



COUNTY OF SAN DIEGO INVESTMENT POOL
TREASURY INVESTMENT RESULTS

AUG
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 August 31, 2022

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	Days To Maturity	YTM	Accrued Interest	Unrealized Gain/Loss
ABS	647,879,427	646,268,725	631,703,834	5.64%	97.50	1310	1.95%	561,628	(14,564,891)
Agency	3,330,188,000	3,329,152,705	3,122,464,632	27.96%	93.76	949	1.12%	10,058,070	(206,688,073)
Bank Deposit	27,132,482	27,132,482	27,132,482	0.24%	100.00	0	1.43%	-	-
Commercial Paper	1,412,000,000	1,403,209,941	1,403,209,941	12.53%	99.38	88	2.28%	-	-
Corporate	466,695,000	468,398,570	448,074,596	4.02%	96.01	591	1.57%	1,925,500	(20,323,975)
LAIF	2,079	2,079	2,079	0.00%	100.00	0	1.38%	4	-
Local Gov Investment Pool	412,378,849	412,378,849	412,378,849	3.68%	100.00	0	2.37%	-	-
Money Market Fund FI	67,500,010	67,500,010	67,500,010	0.60%	100.00	0	2.10%	-	-
Municipal Bonds	508,290,000	508,892,499	486,001,831	4.36%	95.62	927	1.61%	2,151,486	(22,890,668)
Negotiable CD	2,182,000,000	2,182,000,000	2,174,110,893	19.52%	99.64	179	2.43%	12,614,063	(7,889,107)
Supranationals	1,031,708,000	1,034,522,027	988,149,958	8.85%	95.78	683	1.31%	3,601,144	(46,372,069)
US Treasury	1,515,000,000	1,504,776,295	1,408,896,601	12.60%	93.00	1007	1.10%	2,233,686	(95,879,694)
Total for August 2022	11,600,773,846	11,584,234,183	11,169,625,705	100%	96.28	635	1.66%	33,145,581	(414,608,478)
Total for July 2022	12,523,293,800	12,506,530,873	12,187,895,579	100.00%	97.32	602	1.46%	30,155,992	(318,635,294)
Change from Prior Month	(922,519,954)	(922,296,691)	(1,018,269,874)		(1.04)	33	0.20%	2,989,589	(95,973,183)
Portfolio Effective Duration	1.56								

Return Information	Monthly Return	Annualized	Fiscal Year To Date Return	Annualized	Calendar YTD Return	Annualized
Book Value	0.13%	1.57%	0.25%	1.50%	0.66%	1.00%

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 August 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.

While Safety, Liquidity, and Yield remain the Fund's primary investment objectives, all else being equal and acting under statutory investment limitations, the County Treasurer affirms his/her commitment to the consideration of ESG criteria in evaluating securities. Sustainalytics, a Morningstar Company, provides high-quality, analytical environmental, social and governance (ESG) research, ratings and data to institutional investors and companies. Using Sustainalytics scoring, which is available on Bloomberg, the Pool had a weighted average MTN/CP/CD score of 22.10 as of 8/31/22, placing it in the "Medium Risk" category. Sustainalytics' ratings categories are: negligible (0-9.99), low (10-19.99), medium (20-29.99), high (30-39.99) and severe (40+).

PARTICIPANT CASH BALANCES

County of San Diego Pooled Money Fund

As of August 31, 2022

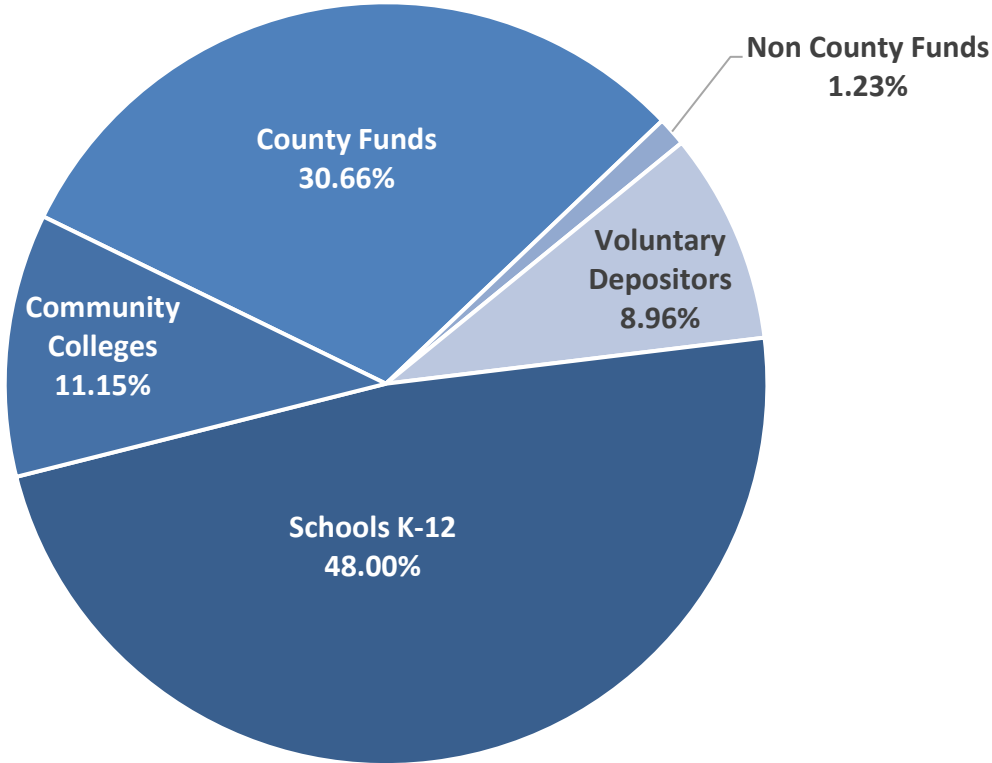
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PARTICIPANT	FMV 06/30/22	FMV 07/31/22	FMV 08/31/22	% of Total	PARTICIPANT	FMV 06/30/22	FMV 07/31/22	FMV 08/31/22	% of Total
COUNTY	1,599,973	1,565,065	1,584,970	14.19%	Lakeside FPD	13,171	10,568	9,329	0.08%
COUNTY - SPECIAL TRUST FUNDS	2,883,683	2,040,930	1,839,572	16.47%	Leucadia Wastewater District	2,956	2,956	2,929	0.03%
NON-COUNTY INVESTMENT FUNDS	122,290	135,556	137,456	1.23%	Lower Sweetwater FPD	648	648	526	0.00%
SCHOOLS - (K THRU 12)	6,358,561	5,970,571	5,361,904	48.00%	Metropolitan Transit System	35,413	35,410	65,552	0.59%
					Mission Resource Conservation District	116	116	113	0.00%
COMMUNITY COLLEGES					North County Transit District	37,456	34,535	29,421	0.26%
San Diego	272,481	263,184	180,016	1.62%	North County Cemetery District	9,072	9,038	9,034	0.08%
Grossmont-Cuyamaca	224,295	221,712	192,858	1.73%	North County Dispatch	6,056	5,578	5,050	0.05%
MiraCosta	308,462	295,580	268,538	2.40%	North County FPD	7,095	5,137	4,146	0.04%
Palomar	283,550	277,090	246,858	2.21%	Otay Water District	55,234	55,220	54,723	0.49%
Southwestern	408,490	404,041	357,163	3.20%	Palomar Health	0	0	0	0.00%
Total Community Colleges	1,497,279	1,461,608	1,245,433	11.15%	Pomerado Cemetery District	2,376	2,324	2,336	0.02%
FIRST 5 COMMISSION	46,867	44,488	43,618	0.39%	Public Agencies Self-Insurance System	3,435	3,434	3,404	0.03%
SDCERA	2,126	2,091	7,738	0.07%	Ramona Cemetery District	1,069	1,039	971	0.01%
CITIES					Rancho Santa Fe FPD	13,226	10,634	9,991	0.09%
Chula Vista	31,312	31,313	31,042	0.28%	Resource Conservation District of Greater SD*	0	0	0	0.00%
Coronado	92,347	92,321	86,749	0.78%	Rincon del Diablo Municipal Water District	6,706	6,704	6,644	0.06%
Del Mar	2,721	2,720	2,696	0.02%	SANDAG	38,280	36,017	34,760	0.31%
Encinitas	1,196	1,196	1,185	0.01%	SD County Regional Airport Authority	412,887	362,863	335,778	3.01%
National City	35,691	35,682	35,364	0.32%	San Diego Housing Commission	21,742	21,736	21,543	0.19%
Oceanside*	0	0	0	0.00%	San Diego Geographic Information Source	725	597	595	0.01%
Solana Beach*	0	0	0	0.00%	San Diego Law Library	5,378	5,371	5,354	0.05%
Vista	6,979	1,192	1,228	0.01%	San Diego Local Agency Formation Comm	1,095	1,562	2,590	0.02%
INDEPENDENT AGENCIES					San Diego Regional Training Center	1,024	639	1,099	0.01%
Air Pollution Control District	94,358	95,492	92,886	0.83%	San Dieguito River Park	624	445	323	0.00%
Alpine FPD	3,243	2,734	2,322	0.02%	San Marcos FPD	1	1	1	0.00%
Bonita-Sunnyside FPD	6,604	6,185	5,793	0.05%	San Miguel Consolidated FPD	26,310	22,867	21,350	0.19%
Borrego Springs FPD	1,554	1,186	1,118	0.01%	Santa Fe Irrigation District	4,426	4,425	4,386	0.04%
Canebrake County Water District	54	54	53	0.00%	Upper San Luis Rey Resource Conserv Dist	87	87	87	0.00%
Deer Springs FPD	13,114	13,261	13,151	0.12%	Vallecitos Water District	5,437	5,436	5,387	0.05%
Grossmont Healthcare District	2	2	2	0.00%	Valley Center FPD	2,455	2,402	2,150	0.02%
Julian-Cuyamaca FPD	22	22	23	0.00%	Valley Center Cemetery District	461	461	457	0.00%
Lake Cuyamaca Rec & Park District	428	330	279	0.00%	Valley Center Water District	33,173	30,550	29,964	0.27%
					Vista FPD	5,050	5,094	5,049	0.05%
					Whispering Palms Community Services District*	0	0	0	0.00%
					Total Voluntary Participants	1,091,801	1,014,165	1,000,291	8.96%
					Pooled Money Fund Total	\$ 13,553,588	\$ 12,187,896	\$ 11,169,626	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 August 31, 2022

