



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
May 31, 2022

SAN BERNARDINO COUNTY

Client Management Team

Kenneth Schiebel, CFA
Managing Director
213 Market Street
Harrisburg, PA 17101-2141
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Director
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Accounts included in Statement

76990800 SAN BERNARDINO COUNTY

SAN BERNARDINO COUNTY
PARTH BHATT
268 WEST HOSPITALITY LANE
FIRST FLOOR
SAN BERNARDINO, CA 92415-0360

Online Access <https://www.pfmam.com> **Customer Service** 1-717-232-2723

Important Disclosures

Important Disclosures

This statement is for general information purposes only and is not intended to provide specific advice or recommendations. PFM Asset Management LLC ("PFMAM") is an investment adviser registered with the U.S. Securities and Exchange Commission and a subsidiary of U.S. Bancorp Asset Management, Inc. ("USBAM"). USBAM is a subsidiary of U.S. Bank National Association ("U.S. Bank"). U.S. Bank is a separate entity and subsidiary of U.S. Bancorp. U.S. Bank is not responsible for and does not guarantee the products, services or performance of PFMAM. PFMAM maintains a written disclosure statement of our background and business experience. If you would like to receive a copy of our current disclosure statement, please contact Service Operations at the address below.

Proxy Voting PFMAM does not normally receive proxies to vote on behalf of its clients. However, it does on occasion receive consent requests. In the event a consent request is received the portfolio manager contacts the client and then proceeds according to their instructions. PFMAM's Proxy Voting Policy is available upon request by contacting Service Operations at the address below.

Questions About an Account PFMAM's monthly statement is intended to detail our investment advisory activity as well as the activity of any accounts held by clients in pools that are managed by PFMAM. The custodian bank maintains the control of assets and executes (i.e., settles) all investment transactions. The custodian statement is the official record of security and cash holdings and transactions. PFMAM recognizes that clients may use these reports to facilitate record keeping and that the custodian bank statement and the PFMAM statement should be reconciled and differences resolved. Many custodians use a settlement date basis which may result in the need to reconcile due to a timing difference.

Account Control PFMAM does not have the authority to withdraw funds from or deposit funds to the custodian outside the scope of services provided by PFMAM. Our clients retain responsibility for their internal accounting policies; implementing and enforcing internal controls and generating ledger entries or otherwise recording transactions.

Market Value Generally, PFMAM's market prices are derived from closing bid prices as of the last business day of the month as supplied by Refinitiv or Bloomberg. For certain short-term investments or where prices are not available from generally recognized sources the securities are priced using a yield-based matrix system to arrive at an estimated market value. Prices that fall between data points are interpolated.

Non-negotiable FDIC-insured bank certificates of deposit are priced at par. Although PFMAM believes the prices to be reliable, the values of the securities may not represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for a registered investment company or local government investment program is contained in the appropriate fund offering documentation or information statement.

Amortized Cost The original cost of the principal of the security is adjusted for the amount of the periodic reduction of any discount or premium from the purchase date until the date of the report. Discount or premium with respect to short term securities (those with less than one year to maturity at time of issuance) is amortized on a straightline basis. Such discount or premium with respect to longer term securities is amortized using the constant yield basis.

Tax Reporting Cost data and realized gains / losses are provided for informational purposes only. Please review for accuracy and consult your tax advisor to determine the tax consequences of your security transactions. PFMAM does not report such information to the IRS or other taxing authorities and is not responsible for the accuracy of such information that may be required to be reported to federal, state or other taxing authorities.

Financial Situation In order to better serve you, PFMAM should be promptly notified of any material change in your investment objective or financial situation.

Callable Securities Securities subject to redemption prior to maturity may be redeemed in whole or in part before maturity, which could affect the yield represented. **Portfolio** The securities in this portfolio, including shares of mutual funds, are not guaranteed or otherwise protected by PFMAM, the FDIC (except for certain non-negotiable certificates of deposit) or any government agency. Investment in securities involves risks, including the possible loss of the amount invested. Actual settlement values, accrued interest, and amortized cost amounts may vary for securities subject to an adjustable interest rate or subject to principal paydowns. Any changes to the values shown may be reflected within the next monthly statement's beginning values.

Rating Information provided for ratings is based upon a good faith inquiry of selected sources, but its accuracy and completeness cannot be guaranteed. Shares of some local government investment programs and TERM funds are marketed through representatives of PFMAM's affiliate, PFM Fund Distributors, Inc. which is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Hotline at 1-800-289-9999 or at the FINRA website address <https://www.finra.org/investors/investor-contacts>. A brochure describing the FINRA Regulation Public Disclosure Program is also available from FINRA upon request.

Key Terms and Definitions

Dividends on local government investment program funds consist of interest earned, plus any discount ratably amortized to the date of maturity, plus all realized gains and losses on the sale of securities prior to maturity, less ratable amortization of any premium and all accrued expenses to the fund. Dividends are accrued daily and may be paid either monthly or quarterly. The monthly earnings on this statement represent the estimated dividend accrued for the month for any program that distributes earnings on a quarterly basis. There is no guarantee that the estimated amount will be paid on the actual distribution date.

Current Yield is the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical fund account with a balance of one share over the seven-day base period including the statement date, expressed as a percentage of the value of one share (normally \$1.00 per share) at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by

365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed. *Average maturity* represents the average maturity of all securities and investments of a portfolio, determined by multiplying the par or principal value of each security or investment by its maturity (days or years), summing the products, and dividing the sum by the total principal value of the portfolio. The stated maturity date of mortgage backed or callable securities are used in this statement. However the actual maturity of these securities could vary depending on the level or prepayments on the underlying mortgages or whether a callable security has or is still able to be called.

