



COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

**Jan
2023**

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

SUMMARY PORTFOLIO STATISTICS

County of San Diego Pooled Money Fund

As of January 31, 2023

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	Days To Maturity	YTM	Accrued Interest	Unrealized Gain/Loss
ABS	844,273,482	842,945,812	827,840,494	5.75%	98.05	1376	3.13%	1,106,878	(15,105,318)
Agency	3,320,188,000	3,318,874,987	3,108,956,020	21.65%	93.64	814	1.14%	9,863,480	(209,918,967)
Bank Deposit	11,885,359	11,885,359	11,885,359	0.08%	100.00	0	3.03%	-	-
Commercial Paper	2,379,000,000	2,352,450,691	2,352,450,691	16.33%	98.88	84	4.74%	-	-
Corporate	435,682,000	436,900,151	416,211,097	2.91%	95.53	686	2.09%	2,364,825	(20,689,054)
LAIF	2,097	2,097	2,097	0.00%	100.00	0	2.46%	4	-
Local Gov Investment Pool	595,000,000	595,000,000	595,000,000	4.13%	100.00	0	4.56%	-	-
Money Market Fund FI	67,500,000	67,500,000	67,500,000	0.47%	100.00	0	4.22%	-	-
Municipal Bonds	533,850,000	533,470,057	510,045,376	3.56%	95.54	807	1.76%	2,758,276	(23,424,681)
Negotiable CD	4,220,000,000	4,220,000,000	4,216,486,926	29.64%	99.92	142	4.57%	53,352,554	(3,513,074)
Supranationals	887,008,000	888,795,787	839,285,186	5.85%	94.62	631	1.31%	3,431,727	(49,510,602)
US Treasury	1,495,000,000	1,484,320,280	1,386,472,285	9.64%	92.74	916	1.15%	2,520,989	(97,847,995)
Total for January 2023	14,789,388,938	14,752,145,221	14,332,135,530	100%	96.91	485	3.02%	75,398,733	(420,009,691)
Total for December 2022	15,588,920,092	15,546,569,676	15,064,442,416	100%	96.64	482	2.97%	63,072,199	(482,127,260)
Change from Prior Month	(799,531,154)	(794,424,455)	(732,306,886)		0.27	4	0.05%	12,326,534	62,117,569
Portfolio Effective Duration	1.13								

Return Information	Monthly Return	Annualized	Fiscal Year To Date Return	Annualized	Calendar YTD Return	Annualized
Book Value	0.26%	3.16%	1.32%	2.26%	0.26%	3.16%

Notes

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

Monthly Investment Returns are reported gross of fees. Administration fees since fiscal year 17-18 have averaged approximately 7 basis points per annum. **All Investments held during the month of January 2023 were in compliance with the Investment Policy dated January 1, 2023. 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 21.39 as of 01/31/23, 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 January 31, 2023

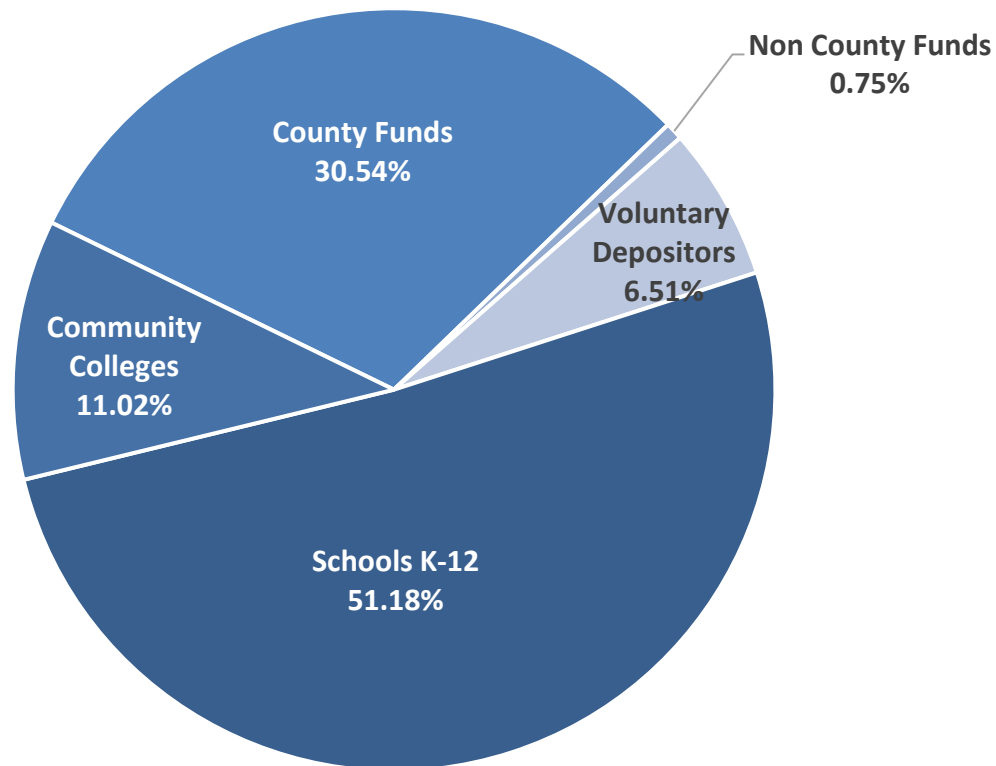
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PARTICIPANT	FMV 11/30/22	FMV 12/31/22	FMV 01/31/23	% of Total	PARTICIPANT	FMV 11/30/22	FMV 12/31/22	FMV 01/31/23	% of Total
COUNTY	2,724,569	3,136,633	1,736,991	12.12%	Lakeside FPD	9,001	11,836	12,253	0.09%
COUNTY - SPECIAL TRUST FUNDS	1,906,259	2,436,564	2,639,605	18.42%	Leucadia Wastewater District	1,005	1,012	1,014	0.01%
NON-COUNTY INVESTMENT FUNDS	128,047	133,716	107,768	0.75%	Lower Sweetwater FPD	531	677	751	0.01%
SCHOOLS - (K THRU 12)	6,028,991	6,955,113	7,334,401	51.17%	Metropolitan Transit System	108,979	93,170	92,224	0.64%
					Mission Resource Conservation District	116	129	117	0.00%
COMMUNITY COLLEGES					North County Transit District	32,231	32,402	32,450	0.23%
San Diego	186,988	253,592	290,817	2.04%	North County Cemetery District	9,002	9,143	9,387	0.07%
Grossmont-Cuyamaca	199,532	219,630	234,450	1.64%	North County Dispatch	4,581	5,987	7,240	0.05%
MiraCosta	336,381	364,596	372,475	2.60%	North County FPD	4,675	6,754	8,347	0.06%
Palomar	247,487	275,211	296,249	2.07%	Otay Water District	28,714	24,095	14,525	0.10%
Southwestern	344,281	351,573	385,909	2.69%	Palomar Health	0	0	0	0.00%
Total Community Colleges	1,314,669	1,464,604	1,579,900	11.02%	Pomerado Cemetery District	2,184	2,385	2,409	0.02%
					Public Agencies Self-Insurance System	3,395	3,413	3,418	0.02%
FIRST 5 COMMISSION	38,215	38,548	37,735	0.26%	Ramona Cemetery District	1,044	1,122	1,136	0.01%
SDCERA	7,467	7,483	2,065	0.01%	Rancho Santa Fe FPD	7,732	11,586	13,112	0.09%
					Resource Conservation District of Greater SD*	0	0	0	0.00%
CITIES					Rincon del Diablo Municipal Water District	6,628	3,778	3,787	0.03%
Chula Vista	30,926	31,090	31,136	0.22%	SANDAG	29,588	24,941	22,985	0.16%
Coronado	82,228	93,254	93,379	0.65%	SD County Regional Airport Authority	301,824	275,821	279,810	1.95%
Del Mar	2,689	2,703	2,707	0.02%	San Diego Housing Commission	21,490	21,604	21,636	0.15%
Encinitas	1,183	1,189	1,191	0.01%	San Diego Geographic Information Source	218	-191	130	0.00%
National City	35,277	35,465	35,517	0.25%	San Diego Law Library	6,860	6,854	6,851	0.05%
Oceanside*	0	0	0	0.00%	San Diego Local Agency Formation Comm	2,550	2,382	2,269	0.02%
Solana Beach*	0	0	0	0.00%	San Diego Regional Training Center	788	875	1,095	0.01%
Vista	77	81	81	0.00%	San Dieguito River Park	898	795	686	0.00%
					San Marcos FPD	1	1	1	0.00%
INDEPENDENT AGENCIES					San Miguel Consolidated FPD	17,260	23,448	25,642	0.18%
Air Pollution Control District	92,373	95,368	95,791	0.67%	Santa Fe Irrigation District	4,375	4,398	4,405	0.03%
Alpine FPD	1,640	2,680	3,243	0.02%	Upper San Luis Rey Resource Conserv Dist	5	8	10	0.00%
Bonita-Sunnyside FPD	5,065	6,270	6,414	0.04%	Vallecitos Water District	5,374	5,402	5,410	0.04%
Borrego Springs FPD	792	1,223	1,395	0.01%	Valley Center FPD	1,123	1,636	2,252	0.02%
Canebrake County Water District	53	53	53	0.00%	Valley Center Cemetery District	459	475	484	0.00%
Deer Springs FPD	13,289	14,401	16,049	0.11%	Valley Center Water District	26,511	26,923	25,113	0.18%
Grossmont Healthcare District	2	2	2	0.00%	Vista FPD	5,026	5,053	5,680	0.04%
Julian-Cuyamaca FPD	1	1	0	0.00%	Whispering Palms Community Services District*	0	0	0	0.00%
Lake Cuyamaca Rec & Park District	130	81	81	0.00%	Total Voluntary Participants	955,573	937,812	933,470	6.51%
					Pooled Money Fund Total	\$ 13,058,109	\$ 15,064,442	\$ 14,332,136	100.00%

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

INVESTMENT FUND PARTICIPANTS

County of San Diego Pooled Money Fund
As of January 31, 2023

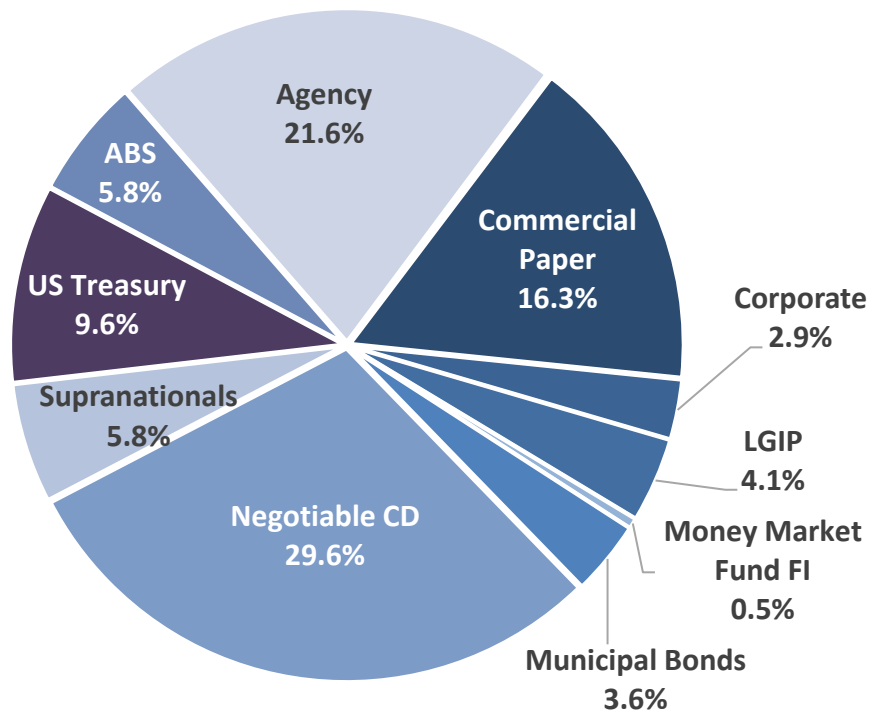


*Totals may not add to 100% due to rounding

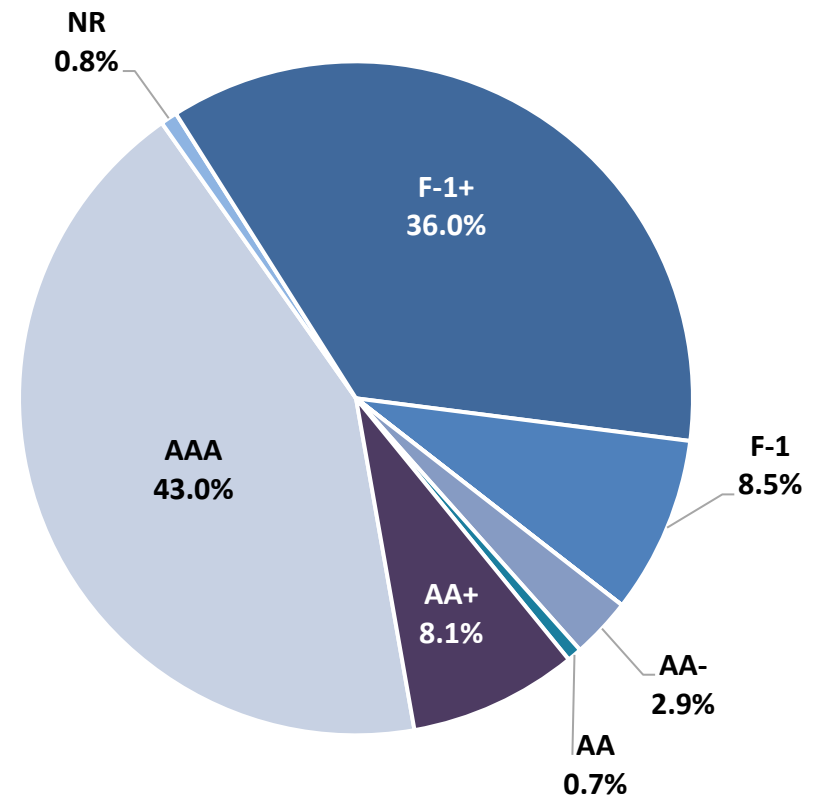
INVESTMENT FUND OVERVIEW

County of San Diego Pooled Money Fund As of January 31, 2023

ASSET ALLOCATION



CREDIT QUALITY**



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

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



APPENDIX



INVESTMENT POLICY COMPLIANCE REPORT

County of San Diego Pooled Money Fund

As of January 31, 2023

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

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2023

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									
89233MAD5	Toyota Auto Receivables Owners 2019-D A3 1.920% Due 01/16/2024	596,810.68	11/13/2019 1.93%	596,767.59 596,809.19	99.86 4.87%	595,972.16 509.28	0.00% (837.03)	Aaa / AAA NR	0.96 0.05
43813VAC2	Honda Auto Receivables 2019-4 A3 1.830% Due 01/18/2024	1,733,363.66	11/26/2019 1.84%	1,733,054.78 1,733,363.66	99.71 4.86%	1,728,329.97 1,145.46	0.01% (5,033.69)	NR / AAA AAA	0.96 0.10
43813RAC1	Honda Auto Receivables 2020-1 A3 1.610% Due 04/22/2024	3,222,923.22	02/26/2020 1.62%	3,222,291.52 3,222,737.50	99.19 5.33%	3,196,666.68 1,441.36	0.02% (26,070.82)	Aaa / NR AAA	1.22 0.22
44934KAB0	Hyundai Auto Receivables Trust 2021-B A2 0.240% Due 05/15/2024	3,311,624.95	07/20/2021 0.25%	3,311,324.59 3,311,617.53	99.72 5.49%	3,302,210.43 353.24	0.02% (9,407.10)	NR / AAA AAA	1.29 0.05
89239BAB7	Toyota Auto Receivables Trust 2021-C A2 0.200% Due 05/15/2024	5,008,450.47	09/27/2021 0.21%	5,008,071.84 5,008,265.69	99.41 5.06%	4,978,687.75 445.20	0.03% (29,577.94)	Aaa / AAA NR	1.29 0.12
47789QAB6	John Deere Owner Trust 2021-B A2 0.250% Due 06/17/2024	2,954,468.34	07/13/2021 0.25%	2,954,401.56 2,954,457.97	99.46 4.84%	2,938,578.32 328.27	0.02% (15,879.65)	Aaa / NR AAA	1.38 0.12
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.930% Due 07/15/2024	1,036,180.36	10/23/2019 1.94%	1,036,125.65 1,036,163.57	99.70 5.16%	1,033,073.39 888.81	0.01% (3,090.18)	Aaa / AAA NR	1.45 0.09
47789KAC7	John Deere Owner Trust 2020-A A3 1.100% Due 08/15/2024	2,080,348.49	03/11/2020 1.11%	2,080,221.39 2,080,304.42	99.24 4.83%	2,064,476.45 1,017.06	0.01% (15,827.97)	Aaa / NR AAA	1.54 0.20
345286AB4	Ford Credit Auto Owner Trust 2022-A A2 0.730% Due 09/15/2024	4,145,612.59	01/20/2022 0.74%	4,145,313.28 4,145,521.18	98.97 5.17%	4,102,741.57 1,345.02	0.03% (42,779.61)	NR / AAA AAA	1.62 0.23
36258NAC6	GM Financial Securitized Auto 2020-1 A3 1.840% Due 09/16/2024	1,566,390.99	01/15/2020 1.86%	1,566,022.10 1,566,390.99	99.52 5.10%	1,558,835.97 1,200.90	0.01% (7,555.02)	Aaa / AAA NR	1.63 0.15
41284UAD6	Harley-Davidson Motorcycle Tr 2020-A A3 1.870% Due 10/15/2024	281,628.81	01/29/2020 1.89%	281,567.39 281,606.61	99.82 4.96%	281,131.06 234.06	0.00% (475.55)	Aaa / AAA NR	1.71 0.06
44935FAB0	Hyundai Auto Receivables Trust 2021-C A2A 0.360% Due 10/15/2024	8,727,465.28	11/17/2021 0.37%	8,726,957.34 8,727,346.91	98.94 5.44%	8,634,653.05 1,396.39	0.06% (92,693.86)	NR / AAA AAA	1.71 0.21
362554AB3	GM Financial Securitized Term 2021-4 A2 0.280% Due 11/18/2024	2,572,522.56	10/21/2021 0.29%	2,572,359.72 2,572,480.11	99.08 5.29%	2,548,781.57 300.13	0.02% (23,698.54)	Aaa / AAA NR	1.80 0.18
89236XAC0	Toyota Auto Receivables 2020-D A3 0.350% Due 01/15/2025	2,986,700.75	10/13/2020 0.36%	2,986,144.33 2,986,445.26	98.36 4.93%	2,937,675.58 464.60	0.02% (48,769.68)	NR / AAA AAA	1.96 0.36
89238FAB9	Toyota Auto Receivables OT 2022-B A2A 2.350% Due 01/15/2025	4,708,280.84	04/13/2022 2.37%	4,708,075.56 4,708,179.44	98.91 5.02%	4,656,799.08 4,917.54	0.03% (51,380.36)	Aaa / AAA NR	1.96 0.41
43813GAC5	Honda Auto Receivables Trust 2021-1 A3 0.270% Due 04/21/2025	8,598,860.89	02/24/2021 0.27%	8,598,703.53 8,598,802.77	97.09 5.59%	8,348,210.11 644.91	0.06% (250,592.66)	Aaa / NR AAA	2.22 0.55
41284YAB2	Harley-Davidson Motorcyle 2022-A A2a 2.450% Due 05/15/2025	2,029,663.31	04/20/2022 2.46%	2,029,654.59 2,029,658.73	99.15 5.44%	2,012,377.89 2,210.08	0.01% (17,280.84)	Aaa / AAA NR	2.29 0.28

