



COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

JAN
2022

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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 January 31, 2022

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	Days To Maturity	YTM	Accrued Interest	Unrealized Gain/Loss
ABS	465,737,245	465,777,466	463,318,169	3.45%	99.48	1106	0.83%	160,071	(2,459,297)
Agency	3,202,903,000	3,205,257,883	3,159,044,198	23.60%	98.63	1044	0.99%	8,529,510	(46,213,684)
Bank Deposit	384,642,902	384,642,902	384,642,902	2.87%	100.00	0	0.10%	-	-
Commercial Paper	2,819,700,000	2,817,611,008	2,817,611,008	20.99%	99.93	102	0.23%	-	-
Corporate	599,483,000	601,727,926	599,796,751	4.49%	100.05	511	1.57%	2,556,775	(1,931,175)
Local Gov Investment Pool	199,768,373	199,768,373	199,768,373	1.49%	100.00	0	0.05%	-	-
Money Market Fund FI	4,800,010	4,800,010	4,800,010	0.04%	100.00	0	0.02%	-	-
Municipal Bonds	368,140,000	369,066,941	363,289,549	2.71%	98.68	1004	1.01%	1,137,985	(5,777,392)
Negotiable CD	3,000,000,000	3,000,000,000	2,997,375,045	22.34%	99.91	139	0.25%	2,100,077	(2,624,955)
Supranationals	1,006,708,000	1,011,374,495	1,003,653,579	7.50%	99.70	891	1.27%	3,471,456	(7,720,916)
US Treasury	1,445,000,000	1,436,914,846	1,411,306,223	10.53%	97.67	1226	1.01%	1,922,353	(25,608,623)
Total for January 2022	13,496,882,530	13,496,941,850	13,404,605,808	100%	99.32	580	0.67%	19,878,227	(92,336,042)
Total for December 2021	14,454,343,481	14,452,241,308	14,428,414,435	100.00%	99.82	558	0.63%	22,755,121	(16,195,039)
Change from Prior Month	(957,460,951)	(955,299,458)	(1,023,808,627)		(0.50)	22	0.04%	(2,876,893)	(76,141,003)

Portfolio Effective Duration 1.48

Return Information	Monthly Return	Annualized	Fiscal Year To Date Return	Annualized	Calendar YTD Return	Annualized
Book Value	0.05%	0.65%	0.41%	0.70%	0.05%	0.65%

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 Days to Maturity 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 January 2022 were in compliance with the Investment Policy dated January 1, 2022.

The County Treasurer believes the Treasury Investment Pool contains sufficient cash flow from liquid and maturing securities, bank deposits, and incoming cash to meet the next six months of expected expenditures.

PARTICIPANT CASH BALANCES

County of San Diego Pooled Money Fund

As of January 31, 2022

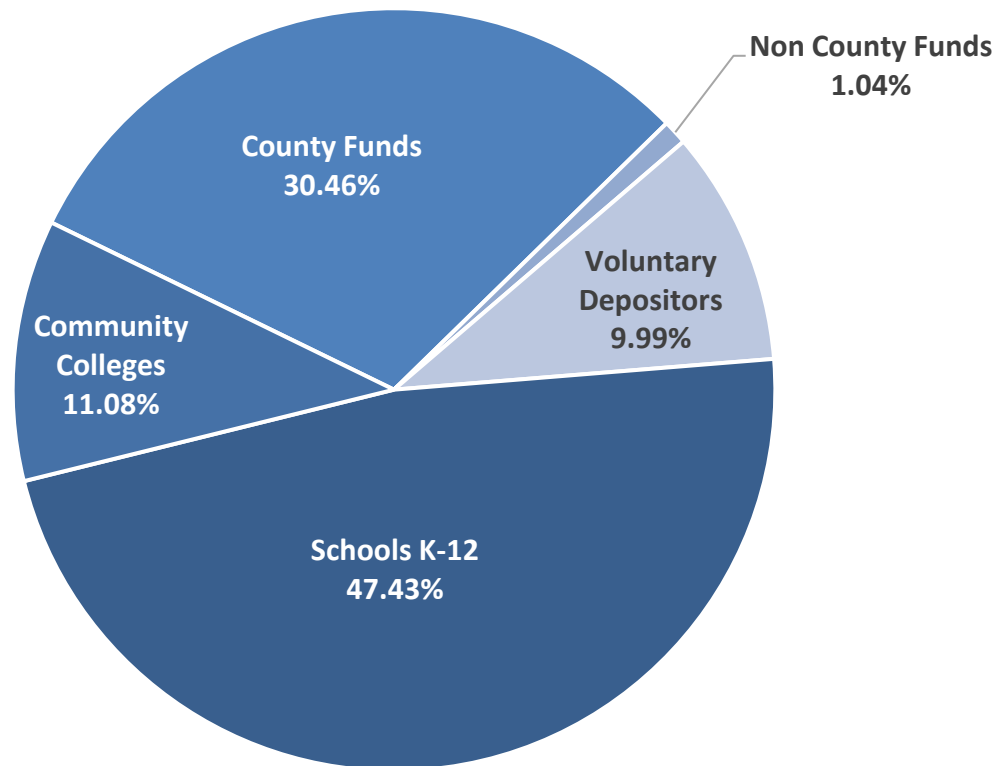
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PARTICIPANT	FMV 11/30/21	FMV 12/31/21	FMV 01/31/22	% of Total	PARTICIPANT	FMV 11/30/21	FMV 12/31/21	FMV 01/31/22	% of Total
COUNTY	2,597,558	3,055,430	1,640,611	12.24%	Lakeside FPD	5,095	8,292	11,577	0.09%
COUNTY - SPECIAL TRUST FUNDS	1,640,706	2,213,686	2,442,482	18.22%	Leucadia Wastewater District	3,003	3,014	3,000	0.02%
NON-COUNTY INVESTMENT FUNDS	139,253	152,088	139,730	1.04%	Lower Sweetwater FPD	487	617	682	0.01%
SCHOOLS - (K THRU 12)	5,194,145	6,218,730	6,357,151	47.43%	Metropolitan Transit System	51,075	45,425	45,168	0.34%
					Mission Resource Conservation District	100	112	114	0.00%
COMMUNITY COLLEGES					North County Transit District	42,999	43,149	42,953	0.32%
San Diego	144,570	204,427	231,981	1.74%	North County Cemetery District	8,108	8,177	8,529	0.06%
Grossmont-Cuyamaca	231,756	227,196	230,569	1.72%	North County Dispatch	5,526	5,388	5,009	0.04%
MiraCosta	288,281	315,536	326,980	2.44%	North County FPD	3,325	3,395	6,790	0.05%
Palomar	218,549	240,797	259,431	1.94%	Otay Water District	56,114	56,310	56,054	0.42%
Southwestern	428,175	437,751	436,851	3.26%	Palomar Health Care District*	0	0	0	0.00%
Total Community Colleges	1,311,331	1,425,706	1,485,812	11.08%	Pomerado Cemetery District	2,051	2,219	2,386	0.02%
FIRST 5 COMMISSION	42,732	42,974	41,905	0.31%	Public Agencies Self-Insurance System	3,490	3,502	3,486	0.03%
SANCAL	0	0	0	0.00%	Ramona Cemetery District	1,093	1,138	1,151	0.01%
SDCERA	7,512	7,625	2,136	0.02%	Rancho Santa Fe FPD	6,052	9,545	12,310	0.09%
					Resource Conservation District of Greater SD*	0	0	0	0.00%
CITIES					Rincon del Diablo Municipal Water District	6,812	6,836	6,805	0.05%
Chula Vista	131,096	81,756	81,508	0.61%	SANDAG	185,916	172,698	142,077	1.06%
Coronado	72,033	82,244	81,858	0.61%	SD County Regional Airport Authority	341,560	546,337	502,102	3.75%
Del Mar	2,764	2,774	2,761	0.02%	San Diego Housing Commission	22,088	22,165	22,064	0.16%
El Cajon	0	0	0	0.00%	San Diego Geographic Information Source	802	670	484	0.00%
Encinitas	1,214	1,218	1,214	0.01%	San Diego Law Library	5,656	5,679	5,596	0.04%
National City	36,259	36,386	36,220	0.27%	San Diego Local Agency Formation Comm	2,071	1,878	1,752	0.01%
Oceanside*	0	0	0	0.00%	San Diego Regional Training Center	947	836	846	0.01%
Solana Beach*	0	0	0	0.00%	San Dieguito River Park	1,145	1,118	1,023	0.01%
Vista	0	0	40,583	0.30%	San Marcos FPD	1	1	1	0.00%
INDEPENDENT AGENCIES					San Miguel Consolidated FPD	15,541	15,642	21,926	0.16%
Air Pollution Control District	78,283	76,497	77,182	0.58%	Santa Fe Irrigation District	4,497	4,513	4,492	0.03%
Alpine FPD	988	2,048	2,816	0.02%	Serra Cooperative Library System	0	0	0	0.00%
Bonita-Sunnyside FPD	4,868	5,522	6,118	0.05%	Upper San Luis Rey Resource Conserv Dist	80	83	84	0.00%
Borrego Springs FPD	812	1,228	1,358	0.01%	Vallecitos Water District	5,523	5,543	5,518	0.04%
Canebrake County Water District	54	55	54	0.00%	Valley Center FPD	1,069	1,413	2,128	0.02%
Deer Springs FPD	13,268	14,434	14,678	0.11%	Valley Center Cemetery District	431	445	450	0.00%
Fallbrook Public Utility District	0	0	0	0.00%	Valley Center Water District	21,510	24,930	26,103	0.19%
Grossmont Healthcare District	2	2	2	0.00%	Vista FPD	4,963	6,226	5,111	0.04%
Julian-Cuyamaca FPD	520	521	519	0.00%	Whispering Palms Community Services District*	0	0	0	0.00%
Lake Cuyamaca Rec & Park District	241	192	133	0.00%	Total Voluntary Participants	1,201,778	1,362,775	1,338,819	9.99%
					Pooled Money Fund Total	\$ 12,084,771	\$ 14,428,415	\$ 13,404,606	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 January 31, 2022