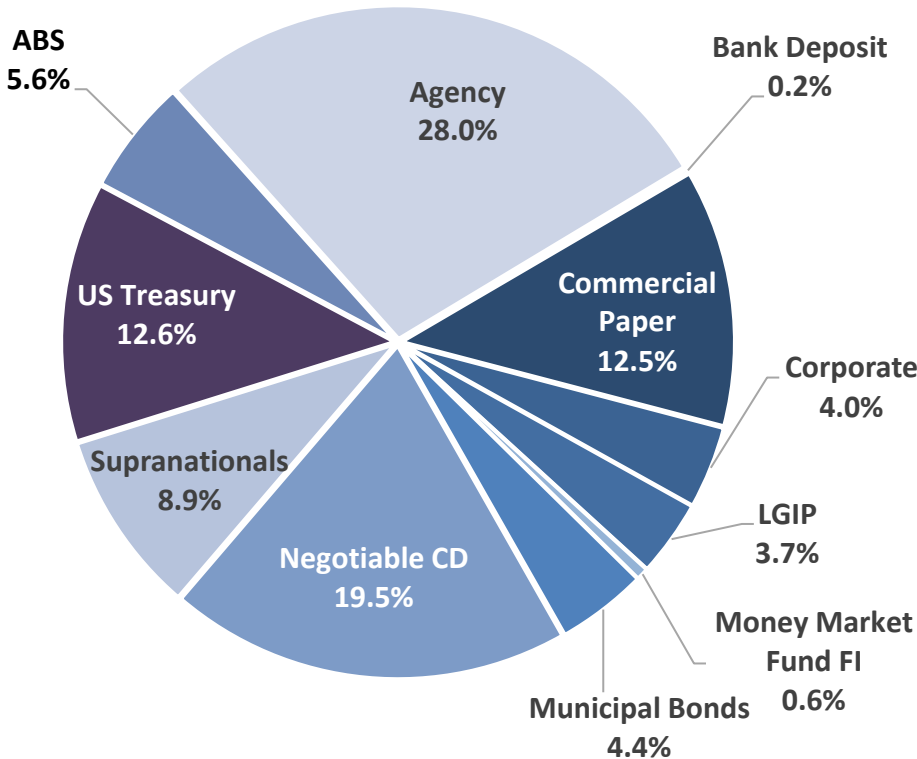


*Totals may not add to 100% due to rounding

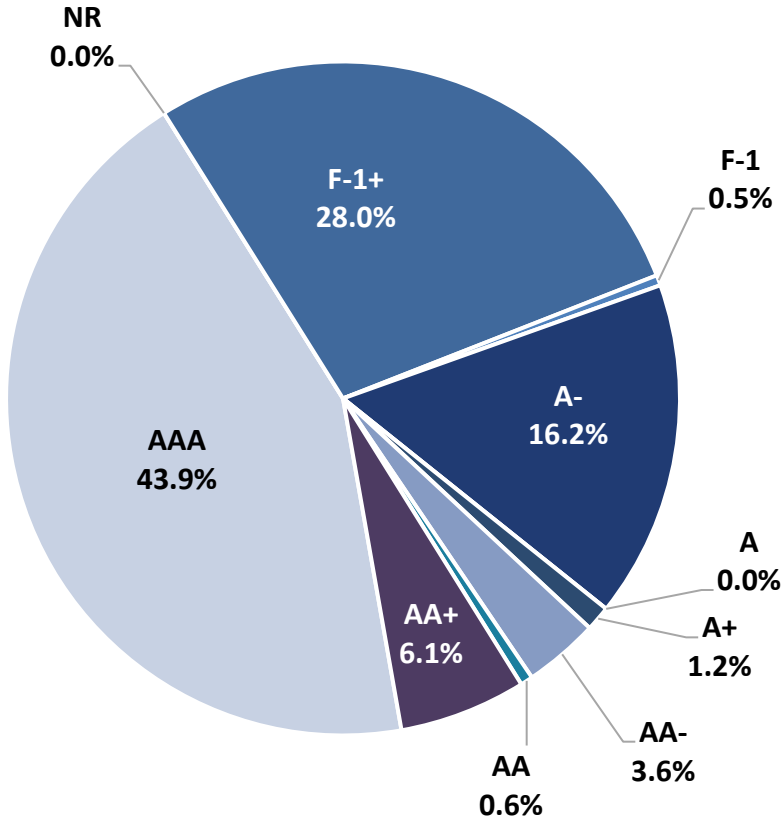
INVESTMENT FUND OVERVIEW

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

*Complied at time of purchase

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of August 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									
43815MAC0	Honda Auto Receivables Trust 2019-2 A3 2.520% Due 06/21/2023	606,685.57	05/29/2019 2.54%	606,662.94 606,681.10	99.99 2.81%	606,599.44 424.68	0.01% (81.66)	Aaa / NR AAA	0.81 0.05
89239AAD5	Toyota Auto Receivables Trust 2019-A A3 2.910% Due 07/17/2023	339,890.11	02/13/2019 2.94%	339,828.18 339,877.88	99.97 3.80%	339,783.96 439.59	0.00% (93.92)	Aaa / AAA NR	0.88 0.04
43815NAC8	Honda Auto Receivables Trust 2019-3 A3 1.780% Due 08/15/2023	2,673,492.37	08/27/2019 1.79%	2,673,470.18 2,673,492.09	99.84 3.27%	2,669,340.38 2,115.03	0.02% (4,151.71)	Aaa / AAA NR	0.96 0.10
65479HAC1	Nissan Auto Receivables Trust 2019-B A3 2.500% Due 11/15/2023	2,241,654.51	05/28/2019 2.53%	2,241,147.67 2,241,517.86	99.97 2.89%	2,240,957.38 2,490.73	0.02% (560.48)	Aaa / NR AAA	1.21 0.08
47788UAB8	John Deere Owner Trust 2021-A A2 0.200% Due 12/15/2023	1,442,497.22	03/10/2021 0.21%	1,442,334.94 1,442,477.43	99.72 3.28%	1,438,488.52 128.22	0.01% (3,988.91)	Aaa / NR AAA	1.29 0.09
89233MAD5	Toyota Auto Receivables Owners 2019-D A3 1.920% Due 01/16/2024	3,310,104.26	11/13/2019 1.93%	3,309,865.27 3,310,082.01	99.69 3.34%	3,299,988.58 2,824.62	0.03% (10,093.43)	Aaa / AAA NR	1.38 0.22
43813VAC2	Honda Auto Receivables 2019-4 A3 1.830% Due 01/18/2024	6,097,417.32	11/26/2019 1.84%	6,096,330.77 6,097,285.87	99.55 3.48%	6,069,936.26 4,029.38	0.05% (27,349.61)	NR / AAA AAA	1.38 0.27
05588CAC6	BMW Vehicle Owner Trust 2019-A A3 1.920% Due 01/25/2024	898,233.90	09/18/2019 1.93%	898,113.18 898,195.10	99.76 3.82%	896,071.88 287.43	0.01% (2,123.22)	NR / AAA AAA	1.40 0.13
44891JAC2	Hyundai Auto Receivables Trust 2019-B A3 1.940% Due 02/15/2024	1,044,243.46	11/06/2019 1.95%	1,044,195.33 1,044,241.49	99.87 3.07%	1,042,924.58 900.37	0.01% (1,316.91)	NR / AAA AAA	1.46 0.11
44933LAB9	Hyundai Auto Receivables Trust 2021-A A2 0.230% Due 02/15/2024	2,273,203.07	04/28/2021 0.24%	2,272,975.75 2,273,172.95	99.63 3.76%	2,264,694.27 232.37	0.02% (8,478.68)	NR / AAA AAA	1.46 0.11
36257PAD0	GM Financial Securitized Auto 2019-3 A3 2.180% Due 04/16/2024	2,830,496.81	07/10/2020 0.25%	2,898,937.33 2,830,496.81	99.89 3.13%	2,827,414.40 2,571.03	0.03% (3,082.41)	NR / AAA AAA	1.63 0.12
43813RAC1	Honda Auto Receivables 2020-1 A3 1.610% Due 04/22/2024	6,801,296.12	02/26/2020 1.62%	6,799,963.06 6,800,769.75	99.23 3.69%	6,748,830.99 3,041.69	0.06% (51,938.76)	Aaa / NR AAA	1.64 0.37
44934KAB0	Hyundai Auto Receivables Trust 2021-B A2 0.240% Due 05/15/2024	16,038,391.29	07/20/2021 0.25%	16,036,936.61 16,037,962.84	99.22 3.70%	15,913,836.82 1,710.76	0.14% (124,126.02)	NR / AAA AAA	1.71 0.22
89239BAB7	Toyota Auto Receivables Trust 2021-C A2 0.200% Due 05/15/2024	12,807,626.15	09/27/2021 0.21%	12,806,657.90 12,806,999.46	99.02 3.47%	12,681,829.65 1,138.46	0.11% (125,169.81)	Aaa / AAA NR	1.71 0.30
47789QAB6	John Deere Owner Trust 2021-B A2 0.250% Due 06/17/2024	7,194,688.12	07/13/2021 0.25%	7,194,525.52 7,194,625.34	98.81 4.00%	7,109,279.98 799.41	0.06% (85,345.36)	Aaa / NR AAA	1.80 0.31
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.930% Due 07/15/2024	3,143,560.18	10/23/2019 1.94%	3,143,394.20 3,143,494.54	99.64 3.43%	3,132,111.33 2,696.48	0.03% (11,383.21)	Aaa / AAA NR	1.87 0.24
47789KAC7	John Deere Owner Trust 2020-A A3 1.100% Due 08/15/2024	4,821,082.11	03/11/2020 1.11%	4,820,787.54 4,820,952.12	99.04 3.73%	4,774,987.74 2,356.97	0.04% (45,964.38)	Aaa / NR AAA	1.96 0.36

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund As of August 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
345286AB4	Ford Credit Auto Owner Trust 2022-A A2 0.730% Due 09/15/2024	8,016,303.84	01/20/2022 0.74%	8,015,725.06 8,015,962.18	98.85 3.67%	7,924,485.10 2,600.85	0.07% (91,477.08)	NR / AAA AAA	2.04 0.39
36258NAC6	GM Financial Securitized Auto 2020-1 A3 1.840% Due 09/16/2024	3,692,920.33	01/15/2020 1.86%	3,692,050.65 3,692,833.85	99.53 3.44%	3,675,744.56 2,831.24	0.03% (17,089.29)	Aaa / AAA NR	2.05 0.29
41284UAD6	Harley-Davidson Motorcycle Tr 2020-A A3 1.870% Due 10/15/2024	1,309,769.61	01/29/2020 1.89%	1,309,483.95 1,309,640.97	99.64 3.65%	1,305,002.06 1,088.56	0.01% (4,638.91)	Aaa / AAA NR	2.13 0.20
44935FAB0	Hyundai Auto Receivables Trust 2021-C A2A 0.360% Due 10/15/2024	17,191,644.84	11/17/2021 0.37%	17,190,644.29 17,191,145.44	98.74 3.68%	16,975,752.16 2,750.66	0.15% (215,393.28)	NR / AAA AAA	2.13 0.38
362554AB3	GM Financial Securitized Term 2021-4 A2 0.280% Due 11/18/2024	5,251,769.16	10/21/2021 0.29%	5,251,436.72 5,251,602.15	98.74 3.99%	5,185,670.50 612.71	0.05% (65,931.65)	Aaa / AAA NR	2.22 0.34
89236XAC0	Toyota Auto Receivables 2020-D A3 0.350% Due 01/15/2025	4,869,757.16	10/13/2020 0.36%	4,868,849.93 4,869,251.33	98.27 3.85%	4,785,349.66 757.52	0.04% (83,901.67)	NR / AAA AAA	2.38 0.49
89238FAB9	Toyota Auto Receivables OT 2022-B A2A 2.350% Due 01/15/2025	6,250,000.00	04/13/2022 2.37%	6,249,727.50 6,249,793.63	99.11 3.79%	6,194,450.00 6,527.78	0.06% (55,343.63)	Aaa / AAA NR	2.38 0.62
43813GAC5	Honda Auto Receivables Trust 2021-1 A3 0.270% Due 04/21/2025	12,401,414.79	02/24/2021 0.27%	12,401,187.85 12,401,300.00	97.54 4.00%	12,096,712.15 930.11	0.11% (304,587.85)	Aaa / NR AAA	2.64 0.66
41284YAB2	Harley-Davidson Motorcycle 2022-A A2a 2.450% Due 05/15/2025	3,500,000.00	04/20/2022 2.46%	3,499,984.95 3,499,988.29	99.22 4.39%	3,472,665.00 3,811.11	0.03% (27,323.29)	Aaa / AAA NR	2.71 0.40
362585AB7	GM Financial Securitized ART 2022-2 A2 2.520% Due 05/16/2025	9,000,000.00	04/13/2022 2.54%	8,999,734.50 8,999,795.67	99.19 3.88%	8,926,731.00 9,450.00	0.08% (73,064.67)	Aaa / AAA NR	2.71 0.60
34532NAC9	Ford Credit Auto Owners Trust 2021-A A3 0.300% Due 08/15/2025	22,124,997.34	02/17/2021 0.30%	22,123,132.20 22,124,035.53	97.31 4.07%	21,530,742.04 2,950.00	0.19% (593,293.49)	Aaa / AAA NR	2.96 0.71
36260KAC8	GM Financial Securitized Auto 2020-4 A3 0.380% Due 08/18/2025	5,806,287.05	10/14/2020 0.39%	5,805,046.26 5,805,728.74	97.76 4.00%	5,676,441.05 919.33	0.05% (129,287.69)	NR / AAA AAA	2.97 0.62
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 3,999,546.90	96.48 4.12%	3,859,320.00 640.00	0.03% (140,226.90)	Aaa / NR AAA	3.04 0.94
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 10,999,353.30	96.84 4.03%	10,652,400.00 1,857.78	0.10% (346,953.30)	NR / AAA AAA	3.04 0.87
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 10,499,894.99	95.70 4.00%	10,048,290.00 1,554.58	0.09% (451,604.99)	NR / AAA AAA	3.22 1.21
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 23,998,653.52	95.25 4.07%	22,859,808.00 4,586.67	0.20% (1,138,845.52)	Aaa / AAA NR	3.38 1.32
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 15,497,507.40	95.31 3.99%	14,772,926.00 3,788.89	0.13% (724,581.40)	Aaa / NR AAA	3.39 1.53
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 6,999,566.25	95.03 4.12%	6,651,911.00 1,617.78	0.06% (347,655.25)	Aaa / NR AAA	3.54 1.40

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CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
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 8,499,863.15	95.28 3.99%	8,098,944.50 2,682.22	0.07% (400,918.65)	NR / AAA AAA	3.62 1.46
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 10,998,157.01	95.42 3.94%	10,496,530.00 3,617.78	0.09% (501,627.01)	NR / AAA AAA	3.71 1.45
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.880% Due 05/15/2026	21,000,000.00	02/23/2022 1.89%	20,996,841.60 20,997,351.45	96.36 3.91%	20,235,579.21 17,546.67	0.18% (761,772.24)	Aaa / AAA NR	3.71 1.82
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 3,499,666.02	95.86 4.10%	3,355,271.50 2,006.67	0.03% (144,394.52)	NR / AAA AAA	3.79 1.49
43815PAC3	Honda Auto Receivables 2022-2 A3 3.730% Due 07/20/2026	6,100,000.00	08/24/2022 3.76%	6,099,636.44 6,099,639.03	99.40 4.05%	6,063,638.45 4,424.19	0.05% (36,000.58)	NR / AAA AAA	3.89 2.06
65479QAC1	Nissan Auto Receivables Trust 2022-A A3 1.860% Due 08/17/2026	17,300,000.00	02/23/2022 1.88%	17,296,607.47 17,297,001.47	96.47 3.84%	16,688,652.60 14,301.33	0.15% (608,348.87)	Aaa / AAA NR	3.96 1.81
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.210% Due 08/25/2026	7,000,000.00	05/18/2022 3.23%	6,999,636.00 6,999,670.02	98.80 4.16%	6,916,329.00 3,745.00	0.06% (83,341.02)	Aaa / AAA NR	3.99 1.30
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 16,997,498.55	93.78 3.79%	15,941,767.00 4,382.22	0.14% (1,055,731.55)	Aaa / AAA NR	4.04 1.99
89238FAD5	Toyota Auto Receivables OT 2022-B A3 2.930% Due 09/15/2026	9,000,000.00	04/13/2022 2.95%	8,999,789.40 8,999,814.37	98.30 3.87%	8,847,388.26 11,720.00	0.08% (152,426.11)	Aaa / AAA NR	4.04 1.85
34534LAD9	Ford Credit Auto Owners Trust 2022-B A3 3.740% Due 09/15/2026	18,250,000.00	06/27/2022 3.77%	18,249,012.68 18,249,074.56	99.84 3.86%	18,220,398.50 30,335.56	0.16% (28,676.06)	Aaa / NR AAA	4.04 1.78
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 5,999,885.80	95.02 4.27%	5,700,996.00 1,700.00	0.05% (298,889.80)	Aaa / AAA NR	4.05 1.41
47787JAC2	John Deere Owner Trust 2022-A A3 2.320% Due 09/16/2026	13,500,000.00	03/16/2022 2.34%	13,497,013.80 13,497,408.38	96.99 3.97%	13,093,906.50 13,920.00	0.12% (403,501.88)	Aaa / NR AAA	4.05 1.85
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.220% Due 10/15/2026	22,500,000.00	03/16/2022 2.23%	22,499,133.75 22,499,257.08	96.56 4.15%	21,724,897.73 22,200.00	0.19% (774,359.35)	NR / AAA AAA	4.13 1.81
02582JIR2	American Express 2021-1 A 0.900% Due 11/15/2026	65,000,000.00	Various 2.02%	63,277,033.05 63,431,812.99	93.96 3.79%	61,073,416.30 26,000.00	0.55% (2,358,396.69)	Aaa / NR AAA	4.21 2.14
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 5,249,628.40	95.94 4.10%	5,036,981.30 2,756.25	0.04% (212,647.10)	NR / AAA AAA	4.21 1.44
44918MAD2	Hyundai Auto Receivables 2022-B A3 3.720% Due 11/16/2026	22,500,000.00	07/20/2022 3.75%	22,499,991.00 22,499,991.34	99.63 3.94%	22,416,075.00 37,200.00	0.20% (83,916.34)	NR / AAA AAA	4.21 1.99
41284YAD8	Harley-Davidson Motorcycle 2022-A A3 3.060% Due 02/15/2027	15,000,000.00	04/20/2022 3.09%	14,997,502.50 14,997,785.63	98.18 4.45%	14,727,390.00 20,400.00	0.13% (270,395.63)	Aaa / AAA NR	4.46 1.33
362585AC5	GM Financial Securitized ART 2022-2 A3 3.100% Due 02/16/2027	8,750,000.00	04/13/2022 3.13%	8,748,171.25 8,748,377.20	98.52 3.95%	8,620,097.50 11,302.08	0.08% (128,279.70)	Aaa / AAA NR	4.47 1.80

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47800AAC4	John Deere Owner Trust 2022-B A3 3.740% Due 02/16/2027	17,250,000.00	07/20/2022 3.77%	17,248,352.63 17,248,406.87	99.28 4.09%	17,125,317.00 73,475.42	0.15% (123,089.87)	Aaa / NR AAA	4.47 2.24
89231CAD9	Toyota Auto Receivables Owner 2022-C A3 3.760% Due 04/15/2027	10,000,000.00	08/16/2022 3.80%	9,998,329.00 9,998,350.97	99.36 4.08%	9,935,800.00 15,666.67	0.09% (62,550.97)	NR / AAA AAA	4.62 2.21
36265WAD5	GM Financial Securitized Auto 2022-3 A3 3.640% Due 04/16/2027	16,000,000.00	07/13/2022 3.67%	15,999,889.60 15,999,894.35	99.46 3.92%	15,913,169.12 24,266.67	0.14% (86,725.23)	Aaa / NR AAA	4.63 2.17
254683CS2	Discover Card Execution Trust 2022-A2 3.320% Due 05/15/2027	14,500,000.00	05/26/2022 3.35%	14,498,821.15 14,498,927.63	98.63 3.89%	14,301,524.00 21,395.56	0.13% (197,403.63)	Aaa / NR AAA	4.71 2.53
02582JIT8	American Express Credit Trust 2022-2 A 3.390% Due 05/17/2027	16,000,000.00	05/24/2022 3.42%	15,996,460.80 15,996,786.39	98.86 3.87%	15,817,760.00 24,106.67	0.14% (179,026.39)	NR / AAA AAA	4.71 2.53
254683CW3	Discover Card Execution Trust 2022-A3 A3 3.560% Due 07/15/2027	25,000,000.00	08/09/2022 3.59%	24,996,897.50 24,996,964.13	99.20 3.89%	24,799,250.00 54,388.89	0.22% (197,714.13)	Aaa / AAA NR	4.87 2.67
02582JIV3	American Express Credit Trust 2022-3 A 3.750% Due 08/16/2027	26,000,000.00	08/16/2022 3.78%	25,999,584.00 25,999,587.65	99.62 3.92%	25,901,278.00 40,625.00	0.23% (98,309.65)	Aaa / NR AAA	4.96 2.74
TOTAL ABS		647,879,426.69	1.95%	646,166,648.98 646,268,725.22	3.90%	631,703,833.91 561,627.64	5.64% (14,564,891.31)	Aaa / AAA Aaa	3.59 1.52
Agency									
313380GJ0	FHLB Note 2.000% Due 09/09/2022	25,000,000.00	10/24/2019 1.62%	25,262,375.00 25,001,997.15	99.99 2.55%	24,996,825.00 238,888.89	0.23% (5,172.15)	Aaa / AA+ NR	0.02 0.02
3133EKY91	FFCB Note 1.375% Due 10/11/2022	10,000,000.00	10/11/2019 1.41%	9,988,700.00 9,999,587.59	99.83 2.90%	9,982,950.00 53,472.22	0.09% (16,637.59)	Aaa / AA+ AAA	0.11 0.11
3133EKUA2	FFCB Note 1.850% Due 02/01/2023	70,000,000.00	Various 1.84%	70,015,800.00 70,001,847.29	99.45 3.19%	69,611,780.00 107,916.66	0.62% (390,067.29)	Aaa / AA+ AAA	0.42 0.41
3130ADRG9	FHLB Note 2.750% Due 03/10/2023	39,195,000.00	04/04/2019 2.33%	39,808,401.75 39,276,160.39	99.63 3.46%	39,051,428.72 511,984.69	0.35% (224,731.67)	Aaa / AA+ NR	0.52 0.51
3133834G3	FHLB Note 2.125% Due 06/09/2023	48,500,000.00	06/28/2019 1.83%	49,049,505.00 48,607,081.07	99.04 3.39%	48,034,642.50 234,753.47	0.43% (572,438.57)	Aaa / AA+ NR	0.77 0.75
3133EEW71	FFCB Note 2.520% Due 06/15/2023	11,008,000.00	07/03/2019 1.82%	11,300,702.72 11,066,215.99	99.16 3.60%	10,915,984.13 58,562.56	0.10% (150,231.86)	Aaa / AA+ AAA	0.79 0.77
3133EKS7	FFCB Note 1.770% Due 06/26/2023	35,675,000.00	Various 1.82%	35,608,544.50 35,661,437.14	98.51 3.63%	35,144,512.75 114,011.36	0.31% (516,924.39)	Aaa / AA+ AAA	0.82 0.80
3137EAES4	FHLMC Note 0.250% Due 06/26/2023	100,000,000.00	08/27/2020 0.28%	99,910,500.00 99,974,181.02	97.40 3.50%	97,400,000.00 45,138.88	0.87% (2,574,181.02)	Aaa / AA+ AAA	0.82 0.80