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of January 31, 2023

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
362585AB7	GM Financial Securitized ART 2022-2 A2 2.520% Due 05/16/2025	6,752,520.37	04/13/2022 2.54%	6,752,321.17 6,752,416.86	98.86 5.23%	6,675,868.46 7,090.15	0.05% (76,548.40)	Aaa / AAA NR	2.29 0.42
34532NAC9	Ford Credit Auto Owners Trust 2021-A A3 0.300% Due 08/15/2025	16,143,176.64	02/17/2021 0.30%	16,141,815.76 16,142,656.23	96.81 5.66%	15,627,505.46 2,152.42	0.11% (515,150.77)	Aaa / AAA NR	2.54 0.59
36260KAC8	GM Financial Securitized Auto 2020-4 A3 0.380% Due 08/18/2025	4,030,697.10	10/14/2020 0.39%	4,029,835.75 4,030,415.04	97.32 5.69%	3,922,710.69 638.19	0.03% (107,704.35)	NR / AAA AAA	2.55 0.50
47788UAC6	John Deere Owner Trust 2021-A A3 0.360% Due 09/15/2025	3,245,342.18	03/10/2021 0.37%	3,244,718.42 3,245,047.14	96.57 5.30%	3,134,030.19 519.25	0.02% (111,016.95)	Aaa / NR AAA	2.62 0.69
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.380% Due 09/15/2025	9,640,449.50	04/28/2021 0.38%	9,639,435.32 9,640,022.14	96.64 5.78%	9,316,179.48 1,628.16	0.06% (323,842.66)	NR / AAA AAA	2.62 0.62
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 10,499,914.85	95.62 5.44%	10,040,552.66 1,554.58	0.07% (459,362.19)	NR / AAA AAA	2.80 0.87
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 23,998,909.12	95.32 5.36%	22,876,302.96 4,586.67	0.16% (1,122,606.16)	Aaa / AAA NR	2.96 0.96
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 15,497,929.27	95.20 5.06%	14,755,764.40 3,788.89	0.10% (742,164.87)	Aaa / NR AAA	2.98 1.16
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 6,999,637.91	95.28 5.19%	6,669,392.10 1,617.78	0.05% (330,245.81)	Aaa / NR AAA	3.12 1.02
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 8,499,886.46	94.83 5.33%	8,060,495.60 2,682.22	0.06% (439,390.86)	NR / AAA AAA	3.21 1.13
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 10,998,482.24	95.04 5.24%	10,454,561.70 3,617.78	0.07% (543,920.54)	NR / AAA AAA	3.29 1.11
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 20,997,762.02	95.31 4.94%	20,015,398.41 17,546.67	0.14% (982,363.61)	Aaa / AAA NR	3.29 1.55
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 3,499,722.92	95.33 5.31%	3,336,632.25 2,006.67	0.02% (163,090.67)	NR / AAA AAA	3.37 1.17
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 6,099,688.66	98.32 4.65%	5,997,415.75 8,216.36	0.04% (102,272.91)	NR / AAA AAA	3.47 1.89
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 17,297,318.74	95.44 4.84%	16,510,914.13 14,301.33	0.11% (786,404.61)	Aaa / AAA NR	3.55 1.55
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 6,999,719.14	97.62 4.83%	6,833,476.30 3,745.00	0.05% (166,242.84)	Aaa / AAA NR	3.57 1.50
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 16,998,012.27	93.70 4.67%	15,929,552.50 4,382.22	0.11% (1,068,459.77)	Aaa / AAA NR	3.62 1.57
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 8,999,841.47	97.08 4.80%	8,737,016.40 11,720.00	0.06% (262,825.07)	Aaa / AAA NR	3.62 1.59

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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 18,249,218.02	98.34 4.86%	17,946,223.28 30,335.56	0.12% (302,994.74)	Aaa / NR AAA	3.62 1.53
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 5,999,904.65	94.58 5.57%	5,674,638.00 1,700.00	0.04% (325,266.65)	Aaa / AAA NR	3.63 1.12
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 13,497,765.60	95.83 5.32%	12,937,596.75 13,920.00	0.09% (560,168.85)	Aaa / NR AAA	3.63 1.41
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 22,499,368.74	95.94 4.94%	21,587,143.73 22,200.00	0.15% (912,225.01)	NR / AAA AAA	3.71 1.51
02582JIR2	American Express 2021-1 A 0.900% Due 11/15/2026	65,000,000.00	Various 2.03%	63,277,033.05 63,729,496.14	93.69 4.63%	60,896,642.30 26,000.00	0.42% (2,832,853.84)	Aaa / NR AAA	3.79 1.73
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 5,249,685.95	94.83 6.04%	4,978,382.80 2,756.25	0.03% (271,303.15)	NR / AAA AAA	3.79 1.10
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 22,499,992.57	98.37 4.63%	22,133,000.25 37,200.00	0.15% (366,992.32)	NR / AAA AAA	3.79 1.86
90291UAC6	USAA Auto Owner Trust 22-A A3 4.860% Due 11/16/2026	40,000,000.00	10/11/2022 4.91%	39,998,104.00 39,998,316.55	100.25 4.64%	40,100,436.00 86,400.00	0.28% 102,119.45	Aaa / AAA NR	3.79 0.94
34535AAD2	Ford Credit Auto Owner Trust 22-C A3 4.480% Due 12/15/2026	20,000,000.00	09/23/2022 4.52%	19,998,844.00 19,998,983.19	99.48 4.82%	19,896,298.00 39,822.22	0.14% (102,685.19)	Aaa / AAA NR	3.87 1.71
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 14,998,108.91	97.61 5.10%	14,642,193.00 20,400.00	0.10% (355,915.91)	Aaa / AAA NR	4.04 1.19
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 8,748,600.68	97.35 4.78%	8,518,048.96 11,302.08	0.06% (230,551.72)	Aaa / AAA NR	4.05 1.61
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 17,248,599.86	97.80 4.91%	16,870,939.88 28,673.33	0.12% (377,659.98)	Aaa / NR AAA	4.05 1.95
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 9,998,561.05	98.45 4.55%	9,844,547.80 16,711.11	0.07% (154,013.25)	NR / AAA AAA	4.21 2.04
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 15,999,908.90	98.21 4.62%	15,712,981.28 24,266.67	0.11% (286,927.62)	Aaa / NR AAA	4.21 1.90
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 14,499,093.86	97.50 4.51%	14,137,684.15 21,395.56	0.10% (361,409.71)	Aaa / NR AAA	4.29 2.15
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 15,997,284.55	97.69 4.50%	15,630,726.40 24,106.67	0.11% (366,558.15)	NR / AAA AAA	4.29 2.15
65480JAC4	Nissan Auto Receivables 2022-B A3 4.460% Due 05/17/2027	21,000,000.00	09/28/2022 4.51%	20,995,655.10 20,996,089.25	99.77 4.61%	20,950,784.40 41,626.67	0.15% (45,304.85)	Aaa / AAA NR	4.29 2.08
345295AD1	Ford Credit Auto Owner Trust 2022-D A3 5.270% Due 05/17/2027	14,500,000.00	11/22/2022 5.33%	14,497,948.25 14,498,071.60	101.44 4.58%	14,709,506.15 33,962.22	0.10% 211,434.55	Aaa / NR AAA	4.29 1.92

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47800BAC2	John Deere Owner Trust 2022-C A3 5.090% Due 06/15/2027	23,500,000.00	10/19/2022 5.15%	23,498,176.40 23,498,319.83	101.11 4.69%	23,761,768.62 53,162.22	0.17% 263,448.79	Aaa / NR AAA	4.37 2.46
44933DAD3	Hyundai Auto Receivables Trust 22-C A3 5.390% Due 06/15/2027	48,500,000.00	11/09/2022 5.45%	48,499,767.20 48,499,783.58	101.50 4.78%	49,227,349.65 116,184.44	0.34% 727,566.07	NR / AAA AAA	4.37 2.21
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 24,997,407.34	97.96 4.48%	24,490,710.00 39,555.56	0.17% (506,697.34)	Aaa / AAA NR	4.45 2.30
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 25,999,622.50	98.46 4.43%	25,599,160.60 40,625.00	0.18% (400,461.90)	Aaa / NR AAA	4.54 2.37
36265QAD8	GM Financial Securitized 22-4 A3 4.820% Due 08/16/2027	35,500,000.00	10/12/2022 4.88%	35,494,181.55 35,494,728.25	100.70 4.53%	35,749,660.85 71,295.83	0.25% 254,932.60	NR / AAA AAA	4.54 2.07
161571HS6	Chase Issuance Trust 22-A1 A 3.970% Due 09/15/2027	15,000,000.00	09/15/2022 4.00%	14,997,496.50 14,997,813.72	98.98 4.43%	14,846,338.50 26,466.67	0.10% (151,475.22)	NR / AAA AAA	4.62 2.43
89239HAD0	Toyota Auto Receivables Owner 2022-D A3 5.300% Due 09/15/2027	47,000,000.00	11/01/2022 5.36%	46,995,361.10 46,995,668.19	101.74 4.63%	47,817,189.00 110,711.11	0.33% 821,520.81	Aaa / NR AAA	4.62 2.36
02582JIX9	American Express Credit Trust 2022-4 A 4.950% Due 10/15/2027	12,000,000.00	10/27/2022 5.00%	11,999,404.80 11,999,454.54	101.47 4.41%	12,175,882.80 26,400.00	0.08% 176,428.26	NR / AAA AAA	4.71 2.48
254683CX1	Discover Card Execution Trust 2022-A4 A 5.030% Due 10/15/2027	13,000,000.00	11/28/2022 5.09%	12,998,326.90 12,998,430.28	101.47 4.49%	13,191,690.20 29,062.22	0.09% 193,259.92	NR / AAA AAA	4.71 2.47
TOTAL ABS		844,273,481.98	3.13%	842,473,893.73 842,945,812.31	4.83%	827,840,493.82 1,106,878.04	5.75% (15,105,318.49)	Aaa / AAA AAA	3.77 1.64

Agency									
3133EKUA2	FFCB Note 1.850% Due 02/01/2023	70,000,000.00	Various 1.84%	70,015,800.00 70,000,000.00	100.00 1.85%	70,000,000.00 647,500.00	0.49% 0.00	Aaa / AA+ AAA	0.00 0.00
3130ADRG9	FHLB Note 2.750% Due 03/10/2023	39,195,000.00	04/04/2019 2.33%	39,808,401.75 39,210,804.92	99.84 4.22%	39,130,759.40 422,162.81	0.27% (80,045.52)	Aaa / AA+ NR	0.10 0.11
3133834G3	FHLB Note 2.125% Due 06/09/2023	48,500,000.00	06/28/2019 1.83%	49,049,505.00 48,548,777.14	99.10 4.68%	48,064,567.00 148,868.06	0.33% (484,210.14)	Aaa / AA+ NR	0.35 0.35
3133EEW71	FFCB Note 2.520% Due 06/15/2023	11,008,000.00	07/03/2019 1.82%	11,300,702.72 11,035,180.99	99.14 4.85%	10,913,485.31 35,445.76	0.08% (121,695.68)	Aaa / AA+ AAA	0.37 0.37
3133EKS7	FFCB Note 1.770% Due 06/26/2023	35,675,000.00	Various 1.82%	35,608,544.50 35,668,400.62	98.80 4.79%	35,247,970.25 61,390.73	0.25% (420,430.37)	Aaa / AA+ AAA	0.40 0.40
3137EAE54	FHLMC Note 0.250% Due 06/26/2023	100,000,000.00	08/27/2020 0.28%	99,910,500.00 99,987,437.08	98.18 4.84%	98,184,300.00 24,305.56	0.68% (1,803,137.08)	Aaa / AA+ AAA	0.40 0.40

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3137EAEV7	FHLMC Note 0.250% Due 08/24/2023	90,000,000.00	Various	89,909,200.00	97.47	87,722,730.00	0.61%	Aaa / AA+	0.56
			0.28%	89,983,079.01	4.85%	98,125.00	(2,260,349.01)	AAA	0.55
3137EAEW5	FHLMC Note 0.250% Due 09/08/2023	65,000,000.00	09/04/2020	64,978,550.00	97.27	63,226,345.00	0.44%	Aaa / AA+	0.60
			0.26%	64,995,725.61	4.90%	64,548.61	(1,769,380.61)	AAA	0.59
3135G0U43	FNMA Note 2.875% Due 09/12/2023	35,000,000.00	Various	36,232,250.00	98.79	34,576,815.00	0.24%	Aaa / AA+	0.61
			2.00%	35,177,535.26	4.89%	388,524.30	(600,720.26)	AAA	0.59
3133EMBS0	FFCB Note 0.200% Due 10/02/2023	25,000,000.00	10/02/2020	24,968,750.00	97.02	24,254,625.00	0.17%	Aaa / AA+	0.67
			0.24%	24,993,065.07	4.78%	16,527.78	(738,440.07)	AAA	0.65
3133EKUB0	FFCB Note 1.880% Due 11/01/2023	50,000,000.00	07/03/2019	50,006,500.00	97.89	48,944,100.00	0.34%	Aaa / AA+	0.75
			1.88%	50,001,121.68	4.78%	235,000.00	(1,057,021.68)	AAA	0.73
3134GXCA0	FHLMC Callable Note Qtrly 11/24/2021 0.320% Due 11/24/2023	25,000,000.00	11/25/2020	24,990,000.00	96.34	24,085,950.00	0.17%	Aaa / NR	0.81
			0.33%	24,997,294.33	4.96%	14,888.89	(911,344.33)	AAA	0.79
3135G06H1	FNMA Note 0.250% Due 11/27/2023	25,000,000.00	11/25/2020	24,971,500.00	96.32	24,080,475.00	0.17%	Aaa / AA+	0.82
			0.29%	24,992,232.00	4.87%	11,111.11	(911,757.00)	AAA	0.80
3137EAF2	FHLMC Note 0.250% Due 12/04/2023	25,000,000.00	12/02/2020	24,975,250.00	96.27	24,067,150.00	0.17%	Aaa / AA+	0.84
			0.28%	24,993,083.56	4.83%	9,895.83	(925,933.56)	AAA	0.82
3130AFW94	FHLB Note 2.500% Due 02/13/2024	15,000,000.00	02/15/2019	14,946,900.00	98.09	14,713,995.00	0.10%	Aaa / AA+	1.04
			2.58%	14,989,024.84	4.41%	175,000.00	(275,029.84)	AAA	0.99
3133EKM1	FFCB Note 2.230% Due 02/23/2024	50,000,000.00	07/08/2019	50,629,500.00	97.46	48,727,850.00	0.34%	Aaa / AA+	1.06
			1.94%	50,144,066.53	4.72%	489,361.11	(1,416,216.53)	AAA	1.02
3136G4G80	FNMA Callable Note Qtrly 8/26/2022 0.375% Due 02/26/2024	15,455,000.00	08/27/2020	15,455,000.00	95.41	14,745,260.04	0.10%	Aaa / AA+	1.07
			0.38%	15,455,000.00	4.83%	24,953.39	(709,739.96)	AAA	1.04
3130ARHG9	FHLB Note 2.125% Due 02/28/2024	15,000,000.00	03/25/2022	14,982,900.00	97.08	14,562,375.00	0.10%	Aaa / AA+	1.08
			2.19%	14,990,491.91	4.94%	135,468.75	(428,116.91)	NR	1.04
3134GWE44	FHLMC Callable Note Qtrly 9/8/2022 0.375% Due 03/08/2024	50,000,000.00	09/08/2020	50,000,000.00	95.30	47,650,800.00	0.33%	Aaa / NR	1.10
			0.38%	50,000,000.00	4.80%	74,479.17	(2,349,200.00)	AAA	1.07
3133EKQU3	FFCB Note 1.950% Due 06/13/2024	120,350,000.00	Various	120,672,926.30	96.55	116,197,202.90	0.81%	Aaa / AA+	1.37
			1.89%	120,438,758.31	4.58%	312,910.00	(4,241,555.41)	AAA	1.32
3130AQHT3	FHLB Callable Note Qtrly 04/26/2022 1.020% Due 07/26/2024	10,000,000.00	01/26/2022	10,000,000.00	94.82	9,481,980.00	0.07%	Aaa / AA+	1.48
			1.02%	10,000,000.00	4.67%	1,416.67	(518,020.00)	NR	1.44
3136G4H22	FNMA Callable Note Annual 8/12/2022 0.410% Due 08/12/2024	50,000,000.00	08/12/2020	49,975,000.00	93.80	46,901,550.00	0.33%	Aaa / AA+	1.53
			0.42%	49,990,451.75	4.65%	96,236.11	(3,088,901.75)	AAA	1.49
3133EL5S9	FFCB Callable Note Cont 9/3/2021 0.480% Due 09/03/2024	25,000,000.00	09/03/2020	25,000,000.00	93.72	23,431,200.00	0.16%	Aaa / AA+	1.59
			0.48%	25,000,000.00	4.62%	49,333.33	(1,568,800.00)	AAA	1.55
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	66,555,000.00	Various	70,171,868.25	97.41	64,832,689.71	0.46%	Aaa / AA+	1.62
			1.70%	67,757,933.94	4.55%	733,491.56	(2,925,244.23)	AAA	1.54

