



COUNTY OF SAN DIEGO INVESTMENT POOL
TREASURY INVESTMENT RESULTS

Sep
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 September 30, 2023

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	Days To Maturity	YTM	Accrued Interest	Unrealized Gain/Loss
ABS	860,129,401	859,275,994	840,293,415	6.39%	97.69	1248	3.62%	1,306,615	(18,982,579)
Agency	3,275,810,000	3,273,919,585	3,059,427,317	23.33%	93.39	818	1.54%	11,542,463	(214,492,268)
Bank Deposit	10,637,967	10,637,967	10,637,967	0.08%	100.00	0	3.38%	-	-
Commercial Paper	2,319,000,000	2,293,841,265	2,293,841,265	17.43%	98.92	73	5.57%	-	-
Corporate	418,834,000	419,521,450	400,531,978	3.06%	95.63	467	2.16%	2,665,882	(18,989,471)
LAIF	2,128	2,128	2,128	0.00%	100.00	0	3.61%	18	-
Local Gov Investment Pool	482,097,738	482,097,738	482,097,738	3.66%	100.00	0	5.52%	-	-
Money Market Fund FI	88,500,000	88,500,000	88,500,000	0.67%	100.00	0	5.27%	-	-
Municipal Bonds	526,010,000	525,692,873	501,128,246	3.83%	95.27	715	2.12%	2,948,660	(24,564,627)
Negotiable CD	3,277,000,000	3,277,000,000	3,275,223,357	25.31%	99.95	164	5.62%	56,012,441	(1,776,643)
Supranationals	883,412,000	883,961,952	840,711,028	6.41%	95.17	511	1.48%	3,291,412	(43,250,924)
US Treasury	1,398,000,000	1,389,474,533	1,289,462,914	9.82%	92.24	730	1.11%	2,652,750	(100,011,619)
Total for September 2023	13,539,433,234	13,503,925,485	13,081,857,353	100%	96.62	471	3.51%	80,420,242	(422,068,132)
Total for August 2023	13,782,762,648	13,735,134,860	13,327,728,503	100%	96.70	482	3.47%	71,873,815	(407,406,357)
Change from Prior Month	(243,329,414)	(231,209,376)	(245,871,151)		(0.08)	(11)	0.04%	8,546,427	(14,661,775)
Portfolio Effective Duration	1.09								
Return Information	Monthly Return	Annualized	Fiscal Year To Date Return	Annualized	Calendar YTD Return	Annualized			
Book Value	0.28%	3.39%	0.84%	3.41%	2.49%	3.33%			

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 September 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 20.19 as of 09/30/23, 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 September 30, 2023

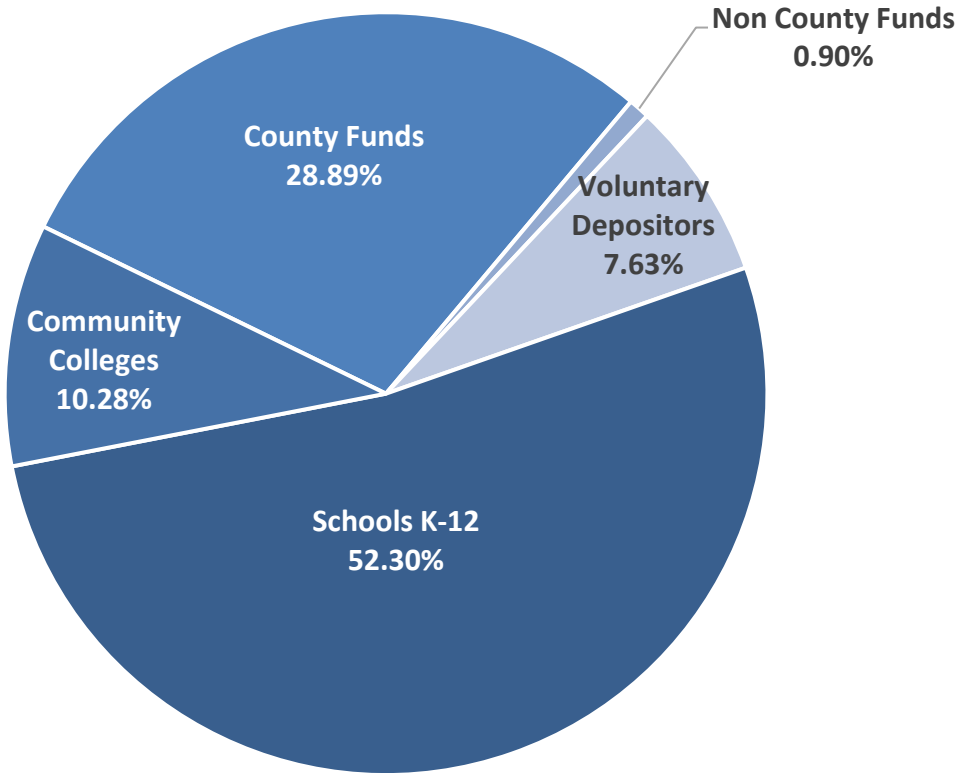
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PARTICIPANT	FMV 07/31/23	FMV 08/31/23	FMV 09/30/23	% of Total	PARTICIPANT	FMV 07/31/23	FMV 08/31/23	FMV 09/30/23	% of Total
COUNTY	1,782,128	1,677,968	1,688,489	12.91%	Lakeside FPD	5,063	4,767	3,753	0.03%
COUNTY - SPECIAL TRUST FUNDS	2,329,907	2,193,730	2,089,965	15.98%	Leucadia Wastewater District	11	10	10	0.00%
NON-COUNTY INVESTMENT FUNDS	128,080	120,594	117,329	0.90%	Lower Sweetwater FPD	612	577	442	0.00%
SCHOOLS - (K THRU 12)	7,413,911	6,980,589	6,842,696	52.31%	Metropolitan Transit System	185,226	174,400	186,648	1.43%
					Mission Resource Conservation District	109	103	32	0.00%
COMMUNITY COLLEGES					North County Transit District	42,605	40,114	40,258	0.31%
San Diego	211,895	199,510	204,507	1.56%	North County Cemetery District	10,815	10,183	10,171	0.08%
Grossmont-Cuyamaca	318,033	299,444	277,739	2.12%	North County Dispatch	5,680	5,348	5,024	0.04%
MiraCosta	296,522	279,191	269,802	2.06%	North County FPD	5,356	5,043	4,991	0.04%
Palomar	293,094	275,963	274,514	2.11%	Otay Water District	15,909	14,979	15,040	0.11%
Southwestern	341,627	321,660	318,295	2.43%	Palomar Health	0	0	1	0.00%
Total Community Colleges	1,461,170	1,375,769	1,344,857	10.28%	Pomerado Cemetery District	2,108	1,984	1,869	0.01%
FIRST 5 COMMISSION	35,261	33,200	31,975	0.24%	Public Agencies Self-Insurance System	3,725	3,507	3,522	0.03%
SDCERA	1,237	1,165	8,026	0.06%	Ramona Cemetery District	1,141	1,074	1,509	0.01%
CITIES					Rancho Santa Fe FPD	11,335	10,673	9,535	0.07%
Chula Vista	30,601	28,812	28,843	0.22%	Resource Conservation District of Greater SD*	0	0	0	0.00%
Coronado	101,723	95,778	96,168	0.74%	Rincon del Diablo Municipal Water District	4,136	3,894	3,910	0.03%
Del Mar	2,950	2,778	2,789	0.02%	SANDAG	14,261	13,428	17,724	0.14%
Encinitas	1,297	1,222	1,227	0.01%	SD County Regional Airport Authority	299,159	281,674	284,642	2.18%
National City	38,704	36,442	36,590	0.28%	San Diego Housing Commission	13,255	12,481	12,580	0.10%
Oceanside*	0	0	0	0.00%	San Diego Geographic Information Source	742	699	661	0.01%
Solana Beach*	0	0	0	0.00%	San Diego Law Library	7,342	6,913	7,154	0.05%
Vista	89	84	84	0.00%	San Diego Local Agency Formation Comm	2,988	2,813	2,770	0.02%
INDEPENDENT AGENCIES					San Diego Regional Training Center	1,432	1,348	1,275	0.01%
Air Pollution Control District	96,159	90,539	88,591	0.68%	San Dieguito River Park	1,896	1,785	1,650	0.01%
Alpine FPD	2,185	2,057	1,735	0.01%	San Marcos FPD	1	1	1	0.00%
Bonita-Sunnyside FPD	3,570	3,361	2,928	0.02%	San Miguel Consolidated FPD	24,836	23,385	22,656	0.17%
Borrego Springs FPD	1,065	1,003	1,017	0.01%	Santa Fe Irrigation District	4,800	4,519	4,538	0.03%
Canebrake County Water District	58	55	55	0.00%	Upper San Luis Rey Resource Conserv Dist	16	15	15	0.00%
Deer Springs FPD	22,282	20,980	21,047	0.16%	Vallecitos Water District	5,896	5,551	5,574	0.04%
Grossmont Healthcare District	2	2	2	0.00%	Valley Center FPD	1,613	1,519	1,494	0.01%
Julian-Cuyamaca FPD	0	0	0	0.00%	Valley Center Cemetery District	549	517	520	0.00%
Lake Cuyamaca Rec & Park District	300	283	248	0.00%	Valley Center Water District	23,533	22,157	21,435	0.16%
					Vista FPD	6,224	5,860	5,792	0.04%
					Whispering Palms Community Services District*	0	0	0	0.00%
					Total Voluntary Participants	1,039,856	979,079	998,521	7.63%
					Pooled Money Fund Total	\$ 14,155,051	\$ 13,327,729	\$ 13,081,857	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 September 30, 2023