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3137EAEV7	FHLMC Note 0.250% Due 08/24/2023	90,000,000.00	Various 0.28%	89,909,200.00 89,970,388.28	96.79 3.61%	87,112,080.00 4,375.00	0.78% (2,858,308.28)	Aaa / AA+ AAA	0.98 0.96
3137EAEW5	FHLMC Note 0.250% Due 09/08/2023	65,000,000.00	09/04/2020 0.26%	64,978,550.00 64,992,739.40	96.66 3.62%	62,827,310.00 78,090.28	0.56% (2,165,429.40)	Aaa / AA+ AAA	1.02 1.00
3135G0U43	FNMA Note 2.875% Due 09/12/2023	35,000,000.00	Various 2.00%	36,232,250.00 35,299,341.95	99.29 3.58%	34,750,905.00 472,378.47	0.31% (548,436.95)	Aaa / AA+ AAA	1.03 0.99
3133EMBS0	FFCB Note 0.200% Due 10/02/2023	25,000,000.00	10/02/2020 0.24%	24,968,750.00 24,988,698.63	96.50 3.51%	24,126,175.00 20,694.44	0.22% (862,523.63)	Aaa / AA+ AAA	1.09 1.07
3133EKUB0	FFCB Note 1.880% Due 11/01/2023	50,000,000.00	07/03/2019 1.88%	50,006,500.00 50,001,750.32	98.18 3.49%	49,088,300.00 313,333.33	0.44% (913,450.32)	Aaa / AA+ AAA	1.17 1.13
3134GXCA0	FHLMC Callable Note Qtrly 11/24/2021 0.320% Due 11/24/2023	25,000,000.00	11/25/2020 0.33%	24,990,000.00 24,995,895.80	95.86 3.79%	23,965,325.00 21,555.56	0.21% (1,030,570.80)	Aaa / NR AAA	1.23 1.21
3135G06H1	FNMA Note 0.250% Due 11/27/2023	25,000,000.00	11/25/2020 0.29%	24,971,500.00 24,988,257.06	96.16 3.44%	24,039,700.00 16,319.44	0.21% (948,557.06)	Aaa / AA+ AAA	1.24 1.22
3137EAF2	FHLMC Note 0.250% Due 12/04/2023	25,000,000.00	12/02/2020 0.28%	24,975,250.00 24,989,625.34	95.96 3.56%	23,990,725.00 15,104.17	0.21% (998,900.34)	Aaa / AA+ AAA	1.26 1.23
3130AFW94	FHLB Note 2.500% Due 02/13/2024	15,000,000.00	02/15/2019 2.58%	14,946,900.00 14,984,570.72	98.78 3.37%	14,816,250.00 18,750.00	0.13% (168,320.72)	Aaa / AA+ AAA	1.45 1.41
3133EKMX1	FFCB Note 2.230% Due 02/23/2024	50,000,000.00	07/08/2019 1.94%	50,629,500.00 50,201,023.06	98.14 3.53%	49,072,450.00 24,777.78	0.44% (1,128,573.06)	Aaa / AA+ AAA	1.48 1.44
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	95.14 3.77%	14,704,381.56 804.95	0.13% (750,618.44)	Aaa / AA+ AAA	1.49 1.46
3130ARHG9	FHLB Note 2.125% Due 02/28/2024	15,000,000.00	03/25/2022 2.19%	14,982,900.00 14,986,780.85	98.06 3.47%	14,708,925.00 2,656.25	0.13% (277,855.85)	Aaa / AA+ NR	1.50 1.45
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	95.06 3.75%	47,527,600.00 90,104.17	0.43% (2,472,400.00)	Aaa / NR AAA	1.52 1.49
3133EKQU3	FFCB Note 1.950% Due 06/13/2024	120,350,000.00	Various 1.89%	120,672,926.30 120,466,027.44	97.58 3.36%	117,433,077.05 508,478.75	1.05% (3,032,950.39)	Aaa / AA+ AAA	1.79 1.73
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	95.01 3.76%	9,501,420.00 9,916.67	0.08% (498,580.00)	Aaa / AA+ NR	1.90 1.85
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 49,987,833.68	93.86 3.70%	46,932,400.00 10,819.44	0.42% (3,055,433.68)	Aaa / AA+ AAA	1.95 1.91
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	93.83 3.70%	23,457,525.00 59,333.33	0.21% (1,542,475.00)	Aaa / AA+ AAA	2.01 1.96
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	66,555,000.00	Various 1.70%	70,171,868.25 68,069,881.22	98.91 3.43%	65,831,813.37 892,946.25	0.60% (2,238,067.85)	Aaa / AA+ AAA	2.04 1.93

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3133EKP75	FFCB Note 1.600% Due 09/17/2024	25,000,000.00	09/17/2019 1.68%	24,906,620.00 24,961,820.00	96.52 3.38%	24,129,300.00 182,222.22	0.22% (832,520.00)	Aaa / AA+ AAA	2.05 1.97
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	93.34 3.70%	23,336,100.00 36,701.39	0.21% (1,663,900.00)	Aaa / NR AAA	2.08 2.04
3134GWVY8	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	93.39 3.70%	23,348,450.00 39,322.92	0.21% (1,651,550.00)	Aaa / NR AAA	2.08 2.04
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	94.05 3.76%	23,511,325.00 70,625.00	0.21% (1,488,675.00)	Aaa / AA+ NR	2.19 2.12
3134GXDZ4	FHLMC 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	93.07 3.71%	46,536,200.00 60,000.00	0.42% (3,463,800.00)	Aaa / NR AAA	2.24 2.18
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	93.08 3.71%	46,540,700.00 119,333.33	0.42% (3,459,300.00)	Aaa / NR AAA	2.26 2.20
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	94.24 3.77%	23,559,225.00 61,875.00	0.21% (1,440,775.00)	Aaa / AA+ NR	2.28 2.21
3135G0X24	FNMA Note 1.625% Due 01/07/2025	50,000,000.00	01/10/2020 1.69%	49,840,500.00 49,924,884.59	95.95 3.43%	47,975,150.00 121,875.00	0.43% (1,949,734.59)	Aaa / AA+ AAA	2.36 2.27
3130ARDS7	FHLB Callable Note Qtrly 06/28/2022 2.200% Due 03/28/2025	25,000,000.00	03/28/2022 2.20%	25,000,000.00 25,000,000.00	96.04 3.83%	24,009,350.00 233,750.00	0.22% (990,650.00)	Aaa / AA+ NR	2.58 2.45
3133ENTK6	FFCB Note 2.510% Due 04/01/2025	25,000,000.00	04/01/2022 2.56%	24,964,750.00 24,969,670.85	97.60 3.49%	24,399,675.00 261,458.33	0.22% (569,995.85)	Aaa / AA+ AAA	2.59 2.45
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	92.49 3.73%	23,122,575.00 65,645.83	0.21% (1,877,425.00)	Aaa / AA+ AAA	2.62 2.54
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	92.37 3.73%	23,092,575.00 53,125.00	0.21% (1,907,425.00)	Aaa / NR AAA	2.72 2.64
3130APVB8	FHLB Callable Note Qtrly 11/22/2022 1.000% Due 05/22/2025	35,000,000.00	11/22/2021 1.00%	35,000,000.00 35,000,000.00	92.86 3.78%	32,500,300.00 96,250.00	0.29% (2,499,700.00)	Aaa / AA+ NR	2.73 2.64
3134GVB31	FHLMC Callable Note Qtrly 5/28/2021 0.750% Due 05/28/2025	75,000,000.00	Various 0.75%	74,995,000.00 74,997,254.26	92.30 3.73%	69,225,450.00 145,312.50	0.62% (5,771,804.26)	Aaa / NR AAA	2.74 2.66
3136G4WV1	FNMA Callable Note Qtrly 6/16/2022 0.750% Due 06/16/2025	50,000,000.00	06/16/2020 0.75%	50,000,000.00 50,000,000.00	92.16 3.73%	46,078,400.00 78,125.00	0.41% (3,921,600.00)	Aaa / AA+ AAA	2.79 2.71
3136G4YU1	FNMA Callable Note Qtrly 7/15/2021 0.730% Due 07/15/2025	30,000,000.00	07/15/2020 0.73%	30,000,000.00 30,000,000.00	91.88 3.74%	27,563,910.00 27,983.33	0.25% (2,436,090.00)	NR / AA+ AAA	2.87 2.79
3136G4A37	FNMA Callable Note Qtrly 1/28/2022 0.670% Due 07/28/2025	20,000,000.00	07/28/2020 0.67%	20,000,000.00 20,000,000.00	91.62 3.74%	18,323,680.00 12,283.33	0.16% (1,676,320.00)	Aaa / AA+ AAA	2.91 2.83
3136G4D75	FNMA Callable Note Qtrly 7/29/2022 0.600% Due 07/29/2025	50,000,000.00	07/29/2020 0.60%	50,000,000.00 50,000,000.00	91.42 3.74%	45,710,050.00 26,666.66	0.41% (4,289,950.00)	Aaa / NR AAA	2.91 2.83

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3136G4B77	FNMA Callable Note Qtrly 8/4/2021 0.700% Due 08/04/2025	25,000,000.00	08/04/2020 0.70%	25,000,000.00 25,000,000.00	91.65 3.74%	22,911,675.00 13,125.00	0.20% (2,088,325.00)	Aaa / AA+ AAA	2.93 2.84
3136G4J46	FNMA Callable Note Qtrly 8/12/2022 0.570% Due 08/12/2025	25,000,000.00	08/12/2020 0.57%	25,000,000.00 25,000,000.00	91.23 3.74%	22,807,700.00 7,520.83	0.20% (2,192,300.00)	Aaa / AA+ AAA	2.95 2.87
3136G4H63	FNMA Callable Note Annual 8/19/2022 0.550% Due 08/19/2025	25,000,000.00	08/19/2020 0.55%	25,000,000.00 25,000,000.00	91.12 3.74%	22,779,200.00 4,583.33	0.20% (2,220,800.00)	Aaa / AA+ AAA	2.97 2.89
3136G4V34	FNMA Callable Note 1X 8/26/2022 0.550% Due 08/26/2025	25,000,000.00	08/26/2020 0.55%	25,000,000.00 25,000,000.00	91.08 3.73%	22,770,525.00 1,909.72	0.20% (2,229,475.00)	Aaa / AA+ AAA	2.99 2.91
3136G4S53	FNMA Callable Note Qtrly 8/27/2021 0.650% Due 08/27/2025	25,000,000.00	08/27/2020 0.65%	25,000,000.00 25,000,000.00	91.33 3.74%	22,832,175.00 1,805.56	0.20% (2,167,825.00)	Aaa / AA+ AAA	2.99 2.91
3130AK5E2	FHLB Note 0.375% Due 09/04/2025	5,000,000.00	09/11/2020 0.44%	4,985,000.00 4,990,937.33	91.19 3.49%	4,559,280.00 9,218.75	0.04% (431,657.33)	Aaa / AA+ AAA	3.01 2.94
3133EMAU6	FFCB Callable Note Cont 9/22/2022 0.500% Due 09/22/2025	40,000,000.00	09/24/2020 0.50%	40,000,000.00 40,000,000.00	90.72 3.74%	36,287,080.00 88,333.33	0.32% (3,712,920.00)	Aaa / AA+ AAA	3.06 2.97
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	10,000,000.00	11/04/2020 0.51%	9,936,300.00 9,960,080.38	91.14 3.45%	9,114,460.00 16,458.33	0.08% (845,620.38)	Aaa / AA+ AAA	3.07 2.99
3136G43L5	FNMA Callable Note Annual 9/30/2022 0.550% Due 09/30/2025	38,400,000.00	09/30/2020 0.55%	38,400,000.00 38,400,000.00	90.81 3.73%	34,869,849.60 88,586.67	0.31% (3,530,150.40)	Aaa / AA+ AAA	3.08 3.00
3134GWYS9	FHLMC Callable Note Qtrly 4/15/2021 0.600% Due 10/15/2025	56,000,000.00	Various 0.82%	55,515,500.00 55,615,101.05	91.01 3.67%	50,967,224.00 126,933.33	0.46% (4,647,877.05)	Aaa / NR AAA	3.13 3.03
3135G06A6	FNMA Callable Note Qtrly 10/20/2021 0.580% Due 10/20/2025	25,000,000.00	10/20/2020 0.58%	25,000,000.00 25,000,000.00	90.75 3.73%	22,687,725.00 52,763.89	0.20% (2,312,275.00)	Aaa / AA+ AAA	3.14 3.05
3134GW5H5	FHLMC Callable Note Qtrly 7/28/2022 0.530% Due 10/28/2025	25,000,000.00	10/28/2020 0.53%	25,000,000.00 25,000,000.00	90.56 3.73%	22,638,750.00 12,145.83	0.20% (2,361,250.00)	Aaa / NR AAA	3.16 3.10
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	90.75 3.73%	22,686,300.00 50,833.33	0.20% (2,313,700.00)	Aaa / AA+ AAA	3.16 3.07
3133EMFS6	FFCB Note 0.460% Due 11/03/2025	16,450,000.00	11/04/2020 0.53%	16,391,602.50 16,412,913.59	91.07 3.46%	14,981,146.60 24,802.94	0.13% (1,431,766.99)	Aaa / AA+ AAA	3.18 3.09
3135G06G3	FNMA Note 0.500% Due 11/07/2025	23,000,000.00	11/12/2020 0.57%	22,917,660.00 22,947,412.73	91.07 3.49%	20,945,686.00 36,416.67	0.19% (2,001,726.73)	Aaa / AA+ AAA	3.19 3.10
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	90.53 3.73%	45,265,300.00 82,333.33	0.40% (4,734,700.00)	Aaa / AA+ AAA	3.22 3.12
3134GXFA7	FHLMC 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	90.71 3.72%	22,676,300.00 42,881.94	0.20% (2,323,700.00)	Aaa / NR AAA	3.24 3.14
3134GXDM3	FHLMC 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	90.58 3.72%	22,645,725.00 38,750.00	0.20% (2,354,275.00)	Aaa / NR AAA	3.25 3.16

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3135G06J7	FNMA Callable Note Qtrly 6/10/2021 0.650% Due 12/10/2025	25,000,000.00	12/09/2020	25,000,000.00	90.61	22,651,950.00	0.20%	Aaa / AA+	3.28
			0.65%	25,000,000.00	3.72%	36,562.50	(2,348,050.00)	AAA	3.18
3130AQ6B4	FHLB Callable Note Qtrly 12/15/2022 1.220% Due 12/15/2025	25,000,000.00	12/15/2021	25,000,000.00	92.14	23,034,900.00	0.21%	Aaa / AA+	3.29
			1.22%	25,000,000.00	3.78%	64,388.89	(1,965,100.00)	NR	3.16
3135G06K4	FNMA Callable Note Qtrly 12/17/2021 0.650% Due 12/17/2025	75,000,000.00	12/02/2020	75,000,000.00	90.56	67,919,700.00	0.61%	Aaa / AA+	3.30
			0.65%	75,000,000.00	3.72%	100,208.34	(7,080,300.00)	AAA	3.20
3130AKMZ6	FHLB Callable Note Qtrly 1/14/2022 0.510% Due 01/14/2026	25,000,000.00	01/06/2021	25,000,000.00	89.79	22,448,075.00	0.20%	Aaa / AA+	3.38
			0.51%	25,000,000.00	3.76%	16,645.83	(2,551,925.00)	NR	3.28
3130AKMY9	FHLB Callable Note Qtrly 7/15/2021 0.550% Due 01/15/2026	25,000,000.00	01/06/2021	25,000,000.00	89.91	22,477,550.00	0.20%	Aaa / AA+	3.38
			0.55%	25,000,000.00	3.76%	17,569.44	(2,522,450.00)	NR	3.28
3130AKQ74	FHLB Callable Note Qtrly 7/22/2021 0.625% Due 01/22/2026	25,000,000.00	01/22/2021	25,000,000.00	90.09	22,523,100.00	0.20%	Aaa / AA+	3.40
			0.63%	25,000,000.00	3.76%	16,927.08	(2,476,900.00)	NR	3.29
3130AKQX7	FHLB Callable Note Qtrly 4/28/2021 0.700% Due 01/28/2026	25,000,000.00	01/28/2021	25,000,000.00	90.29	22,571,425.00	0.20%	Aaa / AA+	3.41
			0.70%	25,000,000.00	3.76%	16,041.67	(2,428,575.00)	NR	3.31
3130AKPL4	FHLB Callable Note 1X 1/28/2022 0.550% Due 01/28/2026	50,000,000.00	01/28/2021	50,000,000.00	90.73	45,364,150.00	0.41%	Aaa / AA+	3.41
			0.55%	50,000,000.00	3.46%	25,208.33	(4,635,850.00)	NR	3.32
3130ALCV4	FHLB Callable Note Qtrly 5/24/2021 0.750% Due 02/24/2026	50,000,000.00	02/24/2021	50,000,000.00	90.27	45,133,950.00	0.40%	NR / AA+	3.49
			0.75%	50,000,000.00	3.76%	7,291.67	(4,866,050.00)	NR	3.38
3130AL7M0	FHLB Callable Note Qtrly 8/24/2021 0.625% Due 02/24/2026	25,000,000.00	02/24/2021	25,000,000.00	89.87	22,467,300.00	0.20%	Aaa / AA+	3.49
			0.63%	25,000,000.00	3.76%	3,038.19	(2,532,700.00)	NR	3.38
3130ALB94	FHLB Callable Note Qtrly 8/26/2021 0.630% Due 02/26/2026	50,000,000.00	02/26/2021	50,000,000.00	89.87	44,936,150.00	0.40%	Aaa / AA+	3.49
			0.63%	50,000,000.00	3.76%	4,375.00	(5,063,850.00)	NR	3.39
3133EMSU7	FFCB Callable Note Cont 3/9/2023 0.800% Due 03/09/2026	25,000,000.00	03/09/2021	25,000,000.00	90.50	22,625,100.00	0.20%	Aaa / AA+	3.52
			0.80%	25,000,000.00	3.70%	95,555.56	(2,374,900.00)	AAA	3.40
3133ENS3	FFCB Callable Note Cont 03/18/2024 2.150% Due 03/18/2026	25,000,000.00	03/18/2022	25,000,000.00	94.60	23,650,200.00	0.21%	Aaa / AA+	3.55
			2.15%	25,000,000.00	3.79%	243,368.06	(1,349,800.00)	AAA	3.33
3130ALYT5	FHLB Callable Note Qtrly 10/29/2021 1.100% Due 04/29/2026	25,000,000.00	04/29/2021	25,000,000.00	91.01	22,753,125.00	0.20%	Aaa / AA+	3.66
			1.10%	25,000,000.00	3.75%	93,194.44	(2,246,875.00)	NR	3.51
3130AMME9	FHLB Callable Note Qtrly 11/26/2021 1.000% Due 05/26/2026	4,600,000.00	05/26/2021	4,600,000.00	90.53	4,164,251.20	0.04%	Aaa / AA+	3.74
			1.00%	4,600,000.00	3.74%	12,138.89	(435,748.80)	NR	3.60
3133EMB76	FFCB Callable Note Cont 11/26/2021 0.950% Due 05/26/2026	20,000,000.00	05/26/2021	19,980,000.00	90.52	18,103,960.00	0.16%	Aaa / AA+	3.74
			0.97%	19,985,071.19	3.69%	50,138.89	(1,881,111.19)	AAA	3.60
3130AMSA1	FHLB Callable Note Annua 6/24/2022 0.915% Due 06/24/2026	25,000,000.00	06/24/2021	25,000,000.00	90.08	22,520,025.00	0.20%	Aaa / AA+	3.82
			0.92%	25,000,000.00	3.73%	42,572.92	(2,479,975.00)	AAA	3.68
3130AMU75	FHLB Callable Note Monthly 07/26/21 1.000% Due 06/26/2026	50,000,000.00	06/30/2021	50,000,000.00	90.35	45,172,550.00	0.40%	Aaa / AA+	3.82
			1.00%	50,000,000.00	3.74%	90,277.78	(4,827,450.00)	NR	3.68