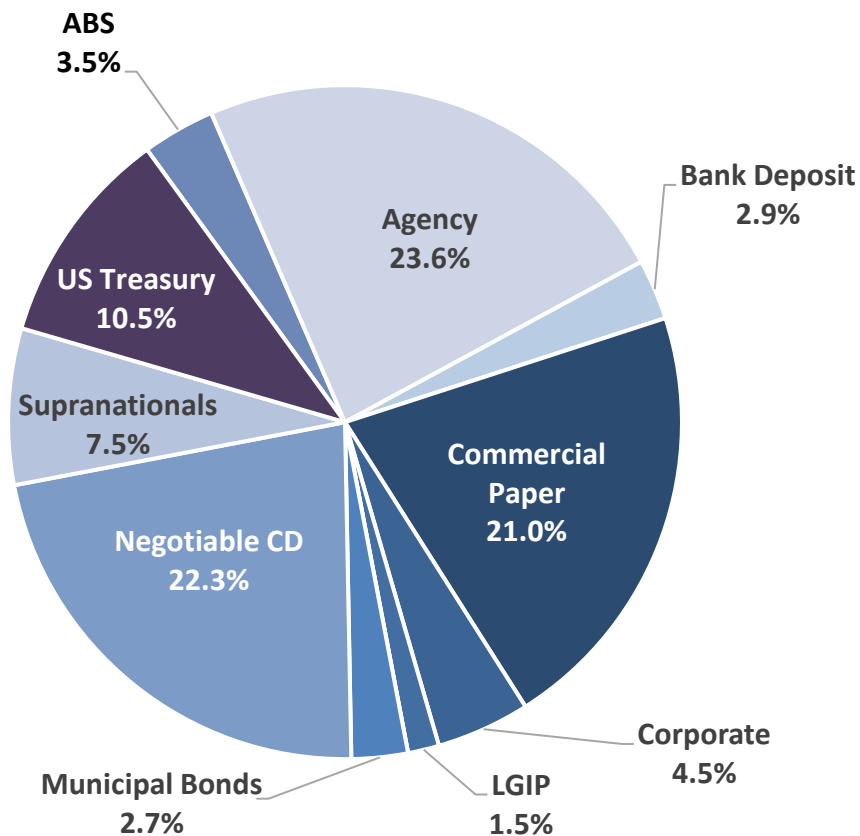


*Totals may not add to 100% due to rounding

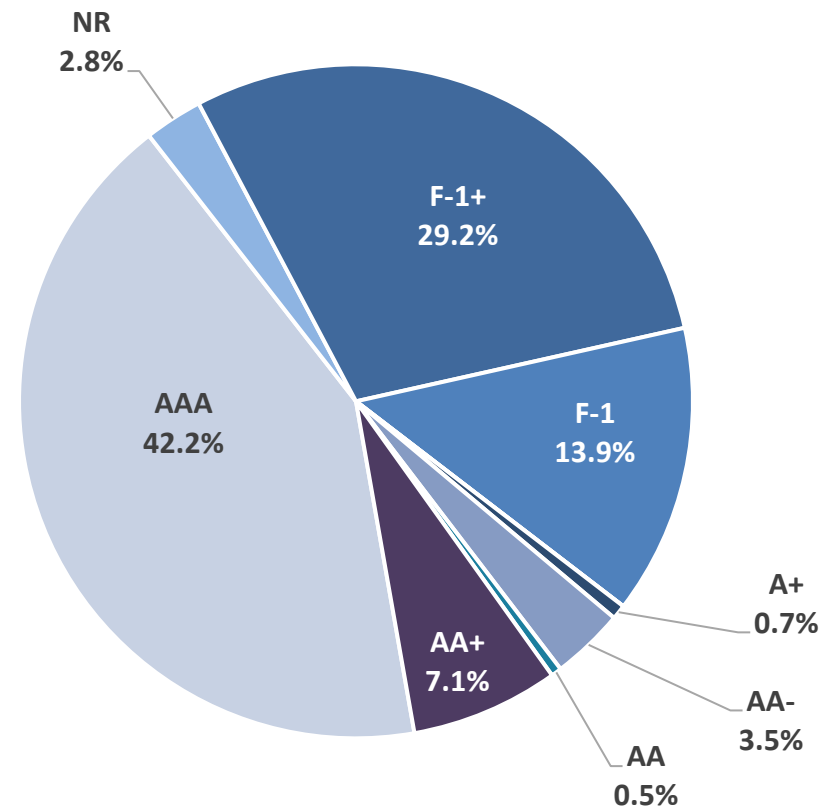
INVESTMENT FUND OVERVIEW

County of San Diego Pooled Money Fund As of January 31, 2022

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 January 31, 2022

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 January 31, 2022

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									
89231AAD3	Toyota Auto Receivables Trust 2018-C A3 3.020% Due 12/15/2022	214,799.75	Various 2.45%	217,531.89 215,485.94	100.11 0.26%	215,029.00 288.31	0.00% (456.94)	Aaa / AAA NR	0.87 0.04
43813KAB8	Honda Auto Receivables Trust 2020-3 A2 0.270% Due 02/21/2023	2,895,606.62	09/29/2020 0.28%	2,895,408.85 2,895,580.06	99.99 0.35%	2,895,328.64 282.32	0.02% (251.42)	NR / AAA AAA	1.06 0.11
89231PAD0	Toyota Auto Receivables Trust 2018-D A3 3.180% Due 03/15/2023	1,430,579.34	11/07/2018 3.21%	1,430,269.91 1,430,500.08	100.31 0.10%	1,435,016.94 2,021.89	0.01% 4,516.86	Aaa / AAA NR	1.12 0.10
43814WAC9	Honda Auto Receivables Trust 2019-1 A3 2.830% Due 03/20/2023	1,842,798.85	02/27/2019 2.85%	1,842,749.47 1,842,785.12	100.56 0.16%	1,853,044.81 1,883.24	0.01% 10,259.69	NR / AAA AAA	1.13 0.21
65478NAD7	Nissan Auto Receivables Trust 2018-C A3 3.220% Due 06/15/2023	1,334,126.71	12/06/2019 2.18%	1,362,112.10 1,344,977.30	100.37 0.54%	1,339,064.31 1,909.28	0.01% (5,912.99)	Aaa / AAA NR	1.37 0.14
43815MAC0	Honda Auto Receivables Trust 2019-2 A3 2.520% Due 06/21/2023	8,845,910.05	05/29/2019 2.54%	8,845,580.09 8,845,797.77	100.61 0.46%	8,899,932.02 6,192.14	0.07% 54,134.25	Aaa / NR AAA	1.39 0.30
89239AAD5	Toyota Auto Receivables Trust 2019-A A3 2.910% Due 07/17/2023	4,974,221.14	02/13/2019 2.94%	4,973,314.83 4,973,923.15	100.64 0.45%	5,006,269.85 6,433.33	0.04% 32,346.70	Aaa / AAA NR	1.46 0.26
43815NAC8	Honda Auto Receivables Trust 2019-3 A3 1.780% Due 08/15/2023	11,163,117.11	08/27/2019 1.79%	11,163,024.45 11,163,098.33	100.48 0.39%	11,216,510.19 8,831.27	0.08% 53,411.86	Aaa / AAA NR	1.54 0.35
65479HAC1	Nissan Auto Receivables Trust 2019-B A3 2.500% Due 11/15/2023	9,915,765.53	05/28/2019 2.53%	9,913,523.58 9,914,869.85	100.73 0.19%	9,988,091.12 11,017.52	0.07% 73,221.27	Aaa / NR AAA	1.79 0.32
36260KAB0	GM Financial Securitized Auto 2020-4 A2 0.260% Due 11/16/2023	1,757,570.23	10/14/2020 0.27%	1,757,441.93 1,757,541.84	99.99 0.34%	1,757,361.08 190.40	0.01% (180.76)	NR / AAA AAA	1.79 0.14
47788UAB8	John Deere Owner Trust 2021-A A2 0.200% Due 12/15/2023	5,946,735.01	03/10/2021 0.21%	5,946,066.00 5,946,422.81	99.83 0.64%	5,936,857.48 528.60	0.04% (9,565.33)	Aaa / NR AAA	1.87 0.38
89233MAD5	Toyota Auto Receivables Owners 2019-D A3 1.920% Due 01/16/2024	8,280,591.37	11/13/2019 1.93%	8,279,993.50 8,280,423.35	100.62 0.47%	8,331,997.28 7,066.10	0.06% 51,573.93	Aaa / AAA NR	1.96 0.43
43813VAC2	Honda Auto Receivables 2019-4 A3 1.830% Due 01/18/2024	13,897,630.32	11/26/2019 1.84%	13,895,153.77 13,896,873.78	100.60 0.60%	13,981,335.75 9,184.02	0.10% 84,461.97	NR / AAA AAA	1.96 0.49
05588CAC6	BMW Vehicle Owner Trust 2019-A A3 1.920% Due 01/25/2024	3,810,291.72	09/18/2019 1.93%	3,809,779.62 3,810,058.86	100.49 0.52%	3,828,802.12 1,219.29	0.03% 18,743.26	NR / AAA AAA	1.98 0.35
44891JAC2	Hyundai Auto Receivables Trust 2019-B A3 1.940% Due 02/15/2024	3,986,769.97	11/06/2019 1.95%	3,986,586.19 3,986,726.16	100.52 0.43%	4,007,560.98 3,437.48	0.03% 20,834.82	NR / AAA AAA	2.04 0.35
44933LAB9	Hyundai Auto Receivables Trust 2021-A A2 0.230% Due 02/15/2024	8,791,093.81	04/28/2021 0.24%	8,790,214.70 8,790,648.04	99.88 0.53%	8,780,931.39 898.65	0.07% (9,716.65)	NR / AAA AAA	2.04 0.38
36257PAD0	GM Financial Securitized Auto 2019-3 A3 2.180% Due 04/16/2024	10,281,192.32	07/10/2020 0.25%	10,529,788.33 10,344,718.81	100.56 0.52%	10,339,239.93 9,338.75	0.08% (5,478.88)	NR / AAA AAA	2.21 0.34

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of January 31, 2022

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
43813RAC1	Honda Auto Receivables 2020-1 A3 1.610% Due 04/22/2024	13,293,598.52	02/26/2020 1.62%	13,290,992.97 13,292,205.57	100.52 0.71%	13,363,243.68 5,945.19	0.10% 71,038.11	Aaa / NR AAA	2.22 0.58
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 37,997,696.19	99.82 0.60%	37,931,980.00 4,053.33	0.28% (65,716.19)	NR / AAA AAA	2.29 0.50
89239BAB7	Toyota Auto Receivables Trust 2021-C A2 0.200% Due 05/15/2024	22,500,000.00	09/27/2021 0.21%	22,498,299.00 22,498,523.79	99.73 0.64%	22,438,462.50 2,000.00	0.17% (60,061.29)	Aaa / AAA NR	2.29 0.62
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 12,999,792.61	99.63 0.76%	12,951,406.00 1,444.44	0.10% (48,386.61)	Aaa / NR AAA	2.38 0.74
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.930% Due 07/15/2024	7,115,306.56	10/23/2019 1.94%	7,114,930.88 7,115,111.87	100.58 0.64%	7,156,803.03 6,103.35	0.05% 41,691.16	Aaa / AAA NR	2.45 0.45
47789KAC7	John Deere Owner Trust 2020-A A3 1.100% Due 08/15/2024	9,666,212.02	03/11/2020 1.11%	9,665,621.41 9,665,874.01	100.18 0.80%	9,683,920.52 4,725.70	0.07% 18,046.51	Aaa / NR AAA	2.54 0.62
345286AB4	Ford Credit Auto Owner Trust 2022-A A2 0.730% Due 09/15/2024	10,000,000.00	01/20/2022 0.74%	9,999,278.00 9,999,288.76	99.87 0.87%	9,987,480.00 1,419.44	0.07% (11,808.76)	NR / AAA AAA	2.62 0.90
36258NAC6	GM Financial Securitized Auto 2020-1 A3 1.840% Due 09/16/2024	7,668,374.71	01/15/2020 1.86%	7,666,568.81 7,667,835.99	100.60 0.60%	7,714,147.24 5,879.09	0.06% 46,311.25	Aaa / AAA NR	2.63 0.48
41284UAD6	Harley-Davidson Motorcycle Tr 2020-A A3 1.870% Due 10/15/2024	3,374,953.12	01/29/2020 1.89%	3,374,217.04 3,374,530.98	100.52 0.61%	3,392,546.75 2,804.96	0.03% 18,015.77	Aaa / AAA NR	2.71 0.41
44935FAB0	Hyundai Auto Receivables Trust 2021-C A2A 0.360% Due 10/15/2024	24,000,000.00	11/17/2021 0.37%	23,998,603.20 23,998,787.82	99.62 0.83%	23,908,992.00 3,840.00	0.18% (89,795.82)	NR / AAA AAA	2.71 0.81
362554AB3	GM Financial Securitized Term 2021-4 A2 0.280% Due 11/18/2024	8,500,000.00	10/21/2021 0.29%	8,499,461.95 8,499,549.50	99.58 1.10%	8,463,900.67 991.67	0.06% (35,648.83)	Aaa / AAA NR	2.80 0.52
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 6,999,095.10	99.52 0.96%	6,966,568.00 1,088.89	0.05% (32,527.10)	NR / AAA AAA	2.96 0.78
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 13,249,831.50	99.13 1.07%	13,134,128.75 993.75	0.10% (115,702.75)	Aaa / NR AAA	3.22 1.10
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 22,498,671.61	99.02 1.09%	22,278,712.50 3,000.00	0.17% (219,959.11)	Aaa / AAA NR	3.54 1.25
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 7,249,039.89	99.35 1.05%	7,202,896.75 1,147.92	0.05% (46,143.14)	NR / AAA AAA	3.55 0.96
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 3,999,422.96	98.71 1.21%	3,948,436.04 640.00	0.03% (50,986.92)	Aaa / NR AAA	3.62 1.52
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 10,999,132.88	98.98 1.09%	10,888,031.11 1,857.78	0.08% (111,101.77)	NR / AAA AAA	3.62 1.44
43815EAC8	Honda Auto Receivables 2021-3 A3 0.410% Due 11/18/2025	10,500,000.00	08/25/2021 0.41%	10,499,846.70 10,499,867.47	98.43 1.30%	10,335,622.50 1,554.58	0.08% (164,244.97)	NR / AAA AAA	3.80 1.76

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89239BAC5	Toyota Auto Receivables Trust 2021-C A3 0.430% Due 01/15/2026	24,000,000.00	09/27/2021 0.43%	23,998,087.20 23,998,299.36	98.38 1.32%	23,611,344.00 4,586.67	0.18% (386,955.36)	Aaa / AAA NR	3.96 1.82
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.880% Due 01/21/2026	15,500,000.00	11/24/2021 0.89%	15,496,732.60 15,496,922.85	98.90 1.43%	15,329,763.50 3,788.89	0.11% (167,159.35)	Aaa / NR AAA	3.98 2.01
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 6,999,466.94	98.02 1.45%	6,861,092.00 1,617.78	0.05% (138,374.94)	Aaa / NR AAA	4.12 2.14
89238JAC9	Toyota Auto Receivables Trust 2021-D A3 0.710% Due 04/15/2026	8,500,000.00	11/15/2021 0.71%	8,499,818.95 8,499,830.84	98.67 1.42%	8,386,584.50 2,682.22	0.06% (113,246.34)	NR / AAA AAA	4.21 1.88
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.740% Due 05/15/2026	11,000,000.00	11/17/2021 0.75%	10,997,544.80 10,997,706.35	98.67 1.40%	10,853,447.11 3,617.78	0.08% (144,259.24)	NR / AAA AAA	4.29 2.04
345286AC2	Ford Credit Auto Owner Trust 2022-A A3 1.290% Due 06/15/2026	3,500,000.00	01/20/2022 1.30%	3,499,584.20 3,499,587.18	99.79 1.39%	3,492,685.00 877.92	0.03% (6,902.18)	NR / AAA AAA	4.37 2.13
254683CP8	Discover Card Execution Trust 2021-A1 A1 0.580% Due 09/15/2026	17,000,000.00	09/27/2021 0.59%	16,996,360.30 16,996,786.72	97.81 1.43%	16,627,785.00 4,382.22	0.12% (369,001.72)	Aaa / AAA NR	4.62 2.59
362554AC1	GM Financial Securitized Term 2021-4 A3 0.680% Due 09/16/2026	6,000,000.00	10/21/2021 0.68%	5,999,847.00 5,999,859.69	98.82 1.46%	5,929,266.00 1,700.00	0.04% (70,593.69)	Aaa / AAA NR	4.63 1.52
02582JIR2	American Express 2021-1 A 0.900% Due 11/15/2026	36,000,000.00	11/17/2021 0.91%	35,994,376.80 35,994,767.44	98.45 1.47%	35,443,368.00 14,400.00	0.26% (551,399.44)	Aaa / NR AAA	4.79 2.74
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.260% Due 11/16/2026	5,250,000.00	01/19/2022 1.27%	5,249,543.78 5,249,548.67	99.49 1.48%	5,223,183.00 2,205.00	0.04% (26,365.67)	NR / AAA AAA	4.79 2.32
TOTAL ABS		465,737,244.78	0.83%	465,966,971.36 465,777,465.79	0.92%	463,318,169.04 160,071.16	3.45% (2,459,296.75)	Aaa / AAA Aaa	3.03 1.13
Agency									
313378CR0	FHLB Note 2.250% Due 03/11/2022	25,000,000.00	03/27/2017 2.02%	25,267,500.00 25,005,616.02	100.24 0.08%	25,060,375.00 218,750.00	0.19% 54,758.98	Aaa / AA+ NR	0.11 0.11
313378WG2	FHLB Note 2.500% Due 03/11/2022	18,290,000.00	04/05/2019 2.34%	18,370,110.20 18,292,842.38	100.25 0.23%	18,336,090.80 177,819.44	0.14% 43,248.42	Aaa / AA+ NR	0.11 0.11
3135G0V59	FNMA Note 2.250% Due 04/12/2022	50,000,000.00	04/12/2019 2.36%	49,836,000.00 49,989,525.55	100.42 0.14%	50,208,000.00 340,625.00	0.38% 218,474.45	Aaa / AA+ AAA	0.19 0.20
3133EKZY5	FFCB Note 1.550% Due 06/01/2022	54,425,000.00	09/26/2019 1.61%	54,345,079.70 54,415,203.84	100.38 0.41%	54,630,617.65 140,597.91	0.41% 215,413.81	Aaa / AA+ AAA	0.33 0.33
3130A5P45	FHLB Note 2.375% Due 06/10/2022	10,000,000.00	04/08/2019 2.34%	10,009,900.00 10,001,101.90	100.70 0.41%	10,070,090.00 33,645.83	0.08% 68,988.10	Aaa / AA+ AAA	0.36 0.36

