	20,457,040.00 23,913.04	0.19% 548,553.19	Aaa / AA+ AAA	1.92 1.89
912828S92	US Treasury Note 1.250% Due 07/31/2023	20,000,000.00	Various 1.46%	19,841,796.88 19,917,977.67	102.12 0.19%	20,424,220.00 679.34	0.19% 506,242.33	Aaa / AA+ AAA	2.00 1.98
912828Y61	US Treasury Note 2.750% Due 07/31/2023	5,000,000.00	10/11/2019 1.58%	5,214,453.10 5,112,553.14	105.11 0.19%	5,255,275.00 373.64	0.05% 142,721.86	Aaa / AA+ AAA	2.00 1.96
912828D1	US Treasury Note 1.375% Due 08/31/2023	40,000,000.00	05/31/2019 1.96%	39,046,875.00 39,533,564.07	102.44 0.20%	40,975,000.00 230,163.04	0.38% 1,441,435.93	Aaa / AA+ AAA	2.08 2.05
912828T91	US Treasury Note 1.625% Due 10/31/2023	25,000,000.00	Various 1.39%	25,234,375.01 25,126,722.61	103.13 0.23%	25,783,200.00 102,666.44	0.24% 656,477.39	Aaa / AA+ AAA	2.25 2.21
9128285Z9	US Treasury Note 2.500% Due 01/31/2024	10,000,000.00	02/01/2019 2.46%	10,016,406.25 10,008,207.62	105.55 0.27%	10,555,470.00 679.35	0.10% 547,262.38	Aaa / AA+ AAA	2.50 2.44

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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
912828W71	US Treasury Note 2.125% Due 03/31/2024	15,000,000.00	04/02/2019	14,913,281.25	104.85	15,727,740.00	0.14%	Aaa / AA+	2.67
			2.25%	14,953,765.84	0.30%	107,120.90	773,974.16	AAA	2.59
912828WJ5	US Treasury Note 2.500% Due 05/15/2024	15,000,000.00	06/11/2019	15,417,187.50	106.10	15,914,655.00	0.15%	Aaa / AA+	2.79
			1.91%	15,235,942.71	0.30%	79,483.70	678,712.29	AAA	2.70
912828XX3	US Treasury Note 2.000% Due 06/30/2024	50,000,000.00	Various	51,432,617.19	104.80	52,402,350.00	0.48%	Aaa / AA+	2.92
			1.08%	51,298,244.48	0.34%	86,956.52	1,104,105.52	AAA	2.84
912828Y87	US Treasury Note 1.750% Due 07/31/2024	10,000,000.00	05/04/2020	10,594,921.88	104.18	10,418,360.00	0.10%	Aaa / AA+	3.00
			0.34%	10,420,554.85	0.35%	475.54	(2,194.85)	AAA	2.93
912828D56	US Treasury Note 2.375% Due 08/15/2024	10,000,000.00	08/29/2019	10,471,484.38	106.09	10,608,590.00	0.10%	Aaa / AA+	3.04
			1.39%	10,288,663.91	0.36%	109,564.92	319,926.09	AAA	2.92
912828Z52	US Treasury Note 1.375% Due 01/31/2025	30,000,000.00	Various	31,051,757.83	103.18	30,955,080.00	0.28%	Aaa / AA+	3.51
			0.65%	30,752,923.54	0.46%	1,120.92	202,156.46	AAA	3.42
912828J27	US Treasury Note 2.000% Due 02/15/2025	20,000,000.00	04/28/2020	21,546,875.00	105.38	21,076,560.00	0.19%	Aaa / AA+	3.55
			0.37%	21,141,195.13	0.47%	184,530.39	(64,635.13)	AAA	3.40
912828ZF0	US Treasury Note 0.500% Due 03/31/2025	15,000,000.00	04/13/2020	15,059,179.70	100.04	15,005,865.00	0.14%	Aaa / AA+	3.67
			0.42%	15,043,674.81	0.49%	25,204.92	(37,809.81)	AAA	3.62
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	15,000,000.00	06/01/2020	15,036,328.13	99.52	14,927,925.00	0.14%	Aaa / AA+	3.75
			0.33%	15,027,701.72	0.50%	14,215.35	(99,776.72)	AAA	3.71
912828ZW3	US Treasury Note 0.250% Due 06/30/2025	175,000,000.00	Various	172,001,953.13	98.88	173,044,900.00	1.58%	Aaa / AA+	3.92
			0.66%	172,226,533.91	0.54%	38,043.49	818,366.09	AAA	3.89
91282CAB7	US Treasury Note 0.250% Due 07/31/2025	50,000,000.00	Various	49,020,507.81	98.80	49,402,350.00	0.45%	Aaa / AA+	4.00
			0.71%	49,096,744.61	0.55%	339.68	305,605.39	AAA	3.97
91282CAM3	US Treasury Note 0.250% Due 09/30/2025	135,000,000.00	Various	132,286,328.14	98.64	133,159,545.00	1.22%	Aaa / AA+	4.17
			0.72%	132,387,696.41	0.58%	113,422.14	771,848.59	AAA	4.13
91282CAT8	US Treasury Note 0.250% Due 10/31/2025	35,000,000.00	05/28/2021	34,362,890.63	98.54	34,488,685.00	0.31%	Aaa / AA+	4.25
			0.67%	34,388,501.09	0.60%	22,112.77	100,183.91	AAA	4.21
91282CAZ4	US Treasury Note 0.375% Due 11/30/2025	30,000,000.00	05/28/2021	29,587,500.00	99.02	29,707,020.00	0.27%	Aaa / AA+	4.34
			0.69%	29,603,779.60	0.60%	19,057.38	103,240.40	AAA	4.29
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	33,000,000.00	01/27/2021	32,971,640.63	98.91	32,641,653.00	0.30%	Aaa / AA+	4.42
			0.39%	32,974,572.73	0.62%	10,760.87	(332,919.73)	AAA	4.37
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	25,000,000.00	04/12/2021	24,424,804.68	98.85	24,711,925.00	0.23%	Aaa / AA+	4.51
			0.86%	24,461,184.55	0.64%	254.76	250,740.45	AAA	4.45
91282CBQ3	US Treasury Note 0.500% Due 02/28/2026	25,000,000.00	04/12/2021	24,554,687.50	99.34	24,835,950.00	0.23%	Aaa / AA+	4.58
			0.87%	24,582,410.26	0.65%	52,309.78	253,539.74	AAA	4.51
91282CBW0	US Treasury Note 0.750% Due 04/30/2026	50,000,000.00	05/26/2021	49,945,312.50	100.40	50,199,200.00	0.46%	Aaa / AA+	4.75
			0.77%	49,947,348.09	0.66%	94,769.02	251,851.91	AAA	4.65