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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	90.63 3.64%	22,657,500.00 42,361.11	0.20% (2,342,500.00)	Aaa / AA+ NR	3.83 3.69
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	90.22 3.72%	22,553,750.00 27,083.33	0.20% (2,446,250.00)	Aaa / AA+ NR	3.89 3.75
3130ANCM0	FHLB Callable Note Qtrly 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	89.99 3.72%	22,496,925.00 21,111.11	0.20% (2,503,075.00)	Aaa / AA+ NR	3.91 3.77
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	89.66 3.72%	22,413,950.00 3,125.00	0.20% (2,586,050.00)	Aaa / AA+ AAA	3.99 3.85
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	89.74 3.72%	22,434,175.00 110,000.00	0.20% (2,565,825.00)	Aaa / AA+ NR	4.05 3.88
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	89.45 3.76%	44,724,200.00 199,750.00	0.40% (5,275,800.00)	Aaa / AA+ AAA	4.08 3.91
3130APM28	FHLB Callable Note Qtrly 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	90.80 3.73%	22,698,825.00 112,750.00	0.20% (2,301,175.00)	Aaa / AA+ AAA	4.16 3.96
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	90.76 3.68%	22,690,500.00 104,951.39	0.20% (2,309,500.00)	Aaa / AA+ AAA	4.18 3.98
3130APN92	FHLB Callable Note Qtrly 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	90.81 3.73%	22,702,350.00 104,222.22	0.20% (2,297,650.00)	Aaa / AA+ NR	4.19 3.99
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	90.81 3.80%	22,703,600.00 97,319.44	0.20% (2,296,400.00)	Aaa / AA+ AAA	4.23 4.02
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	91.38 3.69%	22,845,475.00 80,208.33	0.20% (2,154,525.00)	Aaa / AA+ AAA	4.29 4.07
3130AL5A8	FHLB Callable Note Qtrly 11/26/2026 0.900% Due 02/26/2027	25,000,000.00	06/24/2022 3.41%	22,312,675.00 22,421,237.90	88.98 3.58%	22,244,300.00 3,125.00	0.20% (176,937.90)	Aaa / AA+ NR	4.49 4.32
3133ENQD5	FFCB Callable Note Cont 03/01/2024 2.170% Due 03/01/2027	25,000,000.00	03/01/2022 2.17%	25,000,000.00 25,000,000.00	93.42 3.77%	23,355,450.00 271,250.00	0.21% (1,644,550.00)	Aaa / AA+ AAA	4.50 4.18
3130ARGC9	FHLB Callable Note 1x 03/25/2024 2.550% Due 03/25/2027	25,000,000.00	03/25/2022 2.55%	25,000,000.00 25,000,000.00	94.82 3.80%	23,703,800.00 276,250.00	0.21% (1,296,200.00)	Aaa / AA+ NR	4.57 3.89
3130ARJZ5	FHLB Callable Note 1x 04/19/2024 2.950% Due 04/19/2027	25,000,000.00	04/19/2022 2.95%	25,000,000.00 25,000,000.00	96.07 3.88%	24,017,450.00 270,416.67	0.22% (982,550.00)	Aaa / AA+ NR	4.64 3.65
3130ARQV6	FHLB Callable Note Qtrly 4/26/2024 3.150% Due 04/26/2027	25,000,000.00	04/26/2022 3.15%	25,000,000.00 25,000,000.00	96.25 4.04%	24,062,500.00 273,437.50	0.22% (937,500.00)	Aaa / AA+ NR	4.65 3.45
3133ENXL9	FFCB Callable Note Cont 5/24/2023 3.530% Due 05/24/2027	25,000,000.00	05/24/2022 3.53%	25,000,000.00 25,000,000.00	98.11 3.97%	24,527,025.00 237,784.72	0.22% (472,975.00)	Aaa / AA+ AAA	4.73 3.15
3130ASER6	FHLB Callable Note Qtrly 06/16/2027 3.640% Due 06/16/2027	40,000,000.00	06/16/2022 3.64%	40,000,000.00 40,000,000.00	97.32 4.26%	38,927,160.00 303,333.33	0.35% (1,072,840.00)	Aaa / AA+ NR	4.79 2.91

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County of San Diego Pooled Money Fund As of August 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
3130ASES4	FHLB Callable Note 1X 6/28/2024 3.390% Due 06/28/2027	45,000,000.00	06/28/2022 3.39%	45,000,000.00 45,000,000.00	97.28 4.02%	43,775,235.00 266,962.50	0.39% (1,224,765.00)	Aaa / AA+ NR	4.83 3.39
TOTAL Agency				3,333,556,231.02	3.65%	3,122,464,632.48	27.96%	Aaa / AA+	2.60
		3,330,188,000.00	1.12%	3,329,152,705.26	3.65%	10,058,069.76	(206,688,072.78)	Aaa	2.44
Cash									
90JPMC\$03	JP Morgan Chase Bank Deposit	27,132,481.90	Various 1.43%	27,132,481.90 27,132,481.90	1.00 1.43%	27,132,481.90 0.00	0.24% 0.00	NR / NR NR	0.00 0.00
TOTAL Cash				27,132,481.90	1.43%	27,132,481.90	0.00	NR	0.00
Commercial Paper									
09659KJ27	BNP Paribas Discount CP 1.270% Due 09/02/2022	70,000,000.00	04/07/2022 1.29%	69,634,522.22 69,997,530.56	100.00 1.29%	69,997,530.56 0.00	0.62% 0.00	P-1 / A-1 F-1+	0.01 0.01
4497W1J64	ING Funding Discount CP 1.590% Due 09/06/2022	25,000,000.00	04/27/2022 1.62%	24,854,250.00 24,994,479.17	99.98 1.62%	24,994,479.17 0.00	0.22% 0.00	P-1 / A-1 NR	0.02 0.02
09659KJ84	BNP Paribas Discount CP 1.360% Due 09/08/2022	65,000,000.00	04/07/2022 1.39%	64,621,844.44 64,982,811.11	99.97 1.39%	64,982,811.11 0.00	0.58% 0.00	P-1 / A-1 F-1+	0.02 0.02
63873KJG3	Natixis NY Branch Discount CP 1.610% Due 09/16/2022	25,000,000.00	04/22/2022 1.64%	24,835,645.83 24,983,229.17	99.93 1.64%	24,983,229.17 0.00	0.22% 0.00	P-1 / A-1 F-1	0.04 0.04
06366HJW8	Bank of Montreal Chicago Discount CP 0.720% Due 09/30/2022	60,000,000.00	02/07/2022 0.73%	59,718,000.00 59,965,200.00	99.94 0.73%	59,965,200.00 0.00	0.54% 0.00	P-1 / A-1 NR	0.08 0.08
4497W1JW7	ING Funding Discount CP 0.720% Due 09/30/2022	25,000,000.00	02/08/2022 0.73%	24,883,000.00 24,985,500.00	99.94 0.73%	24,985,500.00 0.00	0.22% 0.00	P-1 / A-1 NR	0.08 0.08
46640QKX8	JP Morgan Discount CP 1.030% Due 10/31/2022	25,000,000.00	02/23/2022 1.05%	24,821,180.56 24,957,083.33	99.83 1.05%	24,957,083.33 0.00	0.22% 0.00	P-1 / A-1 F-1+	0.17 0.17
45685RKX4	ING (US) Funding LLC Discount CP 1.770% Due 10/31/2022	50,000,000.00	04/28/2022 1.81%	49,542,750.00 49,852,500.00	99.71 1.81%	49,852,500.00 0.00	0.45% 0.00	P-1 / A-1 NR	0.17 0.17
22533UKX0	Credit Agricole CIB Discount CP 2.680% Due 10/31/2022	40,000,000.00	08/29/2022 2.73%	39,812,400.00 39,821,333.33	99.55 2.73%	39,821,333.33 0.00	0.36% 0.00	P-1 / A-1 F-1+	0.17 0.16
46640QL17	JP Morgan Discount CP 1.570% Due 11/01/2022	100,000,000.00	04/07/2022 1.60%	99,092,888.89 99,733,972.22	99.73 1.60%	99,733,972.22 0.00	0.89% 0.00	P-1 / A-1 F-1+	0.17 0.17
46640QL74	JP Morgan Discount CP 1.580% Due 11/07/2022	75,000,000.00	04/07/2022 1.62%	74,295,583.34 74,779,458.34	99.71 1.62%	74,779,458.34 0.00	0.67% 0.00	P-1 / A-1 F-1+	0.19 0.18

INVESTMENT INVENTORY – MARKET VALUE

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CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
22533ULG6	Credit Agricole CIB Discount CP 2.880% Due 11/16/2022	60,000,000.00	08/29/2022 2.94%	59,620,800.00 59,635,200.00	99.39 2.94%	59,635,200.00 0.00	0.53% 0.00	P-1 / A-1 F-1+	0.21 0.21
22533ULW1	Credit Agricole CIB Discount CP 2.090% Due 11/30/2022	100,000,000.00	05/25/2022 2.14%	98,902,750.00 99,477,500.00	99.48 2.14%	99,477,500.00 0.00	0.89% 0.00	P-1 / A-1 F-1+	0.25 0.25
22533UM18	Credit Agricole CIB Discount CP 3.000% Due 12/01/2022	25,000,000.00	08/29/2022 3.07%	24,804,166.67 24,810,416.67	99.24 3.07%	24,810,416.67 0.00	0.22% 0.00	P-1 / A-1 F-1+	0.25 0.25
06366HMG9	Bank of Montreal Chicago Discount CP 2.202% Due 12/16/2022	170,000,000.00	Various 2.26%	167,822,366.66 168,897,599.99	99.35 2.26%	168,897,599.99 0.00	1.51% 0.00	P-1 / A-1 NR	0.29 0.29
06366HMK0	Bank of Montreal Chicago Discount CP 2.220% Due 12/19/2022	25,000,000.00	05/20/2022 2.28%	24,671,625.00 24,831,958.33	99.33 2.28%	24,831,958.33 0.00	0.22% 0.00	P-1 / A-1 NR	0.30 0.30
22533UMM2	Credit Agricole CIB Discount CP 3.047% Due 12/21/2022	82,000,000.00	Various 3.12%	81,196,779.44 81,229,721.66	99.05 3.12%	81,229,721.66 0.00	0.73% 0.00	P-1 / A-1 F-1+	0.31 0.30
46640QMT5	JP Morgan Discount CP 2.230% Due 12/27/2022	10,000,000.00	05/24/2022 2.29%	9,865,580.56 9,927,525.00	99.28 2.29%	9,927,525.00 0.00	0.09% 0.00	P-1 / A-1 F-1+	0.32 0.32
06366HN37	Bank of Montreal Chicago Discount CP 2.960% Due 01/03/2023	50,000,000.00	06/28/2022 3.05%	49,223,000.00 49,490,222.22	98.98 3.05%	49,490,222.22 0.00	0.44% 0.00	P-1 / A-1 NR	0.34 0.34
06054PNJ1	BofA Securities Discount CP 3.050% Due 01/18/2023	180,000,000.00	06/24/2022 3.14%	176,828,000.00 177,880,250.00	98.82 3.14%	177,880,250.00 0.00	1.59% 0.00	NR / A-1 F-1+	0.38 0.38
06054PP18	BofA Securities Discount CP 3.100% Due 02/01/2023	120,000,000.00	06/24/2022 3.20%	117,706,000.00 118,419,000.00	98.68 3.20%	118,419,000.00 0.00	1.06% 0.00	NR / A-1 F-1+	0.42 0.42
63873KP76	Natixis NY Branch Discount CP 3.340% Due 02/07/2023	30,000,000.00	08/01/2022 3.44%	29,471,166.67 29,557,450.00	98.52 3.44%	29,557,450.00 0.00	0.26% 0.00	P-1 / A-1 F-1	0.44 0.43
TOTAL Commercial Paper		1,412,000,000.00	2.28%	1,396,224,300.28 1,403,209,941.10	2.28%	1,403,209,941.10 0.00	12.53% 0.00	P-1 / A-1 F-1+	0.24 0.24
Corporate									
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 32,540,044.48	99.99 2.81%	32,533,672.45 336,180.81	0.29% (6,372.03)	A1 / A+ A+	0.02 0.02
037833DL1	Apple Inc Note 1.700% Due 09/11/2022	20,000,000.00	09/11/2019 1.71%	19,996,600.00 19,999,968.98	99.98 2.58%	19,995,020.00 160,555.56	0.18% (4,948.98)	Aaa / AA+ NR	0.03 0.03
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	99.98 2.58%	10,472,810.73 103,266.04	0.09% (2,189.27)	Aaa / AA+ NR	0.03 0.03
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 34,996,608.70	99.57 3.17%	34,848,555.00 98,583.33	0.31% (148,053.70)	A1 / AA- AA-	0.36 0.35

INVESTMENT INVENTORY – MARKET VALUE

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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 13,035,299.97	99.71 3.44%	12,961,975.00 48,343.75	0.12% (73,324.97)	A1 / A+ A+	0.36 0.35
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 16,998,734.65	99.45 3.49%	16,754,662.08 130,150.80	0.15% (244,072.57)	A2 / A- AA-	0.71 0.70
023135CD6	Amazon.com Inc Note 2.730% Due 04/13/2024	10,000,000.00	04/13/2022 2.73%	10,000,000.00 10,000,000.00	99.05 3.34%	9,904,630.00 104,650.00	0.09% (95,370.00)	A1 / AA AA-	1.62 1.55
037833AS9	Apple Inc Note 3.450% Due 05/06/2024	28,689,000.00	04/29/2022 2.68%	29,122,490.79 29,049,067.55	99.87 3.53%	28,652,593.66 316,176.69	0.26% (396,473.89)	Aaa / AA+ NR	1.68 1.60
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	92.71 4.64%	46,353,800.00 13,611.11	0.41% (3,646,200.00)	A2 / A- AA-	1.96 1.90
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	92.63 4.66%	46,313,200.00 93,750.00	0.41% (3,686,800.00)	A2 / A- AA-	2.00 1.94
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	92.39 4.62%	46,197,200.00 139,861.11	0.41% (3,802,800.00)	A2 / A- AA-	2.21 2.13
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 41,317,700.55	98.44 3.81%	39,518,416.84 132,422.74	0.35% (1,799,283.71)	A2 / A- AA-	2.40 2.27
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	93.39 4.47%	46,694,800.00 78,625.00	0.42% (3,305,200.00)	A2 / A- AA-	2.40 2.31
48130UB61	JPMorgan Chase Callable Note Cont 08/10/2024 1.863% Due 02/10/2025	50,000,000.00	02/10/2022 1.86%	50,000,000.00 50,000,000.00	94.03 4.47%	47,017,450.00 54,322.92	0.42% (2,982,550.00)	A2 / A- AA-	2.45 2.34
023135CE4	Amazon.com Inc Note 3.000% Due 04/13/2025	10,000,000.00	04/13/2022 3.06%	9,984,100.00 9,986,145.53	98.56 3.58%	9,855,810.00 115,000.00	0.09% (130,335.53)	A1 / AA AA-	2.62 2.46
TOTAL Corporate		466,695,000.00	1.54%	469,930,351.74 468,398,570.41	3.94%	448,074,595.76 1,925,499.86	4.02% (20,323,974.65)	A1 / A AA-	1.62 1.56
LAIF									
90LAIF\$00	Local Agency Investment Fund State Pool	2,079.06	Various 1.38%	2,079.06 2,079.06	1.00 1.38%	2,079.06 4.17	0.00% 0.00	NR / NR NR	0.00 0.00
TOTAL LAIF		2,079.06	1.38%	2,079.06	1.38%	4.17	0.00	NR	0.00