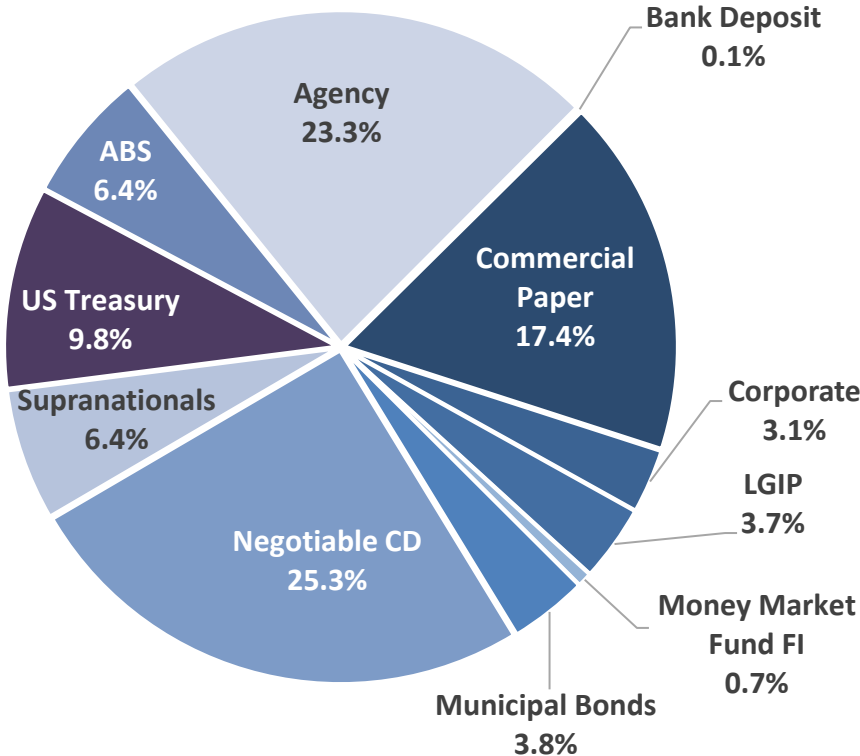


*Totals may not add to 100% due to rounding

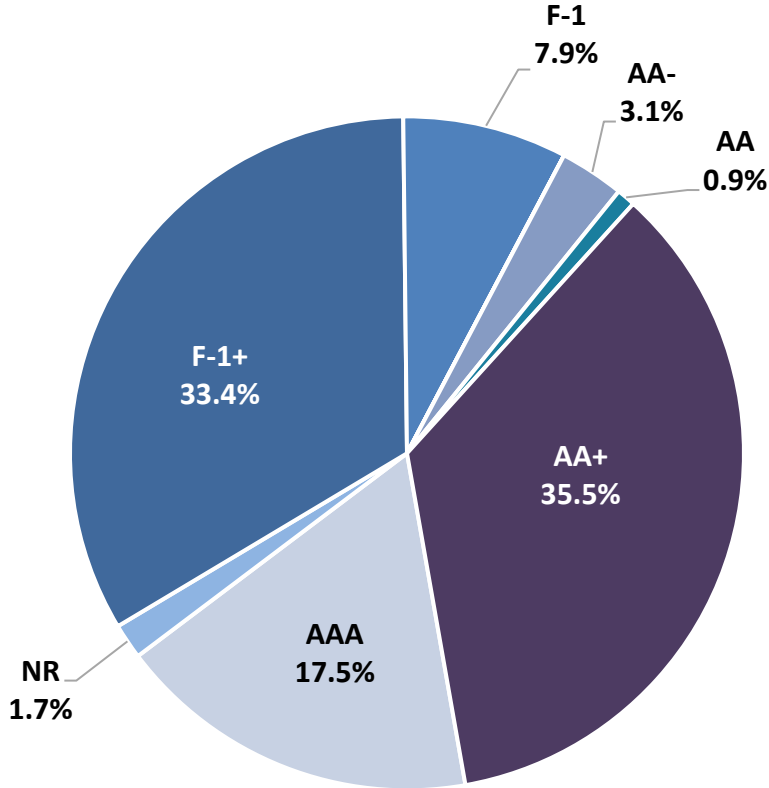
INVESTMENT FUND OVERVIEW

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

*Complied at time of purchase

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund As of September 30, 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									
89236XAC0	Toyota Auto Receivables 2020-D A3 0.350% Due 01/15/2025	596,123.32	10/13/2020 0.36%	596,012.27 596,089.61	99.47 6.23%	592,963.29 92.73	0.00% (3,126.32)	NR / AAA AAA	1.30 0.09
89238FAB9	Toyota Auto Receivables OT 2022-B A2A 2.350% Due 01/15/2025	1,335,275.41	04/13/2022 2.37%	1,335,217.19 1,335,270.90	99.60 5.52%	1,329,954.34 1,394.62	0.01% (5,316.56)	Aaa / AAA NR	1.30 0.13
43813GAC5	Honda Auto Receivables Trust 2021-1 A3 0.270% Due 04/21/2025	3,687,741.68	02/24/2021 0.27%	3,687,674.19 3,687,731.32	98.22 6.10%	3,622,092.58 276.58	0.03% (65,638.74)	Aaa / NR AAA	1.56 0.30
41284YAB2	Harley-Davidson Motorcyle 2022-A A2a 2.450% Due 05/15/2025	83,564.41	04/20/2022 2.46%	83,564.05 83,564.37	99.85 7.08%	83,438.65 90.99	0.00% (125.72)	Aaa / AAA NR	1.62 0.03
362585AB7	GM Financial Securitized ART 2022-2 A2 2.520% Due 05/16/2025	2,140,712.12	04/13/2022 2.54%	2,140,648.97 2,140,704.28	99.45 6.22%	2,128,942.48 2,247.75	0.02% (11,761.80)	Aaa / AAA NR	1.63 0.15
34532NAC9	Ford Credit Auto Owners Trust 2021-A A3 0.300% Due 08/15/2025	7,878,154.16	02/17/2021 0.30%	7,877,490.03 7,878,040.19	98.03 5.66%	7,723,064.82 1,050.42	0.06% (154,975.37)	Aaa / AAA NR	1.88 0.36
36260KAC8	GM Financial Securitized Auto 2020-4 A3 0.380% Due 08/18/2025	1,638,344.15	10/14/2020 0.39%	1,637,994.04 1,638,297.34	98.32 7.08%	1,610,885.50 259.40	0.01% (27,411.84)	NR / AAA AAA	1.88 0.25
47788UAC6	John Deere Owner Trust 2021-A A3 0.360% Due 09/15/2025	1,728,425.38	03/10/2021 0.37%	1,728,093.18 1,728,329.38	97.63 6.07%	1,687,458.22 276.55	0.01% (40,871.16)	Aaa / NR AAA	1.96 0.41
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.380% Due 09/15/2025	4,778,905.22	04/28/2021 0.38%	4,778,402.48 4,778,802.68	97.97 5.89%	4,681,941.23 807.10	0.04% (96,861.45)	NR / AAA AAA	1.96 0.37
43815EAC8	Honda Auto Receivables 2021-3 A3 0.410% Due 11/18/2025	6,994,198.09	08/25/2021 0.41%	6,994,095.97 6,994,162.29	96.84 6.06%	6,773,090.23 1,035.53	0.05% (221,072.06)	NR / AAA AAA	2.14 0.56
89239BAC5	Toyota Auto Receivables Trust 2021-C A3 0.430% Due 01/15/2026	17,834,537.38	09/27/2021 0.43%	17,833,115.96 17,834,027.16	96.73 5.88%	17,252,096.88 3,408.38	0.13% (581,930.28)	Aaa / AAA NR	2.30 0.60
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.880% Due 01/21/2026	13,285,658.46	11/24/2021 0.89%	13,282,857.84 13,284,455.49	96.10 6.44%	12,767,690.49 3,247.61	0.10% (516,765.00)	Aaa / NR AAA	2.31 0.70
47789QAC4	John Deere Owner Trust 2021-B A3 0.520% Due 03/16/2026	5,168,191.73	07/13/2021 0.52%	5,167,730.73 5,168,008.09	96.59 5.88%	4,991,760.00 1,194.43	0.04% (176,248.09)	Aaa / NR AAA	2.46 0.64
89238JAC9	Toyota Auto Receivables Trust 2021-D A3 0.710% Due 04/15/2026	7,352,216.58	11/15/2021 0.71%	7,352,059.98 7,352,150.28	96.20 6.20%	7,072,707.36 2,320.03	0.05% (279,442.92)	NR / AAA AAA	2.54 0.69
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.740% Due 05/15/2026	9,425,540.55	11/17/2021 0.75%	9,423,436.77 9,424,680.82	96.64 5.94%	9,108,927.31 3,099.96	0.07% (315,753.51)	NR / AAA AAA	2.62 0.64
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 20,998,411.41	96.48 5.78%	20,260,191.21 17,546.67	0.15% (738,220.20)	Aaa / AAA NR	2.62 0.91
345286AC2	Ford Credit Auto Owner Trust 2022-A A3 1.290% Due 06/15/2026	3,176,258.80	01/20/2022 1.30%	3,175,881.46 3,176,089.03	96.96 5.63%	3,079,776.76 1,821.06	0.02% (96,312.27)	NR / AAA AAA	2.71 0.70

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund As of September 30, 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
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 6,099,767.14	97.38 5.87%	5,939,954.85 8,216.36	0.05% (159,812.29)	NR / AAA AAA	2.81 1.25
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 17,297,820.57	96.32 5.89%	16,663,031.30 14,301.33	0.13% (634,789.27)	Aaa / AAA NR	2.88 0.92
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 6,999,796.81	97.56 5.95%	6,828,857.00 3,745.00	0.05% (170,939.81)	Aaa / AAA NR	2.90 0.90
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 16,998,824.82	95.07 6.00%	16,161,968.00 4,382.22	0.12% (836,856.82)	Aaa / AAA NR	2.96 0.92
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 8,999,884.34	97.35 5.57%	8,761,707.00 11,720.00	0.07% (238,177.34)	Aaa / AAA NR	2.96 1.01
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 18,249,444.93	97.87 6.00%	17,862,169.25 30,335.56	0.14% (387,275.68)	Aaa / NR AAA	2.96 0.96
362554AC1	GM Financial Securitized Term 2021-4 A3 0.680% Due 09/16/2026	5,173,529.45	10/21/2021 0.68%	5,173,397.52 5,173,472.94	95.94 6.21%	4,963,401.38 1,465.83	0.04% (210,071.56)	Aaa / AAA NR	2.96 0.73
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 13,498,330.62	96.82 6.16%	13,070,038.50 13,920.00	0.10% (428,292.12)	Aaa / NR AAA	2.96 0.83
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 22,499,545.35	96.77 5.74%	21,772,462.28 22,200.00	0.17% (727,083.07)	NR / AAA AAA	3.04 0.92
02582JIR2	American Express 2021-1 A 0.900% Due 11/15/2026	65,000,000.00	Various 2.04%	63,277,033.05 64,200,341.36	94.72 5.86%	61,570,990.00 26,000.00	0.47% (2,629,351.36)	Aaa / NR AAA	3.13 1.08
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.260% Due 11/16/2026	5,202,023.94	01/19/2022 1.27%	5,201,571.89 5,201,802.95	96.63 5.58%	5,026,741.80 2,731.06	0.04% (175,061.15)	NR / AAA AAA	3.13 0.78
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 22,499,994.51	97.62 5.75%	21,963,937.50 37,200.00	0.17% (536,057.01)	NR / AAA AAA	3.13 1.20
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 39,998,771.74	99.17 5.96%	39,669,200.00 86,400.00	0.30% (329,571.74)	Aaa / AAA NR	3.13 0.78
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 19,999,240.31	98.41 5.95%	19,681,980.00 39,822.22	0.15% (317,260.31)	Aaa / AAA NR	3.21 1.12
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 14,998,620.25	97.74 6.28%	14,660,655.00 20,400.00	0.11% (337,965.25)	Aaa / AAA NR	3.38 0.71
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 8,748,954.17	97.21 5.72%	8,505,595.00 11,302.08	0.06% (243,359.17)	Aaa / AAA NR	3.38 1.08
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 17,248,905.12	97.34 5.85%	16,791,633.00 28,673.33	0.13% (457,272.12)	Aaa / NR AAA	3.38 1.28
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 9,998,893.32	96.98 5.90%	9,697,830.00 16,711.11	0.07% (301,063.32)	NR / AAA AAA	3.54 1.44

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448979AD6	Hyundai Auto Receivables Trust 2023-A A3 4.580% Due 04/15/2027	17,500,000.00	04/12/2023 4.63%	17,498,292.00 17,498,583.16	98.35 5.60%	17,211,092.50 35,622.22	0.13% (287,490.66)	NR / AAA AAA	3.54 1.69
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 15,999,931.92	97.51 5.63%	15,601,248.00 24,266.67	0.12% (398,683.92)	Aaa / NR AAA	3.55 1.28
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 14,499,356.79	96.34 5.76%	13,969,952.50 21,395.56	0.11% (529,404.29)	Aaa / NR AAA	3.62 1.53
02582JIT8	American Express Credit Trust 2022-2 A 3.390% Due 05/17/2027	16,000,000.00	05/24/2022 3.42%	15,996,460.80 15,998,072.49	96.51 5.72%	15,441,104.00 24,106.67	0.12% (556,968.49)	NR / AAA AAA	3.63 1.53
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 20,996,923.08	98.10 5.77%	20,601,105.00 41,626.67	0.16% (395,818.08)	Aaa / AAA NR	3.63 1.50
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 14,498,492.02	99.31 5.79%	14,400,617.00 33,962.22	0.11% (97,875.02)	Aaa / NR AAA	3.63 1.49
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 23,498,650.40	98.93 5.85%	23,248,973.00 53,162.22	0.18% (249,677.40)	Aaa / NR AAA	3.71 1.51
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 48,499,830.76	99.55 5.77%	48,282,283.50 116,184.44	0.37% (217,547.26)	NR / AAA AAA	3.71 1.43
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 24,998,108.37	96.52 5.68%	24,130,875.00 39,555.56	0.18% (867,233.37)	Aaa / AAA NR	3.79 1.68
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 25,999,677.63	96.80 5.63%	25,166,804.00 40,625.00	0.19% (832,873.63)	Aaa / NR AAA	3.88 1.75
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 35,495,909.51	98.66 5.79%	35,024,832.50 71,295.83	0.27% (471,077.01)	NR / AAA AAA	3.88 1.46
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 14,998,365.99	97.15 5.58%	14,572,845.00 26,466.67	0.11% (425,520.99)	NR / AAA AAA	3.96 1.82
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 46,996,542.50	99.35 5.74%	46,695,487.00 110,711.11	0.36% (301,055.50)	Aaa / NR AAA	3.96 1.72
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 11,999,588.28	98.93 5.57%	11,872,056.00 26,400.00	0.09% (127,532.28)	NR / AAA AAA	4.04 1.88
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 12,998,815.15	99.18 5.52%	12,893,101.00 29,062.22	0.10% (105,714.15)	NR / AAA AAA	4.04 1.88
437927AC0	Honda Auto Receivables Owner 2023-2 A3 4.930% Due 11/15/2027	12,500,000.00	05/30/2023 4.99%	12,497,975.00 12,498,173.50	98.67 5.62%	12,333,625.00 27,388.89	0.09% (164,548.50)	Aaa / AAA NR	4.13 2.10
362583AD8	GM Auto Receivable Trust 2023-2 A3 4.470% Due 02/16/2028	14,000,000.00	04/12/2023 4.51%	13,999,615.00 13,999,669.19	97.76 5.76%	13,686,918.14 26,075.00	0.10% (312,751.05)	Aaa / AAA NR	4.38 1.80
43815QAC1	Honda Auto Receivables 2023-3 A3 5.410% Due 02/18/2028	19,000,000.00	08/22/2023 5.48%	18,996,082.20 18,996,208.07	99.76 5.59%	18,953,754.00 37,118.61	0.14% (42,454.07)	NR / AAA AAA	4.39 2.13

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477920AC6	John Deere Owner Trust 2023-B A3 5.180% Due 03/15/2028	11,000,000.00	06/28/2023 5.24%	10,998,165.20 10,998,296.45	99.12 5.62%	10,903,530.00 25,324.44	0.08% (94,766.45)	Aaa / NR AAA	4.46 2.27
44933XAD9	Hyundai Auto Receivables Trust 23-B A3 5.480% Due 04/17/2028	7,000,000.00	07/14/2023 5.54%	6,999,696.20 6,999,714.70	99.85 5.61%	6,989,703.00 17,048.89	0.05% (10,011.70)	NR / AAA AAA	4.55 2.18
90291VAC4	USAA Auto Owner Trust Note 5.580% Due 05/15/2028	24,000,000.00	09/15/2023 5.65%	23,995,800.00 23,995,858.08	99.81 5.74%	23,954,376.00 59,520.00	0.18% (41,482.08)	Aaa / AAA NR	4.63 1.96
TOTAL ABS		860,129,400.83	3.62%	858,323,199.84 859,275,993.93	5.81%	840,293,415.35 1,306,614.80	6.39% (18,982,578.58)	Aaa / AAA AAA	3.42 1.30

Agency									
3133EMBS0	FFCB Note 0.200% Due 10/02/2023	25,000,000.00	10/02/2020 0.24%	24,968,750.00 24,999,971.46	100.00 0.20%	25,000,000.00 24,861.11	0.19% 28.54	Aaa / AA+ AA+	0.01 0.01
3133EKUB0	FFCB Note 1.880% Due 11/01/2023	50,000,000.00	07/03/2019 1.88%	50,006,500.00 50,000,127.37	99.70 5.34%	49,850,000.00 391,666.67	0.38% (150,127.37)	Aaa / AA+ AA+	0.09 0.09
3134GXCA0	FHLMC Callable Note Qtrly 11/24/2021 0.320% Due 11/24/2023	25,000,000.00	11/25/2020 0.33%	24,990,000.00 24,999,506.40	99.25 5.33%	24,813,250.00 28,222.22	0.19% (186,256.40)	Aaa / NR AA+	0.15 0.15
3135G06H1	FNMA Note 0.250% Due 11/27/2023	25,000,000.00	11/25/2020 0.29%	24,971,500.00 24,998,519.14	99.22 5.19%	24,805,725.00 21,527.78	0.19% (192,794.14)	Aaa / AA+ AA+	0.16 0.16
3137EAF2	FHLMC Note 0.250% Due 12/04/2023	25,000,000.00	12/02/2020 0.28%	24,975,250.00 24,998,553.42	99.11 5.27%	24,778,600.00 20,312.50	0.19% (219,953.42)	Aaa / AA+ AA+	0.18 0.18
3130AFW94	FHLB Note 2.500% Due 02/13/2024	15,000,000.00	02/15/2019 2.58%	14,946,900.00 14,996,069.90	98.89 5.55%	14,833,560.00 50,000.00	0.11% (162,509.90)	Aaa / AA+ NR	0.37 0.36
3133EKMX1	FFCB Note 2.230% Due 02/23/2024	50,000,000.00	07/08/2019 1.94%	50,629,500.00 50,053,978.42	98.68 5.62%	49,338,750.00 117,694.44	0.38% (715,228.42)	Aaa / AA+ AA+	0.40 0.39
3136G4G80	FNMA Callable Note Qtrly 8/26/2022 0.375% Due 02/26/2024	15,455,000.00	08/27/2020 0.38%	15,455,000.00 15,455,000.00	97.94 5.58%	15,136,024.26 5,634.64	0.12% (318,975.74)	Aaa / AA+ AA+	0.41 0.40
3130ARHG9	FHLB Note 2.125% Due 02/28/2024	15,000,000.00	03/25/2022 2.19%	14,982,900.00 14,996,361.70	98.63 5.51%	14,795,055.00 29,218.75	0.11% (201,306.70)	Aaa / AA+ NR	0.41 0.40
3134GWE44	FHLMC Callable Note Qtrly 9/8/2022 0.375% Due 03/08/2024	50,000,000.00	09/08/2020 0.38%	50,000,000.00 50,000,000.00	97.79 5.54%	48,893,150.00 11,979.17	0.37% (1,106,850.00)	Aaa / NR AA+	0.44 0.43
3133EKQU3	FFCB Note 1.950% Due 06/13/2024	120,350,000.00	Various 1.89%	120,672,926.30 120,395,626.76	97.59 5.49%	117,446,796.95 704,047.50	0.90% (2,948,829.81)	Aaa / AA+ AA+	0.70 0.68
3130AQHT3	FHLB Callable Note Qtrly 04/26/2022 1.020% Due 07/26/2024	10,000,000.00	01/26/2022 1.02%	10,000,000.00 10,000,000.00	96.35 5.62%	9,635,070.00 18,416.67	0.07% (364,930.00)	Aaa / AA+ NR	0.82 0.80