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3133ELDK7	FFCB Note 1.630% Due 06/15/2022	40,000,000.00	12/16/2019	39,998,000.00	100.49	40,194,520.00	0.30%	Aaa / AA+	0.37
			1.63%	39,999,706.14	0.32%	83,311.11	194,813.86	AAA	0.37
313380GJ0	FHLB Note 2.000% Due 09/09/2022	25,000,000.00	10/24/2019	25,262,375.00	100.89	25,221,450.00	0.19%	Aaa / AA+	0.61
			1.62%	25,054,921.50	0.53%	197,222.22	166,528.50	NR	0.60
3133EKY91	FFCB Note 1.375% Due 10/11/2022	10,000,000.00	10/11/2019	9,988,700.00	100.54	10,053,570.00	0.08%	Aaa / AA+	0.69
			1.41%	9,997,401.82	0.60%	42,013.89	56,168.18	AAA	0.69
3133EKUA2	FFCB Note 1.850% Due 02/01/2023	70,000,000.00	Various	70,015,800.00	101.21	70,846,650.00	0.53%	Aaa / AA+	1.00
			1.84%	70,004,406.93	0.63%	647,500.00	842,243.07	AAA	0.98
3130ADRG9	FHLB Note 2.750% Due 03/10/2023	39,195,000.00	04/04/2019	39,808,401.75	102.10	40,018,212.59	0.30%	Aaa / AA+	1.10
			2.33%	39,366,718.32	0.84%	422,162.81	651,494.27	NR	1.08
3133834G3	FHLB Note 2.125% Due 06/09/2023	48,500,000.00	06/28/2019	49,049,505.00	101.53	49,241,662.00	0.37%	Aaa / AA+	1.35
			1.83%	48,687,868.21	0.99%	148,868.06	553,793.79	NR	1.33
3133EEW71	FFCB Note 2.520% Due 06/15/2023	11,008,000.00	07/03/2019	11,300,702.72	101.96	11,223,580.67	0.08%	Aaa / AA+	1.37
			1.82%	11,109,218.75	1.08%	35,445.76	114,361.92	AAA	1.35
3133EKS7	FFCB Note 1.770% Due 06/26/2023	35,675,000.00	Various	35,608,544.50	101.28	36,132,959.98	0.27%	Aaa / AA+	1.40
			1.82%	35,651,788.39	0.85%	61,390.73	481,171.59	AAA	1.38
3137EAE54	FHLMC Note 0.250% Due 06/26/2023	100,000,000.00	08/27/2020	99,910,500.00	98.89	98,887,100.00	0.74%	Aaa / AA+	1.40
			0.28%	99,955,813.17	1.05%	24,305.56	(1,068,713.17)	AAA	1.39
3137EAEV7	FHLMC Note 0.250% Due 08/24/2023	90,000,000.00	Various	89,909,200.00	98.73	88,853,850.00	0.66%	Aaa / AA+	1.56
			0.28%	89,952,803.72	1.07%	98,125.00	(1,098,953.72)	AAA	1.55
3137EAEW5	FHLMC Note 0.250% Due 09/08/2023	65,000,000.00	09/04/2020	64,978,550.00	98.74	64,183,015.00	0.48%	Aaa / AA+	1.60
			0.26%	64,988,601.64	1.04%	64,548.61	(805,586.64)	AAA	1.59
3135G0U43	FNMA Note 2.875% Due 09/12/2023	35,000,000.00	Various	36,232,250.00	102.88	36,008,175.00	0.27%	Aaa / AA+	1.61
			2.00%	35,468,119.85	1.07%	388,524.30	540,055.15	AAA	1.56
3133EMBS0	FFCB Note 0.200% Due 10/02/2023	25,000,000.00	10/02/2020	24,968,750.00	98.69	24,671,500.00	0.18%	Aaa / AA+	1.67
			0.24%	24,982,648.40	1.00%	16,527.78	(311,148.40)	AAA	1.66
3133EKUB0	FFCB Note 1.880% Due 11/01/2023	50,000,000.00	07/03/2019	50,006,500.00	101.45	50,725,100.00	0.38%	Aaa / AA+	1.75
			1.88%	50,002,621.37	1.04%	235,000.00	722,478.63	AAA	1.71
3134GXCA0	FNMA Callable Note Qtrly 11/24/2021 0.320% Due 11/24/2023	25,000,000.00	11/25/2020	24,990,000.00	98.61	24,651,350.00	0.18%	Aaa / NR	1.81
			0.33%	24,993,957.95	1.10%	14,888.89	(342,607.95)	AAA	1.80
3135G06H1	FNMA Note 0.250% Due 11/27/2023	25,000,000.00	11/25/2020	24,971,500.00	98.44	24,608,925.00	0.18%	Aaa / AA+	1.82
			0.29%	24,982,749.32	1.12%	11,111.11	(373,824.32)	AAA	1.81
3137EAF2	FHLMC Note 0.250% Due 12/04/2023	25,000,000.00	12/02/2020	24,975,250.00	98.36	24,590,450.00	0.18%	Aaa / AA+	1.84
			0.28%	24,984,833.56	1.15%	9,895.83	(394,383.56)	AAA	1.83
3130AFW94	FHLB Note 2.500% Due 02/13/2024	15,000,000.00	02/15/2019	14,946,900.00	102.70	15,405,675.00	0.12%	Aaa / AA+	2.04
			2.58%	14,978,399.01	1.15%	175,000.00	427,275.99	AAA	1.96

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3133EKM1	FFCB Note 2.230% Due 02/23/2024	50,000,000.00	07/08/2019 1.94%	50,629,500.00 50,279,943.23	102.13 1.18%	51,065,050.00 489,361.11	0.38% 785,106.77	Aaa / AA+ AAA	2.06 2.00
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	98.68 1.02%	15,250,514.90 24,953.39	0.11% (204,485.10)	Aaa / AA+ AAA	2.07 2.05
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	98.33 1.18%	49,165,050.00 74,479.17	0.37% (834,950.00)	Aaa / NR AAA	2.10 2.08
3133EKQU3	FFCB Note 1.950% Due 06/13/2024	120,350,000.00	Various 1.89%	120,672,926.30 120,503,812.10	101.65 1.24%	122,334,932.55 312,910.00	0.91% 1,831,120.45	Aaa / AA+ AAA	2.37 2.31
3130AQHT3	FHLB Callable Note Qtrly 04/26/2022 1.020% Due 07/26/2024	10,000,000.00	01/26/2022 1.02%	10,000,000.00 10,000,000.00	99.54 1.21%	9,953,900.00 1,416.67	0.07% (46,100.00)	Aaa / AA+ NR	2.48 1.94
3136G4H22	FNMA Callable Note Annual 8/12/2022 0.410% Due 08/12/2024	50,000,000.00	08/12/2020 0.42%	49,975,000.00 49,984,206.02	98.22 1.13%	49,109,150.00 96,236.11	0.37% (875,056.02)	Aaa / AA+ AAA	2.53 2.50
3133EL5S9	FFCB Callable Note Cont 9/3/2021 0.480% Due 09/03/2024	25,000,000.00	09/03/2020 0.48%	25,000,000.00 25,000,000.00	97.80 1.35%	24,448,750.00 49,333.33	0.18% (551,250.00)	Aaa / AA+ AAA	2.59 2.55
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	66,555,000.00	Various 1.70%	70,171,868.25 68,502,121.89	103.90 1.35%	69,152,641.65 733,491.56	0.52% 650,519.76	Aaa / AA+ AAA	2.62 2.50
3133EKP75	FFCB Note 1.600% Due 09/17/2024	25,000,000.00	09/17/2019 1.68%	24,906,620.00 24,950,984.44	100.79 1.29%	25,198,225.00 148,888.89	0.19% 247,240.56	Aaa / AA+ AAA	2.63 2.55
3134GWVM5	FHLMC Callable Note 1X 9/30/2022 0.350% Due 09/30/2024	25,000,000.00	09/30/2020 0.35%	25,000,000.00 25,000,000.00	97.18 1.43%	24,296,150.00 29,409.72	0.18% (703,850.00)	Aaa / NR AAA	2.67 2.63
3134GWY8	FHLMC Callable Note Qtrly 9/30/2022 0.375% Due 09/30/2024	25,000,000.00	09/30/2020 0.38%	25,000,000.00 25,000,000.00	97.27 1.42%	24,318,400.00 31,510.42	0.18% (681,600.00)	Aaa / NR AAA	2.67 2.63
3130APPQ2	FHLB Callable Note Qtrly 2/8/2022 0.900% Due 11/08/2024	25,000,000.00	11/08/2021 0.90%	25,000,000.00 25,000,000.00	98.78 1.35%	24,694,250.00 51,875.00	0.18% (305,750.00)	Aaa / AA+ NR	2.77 2.43
3134GXDZ4	FNMA Callable Note Qtrly 11/25/2022 0.450% Due 11/25/2024	50,000,000.00	11/25/2020 0.45%	50,000,000.00 50,000,000.00	97.34 1.42%	48,668,750.00 41,250.00	0.36% (1,331,250.00)	Aaa / NR AAA	2.82 2.78
3134GWC38	FHLMC Callable Note Qtrly 9/2/2022 0.480% Due 12/02/2024	50,000,000.00	09/02/2020 0.48%	50,000,000.00 50,000,000.00	97.30 1.45%	48,652,450.00 99,333.33	0.36% (1,347,550.00)	Aaa / NR AAA	2.84 2.80
3130APXJ9	FHLB Callable Note Qtrly 03/10/2022 1.100% Due 12/10/2024	25,000,000.00	12/10/2021 1.10%	25,000,000.00 25,000,000.00	99.39 1.32%	24,847,225.00 38,958.33	0.19% (152,775.00)	Aaa / AA+ NR	2.86 2.26
3135G0X24	FNMA Note 1.625% Due 01/07/2025	50,000,000.00	01/10/2020 1.69%	49,840,500.00 49,906,346.22	100.60 1.41%	50,302,050.00 54,166.67	0.38% 395,703.78	Aaa / AA+ AAA	2.94 2.85
3133EMVS8	FFCB Callable Note Cont 4/14/2023 0.690% Due 04/14/2025	25,000,000.00	04/14/2021 0.69%	25,000,000.00 25,000,000.00	97.53 1.48%	24,381,775.00 51,270.83	0.18% (618,225.00)	Aaa / AA+ AAA	3.20 3.14
3134GVUS5	FHLMC Callable Note Qtrly 5/19/2021 0.750% Due 05/19/2025	25,000,000.00	05/19/2020 0.75%	25,000,000.00 25,000,000.00	98.23 1.30%	24,556,625.00 37,500.00	0.18% (443,375.00)	Aaa / NR AAA	3.30 3.24

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3130APVB8	FHLB Callabe Note Qtrly 11/22/2022 1.000% Due 05/22/2025	35,000,000.00	11/22/2021	35,000,000.00	98.65	34,527,535.00	0.26%	Aaa / AA+ NR	3.31
			1.00%	35,000,000.00	1.42%	67,083.34	(472,465.00)		3.01
3134GVB31	FHLMC Callable Note Qtrly 5/28/2021 0.750% Due 05/28/2025	75,000,000.00	Various	74,995,000.00	98.07	73,554,675.00	0.55%	Aaa / NR AAA	3.32
			0.75%	74,996,672.16	1.34%	98,437.50	(1,441,997.16)		3.26
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	97.94	48,967,800.00	0.37%	Aaa / AA+ AAA	3.38
			0.75%	50,000,000.00	1.38%	46,875.00	(1,032,200.00)		3.31
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	97.46	29,239,200.00	0.22%	Aaa / AA+ AAA	3.45
			0.73%	30,000,000.00	1.49%	9,733.33	(760,800.00)		3.39
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	97.23	19,445,200.00	0.14%	Aaa / AA+ AAA	3.49
			0.67%	20,000,000.00	1.49%	1,116.67	(554,800.00)		3.43
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	96.97	48,482,850.00	0.36%	Aaa / NR AAA	3.49
			0.60%	50,000,000.00	1.49%	1,666.66	(1,517,150.00)		3.44
3136G4B77	FNMA Callable Note Qtrly 8/4/2021 0.700% Due 08/04/2025	25,000,000.00	08/04/2020	25,000,000.00	97.34	24,334,375.00	0.18%	Aaa / AA+ AAA	3.51
			0.70%	25,000,000.00	1.48%	86,041.67	(665,625.00)		3.43
3136G4J46	FNMA Callable Note Qtrly 8/12/2022 0.570% Due 08/12/2025	25,000,000.00	08/12/2020	25,000,000.00	96.84	24,210,475.00	0.18%	Aaa / AA+ AAA	3.53
			0.57%	25,000,000.00	1.49%	66,895.83	(789,525.00)		3.46
3136G4H63	FNMA Callable Note Annual 8/19/2022 0.550% Due 08/19/2025	25,000,000.00	08/19/2020	25,000,000.00	96.68	24,170,475.00	0.18%	Aaa / AA+ AAA	3.55
			0.55%	25,000,000.00	1.51%	61,875.00	(829,525.00)		3.48
3136G4V34	FNMA Callable Note 1X 8/26/2022 0.550% Due 08/26/2025	25,000,000.00	08/26/2020	25,000,000.00	97.40	24,348,775.00	0.18%	Aaa / AA+ AAA	3.57
			0.55%	25,000,000.00	1.30%	59,201.39	(651,225.00)		3.51
3136G4S53	FNMA Callable Note Qtrly 8/27/2021 0.650% Due 08/27/2025	25,000,000.00	08/27/2020	25,000,000.00	97.05	24,263,450.00	0.18%	Aaa / AA+ AAA	3.57
			0.65%	25,000,000.00	1.50%	69,513.89	(736,550.00)		3.50
3130AK5E2	FHLB Note 0.375% Due 09/04/2025	5,000,000.00	09/11/2020	4,985,000.00	96.12	4,806,050.00	0.04%	Aaa / AA+ AAA	3.59
			0.44%	4,989,189.11	1.49%	7,656.25	(183,139.11)		3.54
3133EMAU6	FFCB Callable Note Cont 9/22/2022 0.500% Due 09/22/2025	40,000,000.00	09/24/2020	40,000,000.00	96.54	38,616,160.00	0.29%	Aaa / AA+ AAA	3.64
			0.50%	40,000,000.00	1.48%	71,666.67	(1,383,840.00)		3.58
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	10,000,000.00	11/04/2020	9,936,300.00	95.96	9,595,850.00	0.07%	Aaa / AA+ AAA	3.65
			0.51%	9,952,510.65	1.52%	13,333.33	(356,660.65)		3.59
3136G43L5	FNMA Callable Note Annual 9/30/2022 0.550% Due 09/30/2025	38,400,000.00	09/30/2020	38,400,000.00	96.64	37,108,838.40	0.28%	Aaa / AA+ AAA	3.67
			0.55%	38,400,000.00	1.50%	70,986.67	(1,291,161.60)		3.60
3134GWYS9	FHLMC Callable Note Qtrly 4/15/2021 0.600% Due 10/15/2025	56,000,000.00	Various	55,515,500.00	96.44	54,009,032.00	0.40%	Aaa / NR AAA	3.71
			0.82%	55,543,523.34	1.59%	98,933.33	(1,534,491.34)		3.63
3135G06A6	FNMA Callable Note Qtrly 10/20/2021 0.580% Due 10/20/2025	25,000,000.00	10/20/2020	25,000,000.00	96.36	24,088,775.00	0.18%	Aaa / AA+ AAA	3.72
			0.58%	25,000,000.00	1.59%	40,680.56	(911,225.00)		3.65
3134GW5H5	FHLMC Callable Note Qtrly 7/28/2022 0.530% Due 10/28/2025	25,000,000.00	10/28/2020	25,000,000.00	96.51	24,126,900.00	0.18%	Aaa / NR AAA	3.74
			0.53%	25,000,000.00	1.49%	1,104.17	(873,100.00)		3.69