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Local Gov Investment Pool									
90CAMP\$00	California Asset Mgmt Program CAMP	412,378,848.64	Various 2.37%	412,378,848.64 412,378,848.64	1.00 2.37%	412,378,848.64 0.00	3.68% 0.00	NR / AAA NR	0.00 0.00
TOTAL Local Gov Investment Pool		412,378,848.64	2.37%	412,378,848.64	2.37%	412,378,848.64 0.00	3.68% 0.00	NR / AAA NR	0.00 0.00
Money Market Fund									
09248U7\$0	Blackrock CalTrust MMF	1,000,000.00	12/01/2020 2.00%	1,000,000.00 1,000,000.00	1.00 2.00%	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 2.06%	1,000,010.00 1,000,010.00	1.00 2.06%	1,000,010.00 0.00	0.01% 0.00	Aaa / AAA NR	0.00 0.00
09248U700	Blackrock Liquidity FedFund MMF	500,000.00	Various 2.00%	500,000.00 500,000.00	1.00 2.00%	500,000.00 0.00	0.00% 0.00	Aaa / AAA NR	0.00 0.00
61747C707	Morgan Stanley Liq Govt MMKT	65,000,000.00	Various 2.10%	65,000,000.00 65,000,000.00	1.00 2.10%	65,000,000.00 0.00	0.58% 0.00	Aaa / AAA AAA	0.00 0.00
TOTAL Money Market Fund		67,500,010.00	2.10%	67,500,010.00	2.10%	67,500,010.00 0.00	0.60% 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	99.39 3.32%	9,938,500.00 8,666.67	0.09% (61,500.00)	Aa1 / AA+ AA+	0.46 0.45
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	98.52 3.54%	25,008,286.60 86,619.26	0.22% (376,713.40)	NR / AA+ AA+	0.54 0.53
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	97.55 3.65%	4,877,350.00 3,862.50	0.04% (122,650.00)	Aa3 / A+ AA-	0.75 0.74
20772KQF9	State of Connecticut TE-GO 4.250% Due 06/15/2023	1,750,000.00	06/22/2022 2.86%	1,773,397.50 1,768,757.21	100.44 3.68%	1,757,682.50 14,255.21	0.02% (11,074.71)	Aa3 / A+ AA-	0.79 0.76
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	97.17 3.58%	14,574,900.00 5,125.00	0.13% (425,100.00)	Aaa / AAA AAA	0.92 0.90
13063DRJ9	California State TE-GO 2.400% Due 10/01/2023	26,535,000.00	10/24/2019 1.84%	27,096,480.60 26,689,231.46	98.76 3.57%	26,207,027.40 265,350.00	0.24% (482,204.06)	Aa2 / AA- AA	1.08 1.05
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	97.74 3.62%	19,547,400.00 17,866.67	0.17% (452,600.00)	Aa1 / AA+ AA+	1.46 1.41
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	96.13 3.71%	9,348,350.75 49,327.36	0.08% (376,649.25)	NR / AA+ AA+	1.54 1.49

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641462NX0	State of Nevada Taxable GO 2.710% Due 05/01/2024	6,790,000.00	05/10/2022 2.71%	6,790,000.00 6,790,000.00	98.24 3.81%	6,670,563.90 56,736.11	0.06% (119,436.10)	Aa1 / AA+ AA+	1.67 1.60
641462NS1	State of Nevada Taxable GO 2.710% Due 05/01/2024	7,760,000.00	05/10/2022 2.71%	7,760,000.00 7,760,000.00	98.24 3.81%	7,623,501.60 64,841.27	0.07% (136,498.40)	Aa1 / AA+ AA+	1.67 1.60
68609T7D4	State of Oregon STE-GO 2.771% Due 05/01/2024	2,250,000.00	05/17/2022 2.77%	2,250,000.00 2,250,000.00	98.53 3.69%	2,216,902.50 18,011.50	0.02% (33,097.50)	Aa1 / AA+ AA+	1.67 1.60
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	95.03 3.61%	4,751,500.00 8,125.00	0.04% (248,500.00)	Aa2 / AA- NR	1.75 1.71
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	94.54 3.76%	5,672,580.00 7,620.00	0.05% (327,420.00)	Aa3 / A+ AA-	1.75 1.71
20772KQG7	State of Connecticut TE-GO 4.250% Due 06/15/2024	5,000,000.00	06/22/2022 3.01%	5,118,700.00 5,107,059.53	100.83 3.76%	5,041,500.00 40,729.17	0.05% (65,559.53)	Aa3 / A+ AA-	1.79 1.70
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	94.38 3.57%	23,593,750.00 10,625.00	0.21% (1,406,250.00)	Aaa / AAA AAA	1.92 1.88
60412AVT7	Minnesota State Taxable- GO 0.500% Due 08/01/2024	15,000,000.00	08/25/2020 0.48%	15,012,150.00 15,005,918.58	94.41 3.54%	14,161,500.00 6,250.00	0.13% (844,418.58)	Aaa / AAA AAA	1.92 1.88
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	94.69 3.60%	14,204,100.00 8,912.50	0.13% (795,900.00)	Aa2 / AA+ AA	1.92 1.87
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	93.18 3.73%	4,658,950.00 20,450.28	0.04% (341,050.00)	NR / AA+ AA+	2.54 2.46
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	94.08 3.83%	28,690,305.90 191,237.53	0.26% (1,804,694.10)	NR / AA+ AA+	2.54 2.44
641462NY8	State of Nevada TE-GO 2.940% Due 05/01/2025	6,975,000.00	05/10/2022 2.94%	6,975,000.00 6,975,000.00	97.66 3.87%	6,811,436.25 63,228.38	0.06% (163,563.75)	Aa1 / AA+ AA+	2.67 2.51
641462NT9	State of Nevada TE-GO 2.940% Due 05/01/2025	7,970,000.00	05/10/2022 2.94%	7,970,000.00 7,970,000.00	97.66 3.87%	7,783,103.50 72,248.05	0.07% (186,896.50)	Aa1 / AA+ AA+	2.67 2.51
68609T7E2	State of Oregon STE-GO 3.062% Due 05/01/2025	1,000,000.00	05/17/2022 3.06%	1,000,000.00 1,000,000.00	98.28 3.74%	982,830.00 8,845.78	0.01% (17,170.00)	Aa1 / AA+ AA+	2.67 2.51
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	92.61 3.69%	4,630,650.00 10,500.00	0.04% (369,350.00)	Aa2 / AA- NR	2.75 2.67
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	91.61 3.79%	36,643,200.00 55,000.00	0.33% (3,356,800.00)	Aaa / AAA AAA	2.75 2.68
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	91.63 3.78%	9,951,235.20 14,932.50	0.09% (908,764.80)	Aaa / AAA AAA	2.75 2.68
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	92.25 3.92%	4,612,550.00 11,537.50	0.04% (387,450.00)	Aa3 / A+ AA-	2.75 2.66

INVESTMENT INVENTORY – MARKET VALUE

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CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
797646NC6	San Francisco California C&C TE-GO 5.450% Due 06/15/2025	4,605,000.00	03/19/2021	5,464,154.85	104.41	4,807,988.40	0.04%	Aaa / AAA	2.79
			0.95%	5,169,635.01	3.77%	52,983.08	(361,646.61)	AA+	2.55
20772KQH5	State of Connecticut TE-GO 3.292% Due 06/15/2025	2,500,000.00	06/22/2022	2,500,000.00	98.34	2,458,450.00	0.02%	Aa3 / A+	2.79
			3.29%	2,500,000.00	3.93%	15,774.17	(41,550.00)	AA-	2.62
574193TR9	Maryland State STE-GO 0.660% Due 08/01/2025	25,000,000.00	08/05/2020	25,000,000.00	91.74	22,933,750.00	0.20%	Aaa / AAA	2.92
			0.66%	25,000,000.00	3.67%	13,750.00	(2,066,250.00)	AAA	2.84
419792YQ3	Hawaii State STE-GO 0.670% Due 08/01/2025	5,255,000.00	08/12/2020	5,255,000.00	91.84	4,826,244.55	0.04%	Aa2 / AA+	2.92
			0.67%	5,255,000.00	3.64%	2,934.04	(428,755.45)	AA	2.84
419792F92	Hawaii State STE-GO 1.033% Due 08/01/2025	10,000,000.00	10/12/2021	10,000,000.00	92.84	9,283,500.00	0.08%	Aa2 / AA+	2.92
			1.03%	10,000,000.00	3.64%	8,608.33	(716,500.00)	AA	2.83
64990FD50	NY State Dorm Auth Tax Rev TE - REV 1.187% Due 03/15/2026	5,000,000.00	06/23/2021	5,000,000.00	91.09	4,554,500.00	0.04%	NR / AA+	3.54
			1.19%	5,000,000.00	3.91%	27,366.94	(445,500.00)	AA+	3.39
64990FM92	NY State Dorm Auth Tax Rev GO - REV 1.550% Due 03/15/2026	31,180,000.00	12/17/2021	31,180,000.00	92.28	28,772,280.40	0.26%	NR / AA+	3.54
			1.55%	31,180,000.00	3.91%	222,850.39	(2,407,719.60)	AA+	3.36
650028ZF3	NY St Twy Auth St Pers TE-REV 3.550% Due 03/15/2026	21,800,000.00	07/28/2022	21,800,000.00	98.95	21,571,754.00	0.19%	NR / AA+	3.54
			3.55%	21,800,000.00	3.87%	70,940.83	(228,246.00)	AA+	3.28
641462NZ5	State of Nevada Taxable GO 3.080% Due 05/01/2026	7,180,000.00	05/10/2022	7,180,000.00	97.16	6,976,016.20	0.06%	Aa1 / AA+	3.67
			3.08%	7,180,000.00	3.92%	68,186.07	(203,983.80)	AA+	3.39
641462NU6	State of Nevada Taxable GO 3.080% Due 05/01/2026	8,205,000.00	05/10/2022	8,205,000.00	97.16	7,971,895.95	0.07%	Aa1 / AA+	3.67
			3.08%	8,205,000.00	3.92%	77,920.15	(233,104.05)	AA+	3.39
68609T7F9	State of Oregon STE-GO 3.215% Due 05/01/2026	1,400,000.00	05/17/2022	1,400,000.00	98.08	1,373,176.00	0.01%	Aa1 / AA+	3.67
			3.22%	1,400,000.00	3.78%	13,002.89	(26,824.00)	AA+	3.39
20772KNX3	State of Connecticut TE-GO 1.123% Due 06/01/2026	5,600,000.00	06/04/2021	5,600,000.00	90.11	5,045,992.00	0.05%	Aa3 / A+	3.75
			1.12%	5,600,000.00	3.99%	15,722.00	(554,008.00)	AA-	3.60
20772KQJ1	State of Connecticut TE-GO 3.531% Due 06/15/2026	5,000,000.00	06/22/2022	5,000,000.00	98.41	4,920,300.00	0.04%	Aa3 / A+	3.79
			3.53%	5,000,000.00	3.99%	33,838.75	(79,700.00)	AA-	3.48
25477GUX1	Dist of Columbia Income Tax TE-REV 3.419% Due 07/01/2026	4,500,000.00	07/27/2022	4,500,000.00	99.20	4,464,045.00	0.04%	Aa1 / AAA	3.84
			3.42%	4,500,000.00	3.64%	14,530.75	(35,955.00)	AA+	3.55
419792G26	Hawaii State STE-GO 1.283% Due 08/01/2026	7,500,000.00	10/12/2021	7,500,000.00	91.66	6,874,650.00	0.06%	Aa2 / AA+	3.92
			1.28%	7,500,000.00	3.58%	8,018.75	(625,350.00)	AA	3.76
798135E96	San Jose Calif Libr & Prks Prj TE-GO 2.500% Due 09/01/2026	10,000,000.00	04/28/2022	9,730,500.00	95.02	9,502,000.00	0.09%	Aa1 / AA+	4.01
			3.17%	9,751,896.98	3.86%	125,000.00	(249,896.98)	AAA	3.71
641462NV4	State of Nevada TE-GO 3.180% Due 05/01/2027	8,460,000.00	05/10/2022	8,460,000.00	100.00	8,460,000.00	0.08%	Aa1 / AA+	4.67
			3.18%	8,460,000.00	3.87%	82,950.30	0.00	AA+	4.24
641462PA8	State of Nevada TE-GO 3.180% Due 05/01/2027	7,400,000.00	05/10/2022	7,400,000.00	100.00	7,400,000.00	0.07%	Aa1 / AA+	4.67
			3.18%	7,400,000.00	3.87%	72,557.00	0.00	AA+	4.24

INVESTMENT INVENTORY – MARKET VALUE

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68609T7G7	State of Oregon STE-GO 3.315% Due 05/01/2027	1,000,000.00	05/17/2022 3.32%	1,000,000.00 1,000,000.00	97.91 3.81%	979,090.00 9,576.67	0.01% (20,910.00)	Aa1 / AA+ AA+	4.67 4.24
20772KQK8	State of Connecticut TE-GO 3.631% Due 06/15/2027	5,000,000.00	06/22/2022 3.63%	5,000,000.00 5,000,000.00	98.25 4.04%	4,912,350.00 34,797.08	0.04% (87,650.00)	Aa3 / A+ AA-	4.79 4.32
373385KW2	State of Georgia STE-GO 3.430% Due 07/01/2027	8,210,000.00	07/07/2022 3.43%	8,210,000.00 8,210,000.00	98.02 3.88%	8,047,442.00 42,240.45	0.07% (162,558.00)	Aaa / AAA AAA	4.84 4.38
25477GUY9	Dist of Columbia Income Tax TE - REV 3.499% Due 07/01/2027	5,000,000.00	07/27/2022 3.50%	5,000,000.00 5,000,000.00	99.10 3.70%	4,955,150.00 16,523.06	0.04% (44,850.00)	Aa1 / AAA AA+	4.84 4.39
576004HD0	Commonwealth of Massachusetts TE-REV 3.680% Due 07/15/2027	5,000,000.00	08/30/2022 3.68%	5,000,000.00 5,000,000.00	99.03 3.90%	4,951,600.00 511.11	0.04% (48,400.00)	Aa1 / NR AAA	4.87 4.42
TOTAL Municipal Bonds		508,290,000.00	1.61%	509,595,382.95 508,892,498.77	3.73%	486,001,830.60 2,151,486.05	4.36% (22,890,668.17)	Aa1 / AA+ AA+	2.54 2.41
Negotiable CD									
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	99.99 2.30%	74,995,950.00 183,750.00	0.67% (4,050.00)	P-1 / A-1 F-1+	0.00 0.00
89114WUM5	Toronto Dominion Yankee CD 1.480% Due 09/30/2022	50,000,000.00	04/11/2022 1.48%	50,000,000.00 50,000,000.00	99.93 2.36%	49,962,800.00 291,888.89	0.45% (37,200.00)	P-1 / A-1+ F-1+	0.08 0.08
89114WUT0	Toronto Dominion Yankee CD 1.480% Due 09/30/2022	50,000,000.00	04/12/2022 1.48%	50,000,000.00 50,000,000.00	99.93 2.36%	49,962,800.00 291,888.89	0.45% (37,200.00)	P-1 / A-1+ F-1+	0.08 0.08
13606KFZ4	Canadian Imperial Bank Yankee CD 1.490% Due 10/03/2022	75,000,000.00	04/07/2022 1.49%	75,000,000.00 75,000,000.00	99.91 2.47%	74,931,900.00 456,312.50	0.67% (68,100.00)	P-1 / A-1 F-1+	0.09 0.09
13606KFY7	Canadian Imperial Bank Yankee CD 1.090% Due 10/07/2022	70,000,000.00	04/07/2022 1.09%	70,000,000.00 70,000,000.00	99.90 2.09%	69,927,830.00 311,558.33	0.63% (72,170.00)	P-1 / A-1 F-1+	0.10 0.10
13606KGA8	Canadian Imperial Bank Yankee CD 1.500% Due 10/14/2022	40,000,000.00	04/07/2022 1.50%	40,000,000.00 40,000,000.00	99.87 2.53%	39,949,080.00 245,000.00	0.36% (50,920.00)	P-1 / A-1 F-1+	0.12 0.12
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	99.69 2.67%	24,923,375.00 113,895.83	0.22% (76,625.00)	P-1 / A-1+ F-1+	0.16 0.16
13606KGB6	Canadian Imperial Bank Yankee CD 1.500% Due 10/31/2022	100,000,000.00	04/07/2022 1.50%	100,000,000.00 100,000,000.00	99.81 2.63%	99,807,100.00 612,500.00	0.90% (192,900.00)	P-1 / A-1 F-1+	0.17 0.16
13606KGE0	Canadian Imperial Bank Yankee CD 1.640% Due 10/31/2022	80,000,000.00	04/11/2022 1.64%	80,000,000.00 80,000,000.00	99.83 2.63%	79,864,480.00 517,511.11	0.72% (135,520.00)	P-1 / A-1 F-1+	0.17 0.16
78012U4Z5	Royal Bank of Canada Yankee CD 1.780% Due 11/30/2022	150,000,000.00	04/11/2022 1.77%	150,000,000.00 150,000,000.00	99.67 3.08%	149,497,800.00 1,579,750.00	1.35% (502,200.00)	P-1 / A-1+ F-1+	0.25 0.25