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3136G4H22	FNMA Callable Note Annual 8/12/2022 0.410% Due 08/12/2024	50,000,000.00	08/12/2020 0.42%	49,975,000.00 49,994,592.74	95.51 5.79%	47,756,750.00 27,902.78	0.36% (2,237,842.74)	Aaa / AA+ AA+	0.87 0.84
3133EL5S9	FFCB Callable Note Cont 9/3/2021 0.480% Due 09/03/2024	25,000,000.00	09/03/2020 0.48%	25,000,000.00 25,000,000.00	95.40 5.65%	23,849,750.00 9,333.33	0.18% (1,150,250.00)	Aaa / AA+ AA+	0.93 0.90
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	66,555,000.00	Various 1.70%	70,171,868.25 67,264,527.13	97.56 5.54%	64,928,795.13 95,672.81	0.49% (2,335,732.00)	Aaa / AA+ NR	0.96 0.92
3133EKP75	FFCB Note 1.600% Due 09/17/2024	25,000,000.00	09/17/2019 1.68%	24,906,620.00 24,982,008.89	96.38 5.50%	24,095,550.00 15,555.55	0.18% (886,458.89)	Aaa / AA+ AA+	0.97 0.93
3134GWVM5	FHLMC Callable Note 1X 9/30/2022 0.350% Due 09/30/2024	25,000,000.00	09/30/2020 0.35%	25,000,000.00 25,000,000.00	95.07 5.48%	23,768,500.00 243.06	0.18% (1,231,500.00)	Aaa / NR AA+	1.00 0.97
3134GWWY8	FHLMC Callable Note Qtrly 9/30/2022 0.375% Due 09/30/2024	25,000,000.00	09/30/2020 0.38%	25,000,000.00 25,000,000.00	94.97 5.62%	23,742,600.00 260.42	0.18% (1,257,400.00)	Aaa / NR AA+	1.00 0.97
3130APPQ2	FHLB Callable Note Qtrly 2/8/2022 0.900% Due 11/08/2024	25,000,000.00	11/08/2021 0.90%	25,000,000.00 25,000,000.00	95.03 5.60%	23,756,575.00 89,375.00	0.18% (1,243,425.00)	Aaa / AA+ NR	1.11 1.07
3134GXDZ4	FHLMC Callable Note Qtrly 11/25/2022 0.450% Due 11/25/2024	50,000,000.00	11/25/2020 0.45%	50,000,000.00 50,000,000.00	94.35 5.58%	47,176,300.00 78,750.00	0.36% (2,823,700.00)	Aaa / NR AA+	1.16 1.12
3134GWC38	FHLMC Callable Note Qtrly 9/2/2022 0.480% Due 12/02/2024	50,000,000.00	09/02/2020 0.48%	50,000,000.00 50,000,000.00	94.29 5.58%	47,144,900.00 19,333.33	0.36% (2,855,100.00)	Aaa / NR AA+	1.18 1.14
3130APXJ9	FHLB Callable Note Qtrly 03/10/2022 1.100% Due 12/10/2024	25,000,000.00	12/10/2021 1.10%	25,000,000.00 25,000,000.00	94.91 5.56%	23,727,300.00 84,791.67	0.18% (1,272,700.00)	Aaa / AA+ NR	1.20 1.15
3135G0X24	FNMA Note 1.625% Due 01/07/2025	50,000,000.00	01/10/2020 1.69%	49,840,500.00 49,959,425.44	95.43 5.39%	47,716,250.00 189,583.33	0.36% (2,243,175.44)	Aaa / AA+ AA+	1.27 1.22
3130ARDS7	FHLB Callable Note Qtrly 06/28/2022 2.200% Due 03/28/2025	25,000,000.00	03/28/2022 2.20%	25,000,000.00 25,000,000.00	95.33 5.50%	23,832,550.00 4,583.33	0.18% (1,167,450.00)	Aaa / AA+ NR	1.49 1.44
3133ENTK6	FFCB Note 2.510% Due 04/01/2025	25,000,000.00	04/01/2022 2.56%	24,964,750.00 24,982,375.00	95.90 5.39%	23,975,100.00 313,750.00	0.18% (1,007,275.00)	Aaa / AA+ AA+	1.50 1.43
3133EMVS8	FFCB Callable Note Cont 4/14/2023 0.690% Due 04/14/2025	25,000,000.00	04/14/2021 0.69%	25,000,000.00 25,000,000.00	93.02 5.48%	23,255,025.00 80,020.83	0.18% (1,744,975.00)	Aaa / AA+ AA+	1.54 1.49
3134GVUS5	FHLMC Callable Note Qtrly 5/19/2021 0.750% Due 05/19/2025	25,000,000.00	05/19/2020 0.75%	25,000,000.00 25,000,000.00	92.78 5.42%	23,195,150.00 68,750.00	0.18% (1,804,850.00)	Aaa / NR AA+	1.64 1.58
3130APVB8	FHLB Callable Note Qtrly 11/22/2022 1.000% Due 05/22/2025	35,000,000.00	11/22/2021 1.00%	35,000,000.00 35,000,000.00	93.14 5.42%	32,598,720.00 125,416.66	0.25% (2,401,280.00)	Aaa / AA+ NR	1.64 1.59
3134GVB31	FHLMC Callable Note Qtrly 5/28/2021 0.750% Due 05/28/2025	75,000,000.00	Various 0.75%	74,995,000.00 74,998,338.82	92.69 5.41%	69,519,450.00 192,187.50	0.53% (5,478,888.82)	Aaa / NR AA+	1.66 1.61
3136G4WV1	FNMA Callable Note Qtrly 6/16/2022 0.750% Due 06/16/2025	50,000,000.00	06/16/2020 0.75%	50,000,000.00 50,000,000.00	92.49 5.40%	46,245,700.00 109,375.00	0.35% (3,754,300.00)	Aaa / AA+ AA+	1.71 1.65

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3136G4YU1	FNMA Callable Note Qtrly 7/15/2021 0.730% Due 07/15/2025	30,000,000.00	07/15/2020 0.73%	30,000,000.00 30,000,000.00	92.19 5.36%	27,656,370.00 46,233.33	0.21% (2,343,630.00)	NR / AA+ AA+	1.79 1.73
3136G4A37	FNMA Callable Note Qtrly 1/28/2022 0.670% Due 07/28/2025	20,000,000.00	07/28/2020 0.67%	20,000,000.00 20,000,000.00	91.97 5.34%	18,393,300.00 23,450.00	0.14% (1,606,700.00)	Aaa / AA+ AA+	1.83 1.77
3136G4D75	FNMA Callable Note Qtrly 7/29/2022 0.600% Due 07/29/2025	50,000,000.00	07/29/2020 0.60%	50,000,000.00 50,000,000.00	91.84 5.34%	45,918,300.00 51,666.66	0.35% (4,081,700.00)	Aaa / NR AA+	1.83 1.77
3136G4B77	FNMA Callable Note Qtrly 8/4/2021 0.700% Due 08/04/2025	25,000,000.00	08/04/2020 0.70%	25,000,000.00 25,000,000.00	91.97 5.33%	22,992,100.00 27,708.33	0.17% (2,007,900.00)	Aaa / AA+ AA+	1.85 1.79
3136G4J46	FNMA Callable Note Qtrly 8/12/2022 0.570% Due 08/12/2025	25,000,000.00	08/12/2020 0.57%	25,000,000.00 25,000,000.00	91.67 5.32%	22,917,900.00 19,395.83	0.17% (2,082,100.00)	Aaa / AA+ AA+	1.87 1.81
3136G4H63	FNMA Callable Note Annual 8/19/2022 0.550% Due 08/19/2025	25,000,000.00	08/19/2020 0.55%	25,000,000.00 25,000,000.00	91.57 5.31%	22,891,625.00 16,041.67	0.17% (2,108,375.00)	Aaa / AA+ AA+	1.89 1.83
3136G4V34	FNMA Callable Note 1X 8/26/2022 0.550% Due 08/26/2025	25,000,000.00	08/26/2020 0.55%	25,000,000.00 25,000,000.00	91.83 5.10%	22,956,900.00 13,368.06	0.17% (2,043,100.00)	Aaa / AA+ AA+	1.91 1.85
3136G4S53	FNMA Callable Note Qtrly 8/27/2021 0.650% Due 08/27/2025	25,000,000.00	08/27/2020 0.65%	25,000,000.00 25,000,000.00	91.67 5.30%	22,917,300.00 15,347.22	0.17% (2,082,700.00)	Aaa / AA+ AA+	1.91 1.85
3130AK5E2	FHLB Note 0.375% Due 09/04/2025	5,000,000.00	09/11/2020 0.44%	4,985,000.00 4,994,194.61	91.38 5.13%	4,568,760.00 1,406.25	0.03% (425,434.61)	Aaa / AA+ NR	1.93 1.87
3133EMAU6	FFCB Callable Note Cont 9/22/2022 0.500% Due 09/22/2025	40,000,000.00	09/24/2020 0.50%	40,000,000.00 40,000,000.00	91.16 5.26%	36,464,320.00 5,000.00	0.28% (3,535,680.00)	Aaa / AA+ AA+	1.98 1.92
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	10,000,000.00	11/04/2020 0.51%	9,936,300.00 9,974,184.36	91.18 5.12%	9,117,610.00 833.33	0.07% (856,574.36)	Aaa / AA+ AA+	1.98 1.93
3136G43L5	FNMA Callable Note Annual 9/30/2022 0.550% Due 09/30/2025	38,400,000.00	09/30/2020 0.55%	38,400,000.00 38,400,000.00	91.18 5.25%	35,013,158.40 586.66	0.27% (3,386,841.60)	Aaa / AA+ AA+	2.00 1.94
3134GWYS9	FHLMC Callable Note Qtrly 4/15/2021 0.600% Due 10/15/2025	56,000,000.00	Various 0.82%	55,515,500.00 55,748,465.16	91.08 5.26%	51,007,264.00 154,933.33	0.39% (4,741,201.16)	Aaa / NR AA+	2.04 1.97
3135G06A6	FNMA Callable Note Qtrly 10/20/2021 0.580% Due 10/20/2025	25,000,000.00	10/20/2020 0.58%	25,000,000.00 25,000,000.00	90.99 5.26%	22,748,325.00 64,847.22	0.17% (2,251,675.00)	Aaa / AA+ AA+	2.06 1.99
3134GW5H5	FHLMC Callable Note Qtrly 7/28/2022 0.530% Due 10/28/2025	25,000,000.00	10/28/2020 0.53%	25,000,000.00 25,000,000.00	90.82 5.25%	22,705,675.00 23,187.50	0.17% (2,294,325.00)	Aaa / NR AA+	2.08 2.04
3136G46N8	FNMA Callable Note Qtrly 10/29/2021 0.600% Due 10/29/2025	25,000,000.00	10/29/2020 0.60%	25,000,000.00 25,000,000.00	91.08 5.18%	22,768,975.00 63,333.33	0.17% (2,231,025.00)	Aaa / AA+ AA+	2.08 2.01
3133EMFS6	FFCB Note 0.460% Due 11/03/2025	16,450,000.00	11/04/2020 0.53%	16,391,602.50 16,425,553.05	90.90 5.10%	14,952,951.30 31,108.78	0.11% (1,472,601.75)	Aaa / AA+ AA+	2.10 2.03
3135G06G3	FNMA Note 0.500% Due 11/07/2025	23,000,000.00	11/12/2020 0.57%	22,917,660.00 22,965,273.41	90.94 5.10%	20,915,717.00 46,000.00	0.16% (2,049,556.41)	Aaa / AA+ AA+	2.11 2.04

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3135GA3X7	FNMA Callable Note 1X 11/17/2022 0.570% Due 11/17/2025	50,000,000.00	11/17/2020 0.57%	50,000,000.00 50,000,000.00	91.08 5.04%	45,540,550.00 106,083.33	0.35% (4,459,450.00)	Aaa / AA+ AA+	2.13 2.06
3134GXFA7	FHLMC Callable Note Qtrly 11/26/2021 0.650% Due 11/26/2025	25,000,000.00	11/30/2020 0.65%	25,000,000.00 25,000,000.00	90.64 5.30%	22,660,550.00 56,423.61	0.17% (2,339,450.00)	Aaa / NR AA+	2.16 2.08
3134GXDM3	FHLMC Callable Note Qtrly 12/1/2021 0.620% Due 12/01/2025	25,000,000.00	11/20/2020 0.62%	25,000,000.00 25,000,000.00	90.54 5.29%	22,634,125.00 51,666.67	0.17% (2,365,875.00)	Aaa / NR AA+	2.17 2.10
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	90.51 5.29%	22,627,025.00 50,104.17	0.17% (2,372,975.00)	Aaa / AA+ AA+	2.20 2.12
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	91.63 5.29%	22,906,750.00 89,805.56	0.17% (2,093,250.00)	Aaa / AA+ NR	2.21 2.12
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	90.44 5.28%	67,827,075.00 140,833.32	0.52% (7,172,925.00)	Aaa / AA+ AA+	2.22 2.14
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	89.86 5.27%	22,463,775.00 27,270.83	0.17% (2,536,225.00)	Aaa / AA+ NR	2.29 2.22
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	89.93 5.27%	22,482,425.00 29,027.78	0.17% (2,517,575.00)	Aaa / AA+ NR	2.30 2.22
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	90.02 5.27%	22,504,475.00 29,947.92	0.17% (2,495,525.00)	Aaa / AA+ NR	2.32 2.24
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	90.12 5.26%	22,530,650.00 30,625.00	0.17% (2,469,350.00)	Aaa / AA+ NR	2.33 2.25
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	90.50 4.92%	45,249,300.00 48,125.00	0.34% (4,750,700.00)	Aaa / AA+ NR	2.33 2.26
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	89.69 5.25%	22,422,500.00 16,059.03	0.17% (2,577,500.00)	Aaa / AA+ NR	2.41 2.32
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	89.97 5.25%	44,983,850.00 38,541.67	0.34% (5,016,150.00)	NR / AA+ NR	2.41 2.32
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	89.68 5.25%	44,840,550.00 30,625.00	0.34% (5,159,450.00)	Aaa / AA+ NR	2.41 2.33
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	89.95 5.24%	22,487,275.00 12,222.22	0.17% (2,512,725.00)	Aaa / AA+ AA+	2.44 2.36
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	92.93 5.24%	23,232,975.00 19,409.72	0.18% (1,767,025.00)	Aaa / AA+ AA+	2.47 2.35
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	90.21 5.20%	22,552,675.00 116,111.11	0.17% (2,447,325.00)	Aaa / AA+ NR	2.58 2.47
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	89.81 5.16%	4,131,089.80 15,972.22	0.03% (468,910.20)	Aaa / AA+ NR	2.65 2.55