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3133EKP75	FFCB Note 1.600% Due 09/17/2024	25,000,000.00	09/17/2019	24,906,620.00	95.75	23,938,025.00	0.17%	Aaa / AA+	1.63
			1.68%	24,969,640.00	4.33%	148,888.89	(1,031,615.00)	AAA	1.57
3134GWVM5	FHLMC Callable Note 1X 9/30/2022 0.350% Due 09/30/2024	25,000,000.00	09/30/2020	25,000,000.00	93.12	23,279,950.00	0.16%	Aaa / NR	1.67
			0.35%	25,000,000.00	4.69%	29,409.72	(1,720,050.00)	AAA	1.62
3134GWVY8	FHLMC Callable Note Qtrly 9/30/2022 0.375% Due 09/30/2024	25,000,000.00	09/30/2020	25,000,000.00	93.34	23,334,225.00	0.16%	Aaa / NR	1.67
			0.38%	25,000,000.00	4.57%	31,510.42	(1,665,775.00)	AAA	1.62
3130APPQ2	FHLB Callable Note Qtrly 2/8/2022 0.900% Due 11/08/2024	25,000,000.00	11/08/2021	25,000,000.00	93.92	23,480,025.00	0.16%	Aaa / AA+	1.77
			0.90%	25,000,000.00	4.51%	51,875.00	(1,519,975.00)	NR	1.72
3134GXDZ4	FHLMC Callable Note Qtrly 11/25/2022 0.450% Due 11/25/2024	50,000,000.00	11/25/2020	50,000,000.00	93.03	46,516,950.00	0.32%	Aaa / NR	1.82
			0.45%	50,000,000.00	4.49%	41,250.00	(3,483,050.00)	AAA	1.77
3134GWC38	FHLMC Callable Note Qtrly 9/2/2022 0.480% Due 12/02/2024	50,000,000.00	09/02/2020	50,000,000.00	93.04	46,520,050.00	0.32%	Aaa / NR	1.84
			0.48%	50,000,000.00	4.46%	99,333.33	(3,479,950.00)	AAA	1.79
3130APXJ9	FHLB Callable Note Qtrly 03/10/2022 1.100% Due 12/10/2024	25,000,000.00	12/10/2021	25,000,000.00	94.07	23,518,150.00	0.16%	Aaa / AA+	1.86
			1.10%	25,000,000.00	4.46%	38,958.33	(1,481,850.00)	NR	1.80
3135G0X24	FNMA Note 1.625% Due 01/07/2025	50,000,000.00	01/10/2020	49,840,500.00	95.16	47,581,800.00	0.33%	Aaa / AA+	1.94
			1.69%	49,938,263.71	4.26%	54,166.67	(2,356,463.71)	AAA	1.87
3130ARDS7	FHLB Callable Note Qtrly 06/28/2022 2.200% Due 03/28/2025	25,000,000.00	03/28/2022	25,000,000.00	95.59	23,896,475.00	0.17%	Aaa / AA+	2.16
			2.20%	25,000,000.00	4.36%	187,916.67	(1,103,525.00)	NR	2.06
3133ENTK6	FFCB Note 2.510% Due 04/01/2025	25,000,000.00	04/01/2022	24,964,750.00	95.58	23,896,075.00	0.17%	Aaa / AA+	2.17
			2.56%	24,974,591.70	4.68%	209,166.67	(1,078,516.70)	AAA	2.06
3133EMVS8	FFCB Callable Note Cont 4/14/2023 0.690% Due 04/14/2025	25,000,000.00	04/14/2021	25,000,000.00	92.48	23,119,775.00	0.16%	Aaa / AA+	2.20
			0.69%	25,000,000.00	4.30%	51,270.83	(1,880,225.00)	AAA	2.14
3134GVUS5	FHLMC Callable Note Qtrly 5/19/2021 0.750% Due 05/19/2025	25,000,000.00	05/19/2020	25,000,000.00	92.37	23,093,625.00	0.16%	Aaa / NR	2.30
			0.75%	25,000,000.00	4.27%	37,500.00	(1,906,375.00)	AAA	2.23
3130APVB8	FHLB Callable Note Qtrly 11/22/2022 1.000% Due 05/22/2025	35,000,000.00	11/22/2021	35,000,000.00	92.89	32,512,795.00	0.23%	Aaa / AA+	2.31
			1.00%	35,000,000.00	4.26%	67,083.34	(2,487,205.00)	NR	2.23
3134GVB31	FHLMC Callable Note Qtrly 5/28/2021 0.750% Due 05/28/2025	75,000,000.00	Various	74,995,000.00	92.31	69,234,900.00	0.48%	Aaa / NR	2.32
			0.75%	74,997,674.35	4.26%	98,437.50	(5,762,774.35)	AAA	2.26
3136G4WV1	FNMA Callable Note Qtrly 6/16/2022 0.750% Due 06/16/2025	50,000,000.00	06/16/2020	50,000,000.00	92.14	46,067,700.00	0.32%	Aaa / AA+	2.38
			0.75%	50,000,000.00	4.27%	46,875.00	(3,932,300.00)	AAA	2.31
3136G4YU1	FNMA Callable Note Qtrly 7/15/2021 0.730% Due 07/15/2025	30,000,000.00	07/15/2020	30,000,000.00	91.90	27,568,620.00	0.19%	NR / AA+	2.45
			0.73%	30,000,000.00	4.24%	9,733.33	(2,431,380.00)	AAA	2.39
3136G4A37	FNMA Callable Note Qtrly 1/28/2022 0.670% Due 07/28/2025	20,000,000.00	07/28/2020	20,000,000.00	91.67	18,333,120.00	0.13%	Aaa / AA+	2.49
			0.67%	20,000,000.00	4.23%	1,116.67	(1,666,880.00)	AAA	2.42
3136G4D75	FNMA Callable Note Qtrly 7/29/2022 0.600% Due 07/29/2025	50,000,000.00	07/29/2020	50,000,000.00	91.50	45,749,050.00	0.32%	Aaa / NR	2.49
			0.60%	50,000,000.00	4.23%	1,666.66	(4,250,950.00)	AAA	2.43

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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	25,000,000.00	91.71	22,927,250.00	0.16%	Aaa / AA+	2.51
			0.70%	25,000,000.00	4.22%	86,041.67	(2,072,750.00)	AAA	2.43
3136G4J46	FNMA Callable Note Qtrly 8/12/2022 0.570% Due 08/12/2025	25,000,000.00	08/12/2020	25,000,000.00	91.35	22,836,550.00	0.16%	Aaa / AA+	2.53
			0.57%	25,000,000.00	4.21%	66,895.83	(2,163,450.00)	AAA	2.46
3136G4H63	FNMA Callable Note Annual 8/19/2022 0.550% Due 08/19/2025	25,000,000.00	08/19/2020	25,000,000.00	91.25	22,813,425.00	0.16%	Aaa / AA+	2.55
			0.55%	25,000,000.00	4.20%	61,875.00	(2,186,575.00)	AAA	2.48
3136G4V34	FNMA Callable Note 1X 8/26/2022 0.550% Due 08/26/2025	25,000,000.00	08/26/2020	25,000,000.00	91.51	22,876,300.00	0.16%	Aaa / AA+	2.57
			0.55%	25,000,000.00	4.07%	59,201.39	(2,123,700.00)	AAA	2.50
3136G4S53	FNMA Callable Note Qtrly 8/27/2021 0.650% Due 08/27/2025	25,000,000.00	08/27/2020	25,000,000.00	91.44	22,859,900.00	0.16%	Aaa / AA+	2.57
			0.65%	25,000,000.00	4.20%	69,513.89	(2,140,100.00)	AAA	2.49
3130AK5E2	FHLB Note 0.375% Due 09/04/2025	5,000,000.00	09/11/2020	4,985,000.00	91.22	4,560,855.00	0.03%	Aaa / AA+	2.59
			0.44%	4,992,199.01	3.97%	7,656.25	(431,344.01)	AAA	2.53
3133EMAU6	FFCB Callable Note Cont 9/22/2022 0.500% Due 09/22/2025	40,000,000.00	09/24/2020	40,000,000.00	90.88	36,352,120.00	0.25%	Aaa / AA+	2.64
			0.50%	40,000,000.00	4.18%	71,666.67	(3,647,880.00)	AAA	2.57
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	10,000,000.00	11/04/2020	9,936,300.00	90.99	9,098,980.00	0.06%	Aaa / AA+	2.65
			0.51%	9,965,543.44	4.00%	13,333.33	(866,563.44)	AAA	2.58
3136G43L5	FNMA Callable Note Annual 9/30/2022 0.550% Due 09/30/2025	38,400,000.00	09/30/2020	38,400,000.00	90.95	34,925,299.20	0.24%	Aaa / AA+	2.67
			0.55%	38,400,000.00	4.17%	70,986.67	(3,474,700.80)	AAA	2.59
3134GWYS9	FHLMC Callable Note Qtrly 4/15/2021 0.600% Due 10/15/2025	56,000,000.00	Various	55,515,500.00	90.97	50,941,408.00	0.35%	Aaa / NR	2.71
			0.82%	55,666,758.54	4.16%	98,933.33	(4,725,350.54)	AAA	2.63
3135G06A6	FNMA Callable Note Qtrly 10/20/2021 0.580% Due 10/20/2025	25,000,000.00	10/20/2020	25,000,000.00	90.88	22,720,500.00	0.16%	Aaa / AA+	2.72
			0.58%	25,000,000.00	4.16%	40,680.56	(2,279,500.00)	AAA	2.64
3134GW5H5	FHLMC Callable Note Qtrly 7/28/2022 0.530% Due 10/28/2025	25,000,000.00	10/28/2020	25,000,000.00	90.71	22,676,775.00	0.16%	Aaa / NR	2.74
			0.53%	25,000,000.00	4.15%	1,104.17	(2,323,225.00)	AAA	2.69
3136G46N8	FNMA Callable Note Qtrly 10/29/2021 0.600% Due 10/29/2025	25,000,000.00	10/29/2020	25,000,000.00	90.87	22,717,800.00	0.16%	Aaa / AA+	2.75
			0.60%	25,000,000.00	4.15%	38,333.33	(2,282,200.00)	AAA	2.67
3133EMFS6	FFCB Note 0.460% Due 11/03/2025	16,450,000.00	11/04/2020	16,391,602.50	90.94	14,959,399.70	0.10%	Aaa / AA+	2.76
			0.53%	16,417,809.38	3.96%	18,497.11	(1,458,409.68)	AAA	2.68
3135G06G3	FNMA Note 0.500% Due 11/07/2025	23,000,000.00	11/12/2020	22,917,660.00	90.95	20,918,224.00	0.15%	Aaa / AA+	2.77
			0.57%	22,954,330.92	3.99%	26,833.33	(2,036,106.92)	AAA	2.69
3135GA3X7	FNMA Callable Note 1X 11/17/2022 0.570% Due 11/17/2025	50,000,000.00	11/17/2020	50,000,000.00	91.02	45,508,500.00	0.32%	Aaa / AA+	2.80
			0.57%	50,000,000.00	4.00%	58,583.33	(4,491,500.00)	AAA	2.72
3134GXFA7	FHLMC Callable Note Qtrly 11/26/2021 0.650% Due 11/26/2025	25,000,000.00	11/30/2020	25,000,000.00	90.57	22,643,400.00	0.16%	Aaa / NR	2.82
			0.65%	25,000,000.00	4.23%	29,340.28	(2,356,600.00)	AAA	2.74
3134GXDM3	FHLMC Callable Note Qtrly 12/1/2021 0.620% Due 12/01/2025	25,000,000.00	11/20/2020	25,000,000.00	90.70	22,675,425.00	0.16%	Aaa / NR	2.84
			0.62%	25,000,000.00	4.13%	25,833.33	(2,324,575.00)	AAA	2.75

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3135G06J7	FNMA Callable Note Qtrly 6/10/2021 0.650% Due 12/10/2025	25,000,000.00	12/09/2020 0.65%	25,000,000.00 25,000,000.00	90.45 4.23%	22,612,750.00 23,020.83	0.16% (2,387,250.00)	Aaa / AA+ AAA	2.86 2.77
3130AQ6B4	FHLB Callable Note Qtrly 12/15/2022 1.220% Due 12/15/2025	25,000,000.00	12/15/2021 1.22%	25,000,000.00 25,000,000.00	92.20 4.13%	23,049,675.00 38,972.22	0.16% (1,950,325.00)	Aaa / AA+ NR	2.87 2.77
3135G06K4	FNMA Callable Note Qtrly 12/17/2021 0.650% Due 12/17/2025	75,000,000.00	12/02/2020 0.65%	75,000,000.00 75,000,000.00	90.68 4.12%	68,009,400.00 59,583.33	0.47% (6,990,600.00)	Aaa / AA+ AAA	2.88 2.79
3130AKMZ6	FHLB Callable Note Qtrly 1/14/2022 0.510% Due 01/14/2026	25,000,000.00	01/06/2021 0.51%	25,000,000.00 25,000,000.00	89.93 4.17%	22,481,350.00 6,020.83	0.16% (2,518,650.00)	Aaa / AA+ NR	2.96 2.87
3130AKMY9	FHLB Callable Note Qtrly 7/15/2021 0.550% Due 01/15/2026	25,000,000.00	01/06/2021 0.55%	25,000,000.00 25,000,000.00	90.03 4.17%	22,507,125.00 6,111.11	0.16% (2,492,875.00)	Aaa / AA+ NR	2.96 2.87
3130AKQ74	FHLB Callable Note Qtrly 7/22/2021 0.625% Due 01/22/2026	25,000,000.00	01/22/2021 0.63%	25,000,000.00 25,000,000.00	90.18 4.17%	22,545,725.00 3,906.25	0.16% (2,454,275.00)	Aaa / AA+ NR	2.98 2.89
3130AKQX7	FHLB Callable Note Qtrly 4/28/2021 0.700% Due 01/28/2026	25,000,000.00	01/28/2021 0.70%	25,000,000.00 25,000,000.00	90.35 4.16%	22,587,575.00 1,458.33	0.16% (2,412,425.00)	Aaa / AA+ NR	2.99 2.90
3130AKPL4	FHLB Callable Note 1X 1/28/2022 0.550% Due 01/28/2026	50,000,000.00	01/28/2021 0.55%	50,000,000.00 50,000,000.00	90.58 3.92%	45,290,700.00 2,291.67	0.31% (4,709,300.00)	Aaa / AA+ NR	2.99 2.91
3130AL7M0	FHLB Callable Note Qtrly 8/24/2021 0.625% Due 02/24/2026	25,000,000.00	02/24/2021 0.63%	25,000,000.00 25,000,000.00	89.75 4.23%	22,436,875.00 68,142.36	0.16% (2,563,125.00)	Aaa / AA+ NR	3.07 2.97
3130ALCV4	FHLB Callable Note Qtrly 5/24/2021 0.750% Due 02/24/2026	50,000,000.00	02/24/2021 0.75%	50,000,000.00 50,000,000.00	90.10 4.23%	45,050,200.00 163,541.67	0.31% (4,949,800.00)	NR / AA+ NR	3.07 2.96
3130ALB94	FHLB Callable Note Qtrly 8/26/2021 0.630% Due 02/26/2026	50,000,000.00	02/26/2021 0.63%	50,000,000.00 50,000,000.00	89.75 4.23%	44,873,350.00 135,625.00	0.31% (5,126,650.00)	Aaa / AA+ NR	3.07 2.97
3133EMSU7	FFCB Callable Note Cont 3/9/2023 0.800% Due 03/09/2026	25,000,000.00	03/09/2021 0.80%	25,000,000.00 25,000,000.00	90.32 4.16%	22,579,525.00 78,888.89	0.16% (2,420,475.00)	Aaa / AA+ AAA	3.10 3.00
3133ENS3	FFCB Callable Note Cont 03/18/2024 2.150% Due 03/18/2026	25,000,000.00	03/18/2022 2.15%	25,000,000.00 25,000,000.00	94.03 4.21%	23,506,350.00 198,576.39	0.16% (1,493,650.00)	Aaa / AA+ AAA	3.13 2.95
3130ALYT5	FHLB Callable Note Qtrly 10/29/2021 1.100% Due 04/29/2026	25,000,000.00	04/29/2021 1.10%	25,000,000.00 25,000,000.00	90.83 4.15%	22,708,150.00 70,277.78	0.16% (2,291,850.00)	Aaa / AA+ NR	3.24 3.12
3130AMME9	FHLB Callable Note Qtrly 11/26/2021 1.000% Due 05/26/2026	4,600,000.00	05/26/2021 1.00%	4,600,000.00 4,600,000.00	90.33 4.15%	4,155,129.40 8,305.56	0.03% (444,870.60)	Aaa / AA+ NR	3.32 3.20
3133EMB76	FFCB Callable Note Cont 11/26/2021 0.950% Due 05/26/2026	20,000,000.00	05/26/2021 0.97%	19,980,000.00 19,986,746.99	90.18 4.15%	18,035,540.00 34,305.56	0.13% (1,951,206.99)	Aaa / AA+ AAA	3.32 3.20
3130AMSA1	FHLB Callable Note Annua 6/24/2022 0.915% Due 06/24/2026	25,000,000.00	06/24/2021 0.92%	25,000,000.00 25,000,000.00	90.09 4.07%	22,521,750.00 23,510.42	0.16% (2,478,250.00)	Aaa / AA+ AAA	3.40 3.28
3130AMU75	FHLB Callable Note Monthly 07/26/21 1.000% Due 06/26/2026	50,000,000.00	06/30/2021 1.00%	50,000,000.00 50,000,000.00	90.33 4.07%	45,166,350.00 48,611.12	0.31% (4,833,650.00)	Aaa / AA+ NR	3.40 3.28