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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	99.10 3.21%	24,775,250.00 100,000.00	0.22% (224,750.00)	P-1 / A-1+ F-1+	0.34 0.34
78012U6B6	Royal Bank of Canada Yankee CD 2.320% Due 01/03/2023	60,000,000.00	06/01/2022 2.32%	60,000,000.00 60,000,000.00	99.69 3.21%	59,813,760.00 351,866.67	0.54% (186,240.00)	P-1 / A-1+ F-1+	0.34 0.34
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	99.13 3.09%	24,782,625.00 127,166.67	0.22% (217,375.00)	P-1 / A-1 F-1+	0.38 0.38
89114WZN8	Toronto Dominion Yankee CD 3.110% Due 01/18/2023	30,000,000.00	06/24/2022 3.11%	30,000,000.00 30,000,000.00	99.97 3.18%	29,989,770.00 178,825.00	0.27% (10,230.00)	P-1 / A-1+ F-1+	0.38 0.38
13606KCS3	Canadian Imperial Bank Yankee CD 0.970% Due 01/31/2023	25,000,000.00	02/01/2022 0.97%	25,000,000.00 25,000,000.00	99.05 3.22%	24,761,825.00 142,805.56	0.22% (238,175.00)	P-1 / A-1 F-1+	0.42 0.41
13606KCT1	Canadian Imperial Bank Yankee CD 0.970% Due 01/31/2023	20,000,000.00	02/02/2022 0.97%	20,000,000.00 20,000,000.00	99.92 1.14%	19,984,660.00 114,244.44	0.18% (15,340.00)	P-1 / A-1 F-1+	0.42 0.42
78012U6E0	Royal Bank of Canada Yankee CD 2.320% Due 01/31/2023	30,000,000.00	06/02/2022 2.32%	30,000,000.00 30,000,000.00	99.60 3.26%	29,879,370.00 175,933.33	0.27% (120,630.00)	P-1 / A-1+ F-1+	0.42 0.41
06417MZS7	Bank of Nova Scotia Houston Yankee CD 3.150% Due 01/31/2023	50,000,000.00	07/05/2022 3.15%	50,000,000.00 50,000,000.00	99.95 3.25%	49,975,800.00 249,375.00	0.45% (24,200.00)	P-1 / A-1 F-1+	0.42 0.41
13606KEC6	Canadian Imperial Bank Yankee CD 1.360% Due 02/28/2023	25,000,000.00	02/25/2022 1.36%	25,000,000.00 25,000,000.00	98.83 3.71%	24,706,400.00 177,555.56	0.22% (293,600.00)	P-1 / A-1 F-1+	0.50 0.49
89114WUZ6	Toronto Dominion Yankee CD 2.200% Due 03/03/2023	100,000,000.00	04/13/2022 2.20%	100,000,000.00 100,000,000.00	99.03 4.10%	99,031,900.00 861,666.67	0.89% (968,100.00)	P-1 / A-1+ F-1+	0.50 0.49
06367CTM9	Bank of Montreal Chicago Yankee CD 0.320% Due 03/30/2023	65,000,000.00	03/22/2022 0.32%	65,000,000.00 65,000,000.00	99.04 1.97%	64,376,650.00 93,600.00	0.58% (623,350.00)	P-1 / A-1 F-1+	0.58 0.57
06367CWX1	Bank of Montreal Chicago Yankee CD 3.780% Due 04/20/2023	60,000,000.00	07/14/2022 3.78%	60,000,000.00 60,000,000.00	99.95 3.84%	59,969,280.00 308,700.00	0.54% (30,720.00)	P-1 / A-1 F-1+	0.64 0.62
89115BAA8	Toronto Dominion Bank Yankee CD 3.800% Due 04/20/2023	50,000,000.00	07/15/2022 3.80%	50,000,000.00 50,000,000.00	99.91 3.92%	49,955,850.00 253,333.33	0.45% (44,150.00)	P-1 / A-1+ F-1+	0.64 0.62
89115BCS7	Toronto Dominion Bank Yankee CD 3.630% Due 04/28/2023	139,000,000.00	07/28/2022 3.63%	139,000,000.00 139,000,000.00	99.79 3.95%	138,702,401.00 490,554.17	1.24% (297,599.00)	P-1 / A-1+ F-1+	0.66 0.64
65558UTT9	Nordea Bank APB New York Yankee CD 2.770% Due 05/31/2023	50,000,000.00	05/27/2022 2.77%	50,000,000.00 50,000,000.00	99.22 3.81%	49,608,600.00 357,791.67	0.45% (391,400.00)	P-1 / A-1+ F-1+	0.75 0.73
06367CVS3	Bank of Montreal Chicago Yankee CD 3.110% Due 05/31/2023	54,000,000.00	06/10/2022 3.11%	54,000,000.00 54,000,000.00	99.40 3.89%	53,677,080.00 387,195.00	0.48% (322,920.00)	P-1 / A-1 F-1+	0.75 0.73
06417MZK4	Bank of Nova Scotia Houston Yankee CD 3.600% Due 05/31/2023	86,000,000.00	06/16/2022 3.60%	86,000,000.00 86,000,000.00	99.72 3.96%	85,754,900.00 662,200.00	0.77% (245,100.00)	P-1 / A-1 F-1+	0.75 0.73
06367CVQ7	Bank of Montreal Chicago Yankee CD 3.020% Due 06/01/2023	70,000,000.00	06/09/2022 3.02%	70,000,000.00 70,000,000.00	99.28 3.97%	69,493,830.00 493,266.67	0.62% (506,170.00)	P-1 / A-1 F-1+	0.75 0.74

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CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
06052TR77	Bank of America Negotiable CD 3.000% Due 06/01/2023	70,000,000.00	06/09/2022 3.00%	70,000,000.00 70,000,000.00	99.31 3.90%	69,520,360.00 490,000.00	0.62% (479,640.00)	P-1 / A-1 F-1+	0.75 0.74
78012U6P5	Royal Bank of Canada Yankee CD 3.020% Due 06/01/2023	60,000,000.00	06/09/2022 3.02%	60,000,000.00 60,000,000.00	99.31 3.93%	59,583,000.00 422,800.00	0.54% (417,000.00)	P-1 / A-1+ F-1+	0.75 0.74
65558UUA8	Nordea Bank APB New York Yankee CD 2.900% Due 06/07/2023	42,000,000.00	06/06/2022 2.90%	42,000,000.00 42,000,000.00	99.26 3.85%	41,688,948.00 294,350.00	0.37% (311,052.00)	P-1 / A-1+ F-1+	0.77 0.75
65558UUH3	Nordea Bank APB New York Yankee CD 2.950% Due 06/07/2023	35,000,000.00	06/07/2022 2.95%	35,000,000.00 35,000,000.00	99.30 3.85%	34,753,950.00 246,652.78	0.31% (246,050.00)	P-1 / A-1+ F-1+	0.77 0.75
65558UUP5	Nordea Bank APB New York Yankee CD 3.650% Due 06/23/2023	85,000,000.00	06/17/2022 3.65%	85,000,000.00 85,000,000.00	99.77 3.91%	84,805,095.00 654,972.22	0.76% (194,905.00)	P-1 / A-1 F-1+	0.81 0.80
89115BKJ8	Toronto Dominion Bank Yankee CD 3.900% Due 06/30/2023	44,000,000.00	08/22/2022 3.90%	44,000,000.00 44,000,000.00	99.82 4.11%	43,922,296.00 42,900.00	0.39% (77,704.00)	P-1 / A-1+ F-1+	0.83 0.81
89115BLA6	Toronto Dominion Bank Yankee CD 3.900% Due 06/30/2023	31,000,000.00	08/23/2022 3.90%	31,000,000.00 31,000,000.00	99.82 4.11%	30,945,378.00 30,225.00	0.28% (54,622.00)	P-1 / A-1+ F-1+	0.83 0.81
13606KLD6	Canadian Imperial Bank Yankee CD 3.940% Due 07/31/2023	50,000,000.00	08/03/2022 3.94%	50,000,000.00 50,000,000.00	99.81 4.14%	49,904,050.00 158,694.44	0.45% (95,950.00)	P-1 / A-1 F-1+	0.92 0.90
06417ME35	Bank of Nova Scotia Houston Yankee CD 4.000% Due 07/31/2023	86,000,000.00	08/16/2022 4.00%	86,000,000.00 86,000,000.00	99.91 4.09%	85,924,750.00 143,333.33	0.77% (75,250.00)	P-1 / A-1 F-1+	0.92 0.90
TOTAL Negotiable CD		2,182,000,000.00	2.43%	2,182,000,000.00	3.34%	2,174,110,893.00 12,614,063.06	19.52% (7,889,107.00)	Aaa / AA+ Aaa	0.49 0.48
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 50,026,903.74	99.96 2.81%	49,980,400.00 405,902.78	0.45% (46,503.74)	Aaa / AAA AAA	0.04 0.04
4581X0DA3	Inter-American Dev Bank Note 2.500% Due 01/18/2023	94,700,000.00	Various 1.90%	96,469,012.00 94,908,003.94	99.72 3.24%	94,432,946.00 282,784.72	0.85% (475,057.94)	Aaa / AAA NR	0.38 0.38
459058GX5	Intl. Bank Recon & Development Note 1.875% Due 06/19/2023	14,750,000.00	12/20/2019 1.72%	14,825,815.00 14,767,276.56	98.72 3.51%	14,560,536.25 55,312.50	0.13% (206,740.31)	Aaa / AAA AAA	0.80 0.78
459058GL1	Intl. Bank Recon & Development Note 3.000% Due 09/27/2023	63,846,000.00	Various 1.86%	66,560,348.76 64,592,805.07	99.32 3.65%	63,414,656.42 819,356.99	0.57% (1,178,148.65)	Aaa / AAA NR	1.07 1.03
4581X0CC0	Inter-American Dev Bank Note 3.000% Due 10/04/2023	50,000,000.00	Various 2.13%	51,685,788.30 50,449,884.07	99.62 3.36%	49,810,000.00 612,500.00	0.45% (639,884.07)	Aaa / NR AAA	1.09 1.05
45950VTU0	International Finance Corp Note 0.290% Due 11/06/2023	25,000,000.00	11/06/2020 0.29%	25,000,000.00 25,000,000.00	96.14 3.66%	24,035,625.00 23,159.72	0.21% (964,375.00)	Aaa / AAA NR	1.18 1.16

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund As of August 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
4581X0DF2	Inter-American Dev Bank Note 2.625% Due 01/16/2024	84,750,000.00	Various 2.42%	85,504,800.00 84,970,141.01	98.75 3.57%	83,688,082.50 278,085.94	0.75% (1,282,058.51)	Aaa / AAA NR	1.38 1.33
45818WCG9	Inter-American Dev Bank Note 2.290% Due 01/31/2024	50,000,000.00	04/02/2019 2.29%	50,000,000.00 50,000,000.00	98.06 3.71%	49,030,400.00 98,597.22	0.44% (969,600.00)	Aaa / AA AAA	1.42 1.37
4581X0CF3	Inter-American Dev Bank Note 3.000% Due 02/21/2024	11,869,000.00	10/31/2019 1.75%	12,480,490.88 12,078,010.22	99.22 3.55%	11,776,457.41 9,890.83	0.11% (301,552.81)	Aaa / AAA AAA	1.48 1.42
45818WCH7	Inter-American Dev Bank Note 2.330% Due 02/29/2024	50,000,000.00	04/08/2019 2.33%	50,000,000.00 50,000,000.00	98.24 3.55%	49,121,700.00 6,472.22	0.44% (878,300.00)	Aaa / AAA AAA	1.50 1.45
459058GQ0	Intl. Bank Recon & Development Note 2.500% Due 03/19/2024	25,000,000.00	03/19/2019 2.53%	24,959,250.00 24,987,398.06	98.44 3.55%	24,609,000.00 281,250.00	0.22% (378,398.06)	Aaa / AAA AAA	1.55 1.49
459056HV2	Intl. Bank Recon & Development Note 1.500% Due 08/28/2024	25,000,000.00	03/19/2021 0.52%	25,832,500.00 25,481,102.94	96.14 3.52%	24,034,500.00 3,125.00	0.21% (1,446,602.94)	Aaa / AAA AAA	1.99 1.94
4581X0DZ8	Inter-American Dev Bank Note 0.500% Due 09/23/2024	50,000,000.00	09/23/2021 0.52%	49,963,000.00 49,974,579.38	94.02 3.53%	47,009,500.00 109,722.22	0.42% (2,965,079.38)	Aaa / AAA NR	2.07 2.01
45950KCR9	International Finance Corp Note 1.375% Due 10/16/2024	25,000,000.00	10/16/2019 1.44%	24,926,750.00 24,968,887.79	95.67 3.51%	23,918,200.00 128,906.25	0.21% (1,050,687.79)	Aaa / AAA NR	2.13 2.05
45950VTV8	International Finance Corp Note 0.385% Due 11/04/2024	25,000,000.00	11/04/2020 0.39%	25,000,000.00 25,000,000.00	93.10 3.72%	23,274,625.00 31,281.25	0.21% (1,725,375.00)	Aaa / AAA NR	2.18 2.13
4581X0CM8	Inter-American Dev Bank Note 2.125% Due 01/15/2025	23,093,000.00	02/25/2021 0.54%	24,491,743.01 23,949,433.75	96.72 3.58%	22,335,087.74 62,703.91	0.20% (1,614,346.01)	Aaa / AAA AAA	2.38 2.28
45950VPR1	International Finance Corp Note 0.350% Due 02/26/2025	25,000,000.00	02/26/2021 0.40%	24,946,250.00 24,966,558.01	92.04 3.73%	23,010,950.00 1,215.28	0.21% (1,955,608.01)	Aaa / AAA NR	2.49 2.43
459058JBO	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	50,000,000.00	Various 0.69%	49,857,250.00 49,919,141.72	92.65 3.56%	46,326,000.00 111,979.16	0.41% (3,593,141.72)	Aaa / AAA NR	2.64 2.57
45818WDC7	Inter-American Dev Bank Note 0.775% Due 07/09/2025	50,000,000.00	04/09/2021 0.78%	50,000,000.00 50,000,000.00	92.40 3.60%	46,197,850.00 55,972.22	0.41% (3,802,150.00)	NR / NR NR	2.86 2.78
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 24,980,534.78	91.22 3.58%	22,805,750.00 8,593.75	0.20% (2,174,784.78)	Aaa / AAA AAA	2.91 2.84
45818WDP8	Inter-American Dev Bank Note 3.030% Due 08/01/2025	25,000,000.00	05/02/2022 3.03%	25,000,000.00 25,000,000.00	98.42 3.60%	24,605,375.00 63,125.00	0.22% (394,625.00)	NR / NR NR	2.92 2.76
459058JL8	Intl. Bank Recon & Development Note 0.500% Due 10/28/2025	44,000,000.00	Various 0.62%	43,762,370.00 43,840,569.51	90.86 3.59%	39,979,720.00 75,166.66	0.36% (3,860,849.51)	Aaa / AAA AAA	3.16 3.08
45950VPJ9	International Finance Corp Note 0.580% Due 01/15/2026	19,700,000.00	02/12/2021 0.53%	19,748,068.00 19,732,936.47	90.26 3.68%	17,780,471.40 14,599.89	0.16% (1,952,465.07)	Aaa / AAA NR	3.38 3.28
45950VPK6	International Finance Corp Note 0.450% Due 02/05/2026	25,000,000.00	02/05/2021 0.53%	24,907,500.00 24,936,526.56	89.76 3.66%	22,440,150.00 8,125.00	0.20% (2,496,376.56)	NR / NR NR	3.44 3.34