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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 19,989,397.59	89.68 5.16%	17,936,840.00 65,972.22	0.14% (2,052,557.59)	Aaa / AA+ AA+	2.65 2.55
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	89.29 5.17%	22,321,950.00 61,635.42	0.17% (2,678,050.00)	Aaa / AA+ NR	2.73 2.63
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	89.48 5.17%	44,741,700.00 131,944.44	0.34% (5,258,300.00)	Aaa / AA+ NR	2.74 2.63
3130AMYJ5	FHLB Callable Note Qtrly 06/30/2022 1.000% Due 06/30/2026	25,000,000.00	06/30/2021 1.00%	25,000,000.00 25,000,000.00	89.45 5.16%	22,363,100.00 63,194.44	0.17% (2,636,900.00)	Aaa / AA+ NR	2.75 2.64
3130AN4U1	FHLB Callable Note Annual 7/22/2022 1.000% Due 07/22/2026	25,000,000.00	07/22/2021 1.00%	25,000,000.00 25,000,000.00	89.28 5.14%	22,319,500.00 47,916.67	0.17% (2,680,500.00)	Aaa / AA+ NR	2.81 2.70
3130ANCM0	FHLB Callable Note Qtrly 07/29/2022 0.950% Due 07/29/2026	25,000,000.00	07/14/2021 0.95%	25,000,000.00 25,000,000.00	89.09 5.14%	22,273,175.00 40,902.78	0.17% (2,726,825.00)	Aaa / AA+ NR	2.83 2.72
3130ANLZ1	FHLB Callable Note Annual 8/26/2022 0.900% Due 08/26/2026	25,000,000.00	08/26/2021 0.90%	25,000,000.00 25,000,000.00	88.71 5.13%	22,178,600.00 21,875.00	0.17% (2,821,400.00)	Aaa / AA+ NR	2.91 2.80
3130ANV64	FHLB Callable Note Qtrly 9/16/2022 0.960% Due 09/16/2026	25,000,000.00	09/16/2021 0.96%	25,000,000.00 25,000,000.00	88.70 5.12%	22,174,875.00 10,000.00	0.17% (2,825,125.00)	Aaa / AA+ NR	2.96 2.85
3133EM6E7	FFCB Callable Note Cont 09/28/2022 0.940% Due 09/28/2026	50,000,000.00	09/28/2021 0.94%	50,000,000.00 50,000,000.00	88.54 5.12%	44,271,400.00 3,916.66	0.34% (5,728,600.00)	Aaa / AA+ AA+	3.00 2.88
3130APM28	FHLB Callable Note Qrty 01/28/2022 1.320% Due 10/28/2026	25,000,000.00	10/28/2021 1.32%	25,000,000.00 25,000,000.00	89.33 5.11%	22,333,225.00 140,250.00	0.17% (2,666,775.00)	Aaa / AA+ NR	3.08 2.93
3133ENCQ1	FFCB Callable Note Cont 11/02/2023 1.270% Due 11/02/2026	25,000,000.00	11/02/2021 1.27%	25,000,000.00 25,000,000.00	89.12 5.12%	22,280,625.00 131,409.72	0.17% (2,719,375.00)	Aaa / AA+ AA+	3.09 2.94
3130APN92	FHLB Callable Note Qrty 02/09/2022 1.340% Due 11/09/2026	25,000,000.00	11/09/2021 1.34%	25,000,000.00 25,000,000.00	89.26 5.12%	22,316,150.00 132,138.89	0.17% (2,683,850.00)	Aaa / AA+ NR	3.11 2.96
3133ENEM8	FFCB Callable Note Cont 11/23/2022 1.430% Due 11/23/2026	25,000,000.00	11/23/2021 1.43%	25,000,000.00 25,000,000.00	89.40 5.12%	22,350,475.00 127,111.11	0.17% (2,649,525.00)	Aaa / AA+ AA+	3.15 2.99
3133ENHA1	FFCB Callable Note Cont 12/14/2022 1.500% Due 12/14/2026	25,000,000.00	12/14/2021 1.50%	25,000,000.00 25,000,000.00	89.46 5.10%	22,365,525.00 111,458.33	0.17% (2,634,475.00)	Aaa / AA+ AA+	3.21 3.04
3130ALSA8	FHLB Callable Note Qtrly 11/26/2026 0.900% Due 02/26/2027	25,000,000.00	06/24/2022 3.41%	22,312,675.00 23,042,721.14	86.94 5.13%	21,735,400.00 21,875.00	0.17% (1,307,321.14)	Aaa / AA+ NR	3.41 3.27
3133ENQD5	FFCB Callable Note Cont 03/01/2024 2.170% Due 03/01/2027	25,000,000.00	03/01/2022 2.17%	25,000,000.00 25,000,000.00	90.80 5.14%	22,699,750.00 45,208.33	0.17% (2,300,250.00)	Aaa / AA+ AA+	3.42 3.22
3130ARGC9	FHLB Callable Note 1x 03/25/2024 2.550% Due 03/25/2027	25,000,000.00	03/25/2022 2.55%	25,000,000.00 25,000,000.00	91.90 5.12%	22,975,125.00 10,625.00	0.17% (2,024,875.00)	Aaa / AA+ NR	3.48 3.27
3130ARJZ5	FHLB Callable Note 1X 4/19/2024 2.950% Due 04/19/2027	25,000,000.00	04/19/2022 2.95%	25,000,000.00 25,000,000.00	93.07 5.11%	23,267,250.00 331,875.00	0.18% (1,732,750.00)	Aaa / AA+ NR	3.55 3.26

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3130ARQV6	FHLB Callable Note Qrtly 4/26/2024 3.150% Due 04/26/2027	25,000,000.00	04/26/2022	25,000,000.00	93.41	23,353,225.00	0.18%	Aaa / AA+	3.57
			3.15%	25,000,000.00	5.19%	339,062.50	(1,646,775.00)	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	94.27	23,567,575.00	0.18%	Aaa / AA+	3.65
			3.53%	25,000,000.00	5.27%	311,326.39	(1,432,425.00)	AA+	2.83
3130ASER6	FHLB Callable Note Qrtly 06/16/2027 3.640% Due 06/16/2027	40,000,000.00	06/16/2022	40,000,000.00	94.50	37,800,880.00	0.29%	Aaa / AA+	3.71
			3.64%	40,000,000.00	5.29%	424,666.67	(2,199,120.00)	NR	2.84
3130ASES4	FHLB Callable Note 1X 6/28/2024 3.390% Due 06/28/2027	45,000,000.00	06/28/2022	45,000,000.00	94.09	42,342,210.00	0.32%	Aaa / AA+	3.75
			3.39%	45,000,000.00	5.14%	394,087.50	(2,657,790.00)	NR	3.16
3133EPES0	FFCB Note 3.650% Due 06/30/2027	50,000,000.00	03/30/2023	49,943,500.00	95.95	47,975,600.00	0.37%	Aaa / AA+	3.75
			3.68%	49,950,230.52	4.84%	461,319.44	(1,974,630.52)	AA+	3.42
31422XV90	FAMCA Note 3.770% Due 07/30/2027	100,000,000.00	01/25/2023	100,000,000.00	96.23	96,231,000.00	0.74%	NR / NR	3.83
			3.77%	100,000,000.00	4.86%	617,861.11	(3,769,000.00)	NR	3.49
31422X2T8	FAMCA Note 3.865% Due 07/30/2027	25,000,000.00	04/21/2023	25,000,000.00	96.57	24,141,750.00	0.19%	NR / NR	3.83
			3.87%	25,000,000.00	4.86%	402,604.17	(858,250.00)	NR	3.45
31422XK92	FAMCA Callable Note S/A 10/12/2023 5.125% Due 10/12/2027	25,000,000.00	10/12/2022	25,000,000.00	97.82	24,456,125.00	0.19%	Aaa / AA+	4.04
			5.13%	25,000,000.00	5.74%	601,475.69	(543,875.00)	AA+	1.81
31422XZ88	FAMCA Note 3.870% Due 01/28/2028	50,000,000.00	04/11/2023	50,000,000.00	96.09	48,043,500.00	0.37%	Aaa / AA+	4.33
			3.87%	50,000,000.00	4.88%	338,625.00	(1,956,500.00)	AA+	3.90
3133EPGF6	FFCB Note 3.640% Due 01/28/2028	50,000,000.00	04/18/2023	50,000,000.00	95.54	47,769,200.00	0.37%	Aaa / AA+	4.33
			3.64%	50,000,000.00	4.79%	318,500.00	(2,230,800.00)	AA+	3.92
880591EZ1	Tennessee Valley Authority Note 3.875% Due 03/15/2028	25,000,000.00	03/30/2023	24,796,750.00	96.51	24,128,725.00	0.18%	Aaa / AA+	4.46
			4.06%	24,817,501.24	4.75%	43,055.56	(688,776.24)	AA+	4.03
31422X3J9	FAMCA Note 4.040% Due 05/26/2028	25,000,000.00	05/30/2023	25,000,000.00	96.46	24,114,650.00	0.19%	Aaa / AA+	4.66
			4.04%	25,000,000.00	4.90%	339,472.22	(885,350.00)	AA+	4.12
3133EPLD5	FFCB Note 3.875% Due 05/30/2028	25,000,000.00	05/30/2023	24,932,500.00	96.18	24,043,825.00	0.19%	Aaa / AA+	4.67
			3.94%	24,937,081.28	4.80%	325,607.64	(893,256.28)	AA+	4.15
31422X4T6	FAMCA Note 4.340% Due 06/30/2028	25,000,000.00	07/10/2023	25,000,000.00	97.63	24,408,075.00	0.19%	Aaa / AA+	4.75
			4.34%	25,000,000.00	4.90%	244,125.00	(591,925.00)	AA+	4.19
31422X6E7	FAMCA Note 4.475% Due 07/28/2028	50,000,000.00	08/17/2023	50,000,000.00	98.16	49,079,400.00	0.37%	Aaa / AA+	4.83
			4.48%	50,000,000.00	4.91%	273,472.22	(920,600.00)	AA+	4.26

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31422X5V0	FAMCA Note 4.430% Due 08/07/2028	25,000,000.00	08/03/2023 4.43%	25,000,000.00 25,000,000.00	97.89 4.92%	24,471,800.00 166,125.00	0.19% (528,200.00)	Aaa / AA+ AA+	4.86 4.28
				3,276,164,452.05		3,059,427,316.84	23.33%	Aaa / AA+	2.24
TOTAL Agency		3,275,810,000.00	1.54%	3,273,919,584.95	5.22%	11,542,462.83	(214,492,268.11)	AA+	2.07
Cash									
90JPMC\$03	JP Morgan Chase Bank Deposit	10,637,967.19	Various 3.38%	10,637,967.19 10,637,967.19	1.00 3.38%	10,637,967.19 0.00	0.08% 0.00	NR / NR NR	0.00 0.00
TOTAL Cash		10,637,967.19	3.38%	10,637,967.19	3.38%	0.00	0.00	NR	0.00
Commercial Paper									
09659CX60	BNP Paribas Discount CP 5.200% Due 10/06/2023	70,000,000.00	03/28/2023 5.42%	68,058,666.67 69,949,444.44	99.93 5.42%	69,949,444.44 0.00	0.53% 0.00	P-1 / A-1 F-1+	0.02 0.02
06054PXB7	BofA Securities Discount CP 5.250% Due 10/11/2023	40,000,000.00	04/03/2023 5.47%	38,885,833.33 39,941,666.67	99.85 5.47%	39,941,666.67 0.00	0.30% 0.00	NR / A-1 F-1+	0.03 0.03
06054PXC5	BofA Securities Discount CP 5.250% Due 10/12/2023	30,000,000.00	04/03/2023 5.47%	29,160,000.00 29,951,875.00	99.84 5.47%	29,951,875.00 0.00	0.23% 0.00	NR / A-1 F-1+	0.03 0.03
06054PXD3	BofA Securities Discount CP 5.250% Due 10/13/2023	45,000,000.00	04/03/2023 5.47%	43,733,437.50 44,921,250.00	99.83 5.47%	44,921,250.00 0.00	0.34% 0.00	NR / A-1 F-1+	0.04 0.03
21687BXX4	Rabobank Nederland NV NY Discount CP 5.240% Due 10/31/2023	90,000,000.00	04/21/2023 5.46%	87,471,700.00 89,607,000.00	99.56 5.46%	89,607,000.00 0.00	0.68% 0.00	P-1 / A-1 NR	0.08 0.08
06054PY18	BofA Securities Discount CP 5.200% Due 11/01/2023	60,000,000.00	Various 5.42%	58,166,975.00 59,731,333.34	99.55 5.42%	59,731,333.34 0.00	0.45% 0.00	NR / A-1 F-1+	0.09 0.09
06054PY75	BofA Securities Discount CP 5.170% Due 11/07/2023	40,000,000.00	04/04/2023 5.39%	38,753,455.56 39,787,455.56	99.47 5.39%	39,787,455.56 0.00	0.30% 0.00	NR / A-1 F-1+	0.10 0.10
13609CYA3	Canadian Imperial Holdings Discount CP 5.140% Due 11/10/2023	26,000,000.00	03/29/2023 5.36%	25,161,037.78 25,851,511.11	99.43 5.36%	25,851,511.11 0.00	0.20% 0.00	P-1 / A-1 NR	0.11 0.11
63873KYA9	Natixis NY Branch Discount CP 5.520% Due 11/10/2023	10,000,000.00	05/26/2023 5.74%	9,742,400.00 9,938,666.67	99.39 5.74%	9,938,666.67 0.00	0.08% 0.00	P-1 / A-1 F-1	0.11 0.11
63873KYF8	Natixis NY Branch Discount CP 5.462% Due 11/15/2023	76,000,000.00	Various 5.69%	73,988,495.56 75,481,100.00	99.32 5.69%	75,481,100.00 0.00	0.57% 0.00	P-1 / A-1 F-1+	0.13 0.12
06366HYW1	Bank of Montreal Chicago Discount CP 5.160% Due 11/30/2023	67,000,000.00	03/31/2023 5.38%	64,656,786.67 66,423,800.00	99.14 5.38%	66,423,800.00 0.00	0.50% 0.00	P-1 / A-1 NR	0.17 0.16