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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	25,000,000.00	90.31	22,578,125.00	0.16%	Aaa / AA+	3.41
			1.00%	25,000,000.00	4.07%	21,527.78	(2,421,875.00)	NR	3.29
3130AN4U1	FHLB Callable Note Annual 7/22/2022 1.000% Due 07/22/2026	25,000,000.00	07/22/2021	25,000,000.00	89.99	22,498,725.00	0.16%	Aaa / AA+	3.47
			1.00%	25,000,000.00	4.12%	6,250.00	(2,501,275.00)	NR	3.35
3130ANCM0	FHLB Callable Note Qtrly 07/29/2022 0.950% Due 07/29/2026	25,000,000.00	07/14/2021	25,000,000.00	89.79	22,448,650.00	0.16%	Aaa / AA+	3.49
			0.95%	25,000,000.00	4.12%	1,319.44	(2,551,350.00)	NR	3.37
3130ANLZ1	FHLB Callable Note Annual 8/26/2022 0.900% Due 08/26/2026	25,000,000.00	08/26/2021	25,000,000.00	89.42	22,355,300.00	0.16%	Aaa / AA+	3.57
			0.90%	25,000,000.00	4.12%	96,875.00	(2,644,700.00)	AAA	3.43
3130ANV64	FHLB Callable Note Qtrly 9/16/2022 0.960% Due 09/16/2026	25,000,000.00	09/16/2021	25,000,000.00	89.57	22,393,225.00	0.16%	Aaa / AA+	3.63
			0.96%	25,000,000.00	4.08%	90,000.00	(2,606,775.00)	NR	3.48
3133EM6E7	FFCB Callable Note Cont 09/28/2022 0.940% Due 09/28/2026	50,000,000.00	09/28/2021	50,000,000.00	89.43	44,716,600.00	0.31%	Aaa / AA+	3.66
			0.94%	50,000,000.00	4.08%	160,583.34	(5,283,400.00)	AAA	3.52
3130APM28	FHLB Callable Note Qtrly 01/28/2022 1.320% Due 10/28/2026	25,000,000.00	10/28/2021	25,000,000.00	90.55	22,636,775.00	0.16%	Aaa / AA+	3.74
			1.32%	25,000,000.00	4.07%	85,250.00	(2,363,225.00)	AAA	3.57
3133ENCQ1	FFCB Callable Note Cont 11/02/2023 1.270% Due 11/02/2026	25,000,000.00	11/02/2021	25,000,000.00	90.58	22,645,450.00	0.16%	Aaa / AA+	3.76
			1.27%	25,000,000.00	4.00%	78,493.06	(2,354,550.00)	AAA	3.59
3130APN92	FHLB Callable Note Qtrly 02/09/2022 1.340% Due 11/09/2026	25,000,000.00	11/09/2021	25,000,000.00	90.78	22,696,000.00	0.16%	Aaa / AA+	3.78
			1.34%	25,000,000.00	4.00%	76,305.56	(2,304,000.00)	NR	3.60
3133ENEM8	FFCB Callable Note Cont 11/23/2022 1.430% Due 11/23/2026	25,000,000.00	11/23/2021	25,000,000.00	91.01	22,752,975.00	0.16%	Aaa / AA+	3.81
			1.43%	25,000,000.00	4.00%	67,527.78	(2,247,025.00)	AAA	3.63
3133ENHA1	FFCB Callable Note Cont 12/14/2022 1.500% Due 12/14/2026	25,000,000.00	12/14/2021	25,000,000.00	91.03	22,756,425.00	0.16%	Aaa / AA+	3.87
			1.50%	25,000,000.00	4.03%	48,958.33	(2,243,575.00)	AAA	3.69
3130AL5A8	FHLB Callable Note Qtrly 11/26/2026 0.900% Due 02/26/2027	25,000,000.00	06/24/2022	22,312,675.00	88.70	22,175,025.00	0.15%	Aaa / AA+	4.07
			3.41%	22,661,964.31	3.93%	96,875.00	(486,939.31)	NR	3.91
3133ENQD5	FFCB Callable Note Cont 03/01/2024 2.170% Due 03/01/2027	25,000,000.00	03/01/2022	25,000,000.00	92.86	23,213,825.00	0.16%	Aaa / AA+	4.08
			2.17%	25,000,000.00	4.09%	226,041.67	(1,786,175.00)	AAA	3.44
3130ARGC9	FHLB Callable Note 1x 03/25/2024 2.550% Due 03/25/2027	25,000,000.00	03/25/2022	25,000,000.00	94.29	23,572,300.00	0.17%	Aaa / AA+	4.15
			2.55%	25,000,000.00	4.06%	223,125.00	(1,427,700.00)	NR	3.45
3130ARJZ5	FHLB Callable Note 1X 4/19/2024 2.950% Due 04/19/2027	25,000,000.00	04/19/2022	25,000,000.00	95.53	23,883,675.00	0.17%	Aaa / AA+	4.22
			2.95%	25,000,000.00	4.11%	208,958.33	(1,116,325.00)	NR	3.25
3130ARQV6	FHLB Callable Note Qtrly 4/26/2024 3.150% Due 04/26/2027	25,000,000.00	04/26/2022	25,000,000.00	95.69	23,923,625.00	0.17%	Aaa / AA+	4.24
			3.15%	25,000,000.00	4.27%	207,812.50	(1,076,375.00)	NR	2.95
3133ENXL9	FFCB Callable Note Cont 5/24/2023 3.530% Due 05/24/2027	25,000,000.00	05/24/2022	25,000,000.00	96.61	24,151,975.00	0.17%	Aaa / AA+	4.31
			3.53%	25,000,000.00	4.40%	164,243.06	(848,025.00)	AAA	2.65
3130ASER6	FHLB Callable Note Qtrly 06/16/2027 3.640% Due 06/16/2027	40,000,000.00	06/16/2022	40,000,000.00	96.83	38,730,800.00	0.27%	Aaa / AA+	4.38
			3.64%	40,000,000.00	4.45%	182,000.00	(1,269,200.00)	NR	2.59

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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	96.59 4.25%	43,466,580.00 139,837.50	0.30% (1,533,420.00)	Aaa / AA+ NR	4.41 3.10
31422XK92	FAMCA Callable Note S/A 10/12/2023 5.125% Due 10/12/2027	25,000,000.00	10/12/2022 5.13%	25,000,000.00 25,000,000.00	99.38 5.27%	24,844,850.00 387,934.03	0.18% (155,150.00)	Aaa / AA+ AAA	4.70 1.46
				3,323,305,156.02		3,108,956,019.91	21.65%	Aaa / AA+	2.23
TOTAL Agency		3,320,188,000.00	1.14%	3,318,874,986.90	4.32%	9,863,479.73	(209,918,966.99)	AAA	2.06
Cash									
90JPMC\$03	JP Morgan Chase Bank Deposit	11,885,359.07	Various 3.025%	11,885,359.07 11,885,359.07	1.00 3.025%	11,885,359.07 0.00	0.08% 0.00	NR / NR NR	0.00 0.00
				11,885,359.07		11,885,359.07	0.08%	NR / NR	0.00
TOTAL Cash		11,885,359.07	3.025%	11,885,359.07	3.025%	0.00	0.00	NR	0.00
Commercial Paper									
06054PP18	BofA Securities Discount CP 3.100% Due 02/01/2023	120,000,000.00	06/24/2022 3.20%	117,706,000.00 120,000,000.00	100.00 3.20%	120,000,000.00 0.00	0.83% 0.00	NR / A-1 F-1+	0.00 0.00
4497W1P34	ING Funding Discount CP 4.450% Due 02/03/2023	12,000,000.00	10/20/2022 4.57%	11,842,766.67 11,997,033.33	99.98 4.57%	11,997,033.33 0.00	0.08% 0.00	P-1 / A-1 NR	0.01 0.01
22533UP31	Credit Agricole CIB Discount CP 4.490% Due 02/03/2023	22,000,000.00	11/01/2022 4.61%	21,742,074.44 21,994,512.22	99.98 4.61%	21,994,512.22 0.00	0.15% 0.00	P-1 / A-1 F-1+	0.01 0.01
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 29,983,300.00	99.94 3.44%	29,983,300.00 0.00	0.21% 0.00	P-1 / A-1 F-1	0.02 0.02
22533UP72	Credit Agricole CIB Discount CP 4.530% Due 02/07/2023	35,000,000.00	11/03/2022 4.65%	34,577,200.00 34,973,575.00	99.92 4.65%	34,973,575.00 0.00	0.24% 0.00	P-1 / A-1 F-1+	0.02 0.02
22533UPF4	Credit Agricole CIB Discount CP 4.500% Due 02/15/2023	20,000,000.00	11/15/2022 4.62%	19,770,000.00 19,965,000.00	99.83 4.62%	19,965,000.00 0.00	0.14% 0.00	P-1 / A-1 F-1+	0.04 0.04
89233HPH1	Toyota Motor Credit Discount CP 4.470% Due 02/17/2023	50,000,000.00	11/28/2022 4.58%	49,497,125.00 49,900,666.67	99.80 4.58%	49,900,666.67 0.00	0.35% 0.00	P-1 / A-1+ F-1	0.05 0.05
89233HPM0	Toyota Motor Credit Discount CP 4.500% Due 02/21/2023	50,000,000.00	11/28/2022 4.61%	49,468,750.00 49,875,000.00	99.75 4.61%	49,875,000.00 0.00	0.35% 0.00	P-1 / A-1+ F-1	0.06 0.06
89233HQ15	Toyota Motor Credit Discount CP 4.570% Due 03/01/2023	50,000,000.00	12/02/2022 4.69%	49,435,097.22 49,822,277.78	99.64 4.69%	49,822,277.78 0.00	0.35% 0.00	P-1 / A-1+ F-1	0.08 0.08
22533UQ30	Credit Agricole CIB Discount CP 4.584% Due 03/03/2023	70,000,000.00	Various 4.71%	69,061,072.23 69,732,583.33	99.62 4.71%	69,732,583.33 0.00	0.48% 0.00	P-1 / A-1 F-1+	0.08 0.08

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22533UQ71	Credit Agricole CIB Discount CP 4.738% Due 03/07/2023	71,000,000.00	11/03/2022 4.88%	69,850,588.89 70,682,276.60	99.55 4.88%	70,682,276.60 0.00	0.49% 0.00	P-1 / A-1 F-1+	0.10 0.09
89233HQB0	Toyota Motor Credit Discount CP 4.630% Due 03/17/2023	40,000,000.00	12/02/2022 4.76%	39,459,833.33 39,773,644.44	99.43 4.76%	39,773,644.44 0.00	0.28% 0.00	P-1 / A-1+ F-1	0.12 0.12
22533UQL0	Credit Agricole CIB Discount CP 4.540% Due 03/20/2023	35,000,000.00	12/07/2022 4.66%	34,545,369.44 34,792,547.22	99.41 4.66%	34,792,547.22 0.00	0.24% 0.00	P-1 / A-1 F-1+	0.13 0.13
22533UQN6	Credit Agricole CIB Discount CP 4.540% Due 03/22/2023	40,000,000.00	12/07/2022 4.66%	39,470,333.33 39,752,822.22	99.38 4.66%	39,752,822.22 0.00	0.28% 0.00	P-1 / A-1 F-1+	0.14 0.13
09659CQW1	BNP Paribas Discount CP 4.740% Due 03/30/2023	50,000,000.00	11/09/2022 4.90%	49,071,750.00 49,624,750.00	99.25 4.90%	49,624,750.00 0.00	0.34% 0.00	P-1 / A-1 F-1+	0.16 0.16
22533UQW6	Credit Agricole CIB Discount CP 4.440% Due 03/30/2023	85,000,000.00	12/20/2022 4.56%	83,951,666.67 84,402,450.00	99.30 4.56%	84,402,450.00 0.00	0.59% 0.00	P-1 / A-1 F-1+	0.16 0.16
22533UQX4	Credit Agricole CIB Discount CP 4.440% Due 03/31/2023	45,000,000.00	12/21/2022 4.56%	44,445,000.00 44,678,100.00	99.28 4.56%	44,678,100.00 0.00	0.31% 0.00	P-1 / A-1 F-1+	0.16 0.16
22533URH8	Credit Agricole CIB Discount CP 4.590% Due 04/17/2023	60,000,000.00	12/21/2022 4.72%	59,104,950.00 59,426,250.00	99.04 4.72%	59,426,250.00 0.00	0.41% 0.00	P-1 / A-1 F-1	0.21 0.20
21687BRK9	Rabobank Nederland NV NY Discount CP 4.250% Due 04/19/2023	130,000,000.00	10/04/2022 4.40%	126,976,597.22 128,818,263.89	99.09 4.40%	128,818,263.89 0.00	0.89% 0.00	P-1 / A-1 NR	0.21 0.21
87019WGG4	SWEDBANK Discount CP 4.910% Due 04/19/2023	34,000,000.00	11/30/2022 0.05%	33,993,514.00 33,996,432.70	99.99 0.05%	33,996,432.70 0.00	0.24% 0.00	P-1 / A-1 NR	0.21 0.21
22533URK1	Credit Agricole CIB Discount CP 4.590% Due 04/19/2023	50,000,000.00	12/21/2022 4.73%	49,241,375.00 49,509,125.00	99.02 4.73%	49,509,125.00 0.00	0.34% 0.00	P-1 / A-1 F-1+	0.21 0.21
22533URU9	Credit Agricole CIB Discount CP 4.640% Due 04/28/2023	65,000,000.00	12/21/2022 4.78%	63,927,644.44 64,279,511.11	98.89 4.78%	64,279,511.11 0.00	0.45% 0.00	P-1 / A-1 F-1+	0.24 0.23
06366HRU3	Bank of Montreal Chicago Discount CP 4.710% Due 04/28/2023	45,000,000.00	01/03/2023 4.85%	44,322,937.50 44,493,675.00	98.87 4.85%	44,493,675.00 0.00	0.31% 0.00	P-1 / A-1 NR	0.24 0.23
63873KS16	Natixis NY Branch Discount CP 4.960% Due 05/01/2023	97,000,000.00	10/27/2022 5.16%	94,514,213.33 95,810,564.44	98.77 5.16%	95,810,564.44 0.00	0.67% 0.00	P-1 / A-1 F-1	0.25 0.24
63873KS24	Natixis NY Branch Discount CP 5.000% Due 05/02/2023	26,000,000.00	10/28/2022 5.20%	25,328,333.33 25,675,000.00	98.75 5.20%	25,675,000.00 0.00	0.18% 0.00	P-1 / A-1 F-1	0.25 0.24
63873KS57	Natixis NY Branch Discount CP 5.130% Due 05/05/2023	75,000,000.00	11/03/2022 5.34%	73,044,187.50 74,006,062.50	98.67 5.34%	74,006,062.50 0.00	0.51% 0.00	P-1 / A-1 F-1	0.26 0.25
63873KSC2	Natixis NY Branch Discount CP 4.810% Due 05/12/2023	34,000,000.00	01/04/2023 4.96%	33,418,524.44 33,545,722.22	98.66 4.96%	33,545,722.22 0.00	0.23% 0.00	P-1 / A-1 F-1	0.28 0.27
09659CSF6	BNP Paribas Discount CP 4.920% Due 05/15/2023	37,000,000.00	11/16/2022 5.11%	36,089,800.00 36,479,163.33	98.59 5.11%	36,479,163.33 0.00	0.25% 0.00	P-1 / A-1 F-1+	0.28 0.28