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of July 31, 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
91282CCF6	US Treasury Note 0.750% Due 05/31/2026	50,000,000.00	06/09/2021 0.74%	50,015,625.00 50,015,169.24	100.33 0.68%	50,164,050.00 63,524.59	0.46% 148,880.76	Aaa / AA+ AAA	4.84 4.73
9128286X3	US Treasury Note 2.125% Due 05/31/2026	25,000,000.00	06/09/2021 0.74%	26,694,335.94 26,644,913.92	106.87 0.68%	26,717,775.00 89,993.17	0.24% 72,861.08	Aaa / AA+ AAA	4.84 4.60
				1,076,520,820.40		1,089,016,473.00	9.96%	Aaa / AA+	3.40
TOTAL US Treasury		1,080,000,000.00	1.01%	1,076,749,289.16	0.45%	1,758,475.35	12,267,183.84	Aaa	3.35
				10,876,976,396.75		10,935,359,362.91	100.00%	Aaa / AA+	1.80
TOTAL PORTFOLIO		10,856,572,255.28	0.74%	10,866,004,619.40	0.29%	20,891,464.53	69,354,743.51	Aaa	1.38
TOTAL MARKET VALUE PLUS ACCRUALS						10,956,250,827.44			

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of July 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	07/01/2021	78012UP90	40,000,000.00	Royal Bank of Canada Yankee CD 0.2% Due: 06/30/2022	100.000	0.20%	40,000,000.00	0.00	40,000,000.00	0.00
Purchase	07/01/2021	90CAMP\$00	9,341.82	California Asset Mgmt Program CAMP	1.000	0.05%	9,341.82	0.00	9,341.82	0.00
Purchase	07/07/2021	06367CHU4	35,000,000.00	Bank of Montreal Chicago Yankee CD 0.2% Due: 08/01/2022	100.000	0.20%	35,000,000.00	0.00	35,000,000.00	0.00
Purchase	07/14/2021	06366HAX5	200,000,000.00	Bank of Montreal Chicago Discount CP 0.14% Due: 01/31/2022	99.922	0.14%	199,843,666.66	0.00	199,843,666.66	0.00
Purchase	07/14/2021	3130ANCM0	25,000,000.00	FHLB Callable Note Qrty 07/29/2022 0.95% Due: 07/29/2026	100.000	0.92%	25,000,000.00	0.00	25,000,000.00	0.00
Purchase	07/15/2021	09659JXV0	30,000,000.00	BNP Paribas Discount CP 0.1% Due: 10/29/2021	99.971	0.10%	29,991,166.67	0.00	29,991,166.67	0.00
Purchase	07/16/2021	09659KB17	30,000,000.00	BNP Paribas Discount CP 0.14% Due: 02/01/2022	99.922	0.14%	29,976,666.67	0.00	29,976,666.67	0.00
Purchase	07/21/2021	47789QAB6	13,000,000.00	John Deere Owner Trust 2021-B A2 0.25% Due: 06/17/2024	99.998	0.25%	12,999,706.20	0.00	12,999,706.20	0.00
Purchase	07/21/2021	47789QAC4	7,000,000.00	John Deere Owner Trust 2021-B A3 0.52% Due: 03/16/2026	99.991	0.52%	6,999,375.60	0.00	6,999,375.60	0.00
Purchase	07/22/2021	3130AN4U1	25,000,000.00	FHLB Callable Note Annual 7/22/2022 1% Due: 07/22/2026	100.000	1.00%	25,000,000.00	0.00	25,000,000.00	0.00
Purchase	07/28/2021	21687AUV3	150,000,000.00	Rabobank Nederland NV NY Discount CP 0.08% Due: 07/29/2021	100.000	0.08%	149,999,666.67	0.00	149,999,666.67	0.00