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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	96.80 1.48%	24,200,550.00 38,333.33	0.18% (799,450.00)	Aaa / AA+ AAA	3.75 3.67
3133EMFS6	FFCB Note 0.460% Due 11/03/2025	16,450,000.00	11/04/2020 0.53%	16,391,602.50 16,406,129.88	96.23 1.50%	15,830,328.50 18,497.11	0.12% (575,801.38)	Aaa / AA+ AAA	3.76 3.70
3135G06G3	FNMA Note 0.500% Due 11/07/2025	23,000,000.00	11/12/2020 0.57%	22,917,660.00 22,937,826.74	96.29 1.52%	22,145,803.00 26,833.33	0.17% (792,023.74)	Aaa / AA+ AAA	3.77 3.70
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	97.18 1.33%	48,589,850.00 58,583.33	0.36% (1,410,150.00)	Aaa / AA+ AAA	3.80 3.73
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	97.28 1.38%	24,319,700.00 29,340.28	0.18% (680,300.00)	Aaa / NR AAA	3.82 3.75
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	97.17 1.38%	24,291,425.00 25,833.33	0.18% (708,575.00)	Aaa / NR AAA	3.84 3.76
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	96.56 1.57%	24,140,575.00 23,020.83	0.18% (859,425.00)	Aaa / AA+ AAA	3.86 3.78
3130AQ6B4	FHLB Callable Note Qtrly 12/15/2022 1.220% Due 12/15/2025	25,000,000.00	12/15/2021 1.22%	25,000,000.00 25,000,000.00	98.32 1.67%	24,579,175.00 38,972.22	0.18% (420,825.00)	Aaa / AA+ NR	3.87 3.31
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	96.85 1.49%	72,634,875.00 59,583.33	0.54% (2,365,125.00)	Aaa / AA+ AAA	3.88 3.80
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	96.64 1.39%	24,159,200.00 6,020.83	0.18% (840,800.00)	Aaa / AA+ NR	3.96 3.89
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	96.77 1.39%	24,192,975.00 6,111.11	0.18% (807,025.00)	Aaa / AA+ NR	3.96 3.89
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	97.00 1.40%	24,250,675.00 3,906.25	0.18% (749,325.00)	Aaa / AA+ NR	3.98 3.90
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	96.79 1.53%	24,198,275.00 1,458.33	0.18% (801,725.00)	Aaa / AA+ NR	3.99 3.91
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	96.89 1.35%	48,446,300.00 2,291.67	0.36% (1,553,700.00)	Aaa / AA+ NR	3.99 3.93
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	96.90 1.41%	24,223,750.00 68,142.36	0.18% (776,250.00)	Aaa / AA+ NR	4.07 3.98
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	96.45 1.66%	48,227,050.00 163,541.67	0.36% (1,772,950.00)	NR / AA+ NR	4.07 3.96
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	96.91 1.41%	48,453,250.00 135,625.00	0.36% (1,546,750.00)	Aaa / AA+ NR	4.07 3.98
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	97.45 1.44%	24,361,475.00 78,888.89	0.18% (638,525.00)	Aaa / AA+ AAA	4.10 4.00

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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	98.14 1.55%	24,534,825.00 70,277.78	0.18% (465,175.00)	Aaa / AA+ NR	4.24 3.56
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	97.86 1.51%	4,501,688.80 8,305.56	0.03% (98,311.20)	Aaa / AA+ NR	4.32 3.82
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 19,982,749.18	97.71 1.50%	19,542,880.00 34,305.56	0.15% (439,869.18)	Aaa / AA+ AAA	4.32 3.88
3130AMSA1	FHLB Callable Note Ann 06/24/2022 0.915% Due 06/24/2026	25,000,000.00	06/24/2021 0.92%	25,000,000.00 25,000,000.00	97.59 1.48%	24,397,650.00 23,510.42	0.18% (602,350.00)	Aaa / AA+ AAA	4.40 4.06
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	97.48 1.59%	48,740,700.00 48,611.12	0.36% (1,259,300.00)	Aaa / AA+ NR	4.40 3.92
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	97.80 1.52%	24,449,425.00 21,527.78	0.18% (550,575.00)	Aaa / AA+ NR	4.41 3.97
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	97.81 1.51%	24,453,025.00 6,250.00	0.18% (546,975.00)	Aaa / AA+ NR	4.47 4.07
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	97.55 1.52%	24,387,250.00 1,319.44	0.18% (612,750.00)	Aaa / AA+ NR	4.49 4.12
3130ANLZ1	FHLB Callable Note Annual 8/26/2022 0.900% Due 08/26/2026	25,000,000.00	08/26/2021 0.90%	25,000,000.00 25,000,000.00	97.31 1.51%	24,326,375.00 96,875.00	0.18% (673,625.00)	Aaa / AA+ AAA	4.57 4.43
3130ANV64	FHLB Callable Note Qtrly 9/16/2022 0.960% Due 09/16/2026	25,000,000.00	09/16/2021 0.96%	25,000,000.00 25,000,000.00	97.58 1.50%	24,394,950.00 90,000.00	0.18% (605,050.00)	Aaa / AA+ NR	4.63 4.48
3133EM6E7	FFCB Callable Note Cont 09/28/2022 0.940% Due 09/28/2026	50,000,000.00	09/28/2021 0.94%	50,000,000.00 50,000,000.00	96.75 1.67%	48,372,700.00 160,583.34	0.36% (1,627,300.00)	Aaa / AA+ AAA	4.66 4.51
3130APM28	FHLB Callable Note Qrty 01/28/2022 1.320% Due 10/28/2026	25,000,000.00	10/28/2021 1.32%	25,000,000.00 25,000,000.00	98.70 1.61%	24,674,050.00 85,250.00	0.18% (325,950.00)	Aaa / AA+ AAA	4.74 3.77
3133ENCQ1	FFCB Callable Note Cont 11/02/2023 1.270% Due 11/02/2026	25,000,000.00	11/02/2021 1.27%	25,000,000.00 25,000,000.00	98.47 1.61%	24,616,750.00 78,493.06	0.18% (383,250.00)	Aaa / AA+ AAA	4.76 4.57
3130APN92	FHLB Callable Note Qrty 02/09/2022 1.340% Due 11/09/2026	25,000,000.00	11/09/2021 1.34%	25,000,000.00 25,000,000.00	99.18 1.52%	24,794,450.00 76,305.56	0.19% (205,550.00)	Aaa / AA+ NR	4.78 3.71
3133ENEM8	FFCB Callable Note Cont 11/23/2022 1.430% Due 11/23/2026	25,000,000.00	11/23/2021 1.43%	25,000,000.00 25,000,000.00	99.00 1.65%	24,749,075.00 67,527.78	0.18% (250,925.00)	Aaa / AA+ AAA	4.81 3.65

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3133ENHA1	FFCB Callable Note Cont 12/14/2022 1.500% Due 12/14/2026	25,000,000.00	12/14/2021 1.50%	25,000,000.00 25,000,000.00	98.99 1.72%	24,747,950.00 48,958.33	0.18% (252,050.00)	Aaa / AA+ AAA	4.87 3.73
TOTAL Agency		3,202,903,000.00	0.99%	3,209,122,495.92 3,205,257,882.70	1.26%	3,159,044,198.49 8,529,509.56	23.60% (46,213,684.21)	Aaa / AA+ Aaa	2.86 2.74
Cash									
90JPMC\$03	JP Morgan Chase Bank Deposit	384,642,901.91	Various 0.10%	384,642,901.91 384,642,901.91	1.00 0.10%	384,642,901.91 0.00	2.87% 0.00	NR / NR NR	0.00 0.00
TOTAL Cash		384,642,901.91	0.10%	384,642,901.91	0.10%	384,642,901.91 0.00	2.87% 0.00	NR / NR NR	0.00 0.00
Commercial Paper									
09659KB17	BNP Paribas Discount CP 0.140% Due 02/01/2022	30,000,000.00	07/16/2021 0.14%	29,976,666.67 30,000,000.00	100.00 0.14%	30,000,000.00 0.00	0.22% 0.00	P-1 / A-1 F-1+	0.00 0.00
63873KB22	Natixis NY Branch Discount CP 0.110% Due 02/02/2022	25,000,000.00	10/26/2021 0.11%	24,992,437.50 24,999,923.61	100.00 0.11%	24,999,923.61 0.00	0.19% 0.00	P-1 / A-1 F-1	0.01 0.01
13607FB39	Canadian Imperial Holdings Discount CP 0.120% Due 02/03/2022	25,000,000.00	08/27/2021 0.12%	24,986,666.75 24,999,833.33	100.00 0.12%	24,999,833.33 0.00	0.19% 0.00	P-1 / A-1 NR	0.01 0.01
63873KB48	Natixis NY Branch Discount CP 0.110% Due 02/04/2022	50,000,000.00	Various 0.11%	49,984,645.83 49,999,541.66	100.00 0.11%	49,999,541.66 0.00	0.37% 0.00	P-1 / A-1 F-1	0.01 0.01
09659KB74	BNP Paribas Discount CP 0.140% Due 02/07/2022	25,000,000.00	08/11/2021 0.14%	24,982,500.00 24,999,416.67	100.00 0.14%	24,999,416.67 0.00	0.19% 0.00	P-1 / A-1 F-1+	0.02 0.02
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 49,996,041.66	99.99 0.19%	49,996,041.66 0.00	0.37% 0.00	P-1 / A-1 NR	0.04 0.04
13607FBJ4	Canadian Imperial Holdings Discount CP 0.130% Due 02/18/2022	30,000,000.00	08/26/2021 0.13%	29,980,933.33 29,998,158.33	99.99 0.13%	29,998,158.33 0.00	0.22% 0.00	P-1 / A-1 F-1+	0.05 0.05
45685RBJ5	ING (US) Funding LLC Discount CP 0.120% Due 02/18/2022	40,700,000.00	10/21/2021 0.12%	40,683,720.00 40,697,693.67	99.99 0.12%	40,697,693.67 0.00	0.30% 0.00	P-1 / A-1 NR	0.05 0.05
4497W1BN5	ING Funding Discount CP 0.140% Due 02/22/2022	25,000,000.00	08/23/2021 0.14%	24,982,208.33 24,997,958.33	99.99 0.14%	24,997,958.33 0.00	0.19% 0.00	P-1 / A-1 NR	0.06 0.06
87019SBU7	Swedbank Inc Discount CP 0.150% Due 02/28/2022	25,000,000.00	08/27/2021 0.15%	24,980,729.17 24,997,187.50	99.99 0.15%	24,997,187.50 0.00	0.19% 0.00	P-1 / A-1 NR	0.08 0.08
09659CBU1	BNP Paribas Discount CP 0.120% Due 02/28/2022	50,000,000.00	09/27/2021 0.12%	49,974,333.33 49,995,500.00	99.99 0.12%	49,995,500.00 0.00	0.37% 0.00	P-1 / A-1 F-1+	0.08 0.08

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09659KBU3	BNP Paribas Discount CP 0.120% Due 02/28/2022	100,000,000.00	10/21/2021 0.12%	99,956,666.67 99,991,000.00	99.99 0.12%	99,991,000.00 0.00	0.74% 0.00	P-1 / A-1 F-1+	0.08 0.08
63873KC70	Natixis NY Branch Discount CP 0.187% Due 03/07/2022	75,000,000.00	Various 0.19%	74,963,388.89 74,986,777.77	99.98 0.19%	74,986,777.77 0.00	0.56% 0.00	P-1 / A-1 F-1	0.10 0.10
09659CCW6	BNP Paribas Discount CP 0.140% Due 03/30/2022	75,000,000.00	10/27/2021 0.14%	74,955,083.33 74,983,375.00	99.98 0.14%	74,983,375.00 0.00	0.56% 0.00	P-1 / A-1 F-1+	0.16 0.16
63873KDL8	Natixis NY Branch Discount CP 0.166% Due 04/20/2022	125,000,000.00	Various 0.17%	124,904,937.50 124,955,041.67	99.96 0.17%	124,955,041.67 0.00	0.93% 0.00	P-1 / A-1 F-1	0.22 0.22
4497W1DL7	ING Funding Discount CP 0.230% Due 04/20/2022	25,000,000.00	12/10/2021 0.23%	24,979,076.39 24,987,541.67	99.95 0.23%	24,987,541.67 0.00	0.19% 0.00	P-1 / A-1 NR	0.22 0.22
46640QDV0	JP Morgan Discount CP 0.170% Due 04/29/2022	75,000,000.00	08/03/2021 0.17%	74,904,729.17 74,969,187.50	99.96 0.17%	74,969,187.50 0.00	0.56% 0.00	P-1 / A-1 F-1+	0.24 0.24
63873KDV6	Natixis NY Branch Discount CP 0.150% Due 04/29/2022	100,000,000.00	Various 0.15%	99,923,437.50 99,963,750.00	99.96 0.15%	99,963,750.00 0.00	0.74% 0.00	P-1 / A-1 F-1	0.24 0.24
63873KE29	Natixis NY Branch Discount CP 0.186% Due 05/02/2022	125,000,000.00	Various 0.19%	124,882,000.00 124,941,875.00	99.95 0.19%	124,941,875.00 0.00	0.93% 0.00	P-1 / A-1 F-1	0.25 0.25
09659CE38	BNP Paribas Discount CP 0.240% Due 05/03/2022	50,000,000.00	12/10/2021 0.24%	49,952,000.00 49,969,666.67	99.94 0.24%	49,969,666.67 0.00	0.37% 0.00	P-1 / A-1 F-1+	0.25 0.25
09659CE53	BNP Paribas Discount CP 0.240% Due 05/05/2022	25,000,000.00	12/10/2021 0.24%	24,975,666.67 24,984,500.00	99.94 0.24%	24,984,500.00 0.00	0.19% 0.00	P-1 / A-1 F-1+	0.26 0.26
45685RE94	ING (US) Funding LLC Discount CP 0.170% Due 05/09/2022	50,000,000.00	08/24/2021 0.17%	49,939,083.50 49,977,097.28	99.95 0.17%	49,977,097.28 0.00	0.37% 0.00	P-1 / A-1 NR	0.27 0.27
63873KE94	Natixis NY Branch Discount CP 0.210% Due 05/09/2022	25,000,000.00	11/15/2021 0.21%	24,974,479.17 24,985,854.17	99.94 0.21%	24,985,854.17 0.00	0.19% 0.00	P-1 / A-1 F-1	0.27 0.27
09659CEA2	BNP Paribas Discount CP 0.240% Due 05/10/2022	25,000,000.00	12/10/2021 0.24%	24,974,833.33 24,983,666.66	99.93 0.24%	24,983,666.66 0.00	0.19% 0.00	P-1 / A-1 F-1+	0.27 0.27
63873KEC7	Natixis NY Branch Discount CP 0.210% Due 05/12/2022	25,000,000.00	11/15/2021 0.21%	24,974,041.67 24,985,416.67	99.94 0.21%	24,985,416.67 0.00	0.19% 0.00	P-1 / A-1 F-1	0.28 0.28
63873KED5	Natixis NY Branch Discount CP 0.210% Due 05/13/2022	25,000,000.00	11/15/2021 0.21%	24,973,895.83 24,985,270.83	99.94 0.21%	24,985,270.83 0.00	0.19% 0.00	P-1 / A-1 F-1	0.28 0.28
4497W1ED4	ING Funding Discount CP 0.250% Due 05/13/2022	25,000,000.00	12/10/2021 0.25%	24,973,263.89 24,982,465.28	99.93 0.25%	24,982,465.28 0.00	0.19% 0.00	P-1 / A-1 NR	0.28 0.28
45685RER4	ING (US) Funding LLC Discount CP 0.170% Due 05/25/2022	50,000,000.00	08/24/2021 0.17%	49,935,305.56 49,973,319.45	99.95 0.17%	49,973,319.45 0.00	0.37% 0.00	P-1 / A-1 NR	0.31 0.31
09659CER5	BNP Paribas Discount CP 0.240% Due 05/25/2022	50,000,000.00	12/08/2021 0.24%	49,944,000.00 49,962,333.33	99.92 0.24%	49,962,333.33 0.00	0.37% 0.00	P-1 / A-1 F-1+	0.31 0.31