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89233HSR6	Toyota Motor Credit Discount CP 2.906% Due 05/25/2023	170,000,000.00	Various	166,199,697.23	98.46	167,374,947.23	1.16%	P-1 / A-1+	0.31
			5.10%	167,374,947.23	5.10%	0.00	0.00	F-1	0.30
63873KSX6	Natixis NY Branch Discount CP 5.090% Due 05/31/2023	46,000,000.00	12/01/2022	44,822,796.11	98.32	45,226,037.22	0.31%	P-1 / A-1	0.33
			5.30%	45,226,037.22	5.30%	0.00	0.00	F-1	0.32
22533USX2	Credit Agricole CIB Discount CP 4.860% Due 05/31/2023	70,000,000.00	12/09/2022	68,365,150.00	98.39	68,875,450.00	0.48%	P-1 / A-1	0.33
			5.05%	68,875,450.00	5.05%	0.00	0.00	F-1+	0.32
06366HSX6	Bank of Montreal Chicago Discount CP 4.820% Due 05/31/2023	30,000,000.00	01/03/2023	29,405,533.33	98.41	29,522,016.66	0.20%	P-1 / A-1	0.33
			4.99%	29,522,016.66	4.99%	0.00	0.00	NR	0.32
22533UT11	Credit Agricole CIB Discount CP 4.870% Due 06/01/2023	70,000,000.00	12/09/2022	68,352,316.67	98.38	68,863,666.67	0.48%	P-1 / A-1	0.33
			5.06%	68,863,666.67	5.06%	0.00	0.00	F-1+	0.32
22533UT29	Credit Agricole CIB Discount CP 4.870% Due 06/02/2023	40,000,000.00	12/09/2022	39,053,055.56	98.36	39,345,255.56	0.27%	P-1 / A-1	0.33
			5.06%	39,345,255.56	5.06%	0.00	0.00	F-1+	0.33
22533UT78	Credit Agricole CIB Discount CP 4.910% Due 06/07/2023	55,000,000.00	12/09/2022	53,649,750.00	98.28	54,054,825.00	0.38%	P-1 / A-1	0.35
			5.10%	54,054,825.00	5.10%	0.00	0.00	F-1+	0.34
22533UTC7	Credit Agricole CIB Discount CP 4.930% Due 06/12/2023	40,000,000.00	12/09/2022	38,986,611.11	98.21	39,282,411.11	0.27%	P-1 / A-1	0.36
			5.13%	39,282,411.11	5.13%	0.00	0.00	F-1+	0.35
22533UTD5	Credit Agricole CIB Discount CP 4.930% Due 06/13/2023	20,000,000.00	12/09/2022	19,490,566.67	98.19	19,638,466.67	0.14%	P-1 / A-1	0.36
			5.13%	19,638,466.67	5.13%	0.00	0.00	F-1+	0.36
22533UTE3	Credit Agricole CIB Discount CP 4.930% Due 06/14/2023	50,000,000.00	12/09/2022	48,719,569.44	98.18	49,089,319.44	0.34%	P-1 / A-1	0.37
			5.13%	49,089,319.44	5.13%	0.00	0.00	F-1+	0.36
22533UTM5	Credit Agricole CIB Discount CP 4.940% Due 06/21/2023	60,000,000.00	12/09/2022	58,402,733.33	98.08	58,847,333.33	0.41%	P-1 / A-1	0.39
			5.14%	58,847,333.33	5.14%	0.00	0.00	F-1+	0.38
63873KTW7	Natixis NY Branch Discount CP 5.090% Due 06/30/2023	100,000,000.00	12/12/2022	97,172,222.22	97.89	97,893,305.55	0.68%	P-1 / A-1	0.41
			5.30%	97,893,305.55	5.30%	0.00	0.00	F-1	0.40
22533UUA9	Credit Agricole CIB Discount CP 4.960% Due 07/10/2023	20,000,000.00	12/09/2022	19,413,066.67	97.81	19,561,866.67	0.14%	P-1 / A-1	0.44
			5.16%	19,561,866.67	5.16%	0.00	0.00	F-1+	0.43
63873KUD7	Natixis NY Branch Discount CP 4.940% Due 07/13/2023	25,000,000.00	01/17/2023	24,392,791.67	97.78	24,444,250.00	0.17%	P-1 / A-1	0.45
			5.13%	24,444,250.00	5.13%	0.00	0.00	F-1	0.44
63873KUE5	Natixis NY Branch Discount CP 4.940% Due 07/14/2023	30,000,000.00	01/17/2023	29,267,233.33	97.76	29,328,983.33	0.20%	P-1 / A-1	0.45
			5.13%	29,328,983.33	5.13%	0.00	0.00	F-1	0.44
63873KV20	Natixis NY Branch Discount CP 4.950% Due 08/02/2023	35,000,000.00	01/25/2023	34,090,437.50	97.50	34,124,125.00	0.24%	P-1 / A-1	0.50
			5.15%	34,124,125.00	5.15%	0.00	0.00	F-1	0.49

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09659CV70	BNP Paribas Negotiable CD 4.870% Due 08/07/2023	40,000,000.00	01/26/2023 5.06%	38,955,655.56 38,988,122.23	97.47 5.06%	38,988,122.23 0.00	0.27% 0.00	P-1 / A-1 F-1	0.52 0.50
				2,332,067,057.05		2,352,450,690.67	16.33%	P-1 / A-1	0.23
TOTAL Commercial Paper		2,379,000,000.00	4.74%	2,352,450,690.67	4.74%	0.00	0.00	F-1+	0.23
Corporate									
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 16,882,257.87	99.35 4.88%	16,739,043.98 92,242.80	0.12% (143,213.89)	A1 / A- AA-	0.29 0.29
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	97.75 4.68%	9,774,640.00 81,900.00	0.07% (225,360.00)	A1 / AA AA-	1.20 1.15
037833AS9	Apple Inc Note 3.450% Due 05/06/2024	28,689,000.00	04/29/2022 2.68%	29,122,490.79 28,959,197.51	98.99 4.28%	28,398,495.19 233,695.81	0.20% (560,702.32)	Aaa / AA+ NR	1.26 1.21
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	92.85 5.60%	46,424,150.00 71,944.44	0.32% (3,575,850.00)	A1 / A- AA-	1.54 1.49
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	92.72 5.62%	46,361,050.00 62,500.00	0.32% (3,638,950.00)	A1 / A- AA-	1.58 1.53
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	92.24 5.57%	46,119,550.00 100,277.78	0.32% (3,880,450.00)	A1 / A- AA-	1.79 1.73
46625HKC3	JP Morgan Chase Callable Note Cont 10/23/2024 3.125% Due 01/23/2025	40,145,000.00	01/28/2022 1.73%	41,641,204.15 41,088,552.17	97.20 4.62%	39,021,742.90 27,878.47	0.27% (2,066,809.27)	A1 / A- AA-	1.98 1.89
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	93.32 5.12%	46,657,500.00 14,875.00	0.32% (3,342,500.00)	A1 / A- AA-	1.98 1.91
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	93.81 5.12%	46,904,550.00 442,343.75	0.33% (3,095,450.00)	A1 / A- AA-	2.03 1.93
023135CE4	Amazon.com Inc Note 3.000% Due 04/13/2025	10,000,000.00	04/13/2022 3.06%	9,984,100.00 9,988,365.15	97.08 4.41%	9,707,500.00 90,000.00	0.07% (280,865.15)	A1 / AA AA-	2.20 2.08
931142EW9	Wal-Mart Stores Note 3.900% Due 09/09/2025	30,000,000.00	09/09/2022 3.92%	29,979,000.00 29,981,778.28	99.47 4.12%	29,840,700.00 461,500.00	0.21% (141,078.28)	Aa2 / AA AA	2.61 2.42
06048W2B5	Bank of America Corp Callable Note 1X 11/03/2023 5.610% Due 11/03/2025	25,000,000.00	11/01/2022 5.61%	25,000,000.00 25,000,000.00	100.24 5.27%	25,059,550.00 342,833.33	0.18% 59,550.00	A2 / A- AA-	2.76 0.72

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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
48133PAU7	JPMorgan Chase Callable Note SA 11/03/2025 5.610% Due 11/03/2025	25,000,000.00	11/01/2022 5.61%	25,000,000.00 25,000,000.00	100.81 4.50%	25,202,625.00 342,833.33	0.18% 202,625.00	A1 / A- AA-	2.76 0.73
				438,354,351.90		416,211,097.07	2.91%	A1 / A	1.88
TOTAL Corporate		435,682,000.00	2.09%	436,900,150.98	5.04%	2,364,824.71	(20,689,053.91)	AA-	1.57
LAIF									
90LAIF\$00	Local Agency Investment Fund State Pool	2,097.03	Various 2.46%	2,097.03 2,097.03	1.00 2.46%	2,097.03 4.28	0.00% 0.00	NR / NR NR	0.00 0.00
				2,097.03		2,097.03	0.00%	NR / NR	0.00
TOTAL LAIF		2,097.03	2.46%	2,097.03	2.46%	4.28	0.00	NR	0.00
Local Gov Investment Pool									
90CAMP\$00	California Asset Mgmt Program CAMP	595,000,000.00	Various 4.56%	595,000,000.00 595,000,000.00	1.00 4.56%	595,000,000.00 0.00	4.13% 0.00	NR / AAA NR	0.00 0.00
				595,000,000.00		595,000,000.00	4.13%	NR / AAA	0.00
TOTAL Local Gov Investment Pool		595,000,000.00	4.56%	595,000,000.00	4.56%	0.00	0.00	NR	0.00
Money Market Fund									
09248U7\$0	Blackrock CalTrust MMF	1,000,000.00	12/01/2020 4.06%	1,000,000.00 1,000,000.00	1.00 4.06%	1,000,000.00 0.00	0.01% 0.00	Aaa / AAA NR	0.00 0.00
09248U700	Blackrock Liquidity FedFund MMF	500,000.00	Various 4.06%	500,000.00 500,000.00	1.00 4.06%	500,000.00 0.00	0.00% 0.00	Aaa / AAA NR	0.00 0.00
61747C707	Morgan Stanley Liq Govt MMKT	1,000,000.00	Various 4.14%	1,000,000.00 1,000,000.00	1.00 4.14%	1,000,000.00 0.00	0.01% 0.00	Aaa / AAA AAA	0.00 0.00
31607A703	Fidelity Institutional Prime Govt INS Mmkt Fund	65,000,000.00	Various 4.22%	65,000,000.00 65,000,000.00	1.00 4.22%	65,000,000.00 0.00	0.45% 0.00	Aaa / AAA NR	0.00 0.00
				67,500,000.00		67,500,000.00	0.47%	Aaa / AAA	0.00
TOTAL Money Market Fund		67,500,000.00	4.22%	67,500,000.00	4.22%	0.00	0.00	AAA	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	99.91 4.23%	9,991,000.00 89,916.67	0.07% (9,000.00)	Aa1 / AA+ AA+	0.04 0.04
64990FM68	NY State Dorm Auth Tax Rev GO - REV 0.740% Due 03/15/2023	25,385,000.00	12/17/2021 0.74%	25,385,000.00 25,385,000.00	99.57 4.24%	25,276,606.05 70,965.18	0.18% (108,393.95)	NR / AA+ AA+	0.12 0.12

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

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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
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	98.50 4.87%	4,925,100.00 2,575.00	0.03% (74,900.00)	Aa3 / AA- AA-	0.33 0.33
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 1,758,757.72	99.75 4.90%	1,745,642.50 9,503.47	0.01% (13,115.22)	Aa3 / AA- AA-	0.37 0.37
574193TP3	Maryland State STE-GO 0.410% Due 08/01/2023	15,000,000.00	08/05/2020 0.41%	15,000,000.00 15,000,000.00	98.12 4.26%	14,717,550.00 30,750.00	0.10% (282,450.00)	Aaa / AAA AAA	0.50 0.49
13063DRJ9	California State TE-GO 2.400% Due 10/01/2023	26,535,000.00	10/24/2019 1.84%	27,096,480.60 26,629,491.17	98.71 4.38%	26,192,963.85 212,280.00	0.18% (436,527.32)	Aa2 / AA- AA	0.67 0.65
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	97.61 4.39%	19,522,200.00 185,366.67	0.14% (477,800.00)	Aa1 / AA+ AA+	1.04 1.00
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	96.32 4.50%	9,366,633.75 40,412.78	0.07% (358,366.25)	NR / AA+ AA+	1.12 1.09
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	97.92 4.44%	7,598,514.40 52,574.00	0.05% (161,485.60)	Aa1 / AA+ AA+	1.25 1.20
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	97.92 4.44%	6,648,700.10 46,002.25	0.05% (141,299.90)	Aa1 / AA+ AA+	1.25 1.20
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	98.19 4.27%	2,209,275.00 15,586.88	0.02% (40,725.00)	Aa1 / AA+ AA+	1.25 1.20
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	95.04 4.52%	4,752,050.00 5,416.67	0.03% (247,950.00)	Aa2 / AA- NR	1.33 1.30
20772KNV7	State of Connecticut TE-GO 0.508% Due 06/01/2024	6,000,000.00	06/04/2021 0.51%	6,000,000.00 6,000,000.00	94.83 4.55%	5,689,560.00 5,080.00	0.04% (310,440.00)	Aa3 / AA- AA-	1.33 1.30
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 5,081,975.14	99.60 4.55%	4,980,150.00 27,152.78	0.03% (101,825.14)	Aa3 / AA- AA-	1.37 1.31
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	94.66 4.22%	23,665,000.00 63,750.00	0.16% (1,335,000.00)	Aaa / AAA AAA	1.50 1.46
60412AVT7	Minnesota State Taxable- GO 0.500% Due 08/01/2024	15,000,000.00	08/25/2020 0.48%	15,012,150.00 15,004,624.95	94.64 4.23%	14,195,250.00 37,500.00	0.10% (809,374.95)	Aaa / AAA AAA	1.50 1.46
419792F84	Hawaii State STE-GO 0.713% Due 08/01/2024	15,000,000.00	10/12/2021 0.71%	15,000,000.00 15,000,000.00	94.90 4.26%	14,234,850.00 53,475.00	0.10% (765,150.00)	Aa2 / AA+ AA	1.50 1.46
64990FD43	NY State Dorm Auth Tax Rev TE - REV 0.887% Due 03/15/2025	5,000,000.00	06/23/2021 0.89%	5,000,000.00 5,000,000.00	93.04 4.35%	4,652,200.00 16,754.44	0.03% (347,800.00)	NR / AA+ AA+	2.12 2.05
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	93.93 4.38%	28,645,173.30 156,676.53	0.20% (1,849,826.70)	NR / AA+ AA+	2.12 2.04
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	97.01 4.35%	6,766,098.75 51,266.25	0.05% (208,901.25)	Aa1 / AA+ AA+	2.25 2.13

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of January 31, 2023

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
641462NT9	State of Nevada TE-GO 2.940% Due 05/01/2025	7,970,000.00	05/10/2022	7,970,000.00	97.01	7,731,298.50	0.05%	Aa1 / AA+ AA+	2.25
			2.94%	7,970,000.00	4.35%	58,579.50	(238,701.50)		2.13
68609T7E2	State of Oregon STE-GO 3.062% Due 05/01/2025	1,000,000.00	05/17/2022	1,000,000.00	97.54	975,350.00	0.01%	Aa1 / AA+ AA+	2.25
			3.06%	1,000,000.00	4.22%	7,655.00	(24,650.00)		2.13
546417DQ6	State of Louisiana STE-GO 0.840% Due 06/01/2025	5,000,000.00	10/14/2020	5,000,000.00	92.10	4,604,750.00	0.03%	Aa2 / AA- NR	2.33
			0.84%	5,000,000.00	4.44%	7,000.00	(395,250.00)		2.26
34153QUD6	Florida State Board of Edu STE-GO 0.550% Due 06/01/2025	40,000,000.00	10/22/2020	40,000,000.00	91.76	36,705,200.00	0.26%	Aaa / AAA AAA	2.33
			0.55%	40,000,000.00	4.30%	36,666.67	(3,294,800.00)		2.27
9281094C8	Commonwealth of Virginia STE-GO 0.550% Due 06/01/2025	10,860,000.00	11/05/2020	10,860,000.00	92.12	10,004,014.80	0.07%	Aaa / AAA AAA	2.33
			0.55%	10,860,000.00	4.13%	9,955.00	(855,985.20)		2.27
20772KNW5	State of Connecticut TE-GO 0.923% Due 06/01/2025	5,000,000.00	06/04/2021	5,000,000.00	92.48	4,623,850.00	0.03%	Aa3 / AA- AA-	2.33
			0.92%	5,000,000.00	4.35%	7,691.67	(376,150.00)		2.26
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	102.71	4,729,841.55	0.03%	Aaa / AAA AA+	2.37
			0.95%	5,084,773.37	4.23%	32,068.71	(354,931.82)		2.20
20772KQH5	State of Connecticut TE-GO 3.292% Due 06/15/2025	2,500,000.00	06/22/2022	2,500,000.00	97.67	2,441,625.00	0.02%	Aa3 / AA- AA-	2.37
			3.29%	2,500,000.00	4.34%	10,516.11	(58,375.00)		2.24
574193TR9	Maryland State STE-GO 0.660% Due 08/01/2025	25,000,000.00	08/05/2020	25,000,000.00	91.82	22,954,750.00	0.16%	Aaa / AAA AAA	2.50
			0.66%	25,000,000.00	4.14%	82,500.00	(2,045,250.00)		2.42
419792YQ3	Hawaii State STE-GO 0.670% Due 08/01/2025	5,255,000.00	08/12/2020	5,255,000.00	91.99	4,834,021.95	0.03%	Aa2 / AA+ AA	2.50
			0.67%	5,255,000.00	4.07%	17,604.25	(420,978.05)		2.42
419792F92	Hawaii State STE-GO 1.033% Due 08/01/2025	10,000,000.00	10/12/2021	10,000,000.00	92.84	9,284,300.00	0.06%	Aa2 / AA+ AA	2.50
			1.03%	10,000,000.00	4.07%	51,650.00	(715,700.00)		2.41
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	91.36	4,568,100.00	0.03%	NR / AA+ AA+	3.12
			1.19%	5,000,000.00	4.17%	22,421.11	(431,900.00)		2.99
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	91.81	28,625,734.40	0.20%	NR / AA+ AA+	3.12
			1.55%	31,180,000.00	4.39%	182,576.22	(2,554,265.60)		2.97
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	97.92	21,346,560.00	0.15%	NR / AA+ AA+	3.12
			3.55%	21,800,000.00	4.27%	292,362.22	(453,440.00)		2.88
641462NU6	State of Nevada Taxable GO 3.080% Due 05/01/2026	8,205,000.00	05/10/2022	8,205,000.00	96.27	7,899,199.65	0.06%	Aa1 / AA+ AA+	3.25
			3.08%	8,205,000.00	4.32%	63,178.50	(305,800.35)		3.03
641462NZ5	State of Nevada Taxable GO 3.080% Due 05/01/2026	7,180,000.00	05/10/2022	7,180,000.00	96.27	6,912,401.40	0.05%	Aa1 / AA+ AA+	3.25
			3.08%	7,180,000.00	4.32%	55,286.00	(267,598.60)		3.03
68609T7F9	State of Oregon STE-GO 3.215% Due 05/01/2026	1,400,000.00	05/17/2022	1,400,000.00	97.15	1,360,128.00	0.01%	Aa1 / AA+ AA+	3.25
			3.22%	1,400,000.00	4.16%	11,252.50	(39,872.00)		3.02
20772KNX3	State of Connecticut TE-GO 1.123% Due 06/01/2026	5,600,000.00	06/04/2021	5,600,000.00	90.87	5,088,608.00	0.04%	Aa3 / AA- AA-	3.33
			1.12%	5,600,000.00	4.08%	10,481.33	(511,392.00)		3.21