Purchase	07/28/2021	44934KAB0	38,000,000.00	Hyundai Auto Receivables Trust 2021-B A2 0.24% Due: 05/15/2024	99.991	0.25%	37,996,553.40	0.00	37,996,553.40	0.00
Subtotal			593,009,341.82				592,816,143.69	0.00	592,816,143.69	0.00
TOTAL ACQUISITIONS			593,009,341.82				592,816,143.69	0.00	592,816,143.69	0.00

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of July 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Call	07/06/2021	45818WCL8	75,000,000.00	Inter-American Dev Bank Callable Note Qtrly 7/6/2021 2.53% Due: 07/06/2023	100.000	2.53%	75,000,000.00	0.00	75,000,000.00	0.00
Call	07/19/2021	3133EKVQ6	54,000,000.00	FFCB Callable Note Cont 7/19/2021 2.04% Due: 07/19/2024	100.000	2.04%	54,000,000.00	0.00	54,000,000.00	0.00
Call	07/26/2021	46632FRA5	50,000,000.00	JP Morgan Chase Bank NA Callable Note 1X 7/24/2021 2% Due: 10/24/2022	100.000	2.00%	50,000,000.00	0.00	50,000,000.00	0.00
Call	07/30/2021	3130ALZN7	25,000,000.00	FHLB Callable Note Qtrly 7/30/2021 1.15% Due: 04/30/2026	100.000	1.15%	25,000,000.00	71,875.00	25,071,875.00	0.00
Subtotal			204,000,000.00				204,000,000.00	71,875.00	204,071,875.00	0.00
Maturity	07/01/2021	06367BSL4	50,000,000.00	Bank of Montreal Chicago Yankee CD 0.23% Due: 07/01/2021	100.000		50,000,000.00	98,708.35	50,098,708.35	0.00
Maturity	07/01/2021	06367C7L5	25,000,000.00	Bank of Montreal Chicago Yankee CD 0.17% Due: 07/01/2021	100.000		25,000,000.00	19,243.05	25,019,243.05	0.00
Maturity	07/01/2021	09659BU16	80,000,000.00	BNP Paribas Discount CP 0.22% Due: 07/01/2021	99.892		80,000,000.00	0.00	80,000,000.00	0.00
Maturity	07/01/2021	13606CHY3	55,000,000.00	Canadian Imperial Bank Comm NY Yankee CD 0.22% Due: 07/01/2021	100.000		55,000,000.00	85,708.32	55,085,708.32	0.00
Maturity	07/01/2021	13607EU15	35,000,000.00	Canadian Imperial Holdings Discount CP 0.22% Due: 07/01/2021	99.854		35,000,000.00	0.00	35,000,000.00	0.00
Maturity	07/01/2021	4497W0U14	95,000,000.00	ING Funding Discount CP 0.14% Due: 07/01/2021	99.963		95,000,000.00	0.00	95,000,000.00	0.00
Maturity	07/01/2021	78012UXV2	50,000,000.00	Royal Bank of Canada Yankee CD 0.21% Due: 07/01/2021	100.000		50,000,000.00	80,500.00	50,080,500.00	0.00
Maturity	07/01/2021	86565CN21	50,000,000.00	Sumitomo Mitsui Bank NY Yankee CD 0.1% Due: 07/01/2021	100.000		50,000,000.00	8,194.45	50,008,194.45	0.00
Maturity	07/01/2021	86565CN70	40,000,000.00	Sumitomo Mitsui Bank NY Yankee CD 0.1% Due: 07/01/2021	100.000		40,000,000.00	6,444.44	40,006,444.44	0.00