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4497W1ET9	ING Funding Discount CP 0.250% Due 05/27/2022	50,000,000.00	12/09/2021 0.25%	49,941,319.50 49,960,069.48	99.92 0.25%	49,960,069.48 0.00	0.37% 0.00	P-1 / A-1 NR	0.32 0.32
09659CEX2	BNP Paribas Discount CP 0.240% Due 05/31/2022	50,000,000.00	12/08/2021 0.24%	49,942,000.00 49,960,333.33	99.92 0.24%	49,960,333.33 0.00	0.37% 0.00	P-1 / A-1 F-1+	0.33 0.33
4497W1EX0	ING Funding Discount CP 0.270% Due 05/31/2022	75,000,000.00	12/09/2021 0.27%	74,902,687.50 74,933,062.50	99.91 0.27%	74,933,062.50 0.00	0.56% 0.00	P-1 / A-1 NR	0.33 0.33
78015DF13	Royal Bank of Canada NY Discount CP 0.270% Due 06/01/2022	110,000,000.00	11/24/2021 0.27%	109,844,075.00 109,901,000.00	99.91 0.27%	109,901,000.00 0.00	0.82% 0.00	P-1 / A-1+ NR	0.33 0.33
63873KF10	Natixis NY Branch Discount CP 0.276% Due 06/01/2022	125,000,000.00	Various 0.28%	124,826,166.67 124,885,000.00	99.91 0.28%	124,885,000.00 0.00	0.93% 0.00	P-1 / A-1 F-1	0.33 0.33
09659CF29	BNP Paribas Discount CP 0.240% Due 06/02/2022	25,000,000.00	12/03/2021 0.24%	24,969,833.33 24,979,833.33	99.92 0.24%	24,979,833.33 0.00	0.19% 0.00	P-1 / A-1 F-1+	0.33 0.33
46640QF30	JP Morgan Discount CP 0.280% Due 06/03/2022	24,000,000.00	12/03/2021 0.28%	23,966,026.67 23,977,226.67	99.91 0.28%	23,977,226.67 0.00	0.18% 0.00	P-1 / A-1 F-1+	0.34 0.34
4497W1F35	ING Funding Discount CP 0.270% Due 06/03/2022	25,000,000.00	12/09/2021 0.27%	24,967,000.00 24,977,125.00	99.91 0.27%	24,977,125.00 0.00	0.19% 0.00	P-1 / A-1 NR	0.34 0.34
09659CF86	BNP Paribas Discount CP 0.240% Due 06/08/2022	75,000,000.00	12/03/2021 0.24%	74,906,500.00 74,936,500.00	99.92 0.24%	74,936,500.00 0.00	0.56% 0.00	P-1 / A-1 F-1+	0.35 0.35
13609CFA4	Canadian Imperial Holdings Discount CP 0.310% Due 06/10/2022	50,000,000.00	12/09/2021 0.31%	49,921,208.33 49,944,458.33	99.89 0.31%	49,944,458.33 0.00	0.37% 0.00	P-1 / A-1 NR	0.36 0.36
4497W1FD3	ING Funding Discount CP 0.280% Due 06/13/2022	25,000,000.00	12/10/2021 0.28%	24,964,027.78 24,974,333.33	99.90 0.28%	24,974,333.33 0.00	0.19% 0.00	P-1 / A-1 NR	0.36 0.36
4497W1FE1	ING Funding Discount CP 0.280% Due 06/14/2022	25,000,000.00	12/10/2021 0.28%	24,963,833.33 24,974,138.89	99.90 0.28%	24,974,138.89 0.00	0.19% 0.00	P-1 / A-1 NR	0.37 0.37
4497W1FN1	ING Funding Discount CP 0.280% Due 06/22/2022	25,000,000.00	12/10/2021 0.28%	24,962,277.78 24,972,583.33	99.89 0.28%	24,972,583.33 0.00	0.19% 0.00	P-1 / A-1 NR	0.39 0.39
78015DFW5	Royal Bank of Canada NY Discount CP 0.280% Due 06/30/2022	75,000,000.00	12/08/2021 0.28%	74,881,000.00 74,913,083.33	99.88 0.28%	74,913,083.33 0.00	0.56% 0.00	P-1 / A-1+ NR	0.41 0.41
4497W1FW1	ING Funding Discount CP 0.280% Due 06/30/2022	75,000,000.00	12/10/2021 0.28%	74,882,166.67 74,913,083.34	99.88 0.28%	74,913,083.34 0.00	0.56% 0.00	P-1 / A-1 NR	0.41 0.41
21687BG13	Rabobank Nederland NV NY Discount CP 0.300% Due 07/01/2022	70,000,000.00	12/28/2021 0.30%	69,892,083.33 69,912,500.00	99.88 0.30%	69,912,500.00 0.00	0.52% 0.00	P-1 / A-1 NR	0.41 0.41
09659CG10	BNP Paribas Discount CP 0.330% Due 07/01/2022	25,000,000.00	01/05/2022 0.34%	24,959,437.50 24,965,625.00	99.86 0.34%	24,965,625.00 0.00	0.19% 0.00	P-1 / A-1 F-1+	0.41 0.41
06366HG50	Bank of Montreal Chicago Discount CP 0.340% Due 07/05/2022	50,000,000.00	12/10/2021 0.35%	49,902,250.00 49,927,277.78	99.85 0.35%	49,927,277.78 0.00	0.37% 0.00	P-1 / A-1 NR	0.42 0.42

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06054PG59	BofA Securities Discount CP 0.350% Due 07/05/2022	50,000,000.00	12/13/2021 0.36%	49,900,833.33 49,925,138.89	99.85 0.36%	49,925,138.89 0.00	0.37% 0.00	NR / A-1 F-1+	0.42 0.42
45685RG50	ING (US) Funding LLC Discount CP 0.300% Due 07/05/2022	30,000,000.00	12/14/2021 0.30%	29,949,249.90 29,961,499.92	99.87 0.30%	29,961,499.92 0.00	0.22% 0.00	P-1 / A-1 NR	0.42 0.42
63873KG50	Natixis NY Branch Discount CP 0.320% Due 07/05/2022	135,000,000.00	12/23/2021 0.32%	134,767,200.01 134,815,200.01	99.86 0.32%	134,815,200.01 0.00	1.00% 0.00	P-1 / A-1 F-1	0.42 0.42
46640QH12	JP Morgan Discount CP 0.250% Due 08/01/2022	50,000,000.00	11/08/2021 0.25%	49,907,638.89 49,937,152.78	99.87 0.25%	49,937,152.78 0.00	0.37% 0.00	P-1 / A-1 F-1+	0.50 0.50
06054PH17	BofA Securities Discount CP 0.370% Due 08/01/2022	100,000,000.00	12/07/2021 0.38%	99,756,416.68 99,813,972.23	99.81 0.38%	99,813,972.23 0.00	0.74% 0.00	NR / A-1 F-1+	0.50 0.50
06054PH25	BofA Securities Discount CP 0.390% Due 08/02/2022	50,000,000.00	12/09/2021 0.40%	49,872,166.67 49,901,416.67	99.80 0.40%	49,901,416.67 0.00	0.37% 0.00	NR / A-1 F-1+	0.50 0.50
TOTAL Commercial Paper		2,819,700,000.00	0.23%	2,816,286,614.85 2,817,611,007.85	0.23%	2,817,611,007.85 0.00	20.99% 0.00	P-1 / A-1 F-1+	0.28 0.28
Corporate									
742718DY2	Procter & Gamble Co Note 2.300% Due 02/06/2022	16,857,000.00	07/02/2019 1.96%	17,000,790.21 16,857,756.79	100.02 0.61%	16,860,944.54 188,470.63	0.13% 3,187.75	Aa3 / AA- NR	0.02 0.01
037833AY6	Apple Inc Note 2.150% Due 02/09/2022	20,000,000.00	04/22/2019 2.62%	19,748,800.00 19,998,037.50	100.03 0.61%	20,006,800.00 205,444.44	0.15% 8,762.50	Aaa / AA+ NR	0.02 0.02
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 24,998,994.07	100.43 0.45%	25,108,400.00 200,590.28	0.19% 109,405.93	A1 / A+ A+	0.19 0.20
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 10,167,173.14	100.40 0.21%	10,198,095.22 51,913.56	0.08% 30,922.08	Aaa / AA+ NR	0.27 0.20
90331HPC1	US Bank NA Callable Note Cont 4/22/2022 2.650% Due 05/23/2022	79,463,000.00	Various 1.33%	81,163,958.67 79,691,758.82	100.47 0.55%	79,837,032.34 397,756.46	0.60% 145,273.52	A1 / AA- AA-	0.31 0.23
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 24,988,362.82	100.89 0.80%	25,223,675.00 35,000.00	0.19% 235,312.18	A1 / A+ A+	0.45 0.45
742718EU9	Procter & Gamble Co Note 2.150% Due 08/11/2022	50,000,000.00	Various 1.87%	50,403,200.00 50,070,723.10	100.73 0.76%	50,365,000.00 507,638.90	0.38% 294,276.90	Aa3 / AA- NR	0.53 0.52
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	100.70 0.61%	5,034,760.00 43,587.50	0.04% 34,760.00	Aa2 / AA- NR	0.54 0.54
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 32,601,962.91	100.87 0.70%	32,821,243.29 277,883.56	0.25% 219,280.38	A1 / A+ A+	0.60 0.60

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037833DL1	Apple Inc Note 1.700% Due 09/11/2022	20,000,000.00	09/11/2019 1.71%	19,996,600.00 19,999,311.31	100.72 0.52%	20,144,100.00 132,222.22	0.15% 144,788.69	Aaa / AA+ NR	0.61 0.61
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	100.84 0.50%	10,563,356.63 84,934.79	0.08% 88,356.63	Aaa / AA+ NR	0.61 0.53
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 34,991,078.26	100.93 0.86%	35,324,800.00 41,708.33	0.26% 333,721.74	A1 / AA- AA-	0.94 0.85
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 13,092,426.65	101.55 0.96%	13,201,851.00 19,906.25	0.10% 109,424.35	A1 / A+ A+	0.94 0.93
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 17,160,127.30	101.70 1.18%	17,134,028.50 92,242.80	0.13% (26,098.80)	A2 / A- AA-	1.29 1.11
48130UXY6	JPMorgan Chase Callable Note 2X 8/17/2022 0.700% Due 08/16/2024	50,000,000.00	08/17/2021 0.70%	50,000,000.00 50,000,000.00	97.49 1.71%	48,747,000.00 71,944.44	0.36% (1,253,000.00)	A2 / A- AA-	2.54 2.50
48130UYC3	JPMorgan Chase Callable Note 2X 09/01/2022 0.750% Due 08/30/2024	50,000,000.00	09/01/2021 0.75%	50,000,000.00 50,000,000.00	97.54 1.73%	48,770,950.00 62,500.00	0.36% (1,229,050.00)	A2 / A- AA-	2.58 2.54
48130UZB4	JPMorgan Chase Callable Note Cont 11/15/2023 0.950% Due 11/15/2024	50,000,000.00	11/15/2021 0.95%	50,000,000.00 50,000,000.00	97.97 1.70%	48,983,900.00 100,277.78	0.37% (1,016,100.00)	A2 / A- AA-	2.79 2.73
46625HKC3	JP Morgan Chase Callable Note Cont 10/23/2024 3.125% Due 01/23/2025	40,145,000.00	01/28/2022 1.73%	41,641,204.15 41,635,213.34	103.56 1.78%	41,574,964.90 27,878.47	0.31% (60,248.44)	A2 / A- AA-	2.98 2.61
48130UZW8	JPMorgan Chase Callable Note Cont 1/24/2024 1.530% Due 01/24/2025	50,000,000.00	01/20/2022 1.53%	50,000,000.00 50,000,000.00	99.79 1.60%	49,895,850.00 14,875.00	0.37% (104,150.00)	A2 / A- AA-	2.98 2.90
TOTAL Corporate		599,483,000.00	1.57%	604,333,324.86 601,727,926.01	1.08%	599,796,751.42 2,556,775.41	4.49% (1,931,174.59)	A1 / A+ AA-	1.40 1.33
Local Gov Investment Pool									
90CAMP\$00	California Asset Mgmt Program CAMP	199,768,373.15	Various 0.05%	199,768,373.15 199,768,373.15	1.00 0.05%	199,768,373.15 0.00	1.49% 0.00	NR / AAA NR	0.00 0.00
TOTAL Local Gov Investment Pool		199,768,373.15	0.05%	199,768,373.15 199,768,373.15	0.05%	199,768,373.15 0.00	1.49% 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 0.03%	800,000.00 800,000.00	1.00 0.03%	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