Monthly distribution yield represents the net change in the value of one share (normally \$1.00 per share) resulting from all dividends declared during the month by a fund expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month.

YTM at Cost The yield to maturity at cost is the expected rate of return, based on the original cost, the annual interest receipts, maturity value and the time period from purchase date to maturity, stated as a percentage, on an annualized basis.

YTM at Market The yield to maturity at market is the rate of return, based on the current market value, the annual interest receipts, maturity value and the time period remaining until maturity, stated as a percentage, on an annualized basis. *Managed Account* A portfolio of investments managed discretely by PFMAM according to the client's specific investment policy and requirements. The investments are directly owned by the client and held by the client's custodian. *Unsettled Trade* A trade which has been executed however the final consummation of the security transaction and payment has not yet taken place.

Please review the detail pages of this statement carefully. If you think your statement is wrong, missing account information, or if you need more information about a transaction, please contact PFMAM within 60 days of receipt. If you have other concerns or questions regarding your account, or to request an updated copy of PFMAM's current disclosure statement, please contact a member of your client management team at PFMAM Service Operations at the address below.

PFM Asset Management LLC
Attn: Service Operations
213 Market Street
Harrisburg, PA 17101

NOT FDIC INSURED NO BANK GUARANTEE MAY LOSE VALUE



Account Statement
For the Month Ending **May 31, 2022**

Consolidated Summary Statement

SAN BERNARDINO COUNTY

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFMAM Managed Account	7,496,216.00	11,294,365,085.80
Cash Balance	0.00	183,676,419.56
Total	\$7,496,216.00	\$11,478,041,505.36

Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security	462,325,137.95	4.03
Federal Agency Bond / Note	2,283,191,277.58	19.89
Corporate Note	544,285,780.97	4.74
Certificate of Deposit	1,696,094,827.96	14.78
Federal Agency Commercial Mortgage-Backed Securities	705,378,100.64	6.15
Commercial Paper	1,991,328,304.60	17.35
Federally Insured Cash Account	25,000,000.00	0.22
Joint Powers Authority	558,000,000.00	4.86
Money Market Mutual Fund	90,000,000.00	0.78
NOW Account	100,000,000.00	0.87
Repurchase Agreement	99,999,861.10	0.87
Supra-National Agency Bond / Note	190,808,665.00	1.66
U.S. Treasury Bond / Note	2,547,953,130.00	22.20
Cash Balance	183,676,419.56	1.60
Total	\$11,478,041,505.36	100.00%

Consolidated Summary Statement

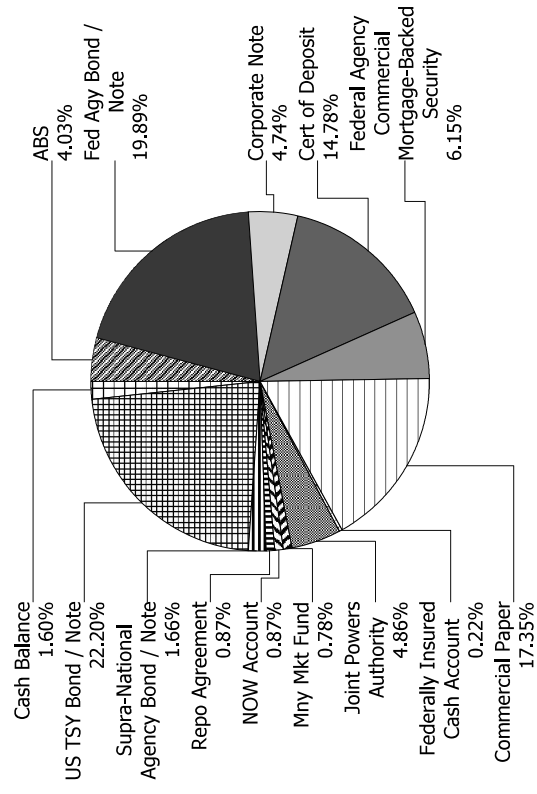
SAN BERNARDINO COUNTY

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	2,109,475,464.31	18.37
31 to 60 days	1,051,609,930.18	9.15
61 to 90 days	632,577,156.18	5.51
91 to 180 days	1,318,485,260.20	11.49
181 days to 1 year	910,158,741.73	7.93
1 to 2 years	1,938,112,486.94	16.89
2 to 3 years	2,108,042,032.46	18.37
3 to 4 years	1,118,573,672.71	9.75
4 to 5 years	254,471,150.70	2.22
Over 5 years	36,535,609.95	0.32
Total	\$11,478,041,505.36	100.00%

Weighted Average Days to Maturity 461

Sector Allocation





Managed Account Summary Statement

For the Month Ending **May 31, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Summary - Managed Account

Opening Market Value	\$11,627,775,911.44
Maturities/Calls	(3,608,189,518.12)
Principal Dispositions	(524,000,000.00)
Principal Acquisitions	3,671,629,561.19
Unsettled Trades	97,296,267.47
Change in Current Value	29,852,863.82
Closing Market Value	\$11,294,365,085.80

Cash Transactions Summary - Managed Account

Maturities/Calls	3,582,570,638.94
Sale Proceeds	524,000,000.00
Coupon/Interest/Dividend Income	6,463,257.53
Principal Payments	24,311,982.37
Security Purchases	(3,742,319,966.53)
Net Cash Contribution	(396,903,448.08)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	7,033,896.46
Less Purchased Interest Related to Interest/Coupons	(135,927.14)
Plus Net Realized Gains/Losses	598,246.68
Total Cash Basis Earnings	\$7,496,216.00