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of July 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Maturity	07/02/2021	06367BSD2	50,000,000.00	Bank of Montreal Chicago Yankee CD 0.23% Due: 07/02/2021	100.000		50,000,000.00	99,347.20	50,099,347.20	0.00
Maturity	07/02/2021	06367BTE9	200,000,000.00	Bank of Montreal Chicago Yankee CD 0.2% Due: 07/02/2021	100.000		200,000,000.00	338,888.80	200,338,888.80	0.00
Maturity	07/02/2021	09659BU24	50,000,000.00	BNP Paribas Discount CP 0.22% Due: 07/02/2021	99.891		50,000,000.00	0.00	50,000,000.00	0.00
Maturity	07/02/2021	09659JU27	100,000,000.00	BNP Paribas Discount CP 0.07% Due: 07/02/2021	99.961		100,000,000.00	0.00	100,000,000.00	0.00
Maturity	07/02/2021	78012UXW0	50,000,000.00	Royal Bank of Canada Yankee CD 0.21% Due: 07/02/2021	100.000		50,000,000.00	80,791.65	50,080,791.65	0.00
Maturity	07/02/2021	89114NRD9	100,000,000.00	Toronto Dominion Bank NY Yankee CD 0.21% Due: 07/02/2021	100.000		100,000,000.00	180,250.00	100,180,250.00	0.00
Maturity	07/02/2021	89114W6B6	75,000,000.00	Toronto Dominion Yankee CD 0.11% Due: 07/02/2021	100.000		75,000,000.00	19,937.48	75,019,937.48	0.00
Maturity	07/06/2021	89233GU61	40,000,000.00	Toyota Motor Credit Discount CP 0.11% Due: 07/06/2021	99.973		40,000,000.00	0.00	40,000,000.00	0.00
Maturity	07/07/2021	89233GU79	60,000,000.00	Toyota Motor Credit Discount CP 0.11% Due: 07/07/2021	99.973		60,000,000.00	0.00	60,000,000.00	0.00
Maturity	07/08/2021	89233GU87	90,000,000.00	Toyota Motor Credit Discount CP 0.11% Due: 07/08/2021	99.972		90,000,000.00	0.00	90,000,000.00	0.00
Maturity	07/09/2021	13606CHT4	25,000,000.00	Canadian Imperial Bank Comm NY Yankee CD 0.23% Due: 07/09/2021	100.000		25,000,000.00	42,965.28	25,042,965.28	0.00
Maturity	07/09/2021	45685QU98	4,500,000.00	ING (US) Funding LLC Discount CP 0.14% Due: 07/09/2021	99.961		4,500,000.00	0.00	4,500,000.00	0.00
Maturity	07/12/2021	02665WBF7	14,338,000.00	American Honda Finance Note 1.65% Due: 07/12/2021	100.000		14,338,000.00	0.00	14,338,000.00	0.00
Maturity	07/14/2021	3130A8QS5	35,000,000.00	FHLB Note 1.125% Due: 07/14/2021	100.000		35,000,000.00	0.00	35,000,000.00	0.00
Maturity	07/20/2021	45950KCJ7	37,500,000.00	International Finance Corp Note 1.125% Due: 07/20/2021	100.000		37,500,000.00	0.00	37,500,000.00	0.00
Maturity	07/29/2021	21687AUV3	150,000,000.00	Rabobank Nederland NV NY Discount CP 0.08% Due: 07/29/2021	100.000		150,000,000.00	0.00	150,000,000.00	0.00
Maturity	07/30/2021	86565CR76	40,000,000.00	Sumitomo Mitsui Bank NY Yankee CD 0.09% Due: 07/30/2021	100.000		40,000,000.00	7,400.00	40,007,400.00	0.00

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of July 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Maturity	07/31/2021	912828WY2	5,000,000.00	US Treasury Note 2.25% Due: 07/31/2021	100.000		5,000,000.00	0.00	5,000,000.00	0.00
Subtotal			1,606,338,000.00				1,606,338,000.00	1,068,379.02	1,607,406,379.02	0.00
TOTAL DISPOSITIONS			1,810,338,000.00				1,810,338,000.00	1,140,254.02	1,811,478,254.02	0.00

CONTACT US



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