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

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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
20772KQJ1	State of Connecticut TE-GO 3.531% Due 06/15/2026	5,000,000.00	06/22/2022 3.53%	5,000,000.00 5,000,000.00	98.27 4.08%	4,913,450.00 22,559.17	0.03% (86,550.00)	Aa3 / AA- AA-	3.37 3.13
25477GUX1	Dist of Columbia Income Tax TE-REV 3.419% Due 07/01/2026	4,500,000.00	07/27/2022 3.42%	4,500,000.00 4,500,000.00	97.36 4.26%	4,381,245.00 12,821.25	0.03% (118,755.00)	Aa1 / AAA AA+	3.42 3.17
419792G26	Hawaii State STE-GO 1.283% Due 08/01/2026	7,500,000.00	10/12/2021 1.28%	7,500,000.00 7,500,000.00	91.24 3.99%	6,843,075.00 48,112.50	0.05% (656,925.00)	Aa2 / AA+ AA	3.50 3.34
798135E96	San Jose Calif Libr & Prks Prj TE-GO 2.500% Due 09/01/2026	10,000,000.00	04/28/2022 3.17%	9,730,500.00 9,777,879.02	93.02 4.63%	9,302,400.00 104,166.67	0.07% (475,479.02)	Aa1 / AA+ AAA	3.59 3.33
419792J56	Hawaii State STE-GO 4.818% Due 10/01/2026	8,450,000.00	10/20/2022 4.82%	8,450,000.00 8,450,000.00	102.78 3.99%	8,684,994.50 100,649.36	0.06% 234,994.50	Aa2 / AA+ NR	3.67 3.30
880558QT1	Tennessee St Sch Bond Auth STE-GO 4.730% Due 11/01/2026	3,650,000.00	10/26/2022 4.71%	3,652,774.00 3,652,624.47	101.95 4.16%	3,721,138.50 36,447.28	0.03% 68,514.03	Aa1 / AA+ AA+	3.75 3.38
57582RK96	Massachusetts ST STE-GO 0.986% Due 11/01/2026	6,710,000.00	10/27/2022 4.64%	5,823,541.90 5,879,930.82	88.68 4.29%	5,950,092.50 16,540.15	0.04% 70,161.68	Aa1 / AA AA+	3.75 3.60
641462PA8	State of Nevada TE-GO 3.180% Due 05/01/2027	7,400,000.00	05/10/2022 3.18%	7,400,000.00 7,400,000.00	95.58 4.33%	7,072,698.00 58,830.00	0.05% (327,302.00)	Aa1 / AA+ AA+	4.25 3.89
641462NV4	State of Nevada TE-GO 3.180% Due 05/01/2027	8,460,000.00	05/10/2022 3.18%	8,460,000.00 8,460,000.00	95.58 4.33%	8,085,814.20 67,257.00	0.06% (374,185.80)	Aa1 / AA+ AA+	4.25 3.89
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	96.60 4.20%	965,980.00 8,287.50	0.01% (34,020.00)	Aa1 / AA+ AA+	4.25 3.88
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	98.20 4.08%	4,909,950.00 23,198.06	0.03% (90,050.00)	Aa3 / AA- AA-	4.37 3.98
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	97.79 3.98%	8,028,476.90 23,466.92	0.06% (181,523.10)	Aaa / AAA AAA	4.42 4.04
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	96.85 4.29%	4,842,250.00 14,579.17	0.03% (157,750.00)	Aa1 / AAA AA+	4.42 4.03
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	97.36 4.34%	4,868,200.00 8,177.78	0.03% (131,800.00)	Aa1 / NR AAA	4.45 4.05
419792J64	Hawaii State STE-GO 4.838% Due 10/01/2027	6,750,000.00	10/20/2022 4.84%	6,750,000.00 6,750,000.00	103.87 3.92%	7,011,360.00 80,734.13	0.05% 261,360.00	Aa2 / AA+ NR	4.67 4.11
				534,271,698.85		510,045,375.55	3.56%	Aa1 / AA+	2.21
TOTAL Municipal Bonds		533,850,000.00	1.76%	533,470,056.66	4.29%	2,758,276.30	(23,424,681.11)	AA+	2.09

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

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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
Negotiable CD									
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	99.75 4.51%	24,937,875.00 322,055.56	0.18% (62,125.00)	P-1 / A-1 F-1+	0.08 0.08
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	99.61 6.65%	99,608,500.00 1,796,666.67	0.70% (391,500.00)	P-1 / A-1+ F-1+	0.08 0.08
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	99.60 2.83%	64,737,530.00 182,000.00	0.45% (262,470.00)	P-1 / A-1 F-1+	0.16 0.16
06417MJ55	Bank of Nova Scotia Houston Yankee CD 5.050% Due 04/19/2023	61,000,000.00	10/24/2022 5.05%	61,000,000.00 61,000,000.00	100.07 4.64%	61,044,896.00 855,694.44	0.43% 44,896.00	P-1 / A-1 F-1+	0.21 0.21
89115B5P1	Toronto Dominion Bank Yankee CD 5.090% Due 04/19/2023	44,000,000.00	10/25/2022 5.09%	44,000,000.00 44,000,000.00	100.09 4.61%	44,039,072.00 609,668.89	0.31% 39,072.00	P-1 / A-1+ F-1+	0.21 0.21
87019WGF6	SWEDBANK Yankee CD 4.960% Due 04/19/2023	116,000,000.00	11/30/2022 4.96%	116,000,000.00 116,000,000.00	100.05 4.71%	116,052,664.00 1,006,880.00	0.81% 52,664.00	P-1 / A-1 F-1+	0.21 0.21
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	99.79 4.65%	59,874,480.00 1,272,600.00	0.42% (125,520.00)	P-1 / A-1 F-1+	0.22 0.21
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	99.80 4.61%	49,901,000.00 1,060,833.33	0.35% (99,000.00)	P-1 / A-1+ F-1+	0.22 0.21
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	99.74 4.63%	138,637,766.00 2,634,976.67	0.98% (362,234.00)	P-1 / A-1+ F-1+	0.24 0.23
63873QYQ1	Natixis NY Branch Yankee CD 5.100% Due 05/01/2023	40,000,000.00	12/06/2022 5.10%	40,000,000.00 40,000,000.00	100.06 4.80%	40,025,880.00 323,000.00	0.28% 25,880.00	P-1 / A-1 F-1+	0.25 0.24
63873QYR9	Natixis NY Branch Yankee CD 5.100% Due 05/03/2023	20,000,000.00	12/06/2022 5.10%	20,000,000.00 20,000,000.00	100.06 4.81%	20,012,660.00 161,500.00	0.14% 12,660.00	P-1 / A-1 F-1+	0.25 0.25
22536CFJ4	Credit Agricole Yankee CD 4.760% Due 05/08/2023	20,000,000.00	01/24/2022 4.76%	20,000,000.00 20,000,000.00	100.00 4.54%	20,000,000.00 986,377.78	0.15% 0.00	P-1 / A-1 F-1	0.27 0.26
63873QYS7	Natixis NY Branch Yankee CD 5.100% Due 05/08/2023	25,000,000.00	12/06/2022 5.10%	25,000,000.00 25,000,000.00	100.06 4.84%	25,014,925.00 201,875.00	0.18% 14,925.00	P-1 / A-1+ F-1+	0.27 0.26
89115BBF6	Toronto Dominion Bank Yankee CD 5.180% Due 05/10/2023	15,000,000.00	10/31/2022 5.18%	15,000,000.00 15,000,000.00	100.12 4.68%	15,018,000.00 200,725.00	0.11% 18,000.00	P-1 / A-1+ F-1+	0.27 0.27
22536CAP5	Credit Agricole Yankee CD 4.850% Due 05/16/2023	21,000,000.00	12/19/2022 4.85%	21,000,000.00 21,000,000.00	100.00 4.82%	21,000,420.00 124,483.33	0.15% 420.00	P-1 / A-1 F-1	0.29 0.28
90275DQX1	UBS Finance Yankee CD 5.220% Due 05/17/2023	61,000,000.00	11/23/2022 5.22%	61,000,000.00 61,000,000.00	100.12 4.81%	61,073,383.00 619,150.00	0.43% 73,383.00	P-1 / A-1 F-1+	0.29 0.28
22536CAQ3	Credit Agricole Yankee CD 4.850% Due 05/17/2023	25,000,000.00	12/19/2022 4.85%	25,000,000.00 25,000,000.00	100.00 4.82%	25,000,200.00 148,194.44	0.17% 200.00	P-1 / A-1 F-1	0.29 0.28

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
87019WHL2	SWEDBANK Yankee CD 4.780% Due 05/19/2023	10,000,000.00	01/19/2023 4.78%	10,000,000.00 10,000,000.00	99.98 4.83%	9,998,230.00 17,261.11	0.07% (1,770.00)	P-1 / A-1 F-1+	0.30 0.29
87019WHM0	SWEDBANK Yankee CD 4.780% Due 05/23/2023	10,000,000.00	01/19/2023 4.78%	10,000,000.00 10,000,000.00	99.98 4.85%	9,997,670.00 17,261.11	0.07% (2,330.00)	P-1 / A-1 F-1+	0.31 0.30
87019WHN8	SWEDBANK Yankee CD 4.780% Due 05/24/2023	20,000,000.00	01/19/2023 4.78%	20,000,000.00 20,000,000.00	99.98 4.85%	19,995,060.00 34,522.22	0.14% (4,940.00)	P-1 / A-1 F-1+	0.31 0.30
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	99.32 4.74%	49,661,600.00 946,416.67	0.35% (338,400.00)	P-1 / A-1+ F-1+	0.33 0.32
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	100.00 3.05%	54,000,000.00 1,100,940.00	0.38% 0.00	P-1 / A-1 F-1+	0.33 0.32
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	99.59 4.73%	85,650,496.00 1,978,000.00	0.61% (349,504.00)	P-1 / A-1 F-1+	0.33 0.32
89115BMB3	Toronto Dominion Bank Yankee CD 4.830% Due 05/31/2023	50,000,000.00	12/21/2022 4.83%	50,000,000.00 50,000,000.00	100.01 4.76%	50,007,150.00 275,041.67	0.35% 7,150.00	P-1 / A-1+ F-1+	0.33 0.32
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	99.38 4.81%	59,625,000.00 1,192,900.00	0.42% (375,000.00)	P-1 / A-1+ F-1+	0.33 0.32
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	99.38 4.79%	69,569,080.00 1,391,716.67	0.49% (430,920.00)	P-1 / A-1 F-1+	0.33 0.32
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	99.39 4.75%	69,572,860.00 1,382,500.00	0.49% (427,140.00)	P-1 / A-1 F-1+	0.33 0.32
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	99.30 4.83%	41,705,118.00 812,000.00	0.30% (294,882.00)	P-1 / A-1+ F-1+	0.35 0.34
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	99.31 4.83%	34,760,180.00 685,465.28	0.25% (239,820.00)	P-1 / A-1+ F-1+	0.35 0.34
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	99.48 4.88%	84,555,535.00 1,973,534.72	0.60% (444,465.00)	P-1 / A-1 F-1+	0.39 0.38
89115BXJ4	Toronto Dominion Bank Yankee CD 4.650% Due 06/29/2023	25,000,000.00	09/29/2022 4.65%	25,000,000.00 25,000,000.00	99.88 4.88%	24,969,150.00 403,645.83	0.18% (30,850.00)	P-1 / A-1+ F-1+	0.41 0.40
13606KPR1	Canadian Imperial Bank Yankee CD 5.230% Due 06/29/2023	200,000,000.00	10/27/2022 5.23%	200,000,000.00 200,000,000.00	100.12 4.88%	200,232,800.00 2,818,388.89	1.41% 232,800.00	P-1 / A-1 F-1+	0.41 0.40
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	99.56 4.88%	43,808,512.00 772,200.00	0.31% (191,488.00)	P-1 / A-1+ F-1+	0.41 0.40
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	99.57 4.88%	30,865,150.00 544,050.00	0.22% (134,850.00)	P-1 / A-1+ F-1+	0.41 0.40
89115BX21	Toronto Dominion Bank Yankee CD 4.630% Due 06/30/2023	100,000,000.00	09/28/2022 4.63%	100,000,000.00 100,000,000.00	99.87 4.88%	99,865,800.00 1,607,638.89	0.70% (134,200.00)	P-1 / A-1+ F-1+	0.41 0.40

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06417MK79	Bank of Nova Scotia Houston Yankee CD 5.500% Due 06/30/2023	100,000,000.00	11/03/2022 5.50%	100,000,000.00 100,000,000.00	100.16 5.03%	100,163,900.00 1,375,000.00	0.70% 163,900.00	P-1 / A-1 F-1+	0.41 0.40
78015JQW0	Royal Bank of Canada Yankee CD 5.100% Due 06/30/2023	35,000,000.00	01/03/2023 5.10%	35,000,000.00 35,000,000.00	100.06 4.94%	35,020,055.00 143,791.67	0.24% 20,055.00	P-1 / A-1+ F-1+	0.41 0.40
89115B6X3	Toronto Dominion Bank Yankee CD 5.230% Due 07/03/2023	150,000,000.00	10/27/2022 5.23%	150,000,000.00 150,000,000.00	100.11 4.89%	150,169,650.00 2,113,791.67	1.06% 169,650.00	P-1 / A-1+ F-1+	0.42 0.41
13606KNR3	Canadian Imperial Bank Yankee CD 4.660% Due 07/05/2023	200,000,000.00	10/04/2022 4.66%	200,000,000.00 200,000,000.00	99.87 4.89%	199,742,400.00 3,106,666.67	1.41% (257,600.00)	P-1 / A-1 F-1+	0.42 0.41
89115B4K3	Toronto Dominion Bank Yankee CD 5.340% Due 07/05/2023	50,000,000.00	10/21/2022 5.34%	50,000,000.00 50,000,000.00	100.16 4.90%	50,077,750.00 763,916.67	0.35% 77,750.00	P-1 / A-1+ F-1+	0.42 0.41
13606KPP5	Canadian Imperial Bank Yankee CD 5.250% Due 07/05/2023	40,000,000.00	10/26/2022 5.25%	40,000,000.00 40,000,000.00	100.12 4.89%	40,049,040.00 571,666.67	0.28% 49,040.00	P-1 / A-1 F-1+	0.42 0.41
06417MM69	Bank of Nova Scotia Houston Yankee CD 5.300% Due 07/05/2023	210,000,000.00	11/28/2022 5.30%	210,000,000.00 210,000,000.00	100.09 5.03%	210,195,090.00 2,009,583.33	1.47% 195,090.00	P-1 / A-1 F-1+	0.42 0.41
89115BLB4	Toronto Dominion Bank Yankee CD 5.180% Due 07/05/2023	200,000,000.00	12/09/2022 5.18%	200,000,000.00 200,000,000.00	100.10 4.90%	200,207,000.00 1,554,000.00	1.40% 207,000.00	P-1 / A-1+ F-1+	0.42 0.41
06052TT91	Bank of America Negotiable CD 5.200% Due 07/05/2023	60,000,000.00	12/27/2022 5.20%	60,000,000.00 60,000,000.00	100.05 5.06%	60,029,400.00 312,000.00	0.42% 29,400.00	P-1 / A-1 F-1+	0.42 0.41
63873QA38	Natixis NY Branch Yankee CD 5.050% Due 07/05/2023	15,000,000.00	01/18/2023 5.05%	15,000,000.00 15,000,000.00	100.00 5.05%	14,999,415.00 29,458.33	0.10% (585.00)	P-1 / A-1 F-1+	0.42 0.41
06052TU24	Bank of America Yankee CD 5.150% Due 07/07/2023	50,000,000.00	01/03/2023 5.14%	50,000,000.00 50,000,000.00	100.03 5.05%	50,015,300.00 286,111.11	0.35% 15,300.00	P-1 / A-1 F-1+	0.43 0.42
06417MP90	Bank of Nova Scotia Houston Yankee CD 5.250% Due 07/10/2023	100,000,000.00	12/09/2022 5.25%	100,000,000.00 100,000,000.00	100.08 5.03%	100,077,400.00 787,500.00	0.70% 77,400.00	P-1 / A-1 F-1+	0.44 0.43
63873QA46	Natixis NY Branch Yankee CD 5.050% Due 07/11/2023	20,000,000.00	01/18/2023 5.05%	20,000,000.00 20,000,000.00	100.00 5.05%	19,999,180.00 39,277.78	0.14% (820.00)	P-1 / A-1 F-1+	0.44 0.43
63873QA79	Natixis NY Branch Yankee CD 5.050% Due 07/12/2023	10,000,000.00	01/18/2023 4.80%	10,000,000.00 10,000,000.00	100.00 4.80%	9,999,590.00 531,652.78	0.07% (410.00)	P-1 / A-1 F-1+	0.44 0.43
63873QA87	Natixis NY Branch Yankee CD 5.050% Due 07/17/2023	10,000,000.00	01/18/2023 5.05%	10,000,000.00 10,000,000.00	100.00 5.05%	9,999,580.00 19,638.89	0.07% (420.00)	P-1 / A-1 F-1+	0.46 0.45
63873QA53	Natixis NY Branch Yankee CD 5.050% Due 07/18/2023	15,000,000.00	01/18/2023 5.05%	15,000,000.00 15,000,000.00	100.00 5.05%	14,999,370.00 29,458.33	0.10% (630.00)	P-1 / A-1 F-1+	0.46 0.45
06417MM28	Bank of Nova Scotia Houston Yankee CD 5.320% Due 07/21/2023	70,000,000.00	11/18/2022 5.32%	70,000,000.00 70,000,000.00	100.11 5.04%	70,073,990.00 775,833.33	0.49% 73,990.00	P-1 / A-1 F-1+	0.47 0.46
63873QA61	Natixis NY Branch Yankee CD 5.050% Due 07/24/2023	40,000,000.00	01/18/2023 5.05%	40,000,000.00 40,000,000.00	100.00 5.05%	39,998,240.00 72,944.44	0.28% (1,760.00)	P-1 / A-1 F-1+	0.48 0.46