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	11,441,101,196.79
Ending Accrued Interest	20,742,020.11
Plus Proceeds from Sales	524,000,000.00
Plus Proceeds of Maturities/Calls/Principal Payments	3,606,882,621.31
Plus Coupons/Dividends Received	6,463,257.53
Less Cost of New Purchases	(3,770,935,860.29)
Less Beginning Amortized Value of Securities	(11,800,829,775.66)
Less Beginning Accrued Interest	(18,998,388.65)

Total Accrual Basis Earnings

\$8,425,071.14

Portfolio Summary and Statistics

For the Month Ending **May 31, 2022**

SAN BERNARDINO COUNTY - 76990800

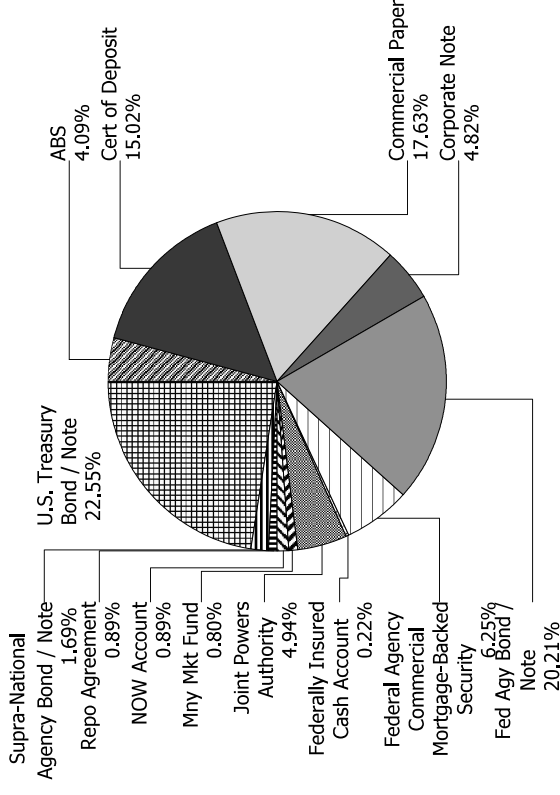
Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	2,625,000,000.00	2,547,953,130.00	22.55
Supra-National Agency Bond / Note	193,000,000.00	190,808,665.00	1.69
Repurchase Agreement	100,000,000.00	99,999,861.10	0.89
NOW Account	100,000,000.00	100,000,000.00	0.89
Money Market Mutual Fund	90,000,000.00	90,000,000.00	0.80
Joint Powers Authority	558,000,000.00	558,000,000.00	4.94
Federally Insured Cash Account	25,000,000.00	25,000,000.00	0.22
Federal Agency Commercial Mortgage-Backed Security	706,155,659.65	705,378,100.64	6.25
Federal Agency Bond / Note	2,338,740,000.00	2,283,191,277.58	20.21
Corporate Note	554,698,000.00	544,285,780.97	4.82
Commercial Paper	1,997,400,000.00	1,991,328,304.60	17.63
Certificate of Deposit	1,700,000,000.00	1,696,094,827.96	15.02
Asset-Backed Security	470,163,063.06	462,325,137.95	4.09
Managed Account Sub-Total	11,458,156,722.7111	11,294,365,085.80	100.00%
Accrued Interest		20,742,020.11	
Total Portfolio	11,458,156,722.7111	11,315,107,105.91	

Unsettled Trades

98,518,102.04 98,843,847.58

Sector Allocation

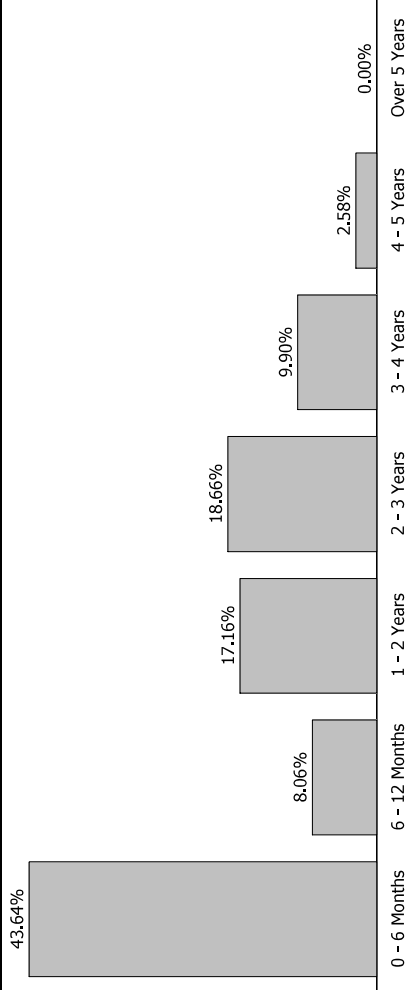


Portfolio Summary and Statistics

For the Month Ending **May 31, 2022**

SAN BERNARDINO COUNTY - 76990800

Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.14%
Yield to Maturity at Market	1.96%
Weighted Average Days to Maturity	468

Managed Account Issuer Summary

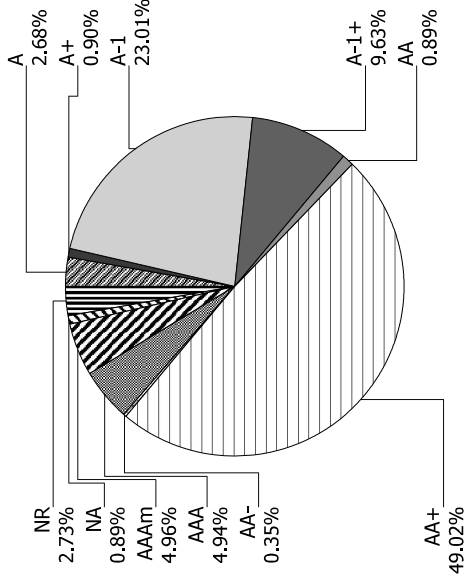
For the Month Ending **May 31, 2022**

SAN BERNARDINO COUNTY - 76990800

Issuer Summary

Credit Quality (S&P Ratings)