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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
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
31607A703	Fidelity Institutional Prime Govt INS Mmkt Fund	1,000,010.00	Various 0.01%	1,000,010.00 1,000,010.00	1.00 0.01%	1,000,010.00 0.00	0.01% 0.00	Aaa / AAA NR	0.00 0.00
TOTAL Money Market Fund		4,800,010.00	0.02%	4,800,010.00	0.02%	4,800,010.00 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	101.00 0.98%	10,100,300.00 89,916.67	0.08% 100,300.00	Aa2 / AA+ AA+	1.04 1.02
64990FM68	NY State Dorm Auth Tax Rev GO - REV 0.740% Due 03/15/2023	25,385,000.00	12/17/2021 0.74%	25,385,000.00 25,385,000.00	99.57 1.13%	25,275,336.80 22,959.32	0.19% (109,663.20)	NR / AA+ AA+	1.12 1.11
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	99.02 1.05%	4,950,900.00 2,575.00	0.04% (49,100.00)	Aa3 / A+ AA-	1.33 1.32
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	98.90 1.15%	14,834,850.00 30,750.00	0.11% (165,150.00)	Aaa / AAA AAA	1.50 1.49
13063DRJ9	California State TE-GO 2.400% Due 10/01/2023	26,535,000.00	10/24/2019 1.84%	27,096,480.60 26,772,008.85	102.07 1.14%	27,084,539.85 212,280.00	0.20% 312,531.00	Aa2 / AA- AA	1.67 1.62
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	101.25 1.39%	20,250,000.00 185,366.67	0.15% 250,000.00	Aa2 / AA+ AA+	2.04 1.98
64990FM76	NY State Dorm Auth Tax Rev GO - REV 1.100% Due 03/15/2024	9,725,000.00	12/17/2021 1.10%	9,725,000.00 9,725,000.00	99.15 1.51%	9,642,629.25 13,074.72	0.07% (82,370.75)	NR / AA+ AA+	2.12 2.08
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	98.45 1.33%	4,922,350.00 5,416.67	0.04% (77,650.00)	Aa3 / AA- NR	2.33 2.30
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	97.90 1.43%	5,873,820.00 5,080.00	0.04% (126,180.00)	Aa3 / A+ AA-	2.33 2.30
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	97.58 1.50%	24,393,750.00 63,750.00	0.18% (606,250.00)	Aaa / AAA AAA	2.50 2.46
60412AVT7	Minnesota State Taxable- GO 0.500% Due 08/01/2024	15,000,000.00	08/25/2020 0.48%	15,012,150.00 15,007,711.06	97.65 1.46%	14,646,900.00 37,500.00	0.11% (360,811.06)	Aa1 / AAA AAA	2.50 2.46
419792F84	Hawaii State STE-GO 0.713% Due 08/01/2024	15,000,000.00	10/12/2021 0.71%	15,000,000.00 15,000,000.00	98.29 1.41%	14,743,200.00 32,382.08	0.11% (256,800.00)	Aa2 / AA+ AA	2.50 2.46
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	97.53 1.70%	4,876,500.00 26,856.39	0.04% (123,500.00)	NR / AA+ AA+	3.12 3.04

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64990FM84	NY State Dorm Auth Tax Rev GO - REV 1.360% Due 03/15/2025	30,495,000.00	12/17/2021 1.36%	30,495,000.00 30,495,000.00	98.96 1.70%	30,178,156.95 50,689.47	0.23% (316,843.05)	NR / AA+ AA+	3.12 3.04
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	97.82 1.51%	4,891,200.00 7,000.00	0.04% (108,800.00)	Aa3 / AA- NR	3.33 3.26
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	96.54 1.62%	38,614,800.00 36,666.67	0.29% (1,385,200.00)	Aaa / AAA AAA	3.33 3.28
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	96.47 1.64%	10,476,967.80 9,955.00	0.08% (383,032.20)	Aaa / AAA AAA	3.33 3.28
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	97.77 1.61%	4,888,650.00 7,691.67	0.04% (111,350.00)	Aa3 / A+ AA-	3.33 3.26
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 5,287,221.09	111.85 1.81%	5,150,784.60 32,068.71	0.04% (136,436.49)	Aaa / AAA AA+	3.37 3.10
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	96.60 1.66%	24,150,750.00 82,500.00	0.18% (849,250.00)	Aaa / AAA AAA	3.50 3.42
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	96.90 1.58%	5,092,200.10 17,604.25	0.04% (162,799.90)	Aa2 / AA+ AA	3.50 3.43
419792F92	Hawaii State STE-GO 1.033% Due 08/01/2025	10,000,000.00	10/12/2021 1.03%	10,000,000.00 10,000,000.00	98.13 1.58%	9,813,200.00 31,276.94	0.07% (186,800.00)	Aa2 / AA+ AA	3.50 3.41
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	97.24 1.89%	4,862,050.00 35,939.72	0.04% (137,950.00)	NR / AA+ AA+	4.12 3.97
64990FM92	NY State Dorm Auth Tax Rev GO - REV 1.550% Due 03/15/2026	31,180,000.00	12/17/2021 1.55%	31,180,000.00 31,180,000.00	98.67 1.89%	30,766,241.40 59,068.78	0.23% (413,758.60)	NR / AA+ AA+	4.12 3.96
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	97.36 1.76%	5,452,272.00 10,481.33	0.04% (147,728.00)	Aa3 / A+ AA-	4.33 4.20
419792G26	Hawaii State STE-GO 1.283% Due 08/01/2026	7,500,000.00	10/12/2021 1.28%	7,500,000.00 7,500,000.00	98.10 1.72%	7,357,200.00 29,134.79	0.06% (142,800.00)	Aa2 / AA+ AA	4.50 4.33
TOTAL Municipal Bonds		368,140,000.00	1.01%	369,572,785.45 369,066,941.00	1.50%	363,289,548.75 1,137,984.85	2.71% (5,777,392.25)	Aa1 / AA+ AA+	2.75 2.68
Negotiable CD									
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 50,000,000.00	100.00 0.22%	49,999,850.00 36,972.22	0.37% (150.00)	P-1 / A-1 F-1+	0.00 0.00
22535C4P3	Credit Agricole CIB NY Yankee CD 0.110% Due 02/01/2022	100,000,000.00	10/21/2021 0.11%	100,000,000.00 100,000,000.00	100.00 0.11%	100,000,000.00 31,472.22	0.75% 0.00	P-1 / A-1 F-1	0.00 0.00

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22535C4L2	Credit Agricole CIB NY Yankee CD 0.110% Due 02/07/2022	100,000,000.00	10/21/2021 0.11%	100,000,000.00 100,000,000.00	100.00 0.09%	100,000,300.00 31,472.22	0.75% 300.00	P-1 / A-1 F-1	0.02 0.02
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	100.01 0.10%	50,004,450.00 98,000.00	0.37% 4,450.00	P-1 / A-1 F-1+	0.08 0.08
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	100.01 0.15%	25,001,500.00 51,027.78	0.19% 1,500.00	P-1 / A-1 F-1	0.09 0.09
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	100.01 0.10%	40,003,440.00 63,333.33	0.30% 3,440.00	P-1 / A-1 F-1+	0.09 0.09
87019V3J4	Swedbank Yankee CD 0.120% Due 03/07/2022	25,000,000.00	09/22/2021 0.12%	25,000,000.00 25,000,000.00	100.00 0.13%	24,999,875.00 11,000.00	0.19% (125.00)	P-1 / A-1 F-1+	0.10 0.10
89114WH40	Toronto Dominion Yankee CD 0.140% Due 03/30/2022	50,000,000.00	09/28/2021 0.14%	50,000,000.00 50,000,000.00	100.00 0.14%	50,000,300.00 24,500.00	0.37% 300.00	P-1 / A-1+ F-1+	0.16 0.16
89114WH81	Toronto Dominion Yankee CD 0.140% Due 03/30/2022	65,000,000.00	09/30/2021 0.14%	65,000,000.00 65,000,000.00	100.00 0.14%	65,000,390.00 31,344.44	0.48% 390.00	P-1 / A-1+ F-1+	0.16 0.16
89114WJD8	Toronto Dominion Yankee CD 0.180% Due 04/20/2022	50,000,000.00	10/22/2021 0.18%	50,000,000.00 50,000,000.00	100.00 0.19%	49,998,750.00 25,500.00	0.37% (1,250.00)	P-1 / A-1+ F-1+	0.22 0.22
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	100.00 0.24%	24,998,775.00 39,111.11	0.19% (1,225.00)	P-1 / A-1 F-1+	0.29 0.29
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	99.97 0.29%	49,986,750.00 70,277.78	0.37% (13,250.00)	P-1 / A-1 F-1+	0.30 0.30
78012UT21	Royal Bank of Canada Yankee CD 0.160% Due 05/25/2022	50,000,000.00	08/26/2021 0.16%	50,000,000.00 50,000,000.00	99.95 0.33%	49,973,350.00 35,333.33	0.37% (26,650.00)	P-1 / A-1+ F-1+	0.31 0.31
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	99.97 0.32%	99,966,500.00 157,666.67	0.75% (33,500.00)	P-1 / A-1 F-1+	0.33 0.33
89114WLN3	Toronto Dominion Yankee CD 0.250% Due 05/31/2022	25,000,000.00	11/30/2021 0.25%	25,000,000.00 25,000,000.00	99.93 0.47%	24,981,675.00 10,937.50	0.19% (18,325.00)	P-1 / A-1+ F-1+	0.33 0.33
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	99.86 0.51%	74,896,875.00 88,500.00	0.56% (103,125.00)	P-1 / A-1+ F-1+	0.41 0.41
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	99.90 0.44%	34,964,965.00 42,194.44	0.26% (35,035.00)	P-1 / A-1+ F-1+	0.41 0.41
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	99.90 0.44%	39,959,960.00 48,222.22	0.30% (40,040.00)	P-1 / A-1+ F-1+	0.41 0.41
13606CVX9	Canadian Imperial Bank Comm NY Yankee CD 0.170% Due 06/30/2022	50,000,000.00	08/19/2021 0.17%	50,000,000.00 50,000,000.00	99.88 0.45%	49,941,700.00 39,194.44	0.37% (58,300.00)	P-1 / A-1 F-1+	0.41 0.41
89114WFW0	Toronto Dominion Yankee CD 0.155% Due 06/30/2022	25,000,000.00	09/15/2021 0.15%	25,000,000.00 25,000,000.00	100.00 0.51%	25,000,000.00 14,961.81	0.19% 0.00	P-1 / A-1+ F-1+	0.41 0.41

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06052TQ45	Bank of America Negotiable CD 0.260% Due 06/30/2022	50,000,000.00	11/24/2021 0.26%	50,000,000.00 50,000,000.00	99.95 0.38%	49,975,000.00 24,194.44	0.37% (25,000.00)	P-1 / A-1 F-1+	0.41 0.41
06417MTY1	Bank of Nova Scotia Houston Yankee CD 0.310% Due 06/30/2022	100,000,000.00	12/06/2021 0.31%	100,000,000.00 100,000,000.00	99.92 0.51%	99,916,700.00 49,083.33	0.74% (83,300.00)	P-1 / A-1 F-1+	0.41 0.41
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	99.88 0.45%	49,938,350.00 53,111.11	0.37% (61,650.00)	P-1 / A-1 F-1+	0.41 0.41
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	99.92 0.37%	49,959,450.00 59,250.00	0.37% (40,550.00)	P-1 / A-1 F-1+	0.41 0.41
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	99.90 0.44%	99,897,600.00 120,555.56	0.75% (102,400.00)	P-1 / A-1+ F-1+	0.41 0.41
06417MTL9	Bank of Nova Scotia Houston Yankee CD 0.270% Due 07/01/2022	100,000,000.00	11/29/2021 0.27%	100,000,000.00 100,000,000.00	99.90 0.51%	99,898,100.00 48,000.00	0.74% (101,900.00)	P-1 / A-1 F-1+	0.41 0.41
06417MTZ8	Bank of Nova Scotia Houston Yankee CD 0.310% Due 07/01/2022	100,000,000.00	12/06/2021 0.31%	100,000,000.00 100,000,000.00	99.91 0.51%	99,914,900.00 49,083.33	0.74% (85,100.00)	P-1 / A-1 F-1+	0.41 0.41
13606CXL3	Canadian Imperial Bank Comm NY Yankee CD 0.170% Due 07/05/2022	50,000,000.00	10/12/2021 0.17%	50,000,000.00 50,000,000.00	99.87 0.47%	49,935,050.00 26,444.44	0.37% (64,950.00)	P-1 / A-1 F-1+	0.42 0.42
78012UW27	Royal Bank of Canada Yankee CD 0.200% Due 07/05/2022	75,000,000.00	10/18/2021 0.20%	75,000,000.00 75,000,000.00	99.89 0.46%	74,915,475.00 44,166.67	0.56% (84,525.00)	P-1 / A-1+ F-1+	0.42 0.42
89114WKT1	Toronto Dominion Yankee CD 0.250% Due 07/05/2022	80,000,000.00	11/12/2021 0.25%	80,000,000.00 80,000,000.00	99.88 0.52%	79,906,400.00 45,000.00	0.60% (93,600.00)	P-1 / A-1+ F-1+	0.42 0.42
13606CZQ0	Canadian Imperial Bank Comm NY Yankee CD 0.330% Due 07/05/2022	80,000,000.00	11/24/2021 0.33%	80,000,000.00 80,000,000.00	99.94 0.47%	79,951,040.00 50,600.00	0.60% (48,960.00)	P-1 / A-1 F-1+	0.42 0.42
06417MUA1	Bank of Nova Scotia Houston Yankee CD 0.310% Due 07/05/2022	60,000,000.00	12/06/2021 0.31%	60,000,000.00 60,000,000.00	99.91 0.52%	59,944,980.00 29,450.00	0.45% (55,020.00)	P-1 / A-1 F-1+	0.42 0.42
06367CPW1	Bank of Montreal Chicago Yankee CD 0.340% Due 07/05/2022	60,000,000.00	12/10/2021 0.34%	60,000,000.00 60,000,000.00	99.98 0.39%	59,987,820.00 30,033.33	0.45% (12,180.00)	P-1 / A-1 F-1+	0.42 0.42
06417MUE3	Bank of Nova Scotia Houston Yankee CD 0.320% Due 07/06/2022	60,000,000.00	12/08/2021 0.32%	60,000,000.00 60,000,000.00	99.91 0.53%	59,946,480.00 29,333.33	0.45% (53,520.00)	P-1 / A-1 F-1+	0.43 0.43
89114WMX0	Toronto Dominion Yankee CD 0.320% Due 07/07/2022	45,000,000.00	12/10/2021 0.32%	45,000,000.00 45,000,000.00	99.91 0.53%	44,959,590.00 20,000.00	0.34% (40,410.00)	P-1 / A-1+ F-1+	0.43 0.43
06417MUL7	Bank of Nova Scotia Houston Yankee CD 0.310% Due 07/08/2022	70,000,000.00	12/13/2021 0.31%	70,000,000.00 70,000,000.00	99.90 0.53%	69,932,170.00 30,138.89	0.52% (67,830.00)	P-1 / A-1 F-1+	0.43 0.43
06417MUS2	Bank of Nova Scotia Houston Yankee CD 0.340% Due 07/22/2022	60,000,000.00	12/29/2021 0.34%	60,000,000.00 60,000,000.00	99.89 0.57%	59,934,480.00 19,266.67	0.45% (65,520.00)	P-1 / A-1 F-1+	0.47 0.47
06417MUR4	Bank of Nova Scotia Houston Yankee CD 0.350% Due 07/29/2022	60,000,000.00	12/27/2021 0.35%	60,000,000.00 60,000,000.00	99.88 0.59%	59,929,440.00 21,000.00	0.45% (70,560.00)	P-1 / A-1 F-1+	0.49 0.49