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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	99.46 4.94%	49,730,200.00 995,944.44	0.35% (269,800.00)	P-1 / A-1 F-1+	0.50 0.48
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	99.44 5.04%	85,520,894.00 1,605,333.33	0.60% (479,106.00)	P-1 / A-1 F-1+	0.50 0.48
89115BJ76	Toronto Dominion Bank Yankee CD 5.410% Due 07/31/2023	35,000,000.00	11/30/2022 5.41%	35,000,000.00 35,000,000.00	100.19 4.98%	35,065,485.00 331,362.50	0.25% 65,485.00	P-1 / A-1+ F-1+	0.50 0.48
06417MP66	Bank of Nova Scotia Houston Yankee CD 5.280% Due 07/31/2023	250,000,000.00	12/08/2022 5.28%	250,000,000.00 250,000,000.00	100.10 5.04%	250,242,750.00 2,016,666.67	1.75% 242,750.00	P-1 / A-1 F-1+	0.50 0.48
65558UZN5	Nordea Bank APB New York Yankee CD 4.990% Due 07/31/2023	150,000,000.00	12/14/2022 4.99%	150,000,000.00 150,000,000.00	99.98 5.00%	149,968,050.00 1,018,791.67	1.05% (31,950.00)	P-1 / A-1+ F-1+	0.50 0.48
06052TT34	Bank of America Negotiable CD 5.200% Due 08/01/2023	50,000,000.00	12/13/2022 5.20%	50,000,000.00 50,000,000.00	100.05 5.05%	50,027,150.00 361,111.11	0.35% 27,150.00	P-1 / A-1 F-1+	0.50 0.49
06417ML86	Bank of Nova Scotia Houston Yankee CD 5.300% Due 08/04/2023	55,000,000.00	11/17/2022 5.30%	55,000,000.00 55,000,000.00	100.10 5.05%	55,053,460.00 615,388.89	0.39% 53,460.00	P-1 / A-1 F-1+	0.51 0.49
06052TT75	Bank of America Yankee CD 5.200% Due 09/01/2023	115,000,000.00	12/22/2022 5.20%	115,000,000.00 115,000,000.00	100.03 5.12%	115,036,570.00 681,055.56	0.80% 36,570.00	P-1 / A-1 F-1+	0.58 0.57
06367D2Z7	Bank of Montreal Chicago Yankee CD 5.360% Due 10/31/2023	125,000,000.00	12/23/2022 5.36%	125,000,000.00 125,000,000.00	100.17 5.10%	125,207,375.00 744,444.44	0.87% 207,375.00	P-1 / A-1 F-1+	0.75 0.73
TOTAL Negotiable CD		4,220,000,000.00	4.57%	4,220,000,000.00	4.89%	4,216,486,926.00 53,352,554.45	29.64% (3,513,074.00)	Aaa / AA+ AAA	0.39 0.38
Supranational									
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 14,758,193.01	98.84 4.95%	14,578,855.75 32,265.63	0.10% (179,337.26)	Aaa / AAA AAA	0.38 0.38
459058GL1	Intl. Bank Recon & Development Note 3.000% Due 09/27/2023	63,846,000.00	Various 1.86%	66,560,348.76 64,300,577.00	98.73 4.98%	63,038,284.25 659,741.99	0.44% (1,262,292.75)	Aaa / AAA NR	0.65 0.63
4581X0CC0	Inter-American Dev Bank Note 3.000% Due 10/04/2023	50,000,000.00	Various 2.14%	51,685,788.30 50,276,938.68	98.65 5.06%	49,322,500.00 487,500.00	0.35% (954,438.68)	Aaa / NR AAA	0.67 0.65
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	96.59 4.89%	24,148,000.00 17,118.06	0.17% (852,000.00)	Aaa / AAA NR	0.76 0.74
4581X0DF2	Inter-American Dev Bank Note 2.625% Due 01/16/2024	84,750,000.00	Various 2.42%	85,504,800.00 84,903,046.25	97.95 4.84%	83,009,235.00 92,695.31	0.58% (1,893,811.25)	Aaa / AAA AAA	0.96 0.93
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	97.40 4.99%	48,699,900.00 3,180.56	0.34% (1,300,100.00)	Aaa / AA AAA	1.00 0.97

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4581X0CF3	Inter-American Dev Bank Note 3.000% Due 02/21/2024	11,869,000.00	10/31/2019	12,480,490.88	98.15	11,649,720.23	0.08%	Aaa / AAA	1.06
			1.75%	12,018,570.51	4.81%	158,253.33	(368,850.28)		1.01
45818WCH7	Inter-American Dev Bank Note 2.330% Due 02/29/2024	50,000,000.00	04/08/2019	50,000,000.00	97.45	48,727,250.00	0.34%	Aaa / AAA	1.08
			2.33%	50,000,000.00	4.78%	491,888.89	(1,272,750.00)		1.04
459058GQ0	Intl. Bank Recon & Development Note 2.500% Due 03/19/2024	25,000,000.00	03/19/2019	24,959,250.00	97.60	24,399,500.00	0.17%	Aaa / AAA	1.13
			2.53%	24,990,810.62	4.70%	229,166.67	(591,310.62)		1.09
459056HV2	Intl. Bank Recon & Development Note 1.500% Due 08/28/2024	25,000,000.00	03/19/2021	25,832,500.00	95.49	23,871,250.00	0.17%	Aaa / AAA	1.58
			0.52%	25,379,852.94	4.50%	159,375.00	(1,508,602.94)		1.52
4581X0DZ8	Inter-American Dev Bank Note 0.500% Due 09/23/2024	50,000,000.00	09/23/2021	49,963,000.00	93.76	46,879,000.00	0.33%	Aaa / AAA	1.65
			0.52%	49,979,744.53	4.48%	88,888.89	(3,100,744.53)		1.60
45950KCR9	International Finance Corp Note 1.375% Due 10/16/2024	25,000,000.00	10/16/2019	24,926,750.00	94.95	23,737,075.00	0.17%	Aaa / AAA	1.71
			1.44%	24,975,022.03	4.48%	100,260.42	(1,237,947.03)		1.65
45950VTV8	International Finance Corp Note 0.385% Due 11/04/2024	25,000,000.00	11/04/2020	25,000,000.00	92.88	23,219,150.00	0.16%	Aaa / AAA	1.76
			0.39%	25,000,000.00	4.65%	23,260.42	(1,780,850.00)		1.71
4581X0CM8	Inter-American Dev Bank Note 2.125% Due 01/15/2025	23,093,000.00	02/25/2021	24,491,743.01	95.97	22,161,682.40	0.15%	Aaa / AAA	1.96
			0.54%	23,798,298.38	4.30%	21,810.06	(1,636,615.98)		1.88
45950VPR1	International Finance Corp Note 0.350% Due 02/26/2025	25,000,000.00	02/26/2021	24,946,250.00	91.98	22,995,775.00	0.16%	Aaa / AAA	2.07
			0.40%	24,972,186.86	4.45%	37,673.61	(1,976,411.86)		2.02
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	50,000,000.00	Various	49,857,250.00	92.44	46,218,350.00	0.32%	Aaa / AAA	2.22
			0.69%	49,931,975.04	4.22%	85,937.50	(3,713,625.04)		2.16
45818WDC7	Inter-American Dev Bank Note 0.775% Due 07/09/2025	50,000,000.00	04/09/2021	50,000,000.00	92.02	46,010,850.00	0.32%	NR / NR	2.44
			0.78%	50,000,000.00	4.25%	23,680.56	(3,989,150.00)		2.37
459058JE4	Intl. Bank Recon & Development Note 0.375% Due 07/28/2025	25,000,000.00	07/28/2020	24,966,500.00	91.31	22,828,500.00	0.16%	Aaa / AAA	2.49
			0.40%	24,983,341.73	4.08%	781.25	(2,154,841.73)		2.43
45818WDP8	Inter-American Dev Bank Note 3.030% Due 08/01/2025	25,000,000.00	05/02/2022	25,000,000.00	97.15	24,288,200.00	0.17%	NR / NR	2.50
			3.03%	25,000,000.00	4.24%	378,750.00	(711,800.00)		2.34
459058JL8	Intl. Bank Recon & Development Note 0.500% Due 10/28/2025	44,000,000.00	Various	43,762,370.00	90.90	39,994,240.00	0.28%	Aaa / AAA	2.74
			0.62%	43,861,725.51	4.04%	56,833.34	(3,867,485.51)		2.67
45950VPJ9	International Finance Corp Note 0.580% Due 01/15/2026	19,700,000.00	02/12/2021	19,748,068.00	90.22	17,773,143.00	0.12%	Aaa / AAA	2.96
			0.53%	19,728,846.15	4.13%	5,078.22	(1,955,703.15)		2.87
45950VPK6	International Finance Corp Note 0.450% Due 02/05/2026	25,000,000.00	02/05/2021	24,907,500.00	89.79	22,447,075.00	0.16%	NR / NR	3.02
			0.53%	24,944,277.11	4.09%	55,000.00	(2,497,202.11)		2.93
45905U5Y6	Intl. Bank Recon & Development Callable Note 1X 2/18/2022	75,000,000.00	02/18/2021	74,987,500.00	89.17	66,877,200.00	0.47%	Aaa / AAA	3.05
			0.60%	74,992,380.89	4.44%	203,750.00	(8,115,180.89)		2.95
	0.600% Due 02/18/2026								

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of January 31, 2023

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
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	89.64 4.16%	22,410,450.00 18,836.81	0.16% (2,589,550.00)	Aaa / AAA NR	3.41 3.30
TOTAL Supranational		887,008,000.00	1.31%	894,405,923.95 888,795,787.24	4.57%	839,285,185.63 3,431,726.52	5.85% (49,510,601.61)	Aaa / AAA AAA	1.73 1.67
US Treasury									
912828Q29	US Treasury Note 1.500% Due 03/31/2023	12,000,000.00	09/16/2019 1.75%	11,895,468.76 11,995,307.42	99.50 4.59%	11,939,952.00 61,318.68	0.08% (55,355.42)	Aaa / AA+ AAA	0.16 0.16
912828S35	US Treasury Note 1.375% Due 06/30/2023	20,000,000.00	Various 1.62%	19,831,054.70 19,980,464.95	98.64 4.70%	19,728,900.00 24,309.39	0.14% (251,564.95)	Aaa / AA+ AAA	0.41 0.41
912828S92	US Treasury Note 1.250% Due 07/31/2023	20,000,000.00	Various 1.46%	19,841,796.88 19,979,747.57	98.27 4.80%	19,653,120.00 690.60	0.14% (326,627.57)	Aaa / AA+ AAA	0.50 0.49
912828Y61	US Treasury Note 2.750% Due 07/31/2023	5,000,000.00	10/11/2019 1.58%	5,214,453.10 5,027,790.90	99.02 4.77%	4,950,780.00 379.83	0.03% (77,010.90)	Aaa / AA+ AAA	0.50 0.49
912828D1	US Treasury Note 1.375% Due 08/31/2023	40,000,000.00	05/31/2019 1.96%	39,046,875.00 39,870,502.66	98.09 4.76%	39,237,520.00 233,977.90	0.27% (632,982.66)	Aaa / AA+ AAA	0.58 0.56
912828T91	US Treasury Note 1.625% Due 10/31/2023	25,000,000.00	Various 1.39%	25,234,375.01 25,041,983.62	97.69 4.82%	24,421,875.00 104,368.10	0.17% (620,108.62)	Aaa / AA+ AAA	0.75 0.72
912828S29	US Treasury Note 2.500% Due 01/31/2024	10,000,000.00	02/01/2019 2.46%	10,016,406.25 10,003,272.26	97.82 4.75%	9,782,420.00 690.61	0.07% (220,852.26)	Aaa / AA+ AAA	1.00 0.97
912828W71	US Treasury Note 2.125% Due 03/31/2024	15,000,000.00	04/02/2019 2.25%	14,913,281.25 14,979,852.74	97.12 4.70%	14,567,580.00 108,585.16	0.10% (412,272.74)	Aaa / AA+ AAA	1.16 1.12
912828WJ5	US Treasury Note 2.500% Due 05/15/2024	15,000,000.00	06/11/2019 1.91%	15,417,187.50 15,108,700.52	97.35 4.64%	14,602,155.00 80,801.10	0.10% (506,545.52)	Aaa / AA+ AAA	1.29 1.24
912828XX3	US Treasury Note 2.000% Due 06/30/2024	50,000,000.00	Various 1.09%	51,432,617.19 50,628,379.61	96.51 4.58%	48,253,900.00 88,397.80	0.34% (2,374,479.61)	Aaa / AA+ AAA	1.41 1.37
912828Y87	US Treasury Note 1.750% Due 07/31/2024	10,000,000.00	05/04/2020 0.34%	10,594,921.88 10,209,701.32	96.04 4.51%	9,604,300.00 483.43	0.07% (605,401.32)	Aaa / AA+ AAA	1.50 1.45
912828D56	US Treasury Note 2.375% Due 08/15/2024	10,000,000.00	08/29/2019 1.39%	10,471,484.38 10,145,892.30	96.90 4.48%	9,689,840.00 109,714.67	0.07% (456,052.30)	Aaa / AA+ AAA	1.54 1.47
912828Z52	US Treasury Note 1.375% Due 01/31/2025	110,000,000.00	Various 1.00%	111,622,070.34 110,801,487.58	94.66 4.18%	104,130,510.00 4,178.18	0.72% (6,670,977.58)	Aaa / AA+ AAA	2.00 1.94
912828J27	US Treasury Note 2.000% Due 02/15/2025	20,000,000.00	04/28/2020 0.37%	21,546,875.00 20,657,025.01	95.76 4.19%	19,152,340.00 184,782.61	0.13% (1,504,685.01)	Aaa / AA+ AAA	2.04 1.95

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of January 31, 2023

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
91282CDZ1	US Treasury Note 1.500% Due 02/15/2025	25,000,000.00	04/13/2022	24,322,265.63	94.78	23,694,325.00	0.17%	Aaa / AA+ AAA	2.04
			2.49%	24,514,040.32	4.20%	173,233.70	(819,715.32)		1.96
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	25,000,000.00	02/25/2022	24,521,484.38	94.03	23,507,800.00	0.16%	Aaa / AA+ AAA	2.08
			1.78%	24,669,959.20	4.15%	119,647.79	(1,162,159.20)		2.01
912828ZF0	US Treasury Note 0.500% Due 03/31/2025	15,000,000.00	04/13/2020	15,059,179.70	92.66	13,898,430.00	0.10%	Aaa / AA+ AAA	2.16
			0.42%	15,025,754.43	4.08%	25,549.45	(1,127,324.43)		2.11
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	15,000,000.00	06/01/2020	15,036,328.13	92.11	13,816,410.00	0.10%	Aaa / AA+ AAA	2.25
			0.33%	15,016,584.58	4.09%	14,450.97	(1,200,174.58)		2.19
912828ZT0	US Treasury Note 0.250% Due 05/31/2025	50,000,000.00	12/10/2021	48,607,421.88	91.63	45,816,400.00	0.32%	Aaa / AA+ AAA	2.33
			1.07%	49,066,489.43	4.05%	21,634.62	(3,250,089.43)		2.28
912828ZW3	US Treasury Note 0.250% Due 06/30/2025	200,000,000.00	Various	196,323,242.19	91.54	183,078,200.00	1.27%	Aaa / AA+ AAA	2.41
			0.71%	197,833,327.91	3.96%	44,198.89	(14,755,127.91)		2.36
91282CAB7	US Treasury Note 0.250% Due 07/31/2025	75,000,000.00	Various	73,400,390.62	91.22	68,414,100.00	0.47%	Aaa / AA+ AAA	2.50
			0.78%	74,027,618.59	3.97%	517.95	(5,613,518.59)		2.44
91282CAM3	US Treasury Note 0.250% Due 09/30/2025	135,000,000.00	Various	132,286,328.14	90.86	122,660,190.00	0.85%	Aaa / AA+ AAA	2.67
			0.72%	133,330,598.90	3.90%	114,972.53	(10,670,408.90)		2.60
91282CAT8	US Treasury Note 0.250% Due 10/31/2025	35,000,000.00	05/28/2021	34,362,890.63	90.52	31,683,190.00	0.22%	Aaa / AA+ AAA	2.75
			0.67%	34,604,810.95	3.92%	22,479.28	(2,921,620.95)		2.68
91282CAZ4	US Treasury Note 0.375% Due 11/30/2025	30,000,000.00	05/28/2021	29,587,500.00	90.63	27,187,500.00	0.19%	Aaa / AA+ AAA	2.83
			0.69%	29,741,279.60	3.91%	19,471.15	(2,553,779.60)		2.76
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	33,000,000.00	01/27/2021	32,971,640.63	90.58	29,890,773.00	0.21%	Aaa / AA+ AAA	2.92
			0.39%	32,983,227.14	3.82%	10,939.23	(3,092,454.14)		2.85
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	50,000,000.00	Various	48,671,874.99	90.23	45,113,300.00	0.31%	Aaa / AA+ AAA	3.00
			0.98%	49,113,633.12	3.86%	517.96	(4,000,333.12)		2.93
91282CBQ3	US Treasury Note 0.500% Due 02/28/2026	25,000,000.00	04/12/2021	24,554,687.50	90.36	22,588,875.00	0.16%	Aaa / AA+ AAA	3.08
			0.87%	24,719,525.55	3.85%	53,176.80	(2,130,650.55)		2.99
91282CBW0	US Treasury Note 0.750% Due 04/30/2026	50,000,000.00	05/26/2021	49,945,312.50	90.70	45,349,600.00	0.32%	Aaa / AA+ AAA	3.25
			0.77%	49,964,027.78	3.82%	96,339.78	(4,614,427.78)		3.14
91282CCF6	US Treasury Note 0.750% Due 05/31/2026	50,000,000.00	06/09/2021	50,015,625.00	90.51	45,253,900.00	0.31%	Aaa / AA+ AAA	3.33
			0.74%	50,010,448.20	3.81%	64,903.85	(4,756,548.20)		3.23
9128286X3	US Treasury Note 2.125% Due 05/31/2026	50,000,000.00	Various	51,056,640.63	94.82	47,412,100.00	0.33%	Aaa / AA+ AAA	3.33
			1.72%	50,621,894.77	3.79%	183,894.24	(3,209,794.77)		3.16
91282CCJ8	US Treasury Note 0.875% Due 06/30/2026	25,000,000.00	10/05/2021	24,924,804.69	90.75	22,687,500.00	0.16%	Aaa / AA+ AAA	3.41
			0.94%	24,945,854.16	3.79%	19,337.02	(2,258,354.16)		3.30