Issuer	Market Value of Holdings	Percent
AMAZON.COM INC	100,268,950.00	0.89
AMERICAN EXPRESS CO	20,028,530.00	0.18
APPLE INC	49,986,100.00	0.44
BANK OF MONTREAL	249,588,073.40	2.21
BANK OF NOVA SCOTIA	224,863,117.18	1.99
BANK OF THE WEST	100,000,000.00	0.89
BEDFORD ROW FUNDING CORP	24,786,925.00	0.22
BMW FINANCIAL SERVICES NA LLC	30,145,058.00	0.27
BMW VEHICLE OWNER TRUST	24,677,936.83	0.22
BNP PARIBAS	74,409,318.20	0.66
CAFCO LLC	74,768,150.00	0.66
CAMP	548,000,000.00	4.85
CANADIAN IMPERIAL BANK OF COMMERCE	299,502,096.35	2.65
CANTOR FITZGERALD	99,999,861.10	0.89
CHARIOT FUNDING LLC	49,925,525.00	0.44
CHASE ISSURANCE	17,985,067.20	0.16
CHEVRON CORPORATION	24,203,695.50	0.21
CITIGROUP INC	223,617,425.00	1.98
CREDIT AGRICOLE SA	382,919,242.00	3.39
DEERE & COMPANY	78,056,089.00	0.69
EXXON MOBIL CORP	2,996,382.00	0.03
FANNIE MAE	673,923,165.00	5.97
FEDERAL FARM CREDIT BANKS	451,450,362.00	4.00
FEDERAL HOME LOAN BANKS	469,963,528.68	4.16
FEDERATED GOVT OBLIGATIONS FUNDS	1,000,000.00	0.01
FIDELITY TREASURY MF	1,000,000.00	0.01
FREDDIE MAC	1,393,232,322.54	12.33
HONDA AUTO RECEIVABLES	65,620,651.21	0.58
HYUNDAI AUTO RECEIVABLES	46,460,103.14	0.41
ING GROEP NV	99,678,500.00	0.88
INTER-AMERICAN DEVELOPMENT BANK	69,977,130.00	0.62
INTL BANK OF RECONSTRUCTION AND DEV	120,831,535.00	1.07



Managed Account Issuer Summary

SAN BERNARDINO COUNTY - 76990800

Issuer	Market Value of Holdings	Percent
INVESTMENT TRUST OF CALIFORNIA	10,000,000.00	0.09
JOHN DEERE OWNER TRUST	49,666,911.09	0.44
JP MORGAN CHASE & CO	174,350,325.00	1.54
LA FAYETTE ASSET SECURITIZATION LLC	47,943,696.00	0.42
LIBERTY STREET FUNDING LLC	24,990,150.00	0.22
MERCEDES-BENZ AUTO LEASE TRUST	32,775,536.80	0.29
MERCEDES-BENZ AUTO RECEIVABLES	37,311,403.05	0.33
METLIFE INC	41,274,516.60	0.37
MORGAN STANLEY	87,000,000.00	0.77
NATIXIS NY BRANCH	298,736,650.00	2.65
NORDEA BANK ABP	49,950,439.75	0.44
NORTHERN TRUST	1,000,000.00	0.01
OLD LINE FUNDING LLC	74,572,000.00	0.66
RABOBANK NEDERLAND	174,523,800.00	1.55
ROYAL BANK OF CANADA	149,504,307.90	1.32
STONECASTLE FICA	25,000,000.00	0.22
SVENSKA HANDELSBANKEN AB	299,209,529.05	2.65
SWEDBANK AB	199,539,176.80	1.77
THE BANK OF NEW YORK MELLON CORPORATION	224,696,381.47	1.99
TORONTO-DOMINION BANK	324,043,119.33	2.87
Toyota Lease Owner Trust	7,023,902.17	0.06
TOYOTA MOTOR CORP	307,440,503.46	2.72
UNITED STATES TREASURY	2,547,953,130.00	22.55
US BANCORP	11,994,768.00	0.11
Total	\$11,294,365,085.80	100.00%



Managed Account Detail of Securities Held

For the Month Ending **May 31, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	AA+	Aaa	03/29/21	03/30/21	100,039,062.50	0.09	52,486.19	100,002,478.80	99,921,880.00
US TREASURY NOTES	DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	AA+	Aaa	03/29/21	03/30/21	100,046,875.00	0.09	52,486.19	100,002,974.56	99,921,880.00
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	AA+	Aaa	04/29/19	04/30/19	98,746,093.75	2.28	626,726.52	99,936,671.40	100,125,000.00
US TREASURY NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	AA+	Aaa	11/29/17	11/30/17	24,739,257.81	2.10	40,760.87	24,977,932.73	25,039,062.50
US TREASURY NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	AA+	Aaa	04/05/19	04/08/19	48,658,203.13	2.31	2,219.95	49,677,401.55	49,734,375.00
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	AA+	Aaa	11/08/19	11/12/19	24,701,171.88	1.72	144,337.02	24,911,207.93	24,785,155.00
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	AA+	Aaa	04/03/19	04/04/19	48,123,046.88	2.31	288,674.03	49,522,274.21	49,570,310.00
US TREASURY NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	AA+	Aaa	04/05/19	04/08/19	50,634,765.63	2.31	551,104.97	50,161,980.35	50,218,750.00
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	AA+	Aaa	04/15/19	04/16/19	96,035,156.25	2.37	577,348.07	98,982,976.28	99,140,620.00
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	AA+	Aaa	03/27/19	03/28/19	96,265,625.00	2.15	417,817.68	98,999,300.52	98,875,000.00
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	9128282D1	AA+	Aaa	03/28/19	03/29/19	96,562,500.00	2.20	347,486.41	99,030,012.38	98,906,250.00
US TREASURY NOTES	DTD 02/28/2017 2.125% 02/29/2024	912828W48	AA+	Aaa	03/09/22	03/10/22	75,653,320.31	1.67	402,768.34	75,578,111.45	74,566,410.00
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	AA+	Aaa	09/30/19	10/01/19	52,062,500.00	1.57	57,744.57	50,872,408.18	49,984,375.00
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	AA+	Aaa	12/23/19	12/26/19	51,611,328.13	1.73	57,744.57	50,718,157.48	49,984,375.00