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund As of August 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
45905U5Y6	Intl. Bank Recon & Development Callable Note 1X 2/18/2022 0.600% Due 02/18/2026	75,000,000.00	02/18/2021 0.60%	74,987,500.00 74,991,333.52	89.97 3.71%	67,480,725.00 16,250.00	0.60% (7,510,608.52)	Aaa / AAA NR	3.47 3.37
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	89.97 3.71%	22,491,250.00 37,065.97	0.20% (2,508,750.00)	Aaa / AAA NR	3.83 3.70
TOTAL Supranational		1,031,708,000.00	1.31%	1,042,422,935.95 1,034,522,027.10	3.52%	988,149,957.72 3,601,144.48	8.85% (46,372,069.38)	Aaa / AAA Aaa	1.87 1.81
US Treasury									
912828P38	US Treasury Note 1.750% Due 01/31/2023	65,000,000.00	Various 2.11%	64,154,882.80 64,908,431.26	99.41 3.19%	64,614,030.00 98,913.05	0.58% (294,401.26)	Aaa / AA+ AAA	0.42 0.41
912828Q29	US Treasury Note 1.500% Due 03/31/2023	12,000,000.00	09/16/2019 1.75%	11,895,468.76 11,982,928.72	99.00 3.25%	11,879,532.00 75,737.70	0.11% (103,396.72)	Aaa / AA+ AAA	0.58 0.57
912828S35	US Treasury Note 1.375% Due 06/30/2023	20,000,000.00	Various 1.62%	19,831,054.70 19,960,405.47	98.35 3.41%	19,669,540.00 47,078.80	0.18% (290,865.47)	Aaa / AA+ AAA	0.83 0.81
912828S92	US Treasury Note 1.250% Due 07/31/2023	20,000,000.00	Various 1.46%	19,841,796.88 19,962,533.01	98.02 3.46%	19,604,680.00 21,739.14	0.18% (357,853.01)	Aaa / AA+ AAA	0.92 0.90
912828Y61	US Treasury Note 2.750% Due 07/31/2023	5,000,000.00	10/11/2019 1.58%	5,214,453.10 5,051,413.16	99.43 3.38%	4,971,680.00 11,956.52	0.04% (79,733.16)	Aaa / AA+ AAA	0.92 0.89
912828D1	US Treasury Note 1.375% Due 08/31/2023	40,000,000.00	05/31/2019 1.96%	39,046,875.00 39,776,601.74	97.96 3.47%	39,182,800.00 1,519.34	0.35% (593,801.74)	Aaa / AA+ AAA	1.00 0.98
912828T91	US Treasury Note 1.625% Due 10/31/2023	25,000,000.00	Various 1.39%	25,234,375.01 25,065,599.40	97.95 3.44%	24,486,325.00 136,888.58	0.22% (579,274.40)	Aaa / AA+ AAA	1.17 1.13
912828Z9	US Treasury Note 2.500% Due 01/31/2024	10,000,000.00	02/01/2019 2.46%	10,016,406.25 10,004,647.69	98.67 3.47%	9,867,190.00 21,739.13	0.09% (137,457.69)	Aaa / AA+ AAA	1.42 1.37
912828W71	US Treasury Note 2.125% Due 03/31/2024	15,000,000.00	04/02/2019 2.25%	14,913,281.25 14,972,582.62	97.98 3.45%	14,696,490.00 134,118.85	0.13% (276,092.62)	Aaa / AA+ AAA	1.58 1.52
912828WJ5	US Treasury Note 2.500% Due 05/15/2024	15,000,000.00	06/11/2019 1.91%	15,417,187.50 15,144,161.46	98.44 3.45%	14,765,625.00 111,073.37	0.13% (378,536.46)	Aaa / AA+ AAA	1.71 1.64
912828XX3	US Treasury Note 2.000% Due 06/30/2024	50,000,000.00	Various 1.09%	51,432,617.19 50,815,063.26	97.45 3.45%	48,726,550.00 171,195.66	0.44% (2,088,513.26)	Aaa / AA+ AAA	1.83 1.77
912828Y87	US Treasury Note 1.750% Due 07/31/2024	10,000,000.00	05/04/2020 0.34%	10,594,921.88 10,268,463.78	96.89 3.44%	9,689,450.00 15,217.39	0.09% (579,013.78)	Aaa / AA+ AAA	1.92 1.86

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund As of August 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
912828D56	US Treasury Note 2.375% Due 08/15/2024	10,000,000.00	08/29/2019	10,471,484.38	97.98	9,798,440.00	0.09%	Aaa / AA+	1.96
			1.39%	10,185,681.11	3.45%	10,971.47	(387,241.11)	AAA	1.89
912828Z52	US Treasury Note 1.375% Due 01/31/2025	110,000,000.00	Various	111,622,070.34	95.20	104,714,830.00	0.94%	Aaa / AA+	2.42
			1.00%	110,969,470.57	3.47%	131,521.73	(6,254,640.57)	AAA	2.34
912828J27	US Treasury Note 2.000% Due 02/15/2025	20,000,000.00	04/28/2020	21,546,875.00	96.58	19,315,620.00	0.17%	Aaa / AA+	2.46
			0.37%	20,791,957.67	3.46%	18,478.26	(1,476,337.67)	AAA	2.37
91282CDZ1	US Treasury Note 1.500% Due 02/15/2025	25,000,000.00	04/13/2022	24,322,265.63	95.39	23,847,650.00	0.21%	Aaa / AA+	2.46
			2.49%	24,414,239.21	3.47%	17,323.37	(566,589.21)	AAA	2.38
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	25,000,000.00	02/25/2022	24,521,484.38	94.45	23,612,300.00	0.21%	Aaa / AA+	2.50
			1.78%	24,603,341.47	3.46%	776.93	(991,041.47)	AAA	2.43
912828ZF0	US Treasury Note 0.500% Due 03/31/2025	15,000,000.00	04/13/2020	15,059,179.70	92.74	13,911,330.00	0.12%	Aaa / AA+	2.58
			0.42%	15,030,748.64	3.46%	31,557.38	(1,119,418.64)	AAA	2.52
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	15,000,000.00	06/01/2020	15,036,328.13	92.18	13,827,540.00	0.12%	Aaa / AA+	2.67
			0.33%	15,019,682.80	3.47%	18,953.80	(1,192,142.80)	AAA	2.61
912828ZT0	US Treasury Note 0.250% Due 05/31/2025	50,000,000.00	12/10/2021	48,607,421.88	91.62	45,808,600.00	0.41%	Aaa / AA+	2.75
			1.07%	48,898,457.53	3.47%	31,762.30	(3,089,857.53)	AAA	2.69
912828ZW3	US Treasury Note 0.250% Due 06/30/2025	200,000,000.00	Various	196,323,242.19	91.43	182,851,600.00	1.63%	Aaa / AA+	2.83
			0.71%	197,456,622.42	3.45%	85,597.83	(14,605,022.42)	AAA	2.77
91282CAB7	US Treasury Note 0.250% Due 07/31/2025	75,000,000.00	Various	73,400,390.62	91.13	68,349,600.00	0.61%	Aaa / AA+	2.92
			0.78%	73,864,309.75	3.47%	16,304.34	(5,514,709.75)	AAA	2.86
91282CAM3	US Treasury Note 0.250% Due 09/30/2025	135,000,000.00	Various	132,286,328.14	90.68	122,422,860.00	1.09%	Aaa / AA+	3.08
			0.72%	133,067,822.79	3.46%	142,008.19	(10,644,962.79)	AAA	3.02
91282CAT8	US Treasury Note 0.250% Due 10/31/2025	35,000,000.00	05/28/2021	34,362,890.63	90.43	31,649,030.00	0.28%	Aaa / AA+	3.17
			0.67%	34,544,527.87	3.47%	29,483.70	(2,895,497.87)	AAA	3.10
91282CAZ4	US Treasury Note 0.375% Due 11/30/2025	30,000,000.00	05/28/2021	29,587,500.00	90.54	27,162,900.00	0.24%	Aaa / AA+	3.25
			0.69%	29,702,959.93	3.48%	28,586.07	(2,540,059.93)	AAA	3.17
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	33,000,000.00	01/27/2021	32,971,640.63	90.34	29,812,134.00	0.27%	Aaa / AA+	3.34
			0.39%	32,980,815.26	3.47%	21,185.46	(3,168,681.26)	AAA	3.25
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	50,000,000.00	Various	48,671,874.99	90.11	45,052,750.00	0.40%	Aaa / AA+	3.42
			0.98%	48,989,784.60	3.47%	16,304.34	(3,937,034.60)	AAA	3.34
91282CBQ3	US Treasury Note 0.500% Due 02/28/2026	25,000,000.00	04/12/2021	24,554,687.50	90.31	22,577,150.00	0.20%	Aaa / AA+	3.50
			0.87%	24,681,313.10	3.46%	345.30	(2,104,163.10)	AAA	3.41
91282CBW0	US Treasury Note 0.750% Due 04/30/2026	50,000,000.00	05/26/2021	49,945,312.50	90.81	45,404,300.00	0.41%	Aaa / AA+	3.67
			0.77%	49,959,379.34	3.44%	126,358.70	(4,555,079.34)	AAA	3.55

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund As of August 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
91282CCF6	US Treasury Note 0.750% Due 05/31/2026	50,000,000.00	06/09/2021 0.74%	50,015,625.00 50,011,763.90	90.63 3.44%	45,312,500.00 95,286.89	0.41% (4,699,263.90)	Aaa / AA+ AAA	3.75 3.63
9128286X3	US Treasury Note 2.125% Due 05/31/2026	50,000,000.00	Various 1.72%	51,056,640.63 50,700,207.43	95.48 3.42%	47,742,200.00 269,979.50	0.43% (2,958,007.43)	Aaa / AA+ AAA	3.75 3.54
91282CCJ8	US Treasury Note 0.875% Due 06/30/2026	25,000,000.00	10/05/2021 0.94%	24,924,804.69 24,939,200.09	90.91 3.43%	22,727,550.00 37,449.05	0.20% (2,211,650.09)	Aaa / AA+ AAA	3.83 3.70
91282CCP4	US Treasury Note 0.625% Due 07/31/2026	100,000,000.00	Various 1.06%	98,006,835.88 98,354,126.35	89.84 3.42%	89,843,800.00 54,347.84	0.80% (8,510,326.35)	Aaa / AA+ AAA	3.92 3.80
9128282A7	US Treasury Note 1.500% Due 08/15/2026	25,000,000.00	06/16/2022 3.47%	23,105,468.75 23,201,378.62	92.94 3.42%	23,235,350.00 17,323.37	0.21% 33,971.38	Aaa / AA+ AAA	3.96 3.78
91282CCW9	US Treasury Note 0.750% Due 08/31/2026	25,000,000.00	09/24/2021 0.90%	24,819,335.94 24,853,624.01	90.13 3.41%	22,532,225.00 517.96	0.20% (2,321,399.01)	Aaa / AA+ AAA	4.00 3.88
91282CCZ2	US Treasury Note 0.875% Due 09/30/2026	50,000,000.00	10/13/2021 1.06%	49,564,453.13 49,642,049.18	90.46 3.40%	45,230,450.00 184,084.70	0.41% (4,411,599.18)	Aaa / AA+ AAA	4.08 3.93
TOTAL US Treasury		1,515,000,000.00	1.10%	1,502,377,460.98 1,504,776,295.21	3.44%	1,408,896,601.00 2,233,686.01	12.60% (95,879,694.21)	Aaa / AA+ Aaa	2.76 2.68
TOTAL PORTFOLIO		11,600,773,846.29	1.66%	11,589,286,731.50 11,584,234,182.67	3.34%	11,169,625,705.17 33,145,581.03	100.00% (414,608,477.50)	Aaa / AA+ Aaa	1.74 1.56
TOTAL MARKET VALUE PLUS ACCRUALS						11,202,771,286.20			

TRANSACTION ACTIVITY REPORT

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

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	08/01/2022	09659CH27	387,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/02/2022	99.994	2.33%	386,975,275.00	0.00	386,975,275.00	0.00
Purchase	08/01/2022	09659CH27	155,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/02/2022	99.994	2.33%	154,990,097.22	0.00	154,990,097.22	0.00
Purchase	08/01/2022	63873KH26	125,000,000.00	Natixis NY Branch Discount CP 2.3% Due: 08/02/2022	99.994	2.33%	124,992,013.89	0.00	124,992,013.89	0.00
Purchase	08/01/2022	63873KH26	155,000,000.00	Natixis NY Branch Discount CP 2.3% Due: 08/02/2022	99.994	2.33%	154,990,097.22	0.00	154,990,097.22	0.00
Purchase	08/01/2022	63873KP76	30,000,000.00	Natixis NY Branch Discount CP 3.34% Due: 02/07/2023	98.237	3.44%	29,471,166.67	0.00	29,471,166.67	0.00
Purchase	08/02/2022	09659CH35	466,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/03/2022	99.994	2.33%	465,970,227.78	0.00	465,970,227.78	0.00
Purchase	08/02/2022	22533UH30	200,000,000.00	Credit Agricole CIB Discount CP 2.27% Due: 08/03/2022	99.994	2.30%	199,987,388.89	0.00	199,987,388.89	0.00
Purchase	08/02/2022	63873KH34	50,000,000.00	Natixis NY Branch Discount CP 2.3% Due: 08/03/2022	99.994	2.33%	49,996,805.56	0.00	49,996,805.56	0.00
Purchase	08/03/2022	09659CH27	50,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/04/2022	99.994	2.33%	49,996,805.56	0.00	49,996,805.56	0.00
Purchase	08/03/2022	09659CH43	296,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/04/2022	99.994	2.33%	295,981,088.89	0.00	295,981,088.89	0.00
Purchase	08/03/2022	13606KLD6	50,000,000.00	Canadian Imperial Bank Yankee CD 3.94% Due: 07/31/2023	100.000	3.94%	50,000,000.00	0.00	50,000,000.00	0.00
Purchase	08/03/2022	22533UH48	300,000,000.00	Credit Agricole CIB Discount CP 2.27% Due: 08/04/2022	99.994	2.30%	299,981,083.33	0.00	299,981,083.33	0.00
Purchase	08/04/2022	09659CH50	480,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/05/2022	99.994	2.33%	479,969,333.33	0.00	479,969,333.33	0.00
Purchase	08/04/2022	22533UH55	150,000,000.00	Credit Agricole CIB Discount CP 2.27% Due: 08/05/2022	99.994	2.30%	149,990,541.67	0.00	149,990,541.67	0.00
Purchase	08/05/2022	09659CH84	405,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/08/2022	99.981	2.33%	404,922,374.99	0.00	404,922,374.99	0.00
Purchase	08/05/2022	22533UH89	135,000,000.00	Credit Agricole CIB Discount CP 2.26% Due: 08/08/2022	99.981	2.29%	134,974,575.00	0.00	134,974,575.00	0.00

TRANSACTION ACTIVITY REPORT

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

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	08/05/2022	63873KH83	50,000,000.00	Natixis NY Branch Discount CP 2.3% Due: 08/08/2022	99.981	2.33%	49,990,416.67	0.00	49,990,416.67	0.00
Purchase	08/08/2022	09659CH92	500,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/09/2022	99.994	2.33%	499,968,055.56	0.00	499,968,055.56	0.00
Purchase	08/08/2022	22533UH97	82,000,000.00	Credit Agricole CIB Discount CP 2.26% Due: 08/09/2022	99.994	2.29%	81,994,852.22	0.00	81,994,852.22	0.00
Purchase	08/08/2022	63873KH91	50,000,000.00	Natixis NY Branch Discount CP 2.3% Due: 08/08/2022	99.994		49,996,805.56	0.00	49,996,805.56	0.00
Purchase	08/09/2022	09659CHA9	500,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/10/2022	99.994	2.33%	499,968,055.56	0.00	499,968,055.56	0.00
Purchase	08/09/2022	22533UHA4	40,000,000.00	Credit Agricole CIB Discount CP 2.27% Due: 08/10/2022	99.994	2.30%	39,997,477.78	0.00	39,997,477.78	0.00
Purchase	08/09/2022	254683CW3	25,000,000.00	Discover Card Execution Trust 2022-A3 A3 3.56% Due: 07/15/2027	99.988	3.59%	24,996,897.50	0.00	24,996,897.50	0.00
Purchase	08/09/2022	63873KHA8	50,000,000.00	Natixis NY Branch Discount CP 2.3% Due: 08/10/2022	99.994	2.33%	49,996,805.56	0.00	49,996,805.56	0.00
Purchase	08/10/2022	09659CHB7	455,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/11/2022	99.994	2.33%	454,970,930.56	0.00	454,970,930.56	0.00
Purchase	08/10/2022	22533UHB2	50,000,000.00	Credit Agricole CIB Discount CP 2.27% Due: 08/11/2022	99.994	2.30%	49,996,847.22	0.00	49,996,847.22	0.00
Purchase	08/10/2022	63873KHB6	50,000,000.00	Natixis NY Branch Discount CP 2.3% Due: 08/11/2022	99.994	2.33%	49,996,805.56	0.00	49,996,805.56	0.00
Purchase	08/11/2022	09659CHC5	56,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/12/2022	99.994	2.33%	55,996,422.22	0.00	55,996,422.22	0.00
Purchase	08/11/2022	21687BHC8	500,000,000.00	Rabobank Nederland NV NY Discount CP 2.31% Due: 08/12/2022	99.994	2.34%	499,967,916.67	0.00	499,967,916.67	0.00
Purchase	08/11/2022	63873KHC4	50,000,000.00	Natixis NY Branch Discount CP 2.3% Due: 08/12/2022	99.994	2.33%	49,996,805.56	0.00	49,996,805.56	0.00
Purchase	08/12/2022	09659CHF8	362,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/15/2022	99.981	2.33%	361,930,616.67	0.00	361,930,616.67	0.00
Purchase	08/12/2022	21687BHF1	100,000,000.00	Rabobank Nederland NV NY Discount CP 2.31% Due: 08/15/2022	99.981	2.34%	99,980,750.00	0.00	99,980,750.00	0.00
Purchase	08/15/2022	09659CHG6	248,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/16/2022	99.994	2.33%	247,984,155.56	0.00	247,984,155.56	0.00