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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
63873KYW1	Natixis NY Branch Discount CP 5.495% Due 11/30/2023	110,000,000.00	Various 5.73%	106,965,344.45 108,992,666.67	99.09 5.73%	108,992,666.67 0.00	0.83% 0.00	P-1 / A-1 F-1+	0.17 0.16
06366HZ18	Bank of Montreal Chicago Discount CP 5.240% Due 12/01/2023	52,000,000.00	04/17/2023 5.47%	50,274,293.33 51,538,297.78	99.11 5.47%	51,538,297.78 0.00	0.39% 0.00	P-1 / A-1 NR	0.17 0.17
06366HZD2	Bank of Montreal Chicago Discount CP 5.090% Due 12/13/2023	140,000,000.00	04/06/2023 5.31%	135,031,594.44 138,555,005.55	98.97 5.31%	138,555,005.55 0.00	1.05% 0.00	P-1 / A-1 NR	0.20 0.20
13607FZD1	Canadian Imperial Holdings Discount CP 5.090% Due 12/13/2023	130,000,000.00	04/06/2023 5.31%	125,386,480.56 128,658,219.45	98.97 5.31%	128,658,219.45 0.00	0.98% 0.00	P-1 / A-1 F-1+	0.20 0.20
63873KZD2	Natixis NY Branch Discount CP 5.520% Due 12/13/2023	70,000,000.00	06/20/2023 5.75%	68,110,933.33 69,216,466.67	98.88 5.75%	69,216,466.67 0.00	0.53% 0.00	P-1 / A-1 F-1+	0.20 0.20
21687BZD6	Rabobank Nederland NV NY Discount CP 5.520% Due 12/13/2023	56,000,000.00	06/21/2023 5.75%	54,497,333.33 55,373,173.33	98.88 5.75%	55,373,173.33 0.00	0.42% 0.00	P-1 / A-1 NR	0.20 0.20
06054PZF6	BofA Securities Discount CP 5.064% Due 12/15/2023	295,000,000.00	Various 5.38%	284,372,097.22 291,831,770.83	98.93 5.38%	291,831,770.83 0.00	2.22% 0.00	NR / A-1 F-1+	0.21 0.20
06366HZJ9	Bank of Montreal Chicago Discount CP 5.240% Due 12/18/2023	80,000,000.00	04/17/2023 5.47%	77,147,111.11 79,091,733.33	98.86 5.47%	79,091,733.33 0.00	0.60% 0.00	P-1 / A-1 NR	0.22 0.21
63873KZL4	Natixis NY Branch Discount CP 5.540% Due 12/20/2023	46,000,000.00	06/23/2023 5.78%	44,725,800.00 45,433,688.89	98.77 5.78%	45,433,688.89 0.00	0.35% 0.00	P-1 / A-1 F-1+	0.22 0.22
06054PZN9	BofA Securities Discount CP 5.230% Due 12/22/2023	85,000,000.00	04/10/2023 5.46%	81,838,755.56 83,987,413.89	98.81 5.46%	83,987,413.89 0.00	0.64% 0.00	NR / A-1 F-1+	0.23 0.22
06054PZV1	BofA Securities Discount CP 5.230% Due 12/29/2023	35,000,000.00	04/10/2023 5.47%	33,662,718.06 34,547,459.72	98.71 5.47%	34,547,459.72 0.00	0.26% 0.00	NR / A-1 F-1+	0.25 0.24
13607FZV1	Canadian Imperial Holdings Discount CP 5.180% Due 12/29/2023	50,000,000.00	04/10/2023 5.41%	48,107,861.11 49,359,694.44	98.72 5.41%	49,359,694.44 0.00	0.38% 0.00	P-1 / A-1 F-1+	0.25 0.24
06366HZV2	Bank of Montreal Chicago Discount CP 5.150% Due 12/29/2023	150,000,000.00	04/11/2023 5.38%	144,377,916.67 148,090,208.33	98.73 5.38%	148,090,208.33 0.00	1.13% 0.00	P-1 / A-1 NR	0.25 0.24
63873JA26	Natixis NY Branch Discount CP 5.610% Due 01/02/2024	25,000,000.00	07/17/2023 5.84%	24,341,604.17 24,637,687.50	98.55 5.84%	24,637,687.50 0.00	0.19% 0.00	P-1 / A-1 F-1+	0.26 0.25
89233GA22	Toyota Motor Credit Discount CP 5.580% Due 01/02/2024	35,000,000.00	08/01/2023 5.80%	34,164,550.00 34,495,475.00	98.56 5.80%	34,495,475.00 0.00	0.26% 0.00	P-1 / A-1+ F-1	0.26 0.25
13609BAW3	Canadian Imperial Bank Discount CP 5.500% Due 01/03/2024	105,000,000.00	05/31/2023 6.48%	101,085,833.33 103,304,462.36	98.39 6.48%	103,304,462.36 0.00	0.78% 0.00	P-1 / A-1 NR	0.26 0.25
89233GA30	Toyota Motor Credit Discount CP 5.580% Due 01/03/2024	25,000,000.00	08/01/2023 5.80%	24,399,375.00 24,635,750.00	98.54 5.80%	24,635,750.00 0.00	0.19% 0.00	P-1 / A-1+ F-1	0.26 0.25
63873JAC4	Natixis NY Branch Discount CP 5.590% Due 01/12/2024	26,000,000.00	08/02/2023 5.81%	25,341,932.78 25,584,166.11	98.40 5.81%	25,584,166.11 0.00	0.19% 0.00	P-1 / A-1 F-1+	0.28 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
89233GAK2	Toyota Motor Credit Discount CP 5.620% Due 01/19/2024	60,000,000.00	07/27/2023 5.86%	58,351,466.67 58,969,666.67	98.28 5.86%	58,969,666.67 0.00	0.45% 0.00	P-1 / A-1+ F-1	0.30 0.30
63873JB25	Natixis NY Branch Discount CP 5.660% Due 02/02/2024	50,000,000.00	07/27/2023 5.91%	48,506,388.89 49,025,222.22	98.05 5.91%	49,025,222.22 0.00	0.37% 0.00	P-1 / A-1 F-1+	0.34 0.33
63873JB58	Natixis NY Branch Discount CP 5.630% Due 02/05/2024	40,000,000.00	08/24/2023 5.86%	38,967,833.33 39,205,544.44	98.01 5.86%	39,205,544.44 0.00	0.30% 0.00	P-1 / A-1 F-1+	0.35 0.34
63873JBE9	Natixis NY Branch Discount CP 5.630% Due 02/14/2024	50,000,000.00	08/24/2023 5.87%	48,639,416.67 48,936,555.56	97.87 5.87%	48,936,555.56 0.00	0.37% 0.00	P-1 / A-1 F-1+	0.38 0.36
63873JC40	Natixis NY Branch Discount CP 5.640% Due 03/04/2024	50,000,000.00	08/24/2023 5.89%	48,488,166.67 48,785,833.34	97.57 5.89%	48,785,833.34 0.00	0.37% 0.00	P-1 / A-1 F-1+	0.43 0.42
TOTAL Commercial Paper		2,319,000,000.00	5.57%	2,293,841,264.87	5.57%	2,293,841,264.87 0.00	17.43% 0.00	P-1 / A-1 F-1+	0.20 0.20
Corporate									
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	98.53 5.55%	9,852,800.00 127,400.00	0.08% (147,200.00)	A1 / AA AA-	0.54 0.51
037833AS9	Apple Inc Note 3.450% Due 05/06/2024	28,689,000.00	04/29/2022 2.68%	29,122,490.79 28,817,050.12	98.71 5.66%	28,318,825.83 398,657.56	0.22% (498,224.29)	Aaa / AA+ NR	0.60 0.58
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	94.97 6.71%	47,483,550.00 42,777.78	0.36% (2,516,450.00)	A1 / A- AA-	0.88 0.85
48130UYC3	JPMorgan Chase Callable Note 2X 9/1/2022 1.000% Due 08/30/2024	50,000,000.00	09/01/2021 1.00%	50,000,000.00 50,000,000.00	94.75 7.02%	47,374,950.00 41,666.67	0.36% (2,625,050.00)	A1 / A- AA-	0.92 0.88
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	93.63 6.93%	46,816,350.00 179,444.44	0.36% (3,183,650.00)	A1 / A- AA-	1.13 1.08
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 40,726,108.32	96.53 5.90%	38,753,012.27 236,967.01	0.30% (1,973,096.05)	A1 / A- AA-	1.32 1.25
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	93.86 6.47%	46,928,450.00 142,375.00	0.36% (3,071,550.00)	A1 / A- AA-	1.32 1.26
48130UB61	JPMorgan Chase Callable Note Cont 08/10/2024 1.863% Due 02/10/2025	50,000,000.00	02/10/2022 1.86%	50,000,000.00 50,000,000.00	94.09 6.46%	47,046,250.00 131,927.08	0.36% (2,953,750.00)	A1 / A- AA-	1.37 1.30
023135CE4	Amazon.com Inc Note 3.000% Due 04/13/2025	10,000,000.00	04/13/2022 3.06%	9,984,100.00 9,991,875.91	96.61 5.32%	9,661,450.00 140,000.00	0.07% (330,425.91)	A1 / AA AA-	1.54 1.45

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931142EW9	Wal-Mart Stores Note 3.900% Due 09/09/2025	30,000,000.00	09/09/2022 3.92%	29,979,000.00 29,986,415.15	97.48 5.28%	29,243,790.00 71,500.00	0.22% (742,625.15)	Aa2 / AA AA	1.95 1.84
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	98.09 6.60%	24,521,925.00 576,583.33	0.19% (478,075.00)	A1 / A- AA-	2.10 1.89
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	98.12 6.58%	24,530,625.00 576,583.33	0.19% (469,375.00)	A1 / A- AA-	2.10 1.89
TOTAL Corporate		418,834,000.00	2.16%	420,726,794.94 419,521,449.50	6.38%	400,531,978.10 2,665,882.20	3.06% (18,989,471.40)	A1 / A AA-	1.28 1.21
LAIF									
90LAIF\$00	Local Agency Investment Fund State Pool	2,127.74	Various 3.61%	2,127.74 2,127.74	1.00 3.61%	2,127.74 17.97	0.00% 0.00	NR / NR NR	0.00 0.00
TOTAL LAIF		2,127.74	3.61%	2,127.74	3.61%	2,127.74 17.97	0.00% 0.00	NR / NR NR	0.00 0.00
Local Gov Investment Pool									
90CAMP\$00	California Asset Mgmt Program CAMP	482,097,738.07	Various 5.52%	482,097,738.07 482,097,738.07	1.00 5.52%	482,097,738.07 0.00	3.66% 0.00	NR / AAA NR	0.00 0.00
TOTAL Local Gov Investment Pool		482,097,738.07	5.52%	482,097,738.07	5.52%	482,097,738.07 0.00	3.66% 0.00	NR / AAA NR	0.00 0.00
Money Market Fund									
09248U700	Blackrock Liquidity FedFund MMF	500,000.00	Various 5.22%	500,000.00 500,000.00	1.00 5.22%	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 5.27%	1,000,000.00 1,000,000.00	1.00 5.27%	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	87,000,000.00	Various 5.27%	87,000,000.00 87,000,000.00	1.00 5.27%	87,000,000.00 0.00	0.66% 0.00	Aaa / AAA NR	0.00 0.00
TOTAL Money Market Fund		88,500,000.00	5.27%	88,500,000.00	5.27%	88,500,000.00 0.00	0.67% 0.00	Aaa / AAA AAA	0.00 0.00
Municipal Bonds									
13063DRJ9	California State TE-GO 2.400% Due 10/01/2023	26,535,000.00	10/24/2019 1.84%	27,096,480.60 26,535,000.00	100.00 2.40%	26,535,000.00 318,420.00	0.20% 0.00	Aa2 / AA- AA	0.00 0.00

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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	98.73 5.44%	19,746,640.00 51,366.67	0.15% (253,360.00)	Aa1 / AA+ AA+	0.38 0.37
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	97.99 5.59%	9,529,897.05 4,754.44	0.07% (195,102.95)	NR / AA+ AA+	0.46 0.45
641462NX0	State of Nevada Taxable GO 2.710% Due 05/01/2024	6,790,000.00	05/10/2022 2.71%	6,790,000.00 6,790,000.00	98.39 5.54%	6,680,531.62 76,670.42	0.05% (109,468.38)	Aa1 / AA+ AA+	0.59 0.56
641462NS1	State of Nevada Taxable GO 2.710% Due 05/01/2024	7,760,000.00	05/10/2022 2.71%	7,760,000.00 7,760,000.00	98.39 5.54%	7,634,893.28 87,623.33	0.06% (125,106.72)	Aa1 / AA+ AA+	0.59 0.56
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	98.42 5.54%	2,214,492.75 25,978.13	0.02% (35,507.25)	Aa1 / AA+ AA+	0.59 0.56
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	96.90 5.42%	4,845,225.00 10,833.33	0.04% (154,775.00)	Aa2 / AA- NR	0.67 0.65
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	96.72 5.57%	5,803,218.00 10,160.00	0.04% (196,782.00)	Aa3 / AA- AA-	0.67 0.65
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 5,042,299.17	99.06 5.61%	4,952,925.00 62,569.44	0.04% (89,374.17)	Aa3 / AA- AA-	0.71 0.68
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	96.04 5.42%	24,010,175.00 21,250.00	0.18% (989,825.00)	Aaa / AAA AAA	0.84 0.81
60412AVT7	Minnesota State Taxable- GO 0.500% Due 08/01/2024	15,000,000.00	08/25/2020 0.48%	15,012,150.00 15,002,578.81	96.06 5.38%	14,409,540.00 12,500.00	0.11% (593,038.81)	Aaa / AAA AAA	0.84 0.81
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	96.13 5.51%	14,419,485.00 17,825.00	0.11% (580,515.00)	Aa2 / AA+ AA	0.84 0.81
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	93.72 5.42%	4,686,085.00 1,971.11	0.04% (313,915.00)	NR / AA+ AA+	1.46 1.41
64990FM84	NY State Dorm Auth Tax Rev GO - REV 1.360% Due 03/15/2025	30,495,000.00	12/17/2021 1.36%	30,495,000.00 30,495,000.00	94.37 5.43%	28,778,863.38 18,432.53	0.22% (1,716,136.62)	NR / AA+ AA+	1.46 1.41
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	96.25 5.44%	6,713,130.60 85,443.75	0.05% (261,869.40)	Aa1 / AA+ AA+	1.59 1.50
641462NT9	State of Nevada TE-GO 2.940% Due 05/01/2025	7,970,000.00	05/10/2022 2.94%	7,970,000.00 7,970,000.00	96.25 5.44%	7,670,774.32 97,632.50	0.06% (299,225.68)	Aa1 / AA+ AA+	1.59 1.50
68609T7E2	State of Oregon STE-GO 3.062% Due 05/01/2025	1,000,000.00	05/17/2022 3.06%	1,000,000.00 1,000,000.00	96.57 5.34%	965,734.00 12,758.33	0.01% (34,266.00)	Aa1 / AA+ AA+	1.59 1.50
546417DQ6	State of Louisiana STE-GO 0.840% Due 06/01/2025	5,000,000.00	10/14/2020 0.84%	5,000,000.00 5,000,000.00	92.94 5.31%	4,647,070.00 14,000.00	0.04% (352,930.00)	Aa2 / AA- NR	1.67 1.61
34153QUD6	Florida State Board of Edu STE-GO 0.550% Due 06/01/2025	40,000,000.00	10/22/2020 0.55%	40,000,000.00 40,000,000.00	92.27 5.46%	36,906,640.00 73,333.33	0.28% (3,093,360.00)	Aaa / AAA AAA	1.67 1.62