Managed Account Detail of Securities Held

For the Month Ending **May 31, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES	DTD 05/15/2021 0.250% 05/15/2024	91282CCC3	AA+	Aaa	02/28/22	03/01/22	72,943,359.38	1.52	8,661.68	73,178,112.40	71,753,910.00
US TREASURY NOTES	DTD 05/31/2017 2.000% 05/31/2024	912828XT2	AA+	Aaa	03/21/22	03/22/22	49,826,171.88	2.16	2,732.24	49,841,579.87	49,476,560.00
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	AA+	Aaa	09/25/19	09/26/19	50,886,718.75	1.61	419,889.50	50,387,525.16	49,437,500.00
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	AA+	Aaa	10/31/19	11/01/19	51,017,578.13	1.55	419,889.50	50,454,115.90	49,437,500.00
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	AA+	Aaa	11/01/19	11/04/19	50,935,546.88	1.58	419,889.50	50,418,244.49	49,437,500.00
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	AA+	Aaa	12/11/19	12/12/19	50,173,828.13	1.67	367,403.32	50,079,488.19	49,179,690.00
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	AA+	Aaa	03/17/22	03/21/22	49,701,171.88	2.02	367,403.32	49,727,032.01	49,179,690.00
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	AA+	Aaa	10/10/19	10/11/19	51,474,609.38	1.49	355,145.03	50,664,624.51	49,523,440.00
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	AA+	Aaa	04/05/22	04/06/22	49,429,687.50	2.63	355,145.03	49,467,394.11	49,523,440.00
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	AA+	Aaa	02/09/22	02/10/22	49,712,890.63	1.48	157,948.37	49,747,048.34	48,531,250.00
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	AA+	Aaa	02/15/22	02/16/22	49,417,968.75	1.72	157,948.37	49,483,894.62	48,531,250.00
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	AA+	Aaa	02/15/22	02/16/22	49,683,593.75	1.75	127,049.18	49,718,309.17	48,734,375.00
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	AA+	Aaa	04/04/22	04/05/22	48,683,593.75	2.60	127,049.18	48,766,140.68	48,734,375.00
US TREASURY N/B NOTES	DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	AA+	Aaa	03/09/22	03/10/22	72,793,945.31	1.79	60,194.67	72,986,684.83	71,542,965.00



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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
U.S. Treasury Bond / Note												
US TREASURY N/B NOTES	DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	AA+	Aaa	03/28/22	03/29/22	71,589,843.75	2.55	25,985.05	71,816,714.85	71,601,562.50	
US TREASURY NOTES	DTD 01/31/2020 1.375% 01/31/2025	912828Z52	AA+	Aaa	10/27/21	10/28/21	50,845,703.13	0.85	229,799.72	50,692,326.24	48,312,500.00	
US TREASURY NOTES	DTD 02/17/2015 2.000% 02/15/2025	912828J27	AA+	Aaa	12/19/19	12/20/19	50,576,171.88	1.77	292,817.68	50,302,765.48	49,093,750.00	
US TREASURY N/B NOTES	DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	AA+	Aaa	03/02/22	03/03/22	49,767,578.13	1.66	219,613.26	49,786,946.62	48,421,875.00	
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	AA+	Aaa	12/09/19	12/10/19	51,109,375.00	1.70	49,082.88	50,603,638.74	49,156,250.00	
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	AA+	Aaa	11/22/21	11/24/21	48,667,968.75	1.02	341.53	48,864,038.77	46,437,500.00	
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	11/22/21	11/24/21	48,605,468.75	1.04	52,486.19	48,806,052.01	46,320,310.00	
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	01/24/22	01/25/22	48,166,015.63	1.35	52,486.19	48,352,050.79	46,320,310.00	
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	01/26/22	01/27/22	72,058,593.75	1.43	78,729.28	72,352,734.38	69,480,465.00	
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	01/31/22	02/01/22	71,976,562.50	1.47	78,729.28	72,267,978.16	69,480,465.00	
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	AA+	Aaa	11/22/21	11/24/21	48,470,703.13	1.10	41,781.77	48,685,600.61	46,203,125.00	
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	AA+	Aaa	11/22/21	11/24/21	48,482,421.88	1.09	41,781.77	48,695,672.63	46,203,125.00	
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	AA+	Aaa	01/18/22	01/19/22	47,859,375.00	1.47	31,589.67	48,075,059.19	46,093,750.00	
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	AA+	Aaa	03/10/22	03/11/22	70,769,531.25	1.94	47,384.51	71,042,894.87	69,140,625.00	



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U.S. Treasury Bond / Note											
US TREASURY NOTES	09/30/2020 0.250%	91282CAM3	AA+	Aaa	03/14/22	03/15/22	46,951,171.88	2.04	21,174.86	47,134,807.86	45,992,190.00
DTD	10/31/2020 0.250%										
US TREASURY NOTES	10/31/2020 0.250%	91282CAT8	AA+	Aaa	04/05/22	04/06/22	45,789,062.50	2.75	10,869.57	45,969,900.31	45,898,440.00
DTD	10/31/2020 0.250%										