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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	99.86 0.47%	34,951,525.00 40,638.89	0.26% (48,475.00)	P-1 / A-1 F-1+	0.50 0.50
78012US30	Royal Bank of Canada Yankee CD 0.200% Due 08/01/2022	25,000,000.00	08/13/2021 0.20%	25,000,000.00 25,000,000.00	99.81 0.57%	24,953,050.00 23,888.89	0.19% (46,950.00)	P-1 / A-1+ F-1+	0.50 0.50
78012US63	Royal Bank of Canada Yankee CD 0.200% Due 08/01/2022	80,000,000.00	08/17/2021 0.20%	80,000,000.00 80,000,000.00	99.81 0.57%	79,849,760.00 74,666.67	0.60% (150,240.00)	P-1 / A-1 F-1+	0.50 0.50
13606CVW1	Canadian Imperial Bank Comm NY Yankee CD 0.190% Due 08/01/2022	40,000,000.00	08/19/2021 0.19%	40,000,000.00 40,000,000.00	99.80 0.59%	39,920,040.00 35,044.44	0.30% (79,960.00)	P-1 / A-1 F-1+	0.50 0.50
89114WKN4	Toronto Dominion Yankee CD 0.240% Due 08/01/2022	60,000,000.00	11/09/2021 0.24%	60,000,000.00 60,000,000.00	99.83 0.58%	59,895,840.00 33,600.00	0.45% (104,160.00)	P-1 / A-1+ F-1+	0.50 0.50
89114WKP9	Toronto Dominion Yankee CD 0.250% Due 08/01/2022	75,000,000.00	11/10/2021 0.25%	75,000,000.00 75,000,000.00	99.83 0.58%	74,873,550.00 43,229.17	0.56% (126,450.00)	P-1 / A-1+ F-1+	0.50 0.50
89114WMS1	Toronto Dominion Yankee CD 0.340% Due 08/01/2022	50,000,000.00	12/10/2021 0.34%	50,000,000.00 50,000,000.00	99.88 0.58%	49,938,400.00 25,027.78	0.37% (61,600.00)	P-1 / A-1+ F-1+	0.50 0.50
89114WMT9	Toronto Dominion Yankee CD 0.340% Due 08/05/2022	50,000,000.00	12/10/2021 0.34%	50,000,000.00 50,000,000.00	99.87 0.59%	49,934,750.00 23,611.11	0.37% (65,250.00)	P-1 / A-1+ F-1+	0.51 0.51
89114WMU6	Toronto Dominion Yankee CD 0.340% Due 08/08/2022	50,000,000.00	12/10/2021 0.34%	50,000,000.00 50,000,000.00	99.86 0.60%	49,931,850.00 23,611.11	0.37% (68,150.00)	P-1 / A-1+ F-1+	0.52 0.52
06417MUT0	Bank of Nova Scotia Houston Yankee CD 0.380% Due 08/31/2022	105,000,000.00	12/30/2021 0.38%	105,000,000.00 105,000,000.00	99.85 0.64%	104,837,775.00 36,575.00	0.78% (162,225.00)	P-1 / A-1 F-1+	0.58 0.58
06052TQ78	Bank of America Yankee CD 0.360% Due 09/01/2022	75,000,000.00	12/30/2021 0.36%	75,000,000.00 75,000,000.00	99.86 0.60%	74,892,000.00 24,750.00	0.56% (108,000.00)	P-1 / A-1 F-1+	0.58 0.58
78012U3K9	Royal Bank of Canada Yankee CD 0.770% Due 10/28/2022	25,000,000.00	01/31/2022 0.77%	25,000,000.00 25,000,000.00	100.00 0.77%	25,000,000.00 534.72	0.19% 0.00	P-1 / A-1+ F-1+	0.74 0.74
78012U2X2	Royal Bank of Canada Yankee CD 0.600% Due 01/03/2023	25,000,000.00	01/04/2022 0.60%	25,000,000.00 25,000,000.00	99.64 0.99%	24,909,225.00 11,666.67	0.19% (90,775.00)	P-1 / A-1+ F-1+	0.92 0.92
13606KCM6	Canadian Imperial Bank Yankee CD 0.840% Due 01/18/2023	25,000,000.00	01/26/2022 0.84%	25,000,000.00 25,000,000.00	99.86 0.99%	24,964,850.00 3,500.00	0.19% (35,150.00)	P-1 / A-1 F-1+	0.96 0.96
TOTAL Negotiable CD		3,000,000,000.00	0.25%	2,999,963,027.78 3,000,000,000.00	0.44%	2,997,375,045.00 2,100,077.06	22.34% (2,624,955.00)	Aaa / AA+ Aaa	0.38 0.38
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 50,465,641.71	100.65 0.70%	50,324,650.00 332,986.11	0.38% (140,991.71)	Aaa / AAA AAA	0.62 0.61

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of January 31, 2022

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
4581X0DA3	Inter-American Dev Bank Note 2.500% Due 01/18/2023	94,700,000.00	Various	96,469,012.00	101.59	96,209,518.00	0.72%	Aaa / AAA NR	0.96
			1.90%	95,225,247.36	0.84%	85,493.07	984,270.64		0.95
459058GX5	Intl. Bank Recon & Development Note 1.875% Due 06/19/2023	14,750,000.00	12/20/2019	14,825,815.00	101.19	14,925,864.25	0.11%	Aaa / AAA AAA	1.38
			1.72%	14,779,862.92	1.00%	32,265.63	146,001.33		1.36
459058GL1	Intl. Bank Recon & Development Note 3.000% Due 09/27/2023	63,846,000.00	Various	66,560,348.76	103.10	65,823,438.31	0.50%	Aaa / AAA NR	1.65
			1.86%	64,997,722.38	1.11%	659,741.99	825,715.93		1.60
4581X0CC0	Inter-American Dev Bank Note 3.000% Due 10/04/2023	50,000,000.00	Various	51,685,788.30	103.04	51,522,350.00	0.39%	Aaa / NR AAA	1.67
			2.13%	50,689,520.81	1.16%	487,500.00	832,829.19		1.62
45950VTU0	International Finance Corp Note 0.290% Due 11/06/2023	25,000,000.00	11/06/2020	25,000,000.00	98.26	24,564,250.00	0.18%	Aaa / AAA NR	1.76
			0.29%	25,000,000.00	1.29%	17,118.06	(435,750.00)		1.75
4581X0DF2	Inter-American Dev Bank Note 2.625% Due 01/16/2024	84,750,000.00	Various	85,504,800.00	102.66	87,007,146.75	0.65%	Aaa / AAA NR	1.96
			2.42%	85,063,108.94	1.24%	92,695.31	1,944,037.81		1.91
45818WCG9	Inter-American Dev Bank Note 2.290% Due 01/31/2024	50,000,000.00	04/02/2019	50,000,000.00	102.08	51,040,050.00	0.38%	Aaa / AA AAA	2.00
			2.29%	50,000,000.00	1.23%	3,180.56	1,040,050.00		1.95
4581X0CF3	Inter-American Dev Bank Note 3.000% Due 02/21/2024	11,869,000.00	10/31/2019	12,480,490.88	103.60	12,296,521.38	0.09%	Aaa / AAA AAA	2.06
			1.75%	12,160,371.13	1.22%	158,253.33	136,150.25		1.97
45818WCH7	Inter-American Dev Bank Note 2.330% Due 02/29/2024	50,000,000.00	04/08/2019	50,000,000.00	102.15	51,072,700.00	0.38%	Aaa / AAA AAA	2.08
			2.33%	50,000,000.00	1.28%	491,888.89	1,072,700.00		2.01
459058GQ0	Intl. Bank Recon & Development Note 2.500% Due 03/19/2024	25,000,000.00	03/19/2019	24,959,250.00	102.64	25,659,925.00	0.19%	Aaa / AAA AAA	2.13
			2.53%	24,982,669.54	1.24%	229,166.67	677,255.46		2.06
459056HV2	Intl. Bank Recon & Development Note 1.500% Due 08/28/2024	25,000,000.00	03/19/2021	25,832,500.00	100.47	25,118,050.00	0.19%	Aaa / AAA AAA	2.58
			0.52%	25,621,397.06	1.31%	159,375.00	(503,347.06)		2.51
4581X0DZ8	Inter-American Dev Bank Note 0.500% Due 09/23/2024	50,000,000.00	09/23/2021	49,963,000.00	97.79	48,897,000.00	0.36%	Aaa / AAA NR	2.65
			0.52%	49,967,422.45	1.35%	88,888.89	(1,070,422.45)		2.61
45950KCR9	International Finance Corp Note 1.375% Due 10/16/2024	25,000,000.00	10/16/2019	24,926,750.00	99.78	24,943,875.00	0.19%	Aaa / AAA NR	2.71
			1.44%	24,960,388.07	1.46%	100,260.42	(16,513.07)		2.64
45950VTV8	International Finance Corp Note 0.385% Due 11/04/2024	25,000,000.00	11/04/2020	25,000,000.00	97.31	24,327,125.00	0.18%	Aaa / AAA NR	2.76
			0.39%	25,000,000.00	1.38%	23,260.42	(672,875.00)		2.72
4581X0CM8	Inter-American Dev Bank Note 2.125% Due 01/15/2025	23,093,000.00	02/25/2021	24,491,743.01	102.05	23,566,822.17	0.18%	Aaa / AAA AAA	2.96
			0.54%	24,158,850.08	1.41%	21,810.06	(592,027.91)		2.86
45950VPR1	International Finance Corp Note 0.350% Due 02/26/2025	25,000,000.00	02/26/2021	24,946,250.00	96.58	24,144,300.00	0.18%	Aaa / AAA NR	3.07
			0.40%	24,958,758.56	1.50%	37,673.61	(814,458.56)		3.03
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	50,000,000.00	Various	49,857,250.00	97.30	48,648,300.00	0.36%	Aaa / AAA NR	3.22
			0.69%	49,901,359.61	1.49%	85,937.50	(1,253,059.61)		3.17
45818WDC7	Inter-American Dev Bank Note 0.775% Due 07/09/2025	50,000,000.00	04/09/2021	50,000,000.00	97.42	48,709,250.00	0.36%	NR / NR NR	3.44
			0.78%	50,000,000.00	1.55%	23,680.56	(1,290,750.00)		3.37

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of January 31, 2022

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
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 24,976,645.40	96.09 1.53%	24,022,750.00 781.25	0.18% (953,895.40)	Aaa / AAA AAA	3.49 3.45
459058JL8	Intl. Bank Recon & Development Note 0.500% Due 10/28/2025	44,000,000.00	Various 0.62%	43,762,370.00 43,811,255.32	96.12 1.57%	42,293,020.00 56,833.34	0.32% (1,518,235.32)	Aaa / AAA AAA	3.74 3.68
45950VPJ9	International Finance Corp Note 0.580% Due 01/15/2026	19,700,000.00	02/12/2021 0.53%	19,748,068.00 19,738,604.11	95.70 1.71%	18,852,348.40 5,078.22	0.14% (886,255.71)	Aaa / AAA NR	3.96 3.88
45950VPK6	International Finance Corp Note 0.450% Due 02/05/2026	25,000,000.00	02/05/2021 0.53%	24,907,500.00 24,925,787.24	95.11 1.72%	23,777,625.00 55,000.00	0.18% (1,148,162.24)	NR / NR NR	4.02 3.94
45905UY6	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 74,989,882.26	95.87 1.66%	71,899,950.00 203,750.00	0.54% (3,089,932.26)	Aaa / AAA NR	4.05 3.96
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	96.03 1.82%	24,006,750.00 18,836.81	0.18% (993,250.00)	Aaa / AAA NR	4.41 4.30
TOTAL Supranational		1,006,708,000.00	1.27%	1,011,374,494.95	1.30%	1,003,653,579.26 3,471,455.70	7.50% (7,720,915.69)	Aaa / AAA Aaa	2.44 2.39
US Treasury									
9128287C8	US Treasury Note 1.750% Due 07/15/2022	20,000,000.00	11/21/2019 1.57%	20,093,750.00 20,015,899.69	100.59 0.44%	20,118,760.00 16,436.46	0.15% 102,860.31	Aaa / AA+ AAA	0.45 0.45
9128282S8	US Treasury Note 1.625% Due 08/31/2022	10,000,000.00	09/11/2019 1.58%	10,012,500.00 10,002,430.88	100.62 0.55%	10,062,110.00 69,129.83	0.08% 59,679.12	Aaa / AA+ AAA	0.58 0.57
912828P38	US Treasury Note 1.750% Due 01/31/2023	65,000,000.00	Various 2.10%	64,154,882.80 64,780,716.97	100.94 0.81%	65,609,375.00 3,142.27	0.49% 828,658.03	Aaa / AA+ AAA	1.00 0.99
912828Q29	US Treasury Note 1.500% Due 03/31/2023	12,000,000.00	09/16/2019 1.75%	11,895,468.76 11,965,776.54	100.74 0.86%	12,088,596.00 61,318.68	0.09% 122,819.46	Aaa / AA+ AAA	1.16 1.15
912828S35	US Treasury Note 1.375% Due 06/30/2023	20,000,000.00	Various 1.62%	19,831,054.70 19,932,610.63	100.56 0.97%	20,112,500.00 24,309.39	0.15% 179,889.37	Aaa / AA+ AAA	1.41 1.40
912828S92	US Treasury Note 1.250% Due 07/31/2023	20,000,000.00	Various 1.46%	19,841,796.88 19,938,680.15	100.36 1.01%	20,071,880.00 690.60	0.15% 133,199.85	Aaa / AA+ AAA	1.50 1.48
912828Y61	US Treasury Note 2.750% Due 07/31/2023	5,000,000.00	10/11/2019 1.58%	5,214,453.10 5,084,144.66	102.59 1.01%	5,129,490.00 379.83	0.04% 45,345.34	Aaa / AA+ AAA	1.50 1.47
912828D1	US Treasury Note 1.375% Due 08/31/2023	40,000,000.00	05/31/2019 1.96%	39,046,875.00 39,646,490.66	100.52 1.04%	40,209,360.00 233,977.90	0.30% 562,869.34	Aaa / AA+ AAA	1.58 1.55