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

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	08/15/2022	21687BHG9	250,000,000.00	Rabobank Nederland NV NY Discount CP 2.31% Due: 08/16/2022	99.994	2.34%	249,983,958.33	0.00	249,983,958.33	0.00
Purchase	08/16/2022	02582JVV3	26,000,000.00	American Express Credit Trust 2022-3 A 3.75% Due: 08/16/2027	99.998	3.78%	25,999,584.00	0.00	25,999,584.00	0.00
Purchase	08/16/2022	06417ME35	86,000,000.00	Bank of Nova Scotia Houston Yankee CD 4% Due: 07/31/2023	100.000	4.00%	86,000,000.00	0.00	86,000,000.00	0.00
Purchase	08/16/2022	09659CHH4	195,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/17/2022	99.994	2.33%	194,987,541.67	0.00	194,987,541.67	0.00
Purchase	08/16/2022	21687BHH7	200,000,000.00	Rabobank Nederland NV NY Discount CP 2.31% Due: 08/17/2022	99.994	2.34%	199,987,166.67	0.00	199,987,166.67	0.00
Purchase	08/16/2022	89231CAD9	10,000,000.00	Toyota Auto Receivables Owner 2022-C A3 3.76% Due: 04/15/2027	99.983	3.80%	9,998,329.00	0.00	9,998,329.00	0.00
Purchase	08/22/2022	89115BKJ8	44,000,000.00	Toronto Dominion Bank Yankee CD 3.9% Due: 06/30/2023	100.000	3.90%	44,000,000.00	0.00	44,000,000.00	0.00
Purchase	08/23/2022	89115BLA6	31,000,000.00	Toronto Dominion Bank Yankee CD 3.9% Due: 06/30/2023	100.000	3.90%	31,000,000.00	0.00	31,000,000.00	0.00
Purchase	08/24/2022	43815PAC3	6,100,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due: 07/20/2026	99.994	3.76%	6,099,636.44	0.00	6,099,636.44	0.00
Purchase	08/26/2022	22533UMM2	57,000,000.00	Credit Agricole CIB Discount CP 3.01% Due: 12/21/2022	99.022	3.08%	56,442,397.50	0.00	56,442,397.50	0.00
Purchase	08/29/2022	22533UKX0	40,000,000.00	Credit Agricole CIB Discount CP 2.68% Due: 10/31/2022	99.531	2.73%	39,812,400.00	0.00	39,812,400.00	0.00
Purchase	08/29/2022	22533ULG6	60,000,000.00	Credit Agricole CIB Discount CP 2.88% Due: 11/16/2022	99.368	2.94%	59,620,800.00	0.00	59,620,800.00	0.00
Purchase	08/29/2022	22533UM18	25,000,000.00	Credit Agricole CIB Discount CP 3% Due: 12/01/2022	99.217	3.07%	24,804,166.67	0.00	24,804,166.67	0.00
Purchase	08/30/2022	22533UMM2	25,000,000.00	Credit Agricole CIB Discount CP 3.13% Due: 12/21/2022	99.018	3.20%	24,754,381.94	0.00	24,754,381.94	0.00
Purchase	08/30/2022	576004HD0	5,000,000.00	Commonwealth of Massachusetts TE-REV 3.68% Due: 07/15/2027	100.000	3.68%	5,000,000.00	0.00	5,000,000.00	0.00
Subtotal			7,662,100,000.00				7,659,409,853.65	0.00	7,659,409,853.65	0.00

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County of San Diego Pooled Money Fund

As of August 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Security Contribution	08/17/2022	90CAMP\$00	372,000,000.00	California Asset Mgmt Program CAMP	1.000		372,000,000.00	0.00	372,000,000.00	0.00
Security Contribution	08/22/2022	90CAMP\$00	44,000,000.00	California Asset Mgmt Program CAMP	1.000		44,000,000.00	0.00	44,000,000.00	0.00
Security Contribution	08/29/2022	90CAMP\$00	66,000,000.00	California Asset Mgmt Program CAMP	1.000		66,000,000.00	0.00	66,000,000.00	0.00
Security Contribution	08/31/2022	90CAMP\$00	25,000,000.00	California Asset Mgmt Program CAMP	1.000		25,000,000.00	0.00	25,000,000.00	0.00
Subtotal			507,000,000.00				507,000,000.00	0.00	507,000,000.00	0.00
TOTAL ACQUISITIONS			8,169,100,000.00				8,166,409,853.65	0.00	8,166,409,853.65	0.00
DISPOSITIONS										
Sale	08/01/2022	90CAMP\$00	599,000,000.00	California Asset Mgmt Program CAMP	1.000	1.78%	599,000,000.00	0.00	599,000,000.00	0.00
Sale	08/30/2022	90CAMP\$00	55,000,000.00	California Asset Mgmt Program CAMP	1.000	1.78%	55,000,000.00	0.00	55,000,000.00	0.00
Sale	08/31/2022	90CAMP\$00	27,454,416.54	California Asset Mgmt Program CAMP	1.000	2.37%	27,454,416.54	0.00	27,454,416.54	0.00
Subtotal			681,454,416.54				681,454,416.54	0.00	681,454,416.54	0.00
Maturity	08/01/2022	06054PH17	100,000,000.00	BofA Securities Discount CP 0.37% Due: 08/01/2022	99.756		100,000,000.00	0.00	100,000,000.00	0.00
Maturity	08/01/2022	06367CHU4	35,000,000.00	Bank of Montreal Chicago Yankee CD 0.2% Due: 08/01/2022	100.000		35,000,000.00	75,833.35	35,075,833.35	0.00

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

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Maturity	08/01/2022	09659KH11	40,000,000.00	BNP Paribas Discount CP 1.09% Due: 08/01/2022	99.649		40,000,000.00	0.00	40,000,000.00	0.00
Maturity	08/01/2022	13606CVW1	40,000,000.00	Canadian Imperial Bank Comm NY Yankee CD 0.19% Due: 08/01/2022	100.000		40,000,000.00	73,255.56	40,073,255.56	0.00
Maturity	08/01/2022	46640QH12	100,000,000.00	JP Morgan Discount CP 0.49% Due: 08/01/2022	99.752		100,000,000.00	0.00	100,000,000.00	0.00
Maturity	08/01/2022	78012US30	25,000,000.00	Royal Bank of Canada Yankee CD 0.2% Due: 08/01/2022	100.000		25,000,000.00	49,027.78	25,049,027.78	0.00
Maturity	08/01/2022	78012US63	80,000,000.00	Royal Bank of Canada Yankee CD 0.2% Due: 08/01/2022	100.000		80,000,000.00	155,111.12	80,155,111.12	0.00
Maturity	08/01/2022	89114WKN4	60,000,000.00	Toronto Dominion Yankee CD 0.24% Due: 08/01/2022	100.000		60,000,000.00	106,000.02	60,106,000.02	0.00
Maturity	08/01/2022	89114WKP9	75,000,000.00	Toronto Dominion Yankee CD 0.25% Due: 08/01/2022	100.000		75,000,000.00	137,499.98	75,137,499.98	0.00
Maturity	08/01/2022	89114WMS1	50,000,000.00	Toronto Dominion Yankee CD 0.34% Due: 08/01/2022	100.000		50,000,000.00	110,500.00	50,110,500.00	0.00
Maturity	08/02/2022	06054PH25	50,000,000.00	BofA Securities Discount CP 0.39% Due: 08/02/2022	99.744		50,000,000.00	0.00	50,000,000.00	0.00
Maturity	08/02/2022	09659CH27	542,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/02/2022	99.994		542,000,000.00	0.00	542,000,000.00	0.00
Maturity	08/02/2022	63873KH26	280,000,000.00	Natixis NY Branch Discount CP 2.3% Due: 08/02/2022	99.994		280,000,000.00	0.00	280,000,000.00	0.00
Maturity	08/03/2022	09659CH35	466,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/03/2022	99.994		466,000,000.00	0.00	466,000,000.00	0.00
Maturity	08/03/2022	22533UH30	200,000,000.00	Credit Agricole CIB Discount CP 2.27% Due: 08/03/2022	99.994		200,000,000.00	0.00	200,000,000.00	0.00
Maturity	08/03/2022	63873KH34	50,000,000.00	Natixis NY Branch Discount CP 2.3% Due: 08/03/2022	99.994		50,000,000.00	0.00	50,000,000.00	0.00
Maturity	08/04/2022	09659CH27	50,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/04/2022	99.994		50,000,000.00	0.00	50,000,000.00	0.00
Maturity	08/04/2022	09659CH43	296,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/04/2022	99.994		296,000,000.00	0.00	296,000,000.00	0.00
Maturity	08/04/2022	22533UH48	300,000,000.00	Credit Agricole CIB Discount CP 2.27% Due: 08/04/2022	99.994		300,000,000.00	0.00	300,000,000.00	0.00

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

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Maturity	08/05/2022	09659CH50	480,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/05/2022	99.994		480,000,000.00	0.00	480,000,000.00	0.00
Maturity	08/05/2022	09659KH52	50,000,000.00	BNP Paribas Discount CP 1.11% Due: 08/05/2022	99.627		50,000,000.00	0.00	50,000,000.00	0.00
Maturity	08/05/2022	22533UH55	150,000,000.00	Credit Agricole CIB Discount CP 2.27% Due: 08/05/2022	99.994		150,000,000.00	0.00	150,000,000.00	0.00
Maturity	08/05/2022	89114WMT9	50,000,000.00	Toronto Dominion Yankee CD 0.34% Due: 08/05/2022	100.000		50,000,000.00	112,388.90	50,112,388.90	0.00
Maturity	08/08/2022	09659CH84	405,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/08/2022	99.981		405,000,000.00	0.00	405,000,000.00	0.00
Maturity	08/08/2022	22533UH89	135,000,000.00	Credit Agricole CIB Discount CP 2.26% Due: 08/08/2022	99.981		135,000,000.00	0.00	135,000,000.00	0.00
Maturity	08/08/2022	46640QH87	25,000,000.00	JP Morgan Discount CP 0.8% Due: 08/08/2022	99.647		25,000,000.00	0.00	25,000,000.00	0.00
Maturity	08/08/2022	63873KH83	50,000,000.00	Natixis NY Branch Discount CP 2.3% Due: 08/08/2022	100.000		50,000,000.00	0.00	50,000,000.00	0.00
Maturity	08/08/2022	63873KH91	50,000,000.00	Natixis NY Branch Discount CP 2.3% Due: 08/08/2022	99.994		50,000,000.00	0.00	50,000,000.00	0.00
Maturity	08/08/2022	89114WMU6	50,000,000.00	Toronto Dominion Yankee CD 0.34% Due: 08/08/2022	100.000		50,000,000.00	112,388.89	50,112,388.89	0.00
Maturity	08/09/2022	09659CH92	500,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/09/2022	99.994		500,000,000.00	0.00	500,000,000.00	0.00
Maturity	08/09/2022	22533UH97	82,000,000.00	Credit Agricole CIB Discount CP 2.26% Due: 08/09/2022	99.994		82,000,000.00	0.00	82,000,000.00	0.00
Maturity	08/10/2022	09659CHA9	500,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/10/2022	99.994		500,000,000.00	0.00	500,000,000.00	0.00
Maturity	08/10/2022	22533UHA4	40,000,000.00	Credit Agricole CIB Discount CP 2.27% Due: 08/10/2022	99.994		40,000,000.00	0.00	40,000,000.00	0.00
Maturity	08/10/2022	63873KHA8	50,000,000.00	Natixis NY Branch Discount CP 2.3% Due: 08/10/2022	99.994		50,000,000.00	0.00	50,000,000.00	0.00
Maturity	08/11/2022	09659CHB7	455,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/11/2022	99.994		455,000,000.00	0.00	455,000,000.00	0.00
Maturity	08/11/2022	22533UHB2	50,000,000.00	Credit Agricole CIB Discount CP 2.27% Due: 08/11/2022	99.994		50,000,000.00	0.00	50,000,000.00	0.00

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

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Maturity	08/11/2022	63873KHB6	50,000,000.00	Natixis NY Branch Discount CP 2.3% Due: 08/11/2022	99.994		50,000,000.00	0.00	50,000,000.00	0.00
Maturity	08/11/2022	742718EU9	50,000,000.00	Procter & Gamble Co Note 2.15% Due: 08/11/2022	100.000		50,000,000.00	0.00	50,000,000.00	0.00
Maturity	08/12/2022	09659CHC5	56,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/12/2022	99.994		56,000,000.00	0.00	56,000,000.00	0.00
Maturity	08/12/2022	21687BHC8	500,000,000.00	Rabobank Nederland NV NY Discount CP 2.31% Due: 08/12/2022	99.994		500,000,000.00	0.00	500,000,000.00	0.00
Maturity	08/12/2022	63873KHC4	50,000,000.00	Natixis NY Branch Discount CP 2.3% Due: 08/12/2022	99.994		50,000,000.00	0.00	50,000,000.00	0.00
Maturity	08/15/2022	09659CHF8	362,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/15/2022	99.981		362,000,000.00	0.00	362,000,000.00	0.00
Maturity	08/15/2022	21687BHF1	100,000,000.00	Rabobank Nederland NV NY Discount CP 2.31% Due: 08/15/2022	99.981		100,000,000.00	0.00	100,000,000.00	0.00
Maturity	08/15/2022	46640QHF1	25,000,000.00	JP Morgan Discount CP 0.8% Due: 08/15/2022	99.631		25,000,000.00	0.00	25,000,000.00	0.00
Maturity	08/16/2022	09659CHG6	248,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/16/2022	99.994		248,000,000.00	0.00	248,000,000.00	0.00
Maturity	08/16/2022	13606KDA1	5,000,000.00	Canadian Imperial Bank Yankee CD 0.61% Due: 08/16/2022	100.000		5,000,000.00	16,012.50	5,016,012.50	0.00
Maturity	08/16/2022	21687BHG9	250,000,000.00	Rabobank Nederland NV NY Discount CP 2.31% Due: 08/16/2022	99.994		250,000,000.00	0.00	250,000,000.00	0.00
Maturity	08/17/2022	09659CHH4	195,000,000.00	BNP Paribas Discount CP 2.3% Due: 08/17/2022	99.994		195,000,000.00	0.00	195,000,000.00	0.00
Maturity	08/17/2022	21687BHH7	200,000,000.00	Rabobank Nederland NV NY Discount CP 2.31% Due: 08/17/2022	99.994		200,000,000.00	0.00	200,000,000.00	0.00
Maturity	08/19/2022	09659KHK9	40,000,000.00	BNP Paribas Discount CP 1.15% Due: 08/19/2022	99.569		40,000,000.00	0.00	40,000,000.00	0.00
Maturity	08/22/2022	09659KHN3	35,000,000.00	BNP Paribas Discount CP 1.15% Due: 08/22/2022	99.559		35,000,000.00	0.00	35,000,000.00	0.00
Maturity	08/31/2022	06417MUT0	105,000,000.00	Bank of Nova Scotia Houston Yankee CD 0.38% Due: 08/31/2022	100.000		105,000,000.00	270,433.38	105,270,433.38	0.00
Maturity	08/31/2022	09659KHX1	100,000,000.00	BNP Paribas Discount CP 1.19% Due: 08/31/2022	99.517		100,000,000.00	0.00	100,000,000.00	0.00

TRANSACTION ACTIVITY REPORT

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

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Maturity	08/31/2022	4497W1HX7	50,000,000.00	ING Funding Discount CP 1.39% Due: 08/31/2022	99.514		50,000,000.00	0.00	50,000,000.00	0.00
Maturity	08/31/2022	9128282S8	10,000,000.00	US Treasury Note 1.625% Due: 08/31/2022	100.000		10,000,000.00	0.00	10,000,000.00	0.00
Subtotal			8,392,000,000.00				8,392,000,000.00	1,218,451.48	8,393,218,451.48	0.00
Security Withdrawal	08/19/2022	90CAMP\$00	13,000,000.00	California Asset Mgmt Program CAMP	1.000		13,000,000.00	0.00	13,000,000.00	0.00
Subtotal			13,000,000.00				13,000,000.00	0.00	13,000,000.00	0.00
TOTAL DISPOSITIONS			9,086,454,416.54				9,086,454,416.54	1,218,451.48	9,087,672,868.02	0.00

CONTACT US



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