Security Type Sub-Total 2,625,000,000.00 2,582,245,117.28 1.70 8,240,707.48 2,591,743,263.61 2,547,953,130.00

Supra-National Agency Bond / Note

INTER-AMERICAN DEVELOPMENT BANK		4581X0DD7	AAA	Aaa	09/20/18	09/26/18	24,944,000.00	3.06	135,416.67	24,995,515.40	25,118,825.00
NOTE	DTD 09/26/2018 3.000% 09/26/2022										
INTL BK OF RECON AND DEV NOTE		459058JY6	AAA	Aaa	04/13/21	04/20/21	74,844,750.00	0.23	10,677.08	74,931,307.19	73,640,475.00
DTD	04/20/2021 0.125% 04/20/2023										
INTER-AMERICAN DEVEL BK NOTES		4581X0DM7	AAA	Aaa	04/17/20	04/24/20	19,993,200.00	0.51	1,944.44	19,997,842.13	19,661,780.00
DTD	04/24/2020 0.500% 05/24/2023										
INTER-AMERICAN DEVELOPMENT BANK		4581X0CC0	AAA	Aaa	03/14/19	03/21/19	25,480,000.00	2.55	118,750.00	25,141,857.66	25,196,525.00
NOTE	DTD 10/04/2013 3.000% 10/04/2023										
INTL BK RECON & DEVELOP NOTES		459058JY6	AAA	Aaa	11/17/20	11/24/20	24,946,250.00	0.32	1,215.28	24,973,444.06	24,203,550.00
DTD	11/24/2020 0.250% 11/24/2023										
INTL BK RECON & DEVELOP NOTES		45906M3C3	AAA	Aaa	03/22/22	03/29/22	12,989,860.00	2.29	50,375.00	12,990,748.99	12,933,440.00
DTD	03/29/2022 2.250% 03/28/2024										
INTL BANK OF RECON AND DEV SN (FLOATER)		45906M2B6	AAA	Aaa	06/09/20	06/16/20	10,000,000.00	0.48	16,604.37	10,000,000.00	10,054,070.00
DTD	06/16/2020 1.180% 06/17/2024										

Security Type Sub-Total 193,000,000.00 193,198,060.00 1.10 334,982.84 193,030,715.43 190,808,665.00

Repurchase Agreement

CANTOR FITZGERALD REPO AGRMT		RE1360909	NA	NA	05/31/22	05/31/22	100,000,000.00	0.75	2,083.33	100,000,000.00	99,999,861.10
DTD	05/31/2022 0.750% 06/01/2022										



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Security Type Sub-Total							100,000,000.00	0.75	2,083.33	100,000,000.00	99,999,861.10

NOW Account

BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	NR	NR	03/28/22	03/28/22	100,000,000.00	0.54	0.00	100,000,000.00	100,000,000.00
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Security Type Sub-Total							100,000,000.00	0.54	0.00	100,000,000.00	100,000,000.00
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Money Market Mutual Fund

FIDELITY GOV'T MM FUND 2642		31607A703	AAA	AAA	12/11/20	12/11/20	1,000,000.00	0.60	0.00	1,000,000.00	1,000,000.00
NORTHERN TRUST INST GOVT SELECT 848		665278701	AAAm	NR	02/28/22	02/28/22	1,000,000.00	0.58	0.00	1,000,000.00	1,000,000.00
FEDERATED GOVT OBLIGATIONS FUND		608919718	AAAm	NR	04/08/22	04/08/22	1,000,000.00	0.65	0.00	1,000,000.00	1,000,000.00
MORGAN STANLEY LIQ GOVT-INST FUND		61747C707	NR	NR	05/31/22	05/31/22	87,000,000.00	0.71	0.00	87,000,000.00	87,000,000.00

Security Type Sub-Total							90,000,000.00	0.71	0.00	90,000,000.00	90,000,000.00
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Joint Powers Authority

CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAAm	NR	03/25/22	03/25/22	1,000,000.00	0.91	0.00	1,000,000.00	1,000,000.00
INVESTMENT TRUST OF CALIFORNIA		CALTRUST3	AAAm	NR	08/26/21	08/26/21	10,000,000.00	0.78	0.00	10,000,000.00	10,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAAm	NR	04/19/22	04/19/22	25,000,000.00	0.91	0.00	25,000,000.00	25,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAAm	NR	04/14/22	04/14/22	32,000,000.00	0.91	0.00	32,000,000.00	32,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAAm	NR	04/01/22	04/01/22	40,000,000.00	0.91	0.00	40,000,000.00	40,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAAm	NR	05/25/22	05/25/22	40,000,000.00	0.91	0.00	40,000,000.00	40,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAAm	NR	03/28/22	03/28/22	50,000,000.00	0.91	0.00	50,000,000.00	50,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAAm	NR	04/19/22	04/19/22	50,000,000.00	0.91	0.00	50,000,000.00	50,000,000.00