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9281094C8	Commonwealth of Virginia STE-GO 0.550% Due 06/01/2025	10,860,000.00	11/05/2020	10,860,000.00	92.49	10,044,826.68	0.08%	Aaa / AAA	1.67
			0.55%	10,860,000.00	5.31%	19,910.00	(815,173.32)	AAA	1.62
20772KNW5	State of Connecticut TE-GO 0.923% Due 06/01/2025	5,000,000.00	06/04/2021	5,000,000.00	92.95	4,647,590.00	0.04%	Aa3 / AA-	1.67
			0.92%	5,000,000.00	5.39%	15,383.33	(352,410.00)	AA-	1.61
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	99.95	4,602,586.98	0.04%	Aaa / AAA	1.71
			0.95%	4,950,547.75	5.48%	73,897.46	(347,960.77)	AA+	1.59
20772KQH5	State of Connecticut TE-GO 3.292% Due 06/15/2025	2,500,000.00	06/22/2022	2,500,000.00	96.60	2,415,070.00	0.02%	Aa3 / AA-	1.71
			3.29%	2,500,000.00	5.40%	24,232.78	(84,930.00)	AA-	1.62
574193TR9	Maryland State STE-GO 0.660% Due 08/01/2025	25,000,000.00	08/05/2020	25,000,000.00	92.10	23,025,350.00	0.18%	Aaa / AAA	1.84
			0.66%	25,000,000.00	5.23%	27,500.00	(1,974,650.00)	AAA	1.78
419792YQ3	Hawaii State STE-GO 0.670% Due 08/01/2025	5,255,000.00	08/12/2020	5,255,000.00	91.90	4,829,471.12	0.04%	Aa2 / AA+	1.84
			0.67%	5,255,000.00	5.36%	5,868.08	(425,528.88)	AA	1.78
419792F92	Hawaii State STE-GO 1.033% Due 08/01/2025	10,000,000.00	10/12/2021	10,000,000.00	92.53	9,252,580.00	0.07%	Aa2 / AA+	1.84
			1.03%	10,000,000.00	5.36%	17,216.67	(747,420.00)	AA	1.77
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	90.79	4,539,325.00	0.03%	NR / AA+	2.46
			1.19%	5,000,000.00	5.23%	2,637.78	(460,675.00)	AA+	2.37
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	91.61	28,564,247.44	0.22%	NR / AA+	2.46
			1.55%	31,180,000.00	5.23%	21,479.56	(2,615,752.56)	AA+	2.36
650028ZF3	NY St Twy Auth St Pers TE-REV 3.550% Due 03/15/2026	21,800,000.00	07/28/2022	21,800,000.00	95.83	20,890,460.40	0.16%	NR / AA+	2.46
			3.55%	21,800,000.00	5.38%	34,395.56	(909,539.60)	AA+	2.31
641462NZ5	State of Nevada Taxable GO 3.080% Due 05/01/2026	7,180,000.00	05/10/2022	7,180,000.00	94.81	6,807,673.92	0.05%	Aa1 / AA+	2.59
			3.08%	7,180,000.00	5.25%	92,143.33	(372,326.08)	AA+	2.41
641462NU6	State of Nevada Taxable GO 3.080% Due 05/01/2026	8,205,000.00	05/10/2022	8,205,000.00	94.81	7,779,521.52	0.06%	Aa1 / AA+	2.59
			3.08%	8,205,000.00	5.25%	105,297.50	(425,478.48)	AA+	2.41
68609T7F9	State of Oregon STE-GO 3.215% Due 05/01/2026	1,400,000.00	05/17/2022	1,400,000.00	95.37	1,335,140.80	0.01%	Aa1 / AA+	2.59
			3.22%	1,400,000.00	5.15%	18,754.17	(64,859.20)	AA+	2.40
20772KNX3	State of Connecticut TE-GO 1.123% Due 06/01/2026	5,600,000.00	06/04/2021	5,600,000.00	90.01	5,040,481.60	0.04%	Aa3 / AA-	2.67
			1.12%	5,600,000.00	5.18%	20,962.67	(559,518.40)	AA-	2.56
20772KQJ1	State of Connecticut TE-GO 3.531% Due 06/15/2026	5,000,000.00	06/22/2022	5,000,000.00	95.88	4,794,095.00	0.04%	Aa3 / AA-	2.71
			3.53%	5,000,000.00	5.18%	51,984.17	(205,905.00)	AA-	2.51
25477GUX1	Dist of Columbia Income Tax TE-REV 3.419% Due 07/01/2026	4,500,000.00	07/27/2022	4,500,000.00	95.33	4,290,016.50	0.03%	Aa1 / AAA	2.75
			3.42%	4,500,000.00	5.26%	38,463.75	(209,983.50)	AA+	2.56
419792G26	Hawaii State STE-GO 1.283% Due 08/01/2026	7,500,000.00	10/12/2021	7,500,000.00	89.85	6,738,397.50	0.05%	Aa2 / AA+	2.84
			1.28%	7,500,000.00	5.18%	16,037.50	(761,602.50)	AA	2.71
798135E96	San Jose Calif Libr & Prks Prj TE-GO 2.500% Due 09/01/2026	10,000,000.00	04/28/2022	9,730,500.00	92.81	9,280,520.00	0.07%	Aa1 / AA+	2.92
			3.17%	9,818,974.80	5.19%	20,833.33	(538,454.80)	AAA	2.75

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798189TL0	San Jose Evergreen Com Col Dis TE-GO 4.796% Due 09/01/2026	2,500,000.00	03/01/2023 4.80%	2,500,000.00 2,500,000.00	99.33 5.04%	2,483,292.50 9,991.67	0.02% (16,707.50)	Aa1 / AA+ NR	2.92 2.68
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	99.06 5.16%	8,370,958.70 203,560.50	0.07% (79,041.30)	Aa2 / AA+ NR	3.01 2.69
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 3,652,160.54	98.53 5.25%	3,596,480.05 71,935.42	0.03% (55,680.49)	Aa1 / AA+ AA+	3.09 2.78
57582RK96	Massachusetts ST STE-GO 0.986% Due 11/01/2026	6,710,000.00	10/27/2022 4.64%	5,823,541.90 6,026,663.28	88.18 5.18%	5,916,857.87 27,566.92	0.05% (109,805.41)	Aa1 / AA+ AA+	3.09 2.95
13063D3N6	California State STE-GO 4.846% Due 03/01/2027	18,500,000.00	03/15/2023 4.85%	18,500,000.00 18,500,000.00	98.94 5.19%	18,303,974.00 74,709.17	0.14% (196,026.00)	Aa2 / AA- AA	3.42 3.10
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	93.73 5.12%	7,929,151.92 112,095.00	0.06% (530,848.08)	Aa1 / AA+ AA+	3.59 3.28
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	93.73 5.12%	6,935,664.80 98,050.00	0.05% (464,335.20)	Aa1 / AA+ AA+	3.59 3.28
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	94.47 5.02%	944,739.00 13,812.50	0.01% (55,261.00)	Aa1 / AA+ AA+	3.59 3.27
68609UBF1	Oregon State TE - GO 4.112% Due 05/01/2027	5,625,000.00	03/23/2023 4.11%	5,625,000.00 5,625,000.00	96.90 5.07%	5,450,343.75 120,790.00	0.04% (174,656.25)	Aa1 / AA+ AA+	3.59 3.21
20772KTJ8	State of Connecticut TE-GO 5.050% Due 05/15/2027	8,670,000.00	06/22/2023 4.51%	8,836,464.00 8,824,648.92	99.91 5.08%	8,661,910.89 120,404.63	0.07% (162,738.03)	Aa3 / AA- AA-	3.62 3.23
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	95.20 5.07%	4,760,005.00 53,456.39	0.04% (239,995.00)	Aa3 / AA- AA-	3.71 3.37
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	95.11 4.87%	7,808,194.39 70,400.75	0.06% (401,805.61)	Aaa / AAA AAA	3.75 3.43
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	94.46 5.14%	4,722,765.00 43,737.50	0.04% (277,235.00)	Aa1 / AAA AA+	3.75 3.42
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	95.40 5.03%	4,769,750.00 38,844.44	0.04% (230,250.00)	Aa1 / NR AAA	3.79 3.45
46247SEC4	Iowa State Financial Authority TE-REV 4.340% Due 08/01/2027	2,000,000.00	06/15/2023 4.34%	2,000,000.00 2,000,000.00	98.07 4.89%	1,961,498.00 25,557.78	0.02% (38,502.00)	Aaa / NR AAA	3.84 3.45
798189TM8	San Jose Evergreen Com Col Dis TE-GO 4.718% Due 09/01/2027	2,000,000.00	03/01/2023 4.72%	2,000,000.00 2,000,000.00	98.80 5.06%	1,976,082.00 7,863.33	0.02% (23,918.00)	Aa1 / AA+ NR	3.92 3.52
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	99.21 5.06%	6,696,418.50 163,282.50	0.05% (53,581.50)	Aa2 / AA+ NR	4.01 3.51
882724T64	Texas State TE-GO 4.528% Due 10/01/2027	5,000,000.00	08/10/2023 4.53%	5,000,000.00 5,000,000.00	98.49 4.95%	4,924,375.00 20,124.44	0.04% (75,625.00)	NR / AAA AAA	4.01 3.60

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20772KTK5	State of Connecticut STE-GO 4.506% Due 05/15/2028	5,000,000.00	06/22/2023 4.51%	5,000,000.00 5,000,000.00	97.76 5.05%	4,888,110.00 61,957.50	0.04% (111,890.00)	Aa3 / AA- AA-	4.63 4.07
				526,574,765.35		501,128,245.83	3.83%	Aa1 / AA+	1.96
TOTAL Municipal Bonds		526,010,000.00	2.12%	525,692,873.27	5.16%	2,948,660.39	(24,564,627.44)	AA+	1.83
Negotiable CD									
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	99.98 5.38%	124,973,375.00 5,248,333.33	0.99% (26,625.00)	P-1 / A-1 F-1+	0.08 0.08
65603AMS7	Norinchukin Bank NY Yankee CD 5.520% Due 12/13/2023	43,000,000.00	09/25/2023 5.52%	43,000,000.00 43,000,000.00	100.00 5.51%	43,000,129.00 39,560.00	0.33% 129.00	P-1 / A-1 NR	0.20 0.20
65603AMT5	Norinchukin Bank NY Yankee CD 5.520% Due 12/18/2023	100,000,000.00	09/25/2023 5.52%	100,000,000.00 100,000,000.00	100.00 5.53%	99,997,100.00 92,000.00	0.76% (2,900.00)	P-1 / A-1 NR	0.22 0.21
65603AMV0	Norinchukin Bank NY Yankee CD 5.530% Due 12/21/2023	32,000,000.00	09/26/2023 5.53%	32,000,000.00 32,000,000.00	100.00 5.54%	31,999,168.00 24,577.78	0.24% (832.00)	P-1 / A-1 NR	0.22 0.22
86959RZ29	Svenska Handelsbanken NY Yankee CD 5.340% Due 01/02/2024	120,000,000.00	04/10/2023 5.34%	120,000,000.00 120,000,000.00	99.92 5.51%	119,903,280.00 3,026,000.00	0.93% (96,720.00)	P-1 / A-1+ F-1+	0.26 0.25
86959RZ45	Svenska Handelsbanken NY Yankee CD 5.340% Due 01/05/2024	40,000,000.00	04/11/2023 5.34%	40,000,000.00 40,000,000.00	99.92 5.52%	39,966,120.00 1,008,666.67	0.31% (33,880.00)	P-1 / A-1+ F-1+	0.27 0.26
86959RZ37	Svenska Handelsbanken NY Yankee CD 5.340% Due 01/08/2024	100,000,000.00	04/10/2023 5.34%	100,000,000.00 100,000,000.00	99.91 5.53%	99,911,000.00 2,521,666.67	0.78% (89,000.00)	P-1 / A-1+ F-1+	0.27 0.27
89115BH86	Toronto Dominion Bank Yankee CD 5.710% Due 01/17/2024	167,000,000.00	05/25/2023 5.71%	167,000,000.00 167,000,000.00	100.00 5.61%	166,991,984.00 3,390,471.11	1.29% (8,016.00)	P-1 / A-1+ F-1+	0.30 0.29
13606KA71	Canadian Imperial Bank Yankee CD 5.580% Due 01/17/2024	70,000,000.00	08/30/2023 5.58%	70,000,000.00 70,000,000.00	100.02 5.48%	70,015,050.00 347,200.00	0.53% 15,050.00	P-1 / A-1 F-1+	0.30 0.29
86959RZ52	Svenska Handelsbanken NY Yankee CD 5.340% Due 01/19/2024	80,000,000.00	04/10/2023 5.34%	80,000,000.00 80,000,000.00	99.89 5.55%	79,915,680.00 2,017,333.33	0.62% (84,320.00)	P-1 / A-1+ F-1+	0.30 0.30
13606KA63	Canadian Imperial Bank Yankee CD 5.580% Due 01/22/2024	30,000,000.00	08/30/2023 5.58%	30,000,000.00 30,000,000.00	100.02 5.49%	30,005,880.00 148,800.00	0.23% 5,880.00	P-1 / A-1 F-1+	0.31 0.30
13606KVP8	Canadian Imperial Bank Yankee CD 5.490% Due 01/30/2024	53,000,000.00	04/18/2023 5.50%	53,000,000.00 53,000,000.00	99.95 5.52%	52,971,751.00 1,293,200.00	0.41% (28,249.00)	P-1 / A-1 F-1+	0.33 0.33
86959RZ60	Svenska Handelsbanken NY Yankee CD 5.340% Due 01/31/2024	270,000,000.00	04/10/2023 5.34%	270,000,000.00 270,000,000.00	99.87 5.57%	269,662,230.00 6,808,500.00	2.10% (337,770.00)	P-1 / A-1+ F-1+	0.34 0.33
78015JTE7	Royal Bank of Canada Yankee CD 5.450% Due 02/01/2024	78,000,000.00	04/20/2023 5.45%	78,000,000.00 78,000,000.00	99.90 5.62%	77,918,802.00 1,936,566.67	0.61% (81,198.00)	P-1 / A-1+ F-1+	0.34 0.33

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13606KVV5	Canadian Imperial Bank Yankee CD 5.510% Due 02/02/2024	22,000,000.00	04/19/2023 5.51%	22,000,000.00 22,000,000.00	99.95 5.53%	21,988,692.00 538,755.56	0.17% (11,308.00)	P-1 / A-1 F-1+	0.34 0.33
78015JTJ6	Royal Bank of Canada Yankee CD 5.450% Due 02/07/2024	40,000,000.00	04/20/2023 5.45%	40,000,000.00 40,000,000.00	99.89 5.63%	39,954,920.00 993,111.11	0.31% (45,080.00)	P-1 / A-1+ F-1+	0.36 0.35
89115BEC0	Toronto Dominion Bank Yankee CD 5.380% Due 02/16/2024	50,000,000.00	05/09/2023 5.38%	50,000,000.00 50,000,000.00	99.84 5.67%	49,921,800.00 1,083,472.22	0.39% (78,200.00)	P-1 / A-1+ F-1+	0.38 0.37
13606KVX1	Canadian Imperial Bank YANKEE CD 5.430% Due 03/01/2024	89,000,000.00	04/21/2023 5.43%	89,000,000.00 89,000,000.00	99.86 5.63%	88,877,892.00 2,147,866.67	0.69% (122,108.00)	P-1 / A-1 F-1+	0.42 0.41
06367D6B6	Bank of Montreal Chicago Yankee CD 5.300% Due 03/07/2024	88,000,000.00	04/26/2023 5.30%	88,000,000.00 88,000,000.00	99.76 5.72%	87,789,680.00 2,034,022.22	0.68% (210,320.00)	P-1 / A-1 F-1+	0.44 0.42
87019WQY4	SWEDBANK Yankee CD 5.770% Due 03/15/2024	50,000,000.00	09/27/2023 5.77%	50,000,000.00 50,000,000.00	100.00 5.77%	50,000,000.00 32,055.56	0.38% 0.00	P-1 / A-1 F-1+	0.46 0.44
87019WQZ1	SWEDBANK Yankee CD 5.770% Due 03/18/2024	40,000,000.00	09/27/2023 5.77%	40,000,000.00 40,000,000.00	100.00 5.77%	39,999,280.00 25,644.44	0.30% (720.00)	P-1 / A-1 F-1+	0.47 0.44
87019WQX6	SWEDBANK Yankee CD 5.770% Due 03/20/2024	55,000,000.00	09/27/2023 5.77%	55,000,000.00 55,000,000.00	100.00 5.78%	54,997,965.00 35,261.11	0.42% (2,035.00)	P-1 / A-1 F-1+	0.47 0.46
89115B6L9	Toronto Dominion Bank Yankee CD 5.370% Due 03/28/2024	100,000,000.00	04/11/2023 5.37%	100,000,000.00 100,000,000.00	99.75 5.75%	99,746,600.00 2,535,833.33	0.78% (253,400.00)	P-1 / A-1+ F-1+	0.49 0.48
06367D5N1	Bank of Montreal Chicago Yankee CD 5.400% Due 03/28/2024	175,000,000.00	04/12/2023 5.40%	175,000,000.00 175,000,000.00	99.76 5.76%	174,573,525.00 4,383,750.00	1.36% (426,475.00)	P-1 / A-1 F-1+	0.49 0.48
06417M2X2	Bank of Nova Scotia Houston Yankee CD 5.800% Due 04/17/2024	46,000,000.00	06/14/2023 5.80%	46,000,000.00 46,000,000.00	99.96 5.77%	45,981,462.00 807,811.11	0.36% (18,538.00)	P-1 / A-1 F-1+	0.55 0.53
13606KYH3	Canadian Imperial Bank Yankee CD 5.890% Due 04/17/2024	79,000,000.00	06/27/2023 5.89%	79,000,000.00 79,000,000.00	100.03 5.75%	79,023,305.00 1,240,826.67	0.61% 23,305.00	P-1 / A-1 F-1+	0.55 0.53
06417M3K9	Bank of Nova Scotia Houston Yankee CD 5.950% Due 04/17/2024	100,000,000.00	06/29/2023 5.95%	100,000,000.00 100,000,000.00	100.05 5.77%	100,047,200.00 1,553,611.11	0.77% 47,200.00	P-1 / A-1 F-1+	0.55 0.53
78015J3T2	Royal Bank of Canada Yankee CD 5.890% Due 04/17/2024	125,000,000.00	07/27/2023 5.89%	125,000,000.00 125,000,000.00	100.03 5.78%	125,035,500.00 1,349,791.67	0.96% 35,500.00	P-1 / A-1+ F-1+	0.55 0.53
87019WQW8	SWEDBANK Yankee CD 5.810% Due 04/17/2024	100,000,000.00	09/27/2023 5.81%	100,000,000.00 100,000,000.00	100.00 5.80%	100,001,200.00 64,555.56	0.76% 1,200.00	P-1 / A-1 F-1+	0.55 0.53
87019WQV0	SWEDBANK Yankee CD 5.810% Due 04/22/2024	105,000,000.00	09/27/2023 5.81%	105,000,000.00 105,000,000.00	100.00 5.81%	104,998,950.00 67,783.33	0.80% (1,050.00)	P-1 / A-1 F-1+	0.56 0.55
87019WRA5	SWEDBANK Yankee CD 5.790% Due 04/26/2024	57,000,000.00	09/28/2023 5.79%	57,000,000.00 57,000,000.00	100.00 5.79%	57,000,000.00 18,335.00	0.43% 0.00	P-1 / A-1 F-1+	0.57 0.56
89115BU81	Toronto Dominion Bank Yankee CD 5.920% Due 04/30/2024	130,000,000.00	07/27/2023 5.92%	130,000,000.00 130,000,000.00	100.04 5.80%	130,046,280.00 1,410,933.33	1.00% 46,280.00	P-1 / A-1+ F-1+	0.58 0.57