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of January 31, 2022

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
912828T91	US Treasury Note 1.625% Due 10/31/2023	25,000,000.00	Various 1.39%	25,234,375.01 25,098,321.93	100.91 1.10%	25,227,550.00 104,368.10	0.19% 129,228.07	Aaa / AA+ AAA	1.75 1.71
9128285Z9	US Treasury Note 2.500% Due 01/31/2024	10,000,000.00	02/01/2019 2.46%	10,016,406.25 10,006,553.51	102.64 1.16%	10,263,670.00 690.61	0.08% 257,116.49	Aaa / AA+ AAA	2.00 1.95
912828W71	US Treasury Note 2.125% Due 03/31/2024	15,000,000.00	04/02/2019 2.25%	14,913,281.25 14,962,508.99	101.92 1.22%	15,288,285.00 108,585.16	0.11% 325,776.01	Aaa / AA+ AAA	2.16 2.10
912828WJ5	US Treasury Note 2.500% Due 05/15/2024	15,000,000.00	06/11/2019 1.91%	15,417,187.50 15,193,296.88	102.84 1.23%	15,426,570.00 80,801.10	0.12% 233,273.12	Aaa / AA+ AAA	2.29 2.21
912828XX3	US Treasury Note 2.000% Due 06/30/2024	50,000,000.00	Various 1.09%	51,432,617.19 51,073,736.03	101.75 1.26%	50,875,000.00 88,397.80	0.38% (198,736.03)	Aaa / AA+ AAA	2.41 2.35
912828Y87	US Treasury Note 1.750% Due 07/31/2024	10,000,000.00	05/04/2020 0.34%	10,594,921.88 10,349,886.27	101.16 1.28%	10,116,410.00 483.43	0.08% (233,476.27)	Aaa / AA+ AAA	2.50 2.44
912828D56	US Treasury Note 2.375% Due 08/15/2024	10,000,000.00	08/29/2019 1.39%	10,471,484.38 10,240,813.31	102.71 1.29%	10,270,700.00 109,714.67	0.08% 29,886.69	Aaa / AA+ AAA	2.54 2.44
912828Z52	US Treasury Note 1.375% Due 01/31/2025	110,000,000.00	Various 1.00%	111,622,070.34 111,202,231.36	99.98 1.38%	109,974,260.00 4,178.18	0.82% (1,227,971.36)	Aaa / AA+ AAA	3.00 2.93
912828J27	US Treasury Note 2.000% Due 02/15/2025	20,000,000.00	04/28/2020 0.37%	21,546,875.00 20,978,923.18	101.79 1.40%	20,358,600.00 184,782.61	0.15% (620,323.18)	Aaa / AA+ AAA	3.04 2.92
912828ZF0	US Treasury Note 0.500% Due 03/31/2025	15,000,000.00	04/13/2020 0.42%	15,059,179.70 15,037,668.71	97.20 1.41%	14,579,880.00 25,549.45	0.11% (457,788.71)	Aaa / AA+ AAA	3.16 3.11
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	15,000,000.00	06/01/2020 0.33%	15,036,328.13 15,023,975.76	96.69 1.42%	14,503,125.00 14,450.97	0.11% (520,850.76)	Aaa / AA+ AAA	3.25 3.20
912828ZT0	US Treasury Note 0.250% Due 05/31/2025	50,000,000.00	12/10/2021 1.07%	48,607,421.88 48,665,629.01	96.14 1.44%	48,072,250.00 21,634.62	0.36% (593,379.01)	Aaa / AA+ AAA	3.33 3.29
912828ZW3	US Treasury Note 0.250% Due 06/30/2025	200,000,000.00	Various 0.71%	196,323,242.19 196,934,651.42	96.00 1.45%	192,007,800.00 44,198.89	1.43% (4,926,851.42)	Aaa / AA+ AAA	3.41 3.38
91282CAB7	US Treasury Note 0.250% Due 07/31/2025	75,000,000.00	Various 0.78%	73,400,390.62 73,638,025.60	95.85 1.47%	71,888,700.00 517.95	0.54% (1,749,325.60)	Aaa / AA+ AAA	3.50 3.46
91282CAM3	US Treasury Note 0.250% Due 09/30/2025	135,000,000.00	Various 0.72%	132,286,328.14 132,703,714.74	95.59 1.49%	129,051,630.00 114,972.53	0.96% (3,652,084.74)	Aaa / AA+ AAA	3.67 3.62
91282CAT8	US Treasury Note 0.250% Due 10/31/2025	35,000,000.00	05/28/2021 0.67%	34,362,890.63 34,460,998.38	95.43 1.51%	33,401,760.00 22,479.28	0.25% (1,059,238.38)	Aaa / AA+ AAA	3.75 3.70
91282CAZ4	US Treasury Note 0.375% Due 11/30/2025	30,000,000.00	05/28/2021 0.69%	29,587,500.00 29,649,863.39	95.73 1.53%	28,719,150.00 19,471.15	0.21% (930,713.39)	Aaa / AA+ AAA	3.83 3.77
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	33,000,000.00	01/27/2021 0.39%	32,971,640.63 32,977,473.30	95.63 1.53%	31,557,537.00 10,939.23	0.24% (1,419,936.30)	Aaa / AA+ AAA	3.92 3.86

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of January 31, 2022

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
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	50,000,000.00	Various 0.98%	48,671,874.99 48,818,177.49	95.46 1.55%	47,728,500.00 517.96	0.36% (1,089,677.49)	Aaa / AA+ AAA	4.00 3.94
91282CBQ3	US Treasury Note 0.500% Due 02/28/2026	25,000,000.00	04/12/2021 0.87%	24,554,687.50 24,628,365.11	95.83 1.56%	23,958,000.00 53,176.80	0.18% (670,365.11)	Aaa / AA+ AAA	4.08 4.00
91282CBW0	US Treasury Note 0.750% Due 04/30/2026	50,000,000.00	05/26/2021 0.77%	49,945,312.50 49,952,938.37	96.62 1.58%	48,310,550.00 96,339.78	0.36% (1,642,388.37)	Aaa / AA+ AAA	4.25 4.15
91282CCF6	US Treasury Note 0.750% Due 05/31/2026	50,000,000.00	06/09/2021 0.74%	50,015,625.00 50,013,586.96	96.53 1.58%	48,263,650.00 64,903.85	0.36% (1,749,936.96)	Aaa / AA+ AAA	4.33 4.23
9128286X3	US Treasury Note 2.125% Due 05/31/2026	25,000,000.00	06/09/2021 0.74%	26,694,335.94 26,473,335.60	102.31 1.57%	25,577,150.00 91,947.12	0.19% (896,185.60)	Aaa / AA+ AAA	4.33 4.12
91282CCJ8	US Treasury Note 0.875% Due 06/30/2026	25,000,000.00	10/05/2021 0.94%	24,924,804.69 24,929,980.08	96.98 1.59%	24,244,150.00 19,337.02	0.18% (685,830.08)	Aaa / AA+ AAA	4.41 4.30
91282CCP4	US Treasury Note 0.625% Due 07/31/2026	100,000,000.00	Various 1.06%	98,006,835.88 98,109,951.95	95.81 1.59%	95,808,600.00 1,726.52	0.71% (2,301,351.95)	Aaa / AA+ AAA	4.50 4.41
91282CCW9	US Treasury Note 0.750% Due 08/31/2026	25,000,000.00	09/24/2021 0.90%	24,819,335.94 24,832,369.42	96.27 1.60%	24,067,375.00 79,765.19	0.18% (764,994.42)	Aaa / AA+ AAA	4.58 4.46
91282CCZ2	US Treasury Note 0.875% Due 09/30/2026	50,000,000.00	10/13/2021 1.06%	49,564,453.13 49,591,119.26	96.73 1.61%	48,363,300.00 149,038.46	0.36% (1,227,819.26)	Aaa / AA+ AAA	4.67 4.53
TOTAL US Treasury		1,445,000,000.00	1.01%	1,436,172,187.53 1,436,914,846.19	1.38%	1,411,306,223.00 1,922,353.39	10.53% (25,608,623.19)	Aaa / AA+ Aaa	3.26 3.20
TOTAL PORTFOLIO		13,496,882,529.84	0.67%	13,508,051,628.76 13,496,941,849.55	0.81%	13,404,605,807.87 19,878,227.13	100.00% (92,336,041.68)	Aaa / AA+ Aaa	1.59 1.48
TOTAL MARKET VALUE PLUS ACCRUALS						13,424,484,035.00			

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of January 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/03/2022	74433HAU8	50,000,000.00	Prudential Funding Discount CP 0.09% Due: 01/28/2022	99.993	0.10%	49,996,527.78	0.00	49,996,527.78	0.00
Purchase	01/03/2022	912828Z52	25,000,000.00	US Treasury Note 1.375% Due: 01/31/2025	100.949	1.06%	25,237,304.69	145,720.11	25,383,024.80	0.00
Purchase	01/03/2022	912828Z52	25,000,000.00	US Treasury Note 1.375% Due: 01/31/2025	100.934	1.07%	25,233,398.44	145,720.10	25,379,118.54	0.00
Purchase	01/04/2022	78012U2X2	25,000,000.00	Royal Bank of Canada Yankee CD 0.6% Due: 01/03/2023	100.000	0.60%	25,000,000.00	0.00	25,000,000.00	0.00
Purchase	01/05/2022	09659CG10	25,000,000.00	BNP Paribas Discount CP 0.33% Due: 07/01/2022	99.838	0.34%	24,959,437.50	0.00	24,959,437.50	0.00
Purchase	01/19/2022	380146AC4	5,250,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due: 11/16/2026	99.991	1.27%	5,249,543.78	0.00	5,249,543.78	0.00
Purchase	01/24/2022	345286AB4	10,000,000.00	Ford Credit Auto Owner Trust 2022-A A2 0.73% Due: 09/15/2024	99.993	0.74%	9,999,278.00	0.00	9,999,278.00	0.00
Purchase	01/24/2022	345286AC2	3,500,000.00	Ford Credit Auto Owner Trust 2022-A A3 1.29% Due: 06/15/2026	99.988	1.30%	3,499,584.20	0.00	3,499,584.20	0.00
Purchase	01/24/2022	48130UZW8	50,000,000.00	JPMorgan Chase Callable Note Cont 1/24/2024 1.53% Due: 01/24/2025	100.000	1.53%	50,000,000.00	0.00	50,000,000.00	0.00
Purchase	01/26/2022	13606KCM6	25,000,000.00	Canadian Imperial Bank Yankee CD 0.84% Due: 01/18/2023	100.000	0.84%	25,000,000.00	0.00	25,000,000.00	0.00
Purchase	01/26/2022	3130AQHT3	10,000,000.00	FHLB Callable Note Qrty 04/26/2022 1.02% Due: 07/26/2024	100.000	1.02%	10,000,000.00	0.00	10,000,000.00	0.00
Purchase	01/26/2022	912828Z52	30,000,000.00	US Treasury Note 1.375% Due: 01/31/2025	100.332	1.26%	30,099,609.38	200,645.38	30,300,254.76	0.00
Purchase	01/28/2022	46625HKC3	40,145,000.00	JP Morgan Chase Callable Note Cont 10/23/2024 3.125% Due: 01/23/2025	103.727	1.73%	41,641,204.15	17,424.05	41,658,628.20	0.00
Purchase	01/31/2022	78012U3K9	25,000,000.00	Royal Bank of Canada Yankee CD 0.77% Due: 10/28/2022	100.000	0.77%	25,000,000.00	0.00	25,000,000.00	0.00

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of January 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	01/31/2022	90CAMP\$00	8,538.23	California Asset Mgmt Program CAMP	1.000	0.05%	8,538.23	0.00	8,538.23	0.00
Subtotal			348,903,538.23				350,924,426.15	509,509.64	351,433,935.79	0.00
TOTAL ACQUISITIONS			348,903,538.23				350,924,426.15	509,509.64	351,433,935.79	0.00
DISPOSITIONS										
Call	01/06/2022	594918BW3	50,000,000.00	Microsoft Callable Note Cont 1/6/2022 2.4% Due: 02/06/2022	100.000	2.49%	50,000,000.00	500,000.00	50,500,000.00	3,801.83
Call	01/10/2022	037833CM0	67,281,000.00	Apple Inc Callable Note Cont 1/9/2022 2.5% Due: 02/09/2022	100.000	2.53%	67,281,000.00	700,843.77	67,981,843.77	1,556.05
Call	01/18/2022	48128BAB7	10,000,000.00	JP Morgan Chase & Co Callable Note 1X 1/15/2022 2.972% Due: 01/15/2023	100.000	2.97%	10,000,000.00	0.00	10,000,000.00	0.00
Subtotal			127,281,000.00				127,281,000.00	1,200,843.77	128,481,843.77	5,357.88
Maturity	01/03/2022	06366HA31	40,000,000.00	Bank of Montreal Chicago Discount CP 0.11% Due: 01/03/2022	99.981		40,000,000.00	0.00	40,000,000.00	0.00
Maturity	01/03/2022	89233HA38	100,000,000.00	Toyota Motor Credit Discount CP 0.12% Due: 01/03/2022	99.936		100,000,000.00	0.00	100,000,000.00	0.00
Maturity	01/04/2022	06052TN71	50,000,000.00	Bank of America Negotiable CD 0.19% Due: 01/04/2022	100.000		50,000,000.00	71,250.00	50,071,250.00	0.00
Maturity	01/07/2022	06366HA72	30,000,000.00	Bank of Montreal Chicago Discount CP 0.12% Due: 01/07/2022	99.979		30,000,000.00	0.00	30,000,000.00	0.00
Maturity	01/07/2022	13606CRR7	25,000,000.00	Canadian Imperial Bank Comm NY Yankee CD 0.19% Due: 01/07/2022	100.000		25,000,000.00	35,625.00	25,035,625.00	0.00
Maturity	01/19/2022	06366HAK3	50,000,000.00	Bank of Montreal Chicago Discount CP 0.1% Due: 01/19/2022	99.936		50,000,000.00	0.00	50,000,000.00	0.00
Maturity	01/19/2022	13606CTP9	50,000,000.00	Canadian Imperial Bank Comm NY Yankee CD 0.12% Due: 01/19/2022	100.000		50,000,000.00	38,666.65	50,038,666.65	0.00

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of January 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Maturity	01/19/2022	13606CXX7	100,000,000.00	Canadian Imperial Bank Comm NY Yankee CD 0.08% Due: 01/19/2022	100.000		100,000,000.00	20,000.00	100,020,000.00	0.00
Maturity	01/19/2022	89114WAK1	150,000,000.00	Toronto Dominion Yankee CD 0.18% Due: 01/19/2022	100.000		150,000,000.00	192,750.00	150,192,750.00	0.00
Maturity	01/21/2022	13606CXW9	50,000,000.00	Canadian Imperial Bank Comm NY Yankee CD 0.08% Due: 01/21/2022	100.000		50,000,000.00	10,222.20	50,010,222.20	0.00
Maturity	01/24/2022	46625HJD3	25,907,000.00	JP Morgan Chase Note 4.5% Due: 01/24/2022	100.000		25,907,000.00	0.00	25,907,000.00	0.00
Maturity	01/25/2022	13606CXV1	50,000,000.00	Canadian Imperial Bank Comm NY Yankee CD 0.08% Due: 01/25/2022	100.000		50,000,000.00	10,666.67	50,010,666.67	0.00
Maturity	01/28/2022	74433HAU8	50,000,000.00	Prudential Funding Discount CP 0.09% Due: 01/28/2022	99.993		50,000,000.00	0.00	50,000,000.00	0.00
Maturity	01/31/2022	06366HAX5	240,000,000.00	Bank of Montreal Chicago Discount CP 0.13% Due: 01/31/2022	99.946		240,000,000.00	0.00	240,000,000.00	0.00
Maturity	01/31/2022	63873KAX5	50,000,000.00	Natixis NY Branch Discount CP 0.11% Due: 01/31/2022	99.970		50,000,000.00	0.00	50,000,000.00	0.00
Subtotal			1,060,907,000.00				1,060,907,000.00	379,180.52	1,061,286,180.52	0.00
TOTAL DISPOSITIONS			1,188,188,000.00				1,188,188,000.00	1,580,024.29	1,189,768,024.29	5,357.88

CONTACT US



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