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Joint Powers Authority											
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	04/07/22	04/07/22	150,000,000.00	0.91	0.00	150,000,000.00	150,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	04/07/22	04/07/22	160,000,000.00	0.91	0.00	160,000,000.00	160,000,000.00
Security Type Sub-Total							558,000,000.00	0.91	0.00	558,000,000.00	558,000,000.00
Federally Insured Cash Account											
STONECASTLE FICA		FICAMF003	NR	NR	08/30/19	08/30/19	25,000,000.00	0.45	0.00	25,000,000.00	25,000,000.00
Security Type Sub-Total							25,000,000.00	0.45	0.00	25,000,000.00	25,000,000.00
Federal Agency Commercial Mortgage-Backed Security											
FHMS K033 A2 DTD 10/01/2013 3.060% 07/01/2023		3137B4WB8	AA+	Aaa	12/01/20	12/04/20	2,978,718.75	0.56	7,140.00	2,875,179.88	2,805,340.92
FHMS K034 A2 DTD 11/01/2013 3.531% 07/01/2023		3137B5JM6	AA+	Aaa	05/17/22	05/20/22	25,230,468.75	2.69	73,562.50	25,230,468.75	25,173,594.00
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2016 2.454% 08/01/2023		3137BSPW7	AA+	Aaa	05/31/22	06/03/22	23,464,818.84	2.65	3,206.30	23,464,818.84	23,389,853.83
FHLMC SERIES K037 A2 DTD 03/01/2014 3.490% 01/01/2024		3137B7YY9	AA+	Aaa	04/27/22	05/02/22	60,530,259.45	2.78	174,043.39	60,496,404.30	60,237,442.57
FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024		3137FATE8	AA+	Aaa	02/24/21	03/01/21	54,023,437.50	0.60	124,250.00	52,551,291.03	49,768,092.00
FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024		3137FCM43	AA+	Aaa	01/27/21	01/29/21	17,969,531.25	0.68	43,120.00	17,434,757.76	16,487,439.05
FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025		3137BHXJ1	AA+	Aaa	12/14/20	12/17/20	25,359,888.98	0.55	58,150.26	24,540,812.67	23,045,976.89
FHMS K732 AM DTD 06/28/2018 3.700% 05/01/2025		3137FG7G4	AA+	Aaa	03/02/22	03/07/22	26,244,140.63	2.07	77,083.33	26,151,181.38	25,356,010.50
FHMS K047 A2 DTD 07/30/2015 3.329% 05/01/2025		3137BKRJ1	AA+	Aaa	05/26/22	06/01/22	75,708,984.38	2.99	0.00	75,708,984.38	75,453,993.75



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Federal Agency Commercial Mortgage-Backed Security												
FHMS KJ32 A1	DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	AA+	Aaa	11/19/20	11/30/20	956,100.73	0.52	411.12	956,102.01	914,668.95	
FHLMC SERIES K049 A2	DTD 10/01/2015 3.010% 07/01/2025	3137BLMZ8	AA+	Aaa	04/27/22	05/02/22	10,024,218.75	2.93	25,083.33	10,023,590.24	9,969,253.20	
FHMS K733 A2	DTD 11/09/2018 3.750% 08/01/2025	3137FJX07	AA+	Aaa	10/28/21	11/02/21	3,615,001.17	1.40	10,406.25	3,571,042.66	3,379,682.20	
FHMS K050 A2	DTD 11/01/2015 3.334% 08/01/2025	3137BLW95	AA+	Aaa	03/17/22	03/21/22	30,856,640.63	2.45	83,350.00	30,806,455.01	30,179,232.60	
FHMS K052 A1	DTD 12/01/2015 3.308% 09/01/2025	3137BM7C4	AA+	Aaa	05/16/22	05/19/22	50,433,593.75	3.03	137,833.33	50,428,900.40	50,259,540.00	
FHMS K726 A1	DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	AA+	Aaa	04/27/21	04/30/21	26,863,281.25	0.98	56,250.00	26,405,248.65	24,617,069.25	
FHMS KJ23 A1	DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	AA+	Aaa	06/10/21	06/15/21	65,231,250.00	1.58	184,150.00	64,060,970.36	60,984,896.40	
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	AA+	Aaa	01/13/21	01/22/21	1,260,573.96	0.57	700.39	1,258,827.92	1,260,568.94	
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	AA+	Aaa	01/13/21	01/22/21	2,941,339.25	0.57	1,634.23	2,937,265.17	2,941,327.54	
FHMS KJ33 A1	DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	AA+	Aaa	02/17/21	02/26/21	2,528,280.34	0.44	927.07	2,528,301.74	2,447,081.33	
FRESB 2021-SB83	DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	AA+	Aaa	02/10/21	02/19/21	3,758,552.66	0.57	2,088.72	3,753,935.84	3,740,985.00	
FHMS KJ34 A1	DTD 07/01/2021 0.681% 06/01/2026	3137HILS3	AA+	Aaa	07/20/21	07/29/21	7,279,981.77	0.68	4,131.44	7,279,996.94	6,764,860.69	
FHMS K736 A2	DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	AA+	Aaa	12/08/21	12/13/21	15,558,984.38	1.44	28,525.00	15,501,773.46	14,450,719.80	
FHMS K729 A2	DTD 01/01/2020 2.525% 10/01/2026	3137FQXJ7	AA+	Aaa	06/28/21	06/30/21	8,815,898.44	1.18	17,359.38	8,716,814.61	8,026,168.01	