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of September 30, 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
06417M3W3	Bank of Nova Scotia Houston Yankee CD 5.870% Due 05/31/2024	40,000,000.00	08/15/2023 5.87%	40,000,000.00 40,000,000.00	99.99 5.85%	39,994,520.00 300,022.22	0.31% (5,480.00)	P-1 / A-1 F-1+	0.67 0.65
78015JXW2	Royal Bank of Canada Yankee CD 5.890% Due 06/28/2024	68,000,000.00	06/28/2023 5.89%	68,000,000.00 68,000,000.00	99.96 5.85%	67,974,296.00 1,056,927.78	0.52% (25,704.00)	P-1 / A-1+ F-1+	0.75 0.72
89115BPG9	Toronto Dominion Bank Yankee CD 6.000% Due 06/28/2024	152,000,000.00	06/29/2023 6.00%	152,000,000.00 152,000,000.00	100.01 5.89%	152,020,672.00 2,381,333.33	1.17% 20,672.00	P-1 / A-1+ F-1+	0.75 0.72
89115BQC7	Toronto Dominion Bank Yankee CD 6.000% Due 06/28/2024	103,000,000.00	06/30/2023 6.00%	103,000,000.00 103,000,000.00	100.01 5.89%	103,014,729.00 1,596,500.00	0.79% 14,729.00	P-1 / A-1+ F-1+	0.75 0.72
13606KYW0	Canadian Imperial Bank Yankee CD 6.000% Due 07/01/2024	100,000,000.00	07/03/2023 6.00%	100,000,000.00 100,000,000.00	100.01 5.90%	100,008,400.00 1,500,000.00	0.77% 8,400.00	P-1 / A-1 F-1+	0.75 0.73
06417M2K0	Bank of Nova Scotia Houston Yankee CD 5.610% Due 07/17/2024	55,000,000.00	06/01/2023 5.62%	55,000,000.00 55,000,000.00	99.99 5.53%	54,994,940.00 951,362.50	0.43% (5,060.00)	P-1 / A-1 F-1+	0.80 0.78
TOTAL Negotiable CD		3,277,000,000.00	5.62%	3,277,000,000.00	5.68%	3,275,223,357.00 56,012,441.39	25.31% (1,776,643.00)	Aaa / AA+ AAA	0.45 0.44

Supranational

4581X0CC0	Inter-American Dev Bank Note 3.000% Due 10/04/2023	50,000,000.00	Various 2.14%	51,685,788.30 50,003,391.09	99.99 3.78%	49,995,350.00 737,500.00	0.39% (8,041.09)	Aaa / NR AAA	0.01 0.01
45950VTU0	International Finance Corp Note 0.290% Due 11/06/2023	25,000,000.00	11/06/2020 0.29%	25,000,000.00 25,000,000.00	99.50 5.35%	24,873,925.00 29,201.39	0.19% (126,075.00)	Aaa / AAA NR	0.10 0.10
4581X0DF2	Inter-American Dev Bank Note 2.625% Due 01/16/2024	84,750,000.00	Various 2.42%	85,504,800.00 84,796,922.49	99.15 5.52%	84,030,642.00 463,476.56	0.64% (766,280.49)	Aaa / AAA AAA	0.30 0.29
45818WCG9	Inter-American Dev Bank Note 2.290% Due 01/31/2024	50,000,000.00	04/02/2019 2.29%	50,000,000.00 50,000,000.00	98.86 5.74%	49,431,750.00 194,013.89	0.38% (568,250.00)	Aaa / AA AAA	0.34 0.33
4581X0CF3	Inter-American Dev Bank Note 3.000% Due 02/21/2024	11,869,000.00	10/31/2019 1.75%	12,480,490.88 11,924,554.76	99.01 5.58%	11,751,022.14 39,563.33	0.09% (173,532.62)	Aaa / AAA AAA	0.39 0.38
45818WCH7	Inter-American Dev Bank Note 2.330% Due 02/29/2024	50,000,000.00	04/08/2019 2.33%	50,000,000.00 50,000,000.00	98.59 5.80%	49,297,100.00 103,555.56	0.38% (702,900.00)	Aaa / AAA AAA	0.42 0.40
459058GQ0	Intl. Bank Recon & Development Note 2.500% Due 03/19/2024	25,000,000.00	03/19/2019 2.53%	24,959,250.00 24,996,208.26	98.56 5.65%	24,639,875.00 20,833.33	0.19% (356,333.26)	Aaa / AAA AAA	0.47 0.46
459056HV2	Intl. Bank Recon & Development Note 1.500% Due 08/28/2024	25,000,000.00	03/19/2021 0.52%	25,832,500.00 25,219,705.88	96.35 5.66%	24,088,225.00 34,375.00	0.18% (1,131,480.88)	Aaa / AAA AAA	0.91 0.88
4581X0DZ8	Inter-American Dev Bank Note 0.500% Due 09/23/2024	50,000,000.00	09/23/2021 0.52%	49,963,000.00 49,987,914.23	95.14 5.67%	47,569,100.00 5,555.56	0.36% (2,418,814.23)	Aaa / AAA NR	0.98 0.95

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund As of September 30, 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
45950KCR9	International Finance Corp Note 1.375% Due 10/16/2024	25,000,000.00	10/16/2019 1.44%	24,926,750.00 24,984,724.55	95.76 5.61%	23,941,100.00 157,552.08	0.18% (1,043,624.55)	Aaa / AAA NR	1.05 1.01
45950VTV8	International Finance Corp Note 0.385% Due 11/04/2024	25,000,000.00	11/04/2020 0.39%	25,000,000.00 25,000,000.00	94.52 5.62%	23,629,375.00 39,302.08	0.18% (1,370,625.00)	Aaa / AAA NR	1.10 1.06
4581X0CM8	Inter-American Dev Bank Note 2.125% Due 01/15/2025	23,093,000.00	02/25/2021 0.54%	24,491,743.01 23,559,247.67	95.86 5.49%	22,136,233.92 103,597.76	0.17% (1,423,013.75)	Aaa / AAA AAA	1.30 1.24
45950VPR1	International Finance Corp Note 0.350% Due 02/26/2025	25,000,000.00	02/26/2021 0.40%	24,946,250.00 24,981,090.01	92.73 5.81%	23,183,225.00 8,506.94	0.18% (1,797,865.01)	Aaa / AAA NR	1.41 1.36
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	50,000,000.00	Various 0.69%	49,857,250.00 49,952,273.49	92.93 5.41%	46,466,750.00 138,020.84	0.35% (3,485,523.49)	Aaa / AAA NR	1.56 1.51
45818WDC7	Inter-American Dev Bank Note 0.775% Due 07/09/2025	50,000,000.00	04/09/2021 0.78%	50,000,000.00 50,000,000.00	92.42 5.30%	46,211,500.00 88,263.89	0.35% (3,788,500.00)	NR / NR NR	1.78 1.72
459058JE4	Intl. Bank Recon & Development Note 0.375% Due 07/28/2025	25,000,000.00	07/28/2020 0.40%	24,966,500.00 24,987,781.49	91.62 5.24%	22,906,050.00 16,406.25	0.17% (2,081,731.49)	Aaa / AAA AAA	1.83 1.78
45818WDP8	Inter-American Dev Bank Note 3.030% Due 08/01/2025	25,000,000.00	05/02/2022 3.03%	25,000,000.00 25,000,000.00	96.20 5.22%	24,050,675.00 126,250.00	0.18% (949,325.00)	NR / NR NR	1.84 1.75
459058JL8	Intl. Bank Recon & Development Note 0.500% Due 10/28/2025	44,000,000.00	Various 0.62%	43,762,370.00 43,895,187.93	91.01 5.12%	40,042,420.00 93,500.00	0.30% (3,852,767.93)	Aaa / AAA AAA	2.08 2.01
45950VPJ9	International Finance Corp Note 0.580% Due 01/15/2026	19,700,000.00	02/12/2021 0.53%	19,748,068.00 19,722,376.48	89.92 5.31%	17,714,259.70 24,121.56	0.13% (2,008,116.78)	Aaa / AAA NR	2.30 2.22
45950VPK6	International Finance Corp Note 0.450% Due 02/05/2026	25,000,000.00	02/05/2021 0.53%	24,907,500.00 24,956,536.14	89.51 5.26%	22,377,525.00 17,500.00	0.17% (2,579,011.14)	NR / NR NR	2.35 2.28
45905U5Y6	Intl. Bank Recon & Development Callable Note 1X 2/18/2022 0.600% Due 02/18/2026	75,000,000.00	02/18/2021 0.60%	74,987,500.00 74,994,037.51	89.84 5.19%	67,376,475.00 53,750.00	0.51% (7,617,562.51)	Aaa / AAA NR	2.39 2.31
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	88.87 5.27%	22,218,575.00 55,295.14	0.17% (2,781,425.00)	Aaa / AAA NR	2.75 2.65
45950VRW8	International Finance Corp Note 3.810% Due 06/30/2027	25,000,000.00	02/07/2023 3.81%	25,000,000.00 25,000,000.00	97.27 4.61%	24,318,225.00 240,770.83	0.19% (681,775.00)	Aaa / NR AAA	3.75 3.41
45818WEH5	Inter-American Dev Bank Note 3.960% Due 06/30/2027	50,000,000.00	02/14/2023 3.96%	50,000,000.00 50,000,000.00	96.92 4.87%	48,461,650.00 500,500.00	0.37% (1,538,350.00)	Aaa / AAA NR	3.75 3.40
TOTAL Supranational		883,412,000.00	1.48%	888,019,760.19 883,961,951.98	5.31%	840,711,027.76 3,291,411.99	6.41% (43,250,924.22)	Aaa / AAA AAA	1.40 1.33

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund As of September 30, 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
US Treasury									
912828T91	US Treasury Note 1.625% Due 10/31/2023	25,000,000.00	Various 1.39%	25,234,375.01 25,004,630.55	99.70 5.13%	24,925,850.00 170,006.80	0.19% (78,780.55)	Aaa / AA+ AA+	0.08 0.08
9128285Z9	US Treasury Note 2.500% Due 01/31/2024	10,000,000.00	02/01/2019 2.46%	10,016,406.25 10,001,096.75	99.03 5.44%	9,902,730.00 42,119.57	0.08% (98,366.75)	Aaa / AA+ AA+	0.34 0.33
912828W71	US Treasury Note 2.125% Due 03/31/2024	15,000,000.00	04/02/2019 2.25%	14,913,281.25 14,991,351.88	98.36 5.49%	14,754,495.00 870.90	0.11% (236,856.88)	Aaa / AA+ AA+	0.50 0.49
912828WJ5	US Treasury Note 2.500% Due 05/15/2024	15,000,000.00	06/11/2019 1.91%	15,417,187.50 15,052,611.98	98.21 5.45%	14,731,050.00 141,644.02	0.11% (321,561.98)	Aaa / AA+ AA+	0.62 0.60
912828XX3	US Treasury Note 2.000% Due 06/30/2024	50,000,000.00	Various 1.10%	51,432,617.19 50,333,102.21	97.46 5.50%	48,728,500.00 252,717.40	0.37% (1,604,602.21)	Aaa / AA+ AA+	0.75 0.73
912828Y87	US Treasury Note 1.750% Due 07/31/2024	10,000,000.00	05/04/2020 0.34%	10,594,921.88 10,116,756.78	96.98 5.50%	9,698,050.00 29,483.70	0.07% (418,706.78)	Aaa / AA+ AA+	0.84 0.81
912828D56	US Treasury Note 2.375% Due 08/15/2024	10,000,000.00	08/29/2019 1.39%	10,471,484.38 10,082,958.37	97.36 5.51%	9,735,550.00 30,332.88	0.07% (347,408.37)	Aaa / AA+ AA+	0.88 0.85
912828Z52	US Treasury Note 1.375% Due 01/31/2025	110,000,000.00	Various 1.00%	111,622,070.34 110,535,788.96	94.95 5.34%	104,448,410.00 254,823.36	0.80% (6,087,378.96)	Aaa / AA+ AA+	1.34 1.29
912828J27	US Treasury Note 2.000% Due 02/15/2025	20,000,000.00	04/28/2020 0.37%	21,546,875.00 20,443,602.12	95.65 5.32%	19,130,460.00 51,086.96	0.15% (1,313,142.12)	Aaa / AA+ AA+	1.38 1.32
91282CDZ1	US Treasury Note 1.500% Due 02/15/2025	25,000,000.00	04/13/2022 2.49%	24,322,265.63 24,671,895.68	94.99 5.32%	23,748,050.00 47,894.02	0.18% (923,845.68)	Aaa / AA+ AA+	1.38 1.33
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	25,000,000.00	02/25/2022 1.78%	24,521,484.38 24,775,328.43	94.39 5.28%	23,597,650.00 23,952.61	0.18% (1,177,678.43)	Aaa / AA+ AA+	1.42 1.37
912828ZF0	US Treasury Note 0.500% Due 03/31/2025	15,000,000.00	04/13/2020 0.42%	15,059,179.70 15,017,855.10	93.18 5.29%	13,977,540.00 204.92	0.11% (1,040,315.10)	Aaa / AA+ AA+	1.50 1.46
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	15,000,000.00	06/01/2020 0.33%	15,036,328.13 15,011,684.13	92.71 5.23%	13,906,050.00 23,539.40	0.11% (1,105,634.13)	Aaa / AA+ AA+	1.58 1.54
912828ZT0	US Treasury Note 0.250% Due 05/31/2025	50,000,000.00	12/10/2021 1.07%	48,607,421.88 49,332,265.38	92.21 5.19%	46,105,450.00 42,008.20	0.35% (3,226,815.38)	Aaa / AA+ AA+	1.67 1.62
912828ZW3	US Treasury Note 0.250% Due 06/30/2025	200,000,000.00	Various 0.71%	196,323,242.19 198,429,162.73	91.91 5.15%	183,812,600.00 126,358.69	1.40% (14,616,562.73)	Aaa / AA+ AA+	1.75 1.70
91282CAB7	US Treasury Note 0.250% Due 07/31/2025	75,000,000.00	Various 0.78%	73,400,390.62 74,285,924.08	91.56 5.13%	68,671,875.00 31,589.67	0.52% (5,614,049.08)	Aaa / AA+ AA+	1.84 1.78