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of January 31, 2023

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
91282CCP4	US Treasury Note 0.625% Due 07/31/2026	100,000,000.00	Various 1.06%	98,006,835.88 98,530,346.56	89.75 3.78%	89,753,900.00 1,726.52	0.62% (8,776,446.56)	Aaa / AA+ AAA	3.50 3.40
9128282A7	US Treasury Note 1.500% Due 08/15/2026	25,000,000.00	06/16/2022 3.47%	23,105,468.75 23,391,952.77	92.51 3.78%	23,126,950.00 173,233.70	0.16% (265,002.77)	Aaa / AA+ AAA	3.54 3.37
91282CCW9	US Treasury Note 0.750% Due 08/31/2026	25,000,000.00	09/24/2021 0.90%	24,819,335.94 24,868,963.41	89.97 3.77%	22,492,200.00 79,765.19	0.16% (2,376,763.41)	Aaa / AA+ AAA	3.58 3.46
91282CCZ2	US Treasury Note 0.875% Due 09/30/2026	50,000,000.00	10/13/2021 1.06%	49,564,453.13 49,678,805.20	90.20 3.76%	45,099,600.00 149,038.46	0.31% (4,579,205.20)	Aaa / AA+ AAA	3.67 3.53
91282CEW7	US Treasury Note 3.250% Due 06/30/2027	45,000,000.00	Various 4.24%	43,118,164.04 43,231,029.19	98.29 3.67%	44,231,850.00 129,281.76	0.31% 1,000,820.81	Aaa / AA+ AAA	4.41 4.06
TOTAL US Treasury		1,495,000,000.00	1.15%	1,481,340,742.22 1,484,320,280.22	4.04%	1,386,472,285.00 2,520,988.90	9.64% (97,847,995.22)	Aaa / AA+ AAA	2.51 2.43
TOTAL PORTFOLIO		14,789,388,938.08	3.02%	14,740,606,279.82 14,752,145,221.08	4.60%	14,332,135,529.75 75,398,732.93	100.00% (420,009,691.33)	Aaa / AA+ AAA	1.33 1.14
TOTAL MARKET VALUE PLUS ACCRUALS						14,407,534,262.68			

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of January 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/24/2022	22536CFJ4	20,000,000.00	Credit Agricole Yankee CD 4.76% Due: 05/08/2023	100.000	4.76%	20,000,000.00	0.00	20,000,000.00	0.00
Purchase	01/03/2023	06052TU24	50,000,000.00	Bank of America Yankee CD 5.15% Due: 07/07/2023	100.000	5.14%	50,000,000.00	0.00	50,000,000.00	0.00
Purchase	01/03/2023	06366HRU3	45,000,000.00	Bank of Montreal Chicago Discount CP 4.71% Due: 04/28/2023	98.495	4.85%	44,322,937.50	0.00	44,322,937.50	0.00
Purchase	01/03/2023	06366HSX6	30,000,000.00	Bank of Montreal Chicago Discount CP 4.82% Due: 05/31/2023	98.018	4.99%	29,405,533.33	0.00	29,405,533.33	0.00
Purchase	01/03/2023	78015JQW0	35,000,000.00	Royal Bank of Canada Yankee CD 5.1% Due: 06/30/2023	100.000	5.10%	35,000,000.00	0.00	35,000,000.00	0.00
Purchase	01/03/2023	90CAMP\$00	1,601,177.72	California Asset Mgmt Program CAMP	1.000	4.50%	1,601,177.72	0.00	1,601,177.72	0.00
Purchase	01/04/2023	63873KSC2	34,000,000.00	Natixis NY Branch Discount CP 4.81% Due: 05/12/2023	98.290	4.96%	33,418,524.44	0.00	33,418,524.44	0.00
Purchase	01/17/2023	63873KUD7	25,000,000.00	Natixis NY Branch Discount CP 4.94% Due: 07/13/2023	97.571	5.13%	24,392,791.67	0.00	24,392,791.67	0.00
Purchase	01/17/2023	63873KUE5	30,000,000.00	Natixis NY Branch Discount CP 4.94% Due: 07/14/2023	97.557	5.13%	29,267,233.33	0.00	29,267,233.33	0.00
Purchase	01/18/2023	63873QA38	15,000,000.00	Natixis NY Branch Yankee CD 5.05% Due: 07/05/2023	100.000	5.05%	15,000,000.00	0.00	15,000,000.00	0.00
Purchase	01/18/2023	63873QA46	20,000,000.00	Natixis NY Branch Yankee CD 5.05% Due: 07/11/2023	100.000	5.05%	20,000,000.00	0.00	20,000,000.00	0.00
Purchase	01/18/2023	63873QA53	15,000,000.00	Natixis NY Branch Yankee CD 5.05% Due: 07/18/2023	100.000	5.05%	15,000,000.00	0.00	15,000,000.00	0.00
Purchase	01/18/2023	63873QA61	40,000,000.00	Natixis NY Branch Yankee CD 5.05% Due: 07/24/2023	100.000	5.05%	40,000,000.00	0.00	40,000,000.00	0.00
Purchase	01/18/2023	63873QA79	10,000,000.00	Natixis NY Branch Yankee CD 5.05% Due: 07/12/2023	100.000	4.80%	10,000,000.00	0.00	10,000,000.00	0.00
Purchase	01/18/2023	63873QA87	10,000,000.00	Natixis NY Branch Yankee CD 5.05% Due: 07/17/2023	100.000	5.05%	10,000,000.00	0.00	10,000,000.00	0.00
Purchase	01/19/2023	87019WHL2	10,000,000.00	SWEDBANK Yankee CD 4.78% Due: 05/19/2023	100.000	4.78%	10,000,000.00	0.00	10,000,000.00	0.00

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of January 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	01/19/2023	87019WHM0	10,000,000.00	SWEDBANK Yankee CD 4.78% Due: 05/23/2023	100.000	4.78%	10,000,000.00	0.00	10,000,000.00	0.00
Purchase	01/19/2023	87019WHN8	20,000,000.00	SWEDBANK Yankee CD 4.78% Due: 05/24/2023	100.000	4.78%	20,000,000.00	0.00	20,000,000.00	0.00
Purchase	01/25/2023	63873KV20	10,000,000.00	Natixis NY Branch Discount CP 4.95% Due: 08/02/2023	97.401	5.15%	9,740,125.00	0.00	9,740,125.00	0.00
Purchase	01/25/2023	63873KV20	25,000,000.00	Natixis NY Branch Discount CP 4.95% Due: 08/02/2023	97.401	5.15%	24,350,312.50	0.00	24,350,312.50	0.00
Purchase	01/26/2023	09659CV70	40,000,000.00	BNP Paribas Negotiable CD 4.87% Due: 08/07/2023	97.389	5.06%	38,955,655.56	0.00	38,955,655.56	0.00
Purchase	01/31/2023	90LAIF\$00	10.90	Local Agency Investment Fund State Pool	1.000	2.46%	10.90	0.00	10.90	0.00
Subtotal			495,601,188.62				490,454,301.95	0.00	490,454,301.95	0.00
Security Contribution	01/09/2023	90CAMP\$00	6,000,000.00	California Asset Mgmt Program CAMP	1.000		6,000,000.00	0.00	6,000,000.00	0.00
Security Contribution	01/25/2023	90CAMP\$00	99,000,000.00	California Asset Mgmt Program CAMP	1.000		99,000,000.00	0.00	99,000,000.00	0.00
Security Contribution	01/25/2023	90CAMP\$00	14,000,000.00	California Asset Mgmt Program CAMP	1.000		14,000,000.00	0.00	14,000,000.00	0.00
Security Contribution	01/27/2023	90CAMP\$00	99,000,000.00	California Asset Mgmt Program CAMP	1.000		99,000,000.00	0.00	99,000,000.00	0.00
Security Contribution	01/27/2023	90CAMP\$00	99,000,000.00	California Asset Mgmt Program CAMP	1.000		99,000,000.00	0.00	99,000,000.00	0.00

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of January 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Security Contribution	01/27/2023	90CAMP\$00	23,000,000.00	California Asset Mgmt Program CAMP	1.000		23,000,000.00	0.00	23,000,000.00	0.00
Subtotal			340,000,000.00				340,000,000.00	0.00	340,000,000.00	0.00
TOTAL ACQUISITIONS			835,601,188.62				830,454,301.95	0.00	830,454,301.95	0.00
DISPOSITIONS										
Maturity	01/03/2023	06366HN37	50,000,000.00	Bank of Montreal Chicago Discount CP 2.96% Due: 01/03/2023	98.446		50,000,000.00	0.00	50,000,000.00	0.00
Maturity	01/03/2023	06367D2J3	65,000,000.00	Bank of Montreal Chicago Yankee CD 4.1% Due: 01/03/2023	100.000		65,000,000.00	214,680.57	65,214,680.57	0.00
Maturity	01/03/2023	78012U2X2	25,000,000.00	Royal Bank of Canada Yankee CD 0.6% Due: 01/03/2023	100.000		25,000,000.00	151,666.68	25,151,666.68	0.00
Maturity	01/03/2023	78012U6B6	60,000,000.00	Royal Bank of Canada Yankee CD 2.32% Due: 01/03/2023	100.000		60,000,000.00	835,200.00	60,835,200.00	0.00
Maturity	01/04/2023	06367D2L8	60,000,000.00	Bank of Montreal Chicago Yankee CD 4.1% Due: 01/04/2023	100.000		60,000,000.00	242,083.32	60,242,083.32	0.00
Maturity	01/06/2023	63873KN60	40,000,000.00	Natixis NY Branch Discount CP 4.21% Due: 01/06/2023	99.053		40,000,000.00	0.00	40,000,000.00	0.00
Maturity	01/09/2023	06367D2K0	35,000,000.00	Bank of Montreal Chicago Yankee CD 4.15% Due: 01/09/2023	100.000		35,000,000.00	119,583.35	35,119,583.35	0.00
Maturity	01/09/2023	63873KN94	16,000,000.00	Natixis NY Branch Discount CP 4.21% Due: 01/09/2023	99.018		16,000,000.00	0.00	16,000,000.00	0.00
Maturity	01/09/2023	90331HPF4	35,000,000.00	US Bank NA Callable Note Cont 12/9/2022 1.95% Due: 01/09/2023	100.000		35,000,000.00	0.00	35,000,000.00	0.00
Maturity	01/10/2023	89233P7F7	13,000,000.00	Toyota Motor Credit Corp Note 2.625% Due: 01/10/2023	100.000		13,000,000.00	0.00	13,000,000.00	0.00

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of January 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Maturity	01/18/2023	06054PNJ1	180,000,000.00	BofA Securities Discount CP 3.05% Due: 01/18/2023	98.238		180,000,000.00	0.00	180,000,000.00	0.00
Maturity	01/18/2023	13606KCM6	25,000,000.00	Canadian Imperial Bank Yankee CD 0.84% Due: 01/18/2023	100.000		25,000,000.00	208,250.00	25,208,250.00	0.00
Maturity	01/18/2023	4581X0DA3	94,700,000.00	Inter-American Dev Bank Note 2.5% Due: 01/18/2023	100.000		94,700,000.00	0.00	94,700,000.00	0.00
Maturity	01/18/2023	89114WZN8	30,000,000.00	Toronto Dominion Yankee CD 3.11% Due: 01/18/2023	100.000		30,000,000.00	539,066.67	30,539,066.67	0.00
Maturity	01/20/2023	63873KNL7	45,000,000.00	Natixis NY Branch Discount CP 4.15% Due: 01/20/2023	98.859		45,000,000.00	0.00	45,000,000.00	0.00
Maturity	01/23/2023	63873KNP8	25,000,000.00	Natixis NY Branch Discount CP 4.44% Due: 01/23/2023	98.841		25,000,000.00	0.00	25,000,000.00	0.00
Maturity	01/25/2023	63873KNR4	90,000,000.00	Natixis NY Branch Discount CP 4.32% Due: 01/25/2023	98.812		90,000,000.00	0.00	90,000,000.00	0.00
Maturity	01/25/2023	89233HNR1	50,000,000.00	Toyota Motor Credit Discount CP 4.29% Due: 01/25/2023	99.309		50,000,000.00	0.00	50,000,000.00	0.00
Maturity	01/31/2023	06417MZS7	50,000,000.00	Bank of Nova Scotia Houston Yankee CD 3.15% Due: 01/31/2023	100.000		50,000,000.00	936,250.00	50,936,250.00	0.00
Maturity	01/31/2023	13606KCS3	25,000,000.00	Canadian Imperial Bank Yankee CD 0.97% Due: 01/31/2023	100.000		25,000,000.00	245,194.45	25,245,194.45	0.00
Maturity	01/31/2023	13606KCT1	20,000,000.00	Canadian Imperial Bank Yankee CD 0.97% Due: 01/31/2023	100.000		20,000,000.00	195,616.66	20,195,616.66	0.00
Maturity	01/31/2023	63873KNX1	105,000,000.00	Natixis NY Branch Discount CP 4.25% Due: 01/31/2023	98.690		105,000,000.00	0.00	105,000,000.00	0.00
Maturity	01/31/2023	78012U6E0	30,000,000.00	Royal Bank of Canada Yankee CD 2.32% Due: 01/31/2023	100.000		30,000,000.00	492,075.00	30,492,075.00	0.00
Maturity	01/31/2023	912828P38	65,000,000.00	US Treasury Note 1.75% Due: 01/31/2023	100.000		65,000,000.00	0.00	65,000,000.00	0.00
Subtotal			1,233,700,000.00				1,233,700,000.00	4,179,666.70	1,237,879,666.70	0.00

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of January 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Security Withdrawal	01/03/2023	90CAMP\$00	58,601,177.72	California Asset Mgmt Program CAMP	1.000		58,601,177.72	0.00	58,601,177.72	0.00
Security Withdrawal	01/05/2023	90CAMP\$00	19,000,000.00	California Asset Mgmt Program CAMP	1.000		19,000,000.00	0.00	19,000,000.00	0.00
Security Withdrawal	01/06/2023	90CAMP\$00	21,000,000.00	California Asset Mgmt Program CAMP	1.000		21,000,000.00	0.00	21,000,000.00	0.00
Security Withdrawal	01/10/2023	90CAMP\$00	10,000,000.00	California Asset Mgmt Program CAMP	1.000		10,000,000.00	0.00	10,000,000.00	0.00
Security Withdrawal	01/11/2023	90CAMP\$00	15,000,000.00	California Asset Mgmt Program CAMP	1.000		15,000,000.00	0.00	15,000,000.00	0.00
Security Withdrawal	01/12/2023	90CAMP\$00	20,000,000.00	California Asset Mgmt Program CAMP	1.000		20,000,000.00	0.00	20,000,000.00	0.00
Security Withdrawal	01/13/2023	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
Security Withdrawal	01/18/2023	90CAMP\$00	47,000,000.00	California Asset Mgmt Program CAMP	1.000		47,000,000.00	0.00	47,000,000.00	0.00
Security Withdrawal	01/19/2023	90CAMP\$00	37,000,000.00	California Asset Mgmt Program CAMP	1.000		37,000,000.00	0.00	37,000,000.00	0.00
Security Withdrawal	01/20/2023	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
Security Withdrawal	01/24/2023	90CAMP\$00	4,000,000.00	California Asset Mgmt Program CAMP	1.000		4,000,000.00	0.00	4,000,000.00	0.00
Security Withdrawal	01/30/2023	90CAMP\$00	67,000,000.00	California Asset Mgmt Program CAMP	1.000		67,000,000.00	0.00	67,000,000.00	0.00
Security Withdrawal	01/31/2023	90CAMP\$00	47,000,000.00	California Asset Mgmt Program CAMP	1.000		47,000,000.00	0.00	47,000,000.00	0.00
Subtotal			383,601,177.72				383,601,177.72	0.00	383,601,177.72	0.00
TOTAL DISPOSITIONS			1,617,301,177.72				1,617,301,177.72	4,179,666.70	1,621,480,844.42	0.00

CONTACT US



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