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund
As of September 30, 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
91282CAM3	US Treasury Note 0.250% Due 09/30/2025	135,000,000.00	Various 0.72%	132,286,328.14 133,746,231.68	91.00 5.04%	122,850,000.00 922.14	0.93% (10,896,231.68)	Aaa / AA+ AA+	2.00 1.95
91282CAT8	US Treasury Note 0.250% Due 10/31/2025	35,000,000.00	05/28/2021 0.67%	34,362,890.63 34,700,160.65	90.68 5.02%	31,736,530.00 36,616.85	0.24% (2,963,630.65)	Aaa / AA+ AA+	2.09 2.03
91282CAZ4	US Treasury Note 0.375% Due 11/30/2025	30,000,000.00	05/28/2021 0.69%	29,587,500.00 29,801,889.80	90.61 5.00%	27,181,650.00 37,807.38	0.21% (2,620,239.80)	Aaa / AA+ AA+	2.17 2.10
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	33,000,000.00	01/27/2021 0.39%	32,971,640.63 32,987,042.02	90.40 4.93%	29,832,759.00 31,273.78	0.23% (3,154,283.02)	Aaa / AA+ AA+	2.25 2.19
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	50,000,000.00	Various 0.98%	48,671,874.99 49,309,524.24	90.02 4.96%	45,009,750.00 31,589.68	0.34% (4,299,774.24)	Aaa / AA+ AA+	2.34 2.27
91282CBQ3	US Treasury Note 0.500% Due 02/28/2026	25,000,000.00	04/12/2021 0.87%	24,554,687.50 24,779,966.17	90.03 4.92%	22,507,825.00 10,645.60	0.17% (2,272,141.17)	Aaa / AA+ AA+	2.42 2.35
91282CBW0	US Treasury Note 0.750% Due 04/30/2026	50,000,000.00	05/26/2021 0.77%	49,945,312.50 49,971,380.21	90.08 4.88%	45,041,000.00 156,929.35	0.34% (4,930,380.21)	Aaa / AA+ AA+	2.58 2.49
91282CCF6	US Treasury Note 0.750% Due 05/31/2026	50,000,000.00	06/09/2021 0.74%	50,015,625.00 50,008,367.16	89.81 4.87%	44,904,300.00 126,024.59	0.34% (5,104,067.16)	Aaa / AA+ AA+	2.67 2.57
9128286X3	US Treasury Note 2.125% Due 05/31/2026	50,000,000.00	Various 1.73%	51,056,640.63 50,498,027.66	93.21 4.87%	46,603,500.00 357,069.68	0.36% (3,894,527.66)	Aaa / AA+ AA+	2.67 2.52
91282CCJ8	US Treasury Note 0.875% Due 06/30/2026	25,000,000.00	10/05/2021 0.94%	24,924,804.69 24,956,378.89	89.98 4.81%	22,494,150.00 55,281.93	0.17% (2,462,228.89)	Aaa / AA+ AA+	2.75 2.65
91282CCP4	US Treasury Note 0.625% Due 07/31/2026	100,000,000.00	Various 1.06%	98,006,835.88 98,809,073.94	89.00 4.82%	89,003,900.00 105,298.92	0.68% (9,805,173.94)	Aaa / AA+ AA+	2.84 2.74
9128282A7	US Treasury Note 1.500% Due 08/15/2026	25,000,000.00	06/16/2022 3.47%	23,105,468.75 23,693,383.77	91.15 4.83%	22,788,075.00 47,894.02	0.17% (905,308.77)	Aaa / AA+ AA+	2.88 2.75
91282CCW9	US Treasury Note 0.750% Due 08/31/2026	25,000,000.00	09/24/2021 0.90%	24,819,335.94 24,893,225.74	89.05 4.82%	22,262,700.00 15,968.41	0.17% (2,630,525.74)	Aaa / AA+ AA+	2.92 2.82
91282CCZ2	US Treasury Note 0.875% Due 09/30/2026	50,000,000.00	10/13/2021 1.06%	49,564,453.13 49,736,942.18	89.23 4.77%	44,617,200.00 1,195.36	0.34% (5,119,742.18)	Aaa / AA+ AA+	3.00 2.90
91282CEW7	US Treasury Note 3.250% Due 06/30/2027	45,000,000.00	Various 4.24%	43,118,164.04 43,496,924.18	95.01 4.72%	42,755,265.00 369,599.18	0.33% (741,659.18)	Aaa / AA+ AA+	3.75 3.44
TOTAL US Treasury		1,398,000,000.00	1.11%	1,385,511,093.78 1,389,474,533.42	5.07%	1,289,462,914.00 2,652,749.97	9.82% (100,011,619.42)	Aaa / AA+ AA+	2.00 1.92
TOTAL PORTFOLIO		13,539,433,233.83	3.51%	13,458,121,493.90 13,503,925,484.92	5.47%	13,081,857,352.75 80,420,241.54	100.00% (422,068,132.17)	Aaa / AA+ AAA	1.29 1.09
TOTAL MARKET VALUE PLUS ACCRUALS						13,162,277,594.29			

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund
As of September 30, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	09/01/2023	90CAMP\$00	2,077,420.02	California Asset Mgmt Program CAMP	1.000	5.54%	2,077,420.02	0.00	2,077,420.02	0.00
Purchase	09/15/2023	90291VAC4	24,000,000.00	USAA Auto Owner Trust Note 5.58% Due: 05/15/2028	99.983	5.65%	23,995,800.00	0.00	23,995,800.00	0.00
Purchase	09/25/2023	65603AMS7	43,000,000.00	Norinchukin Bank NY Yankee CD 5.52% Due: 12/13/2023	100.000	5.52%	43,000,000.00	0.00	43,000,000.00	0.00
Purchase	09/25/2023	65603AMT5	100,000,000.00	Norinchukin Bank NY Yankee CD 5.52% Due: 12/18/2023	100.000	5.52%	100,000,000.00	0.00	100,000,000.00	0.00
Purchase	09/26/2023	65603AMV0	32,000,000.00	Norinchukin Bank NY Yankee CD 5.53% Due: 12/21/2023	100.000	5.53%	32,000,000.00	0.00	32,000,000.00	0.00
Purchase	09/27/2023	87019WQV0	105,000,000.00	SWEDBANK Yankee CD 5.81% Due: 04/22/2024	100.000	5.81%	105,000,000.00	0.00	105,000,000.00	0.00
Purchase	09/27/2023	87019WQW8	100,000,000.00	SWEDBANK Yankee CD 5.81% Due: 04/17/2024	100.000	5.81%	100,000,000.00	0.00	100,000,000.00	0.00
Purchase	09/27/2023	87019WQX6	55,000,000.00	SWEDBANK Yankee CD 5.77% Due: 03/20/2024	100.000	5.77%	55,000,000.00	0.00	55,000,000.00	0.00
Purchase	09/27/2023	87019WQY4	50,000,000.00	SWEDBANK Yankee CD 5.77% Due: 03/15/2024	100.000	5.77%	50,000,000.00	0.00	50,000,000.00	0.00
Purchase	09/27/2023	87019WQZ1	40,000,000.00	SWEDBANK Yankee CD 5.77% Due: 03/18/2024	100.000	5.77%	40,000,000.00	0.00	40,000,000.00	0.00
Purchase	09/28/2023	87019WRA5	57,000,000.00	SWEDBANK Yankee CD 5.79% Due: 04/26/2024	100.000	5.79%	57,000,000.00	0.00	57,000,000.00	0.00
Subtotal			608,077,420.02				608,073,220.02	0.00	608,073,220.02	0.00
Security Contribution	09/01/2023	90CAMP\$00	7,000,000.00	California Asset Mgmt Program CAMP	1.000		7,000,000.00	0.00	7,000,000.00	0.00
Security Contribution	09/12/2023	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 Contribution	09/14/2023	90CAMP\$00	28,000,000.00	California Asset Mgmt Program CAMP	1.000		28,000,000.00	0.00	28,000,000.00	0.00
Security Contribution	09/19/2023	90CAMP\$00	24,000,000.00	California Asset Mgmt Program CAMP	1.000		24,000,000.00	0.00	24,000,000.00	0.00

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund
As of September 30, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Security Contribution	09/20/2023	90CAMP\$00	3,000,000.00	California Asset Mgmt Program CAMP	1.000		3,000,000.00	0.00	3,000,000.00	0.00
Security Contribution	09/25/2023	90CAMP\$00	43,000,000.00	California Asset Mgmt Program CAMP	1.000		43,000,000.00	0.00	43,000,000.00	0.00
Security Contribution	09/27/2023	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	09/27/2023	90CAMP\$00	51,000,000.00	California Asset Mgmt Program CAMP	1.000		51,000,000.00	0.00	51,000,000.00	0.00
Subtotal			302,000,000.00				302,000,000.00	0.00	302,000,000.00	0.00
TOTAL ACQUISITIONS			910,077,420.02				910,073,220.02	0.00	910,073,220.02	0.00
DISPOSITIONS										
Maturity	09/01/2023	06052TT75	115,000,000.00	Bank of America Yankee CD 5.2% Due: 09/01/2023	100.000		115,000,000.00	4,202,611.06	119,202,611.06	0.00
Maturity	09/01/2023	63873KW11	15,000,000.00	Natixis NY Branch Discount CP 5.22% Due: 09/01/2023	97.927		15,000,000.00	0.00	15,000,000.00	0.00
Maturity	09/05/2023	09659CW53	40,000,000.00	BNP Paribas Discount CP 4.95% Due: 09/05/2023	97.731		40,000,000.00	0.00	40,000,000.00	0.00
Maturity	09/06/2023	63873KW60	20,000,000.00	Natixis NY Branch Discount CP 5.22% Due: 09/06/2023	97.854		20,000,000.00	0.00	20,000,000.00	0.00
Maturity	09/08/2023	3137EAEW5	65,000,000.00	FHLMC Note 0.25% Due: 09/08/2023	100.000		65,000,000.00	0.00	65,000,000.00	0.00
Maturity	09/12/2023	3135G0U43	35,000,000.00	FNMA Note 2.875% Due: 09/12/2023	100.000		35,000,000.00	0.00	35,000,000.00	0.00
Maturity	09/14/2023	89233HWE0	30,000,000.00	Toyota Motor Credit Discount CP 5.13% Due: 09/14/2023	97.506		30,000,000.00	0.00	30,000,000.00	0.00
Maturity	09/15/2023	89233HWF7	65,000,000.00	Toyota Motor Credit Discount CP 5.13% Due: 09/15/2023	97.492		65,000,000.00	0.00	65,000,000.00	0.00

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund
As of September 30, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Maturity	09/20/2023	63873KWL7	20,000,000.00	Natixis NY Branch Discount CP 5.2% Due: 09/20/2023	97.646		20,000,000.00	0.00	20,000,000.00	0.00
Maturity	09/26/2023	63873KWS2	25,000,000.00	Natixis NY Branch Discount CP 5.2% Due: 09/26/2023	97.559		25,000,000.00	0.00	25,000,000.00	0.00
Maturity	09/27/2023	459058GL1	63,846,000.00	Intl. Bank Recon & Development Note 3% Due: 09/27/2023	100.000		63,846,000.00	0.00	63,846,000.00	0.00
Maturity	09/28/2023	63873KWU7	20,000,000.00	Natixis NY Branch Discount CP 5.2% Due: 09/28/2023	97.530		20,000,000.00	0.00	20,000,000.00	0.00
Maturity	09/29/2023	09659CWV6	216,000,000.00	BNP Paribas Discount CP 5.22% Due: 09/29/2023	97.318		216,000,000.00	0.00	216,000,000.00	0.00
Maturity	09/29/2023	63873KWV5	35,000,000.00	Natixis NY Branch Discount CP 5.2% Due: 09/29/2023	97.516		35,000,000.00	0.00	35,000,000.00	0.00
Maturity	09/29/2023	89233HWW2	65,000,000.00	Toyota Motor Credit Discount CP 5.13% Due: 09/29/2023	97.293		65,000,000.00	0.00	65,000,000.00	0.00
Subtotal			829,846,000.00				829,846,000.00	4,202,611.06	834,048,611.06	0.00
Security Withdrawal	09/05/2023	90CAMP\$00	63,000,000.00	California Asset Mgmt Program CAMP	1.000		63,000,000.00	0.00	63,000,000.00	0.00
Security Withdrawal	09/06/2023	90CAMP\$00	12,000,000.00	California Asset Mgmt Program CAMP	1.000		12,000,000.00	0.00	12,000,000.00	0.00
Security Withdrawal	09/07/2023	90CAMP\$00	30,000,000.00	California Asset Mgmt Program CAMP	1.000		30,000,000.00	0.00	30,000,000.00	0.00
Security Withdrawal	09/08/2023	90CAMP\$00	27,000,000.00	California Asset Mgmt Program CAMP	1.000		27,000,000.00	0.00	27,000,000.00	0.00
Security Withdrawal	09/11/2023	90CAMP\$00	35,000,000.00	California Asset Mgmt Program CAMP	1.000		35,000,000.00	0.00	35,000,000.00	0.00
Security Withdrawal	09/13/2023	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	09/15/2023	90CAMP\$00	38,000,000.00	California Asset Mgmt Program CAMP	1.000		38,000,000.00	0.00	38,000,000.00	0.00
Security Withdrawal	09/18/2023	90CAMP\$00	48,000,000.00	California Asset Mgmt Program CAMP	1.000		48,000,000.00	0.00	48,000,000.00	0.00

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund
As of September 30, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Security Withdrawal	09/21/2023	90CAMP\$00	7,000,000.00	California Asset Mgmt Program CAMP	1.000		7,000,000.00	0.00	7,000,000.00	0.00
Security Withdrawal	09/22/2023	90CAMP\$00	8,000,000.00	California Asset Mgmt Program CAMP	1.000		8,000,000.00	0.00	8,000,000.00	0.00
Security Withdrawal	09/29/2023	90CAMP\$00	43,000,000.00	California Asset Mgmt Program CAMP	1.000		43,000,000.00	0.00	43,000,000.00	0.00
Subtotal			330,000,000.00				330,000,000.00	0.00	330,000,000.00	0.00
TOTAL DISPOSITIONS			1,159,846,000.00				1,159,846,000.00	4,202,611.06	1,164,048,611.06	0.00

CONTACT US



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