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Federal Agency Commercial Mortgage-Backed Security												
FHMS KJ36 A1	12/01/2026	3137H4RZ5	AA+	Aaa	12/07/21	12/16/21	2,287,495.63	1.30	2,474.32	2,287,496.47	2,142,553.08	
DTD 12/01/2021 1.298%												
FHMS K062 A2	12/01/2026	3137BUX60	AA+	Aaa	01/20/22	01/25/22	10,750,000.00	1.80	28,441.67	10,696,216.83	10,103,234.50	
DTD 02/01/2017 3.413%												
FHMS K062 A2	12/01/2026	3137BUX60	AA+	Aaa	01/20/22	01/25/22	20,306,528.94	1.77	53,663.32	20,203,360.34	19,062,636.36	
DTD 02/01/2017 3.413%												
FRESB 2022-SB97	02/01/2027	30311SAA7	AA+	Aaa	04/13/22	04/22/22	21,112,569.38	2.66	32,609.35	21,132,529.59	20,911,021.61	
DTD 04/01/2022 1.780%												
FHMS KJ39 A1	04/01/2027	3137H73W1	AA+	Aaa	04/13/22	04/21/22	45,439,987.33	2.75	104,150.49	45,440,157.57	44,802,512.72	
DTD 04/01/2022 2.750%												
FHLMC MULTIFAMILY STRUCTURED P	04/01/2027	3137FLG44	AA+	Aaa	04/19/22	04/22/22	50,287,109.38	3.12	135,125.00	50,280,746.85	50,166,735.00	
DTD 07/01/2017 3.243%												
FHLMC MULTIFAMILY STRUCTURED P	06/01/2027	3137F2LJ3	AA+	Aaa	02/15/22	02/18/22	38,105,812.06	2.27	94,958.93	38,023,156.03	36,535,609.95	
DTD 08/01/2017 3.117%												

Security Type Sub-Total **706,155,659.65** **729,923,448.33** **2.16** **1,564,829.12** **724,746,787.68** **705,378,100.64**

Federal Agency Bond / Note												
FEDERAL HOME LOAN BANK	06/10/2022	313379Q69	AA+	Aaa	07/15/19	07/16/19	25,156,500.00	1.90	252,343.75	25,001,328.77	25,006,325.00	
DTD 06/01/2012 2.125%												
FFCB NOTES	06/15/2022	3133ELDK7	AA+	Aaa	12/04/19	12/16/19	39,997,880.80	1.63	300,644.44	39,999,967.47	40,007,960.00	
DTD 12/16/2019 1.630%												
FREDDIE MAC NOTES	07/25/2022	3137EAT2	AA+	Aaa	07/21/20	07/23/20	24,943,500.00	0.24	10,937.50	24,995,831.97	24,962,325.00	
DTD 07/23/2020 0.125%												
FANNIE MAE NOTES	09/06/2022	3135G0W33	AA+	Aaa	09/05/19	09/06/19	74,739,000.00	1.49	243,489.58	74,976,900.55	75,016,725.00	
DTD 09/06/2019 1.375%												
FEDERAL HOME LOAN BANKS NOTES	09/09/2022	313380GJ0	AA+	Aaa	08/28/19	08/29/19	10,150,500.00	1.49	45,555.56	10,013,595.30	10,019,210.00	
DTD 08/13/2012 2.000%												
FEDERAL HOME LOAN BANK NOTES	10/21/2022	3130AKDH6	AA+	Aaa	10/21/20	10/22/20	63,915,520.00	0.19	8,888.89	63,983,544.36	63,670,528.00	
DTD 10/22/2020 0.125%												



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note										
FFCB NOTES DTD 11/23/2020 0.125% 11/23/2022	3133EMGX4	AA+	Aaa	11/16/20	11/23/20	74,856,750.00	0.22	2,083.33	74,965,659.25	74,483,925.00
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	AA+	Aaa	01/26/21	02/03/21	9,994,400.00	0.15	4,097.22	9,998,105.21	9,886,600.00
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	AA+	Aaa	01/26/21	02/03/21	39,977,600.00	0.15	16,388.89	39,992,420.82	39,546,400.00
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	AA+	Aaa	02/20/20	02/21/20	49,908,000.00	1.44	198,611.11	49,978,010.99	49,829,100.00
FEDERAL HOME LOAN BANKS NOTES DTD 03/01/2018 2.750% 03/10/2023	3130ADRG9	AA+	Aaa	01/07/19	01/09/19	10,042,680.00	2.64	61,875.00	10,007,913.06	10,061,070.00
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	AA+	Aaa	04/17/20	04/20/20	49,875,000.00	0.46	21,354.17	49,963,127.85	49,268,200.00
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	AA+	Aaa	05/05/20	05/07/20	99,958,000.00	0.39	27,083.33	99,987,011.89	98,414,100.00
FFCB NOTES DTD 05/10/2021 0.125% 05/10/2023	3133EMYX4	AA+	Aaa	05/05/21	05/10/21	55,928,320.00	0.19	4,083.33	55,966,320.22	54,968,928.00
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	AA+	Aaa	05/20/20	05/22/20	99,699,000.00	0.35	6,250.00	99,902,415.53	98,176,400.00
FFCB FLOATING NOTES DTD 06/09/2020 1.080% 06/09/2023	3133ELH72	AA+	Aaa	06/03/20	06/09/20	45,000,000.00	0.39	77,225.02	45,000,000.00	45,146,430.00
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	AA+	Aaa	06/24/20	06/26/20	22,932,840.00	0.35	24,756.94	22,976,080.00	22,523,739.00
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	AA+	Aaa	07/08/20	07/10/20	49,892,500.00	0.32	48,958.33	49,960,337.90	48,906,850.00
FEDERAL FARM CREDIT BANKS NOTES DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	AA+	Aaa	08/28/19	08/29/19	10,047,100.00	1.48	47,555.56	10,014,299.38	9,919,850.00
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	AA+	Aaa	08/19/20	08/21/20	44,954,100.00	0.28	30,312.50	44,981,230.33	43,893,135.00



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK NOTES	DTD 09/10/2021 0.125% 08/28/2023	31330ANYM6	AA+	Aaa	09/09/21	09/10/21	49,894,000.00	0.23	15,976.12	49,933,029.29	48,683,500.00
FREDDIE MAC NOTES	DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	AA+	Aaa	09/03/20	09/04/20	31,989,440.00	0.26	18,444.44	31,995,541.55	31,184,448.00
FREDDIE MAC NOTES	DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	AA+	Aaa	10/14/20	10/16/20	63,761,280.00	0.25	10,000.00	63,890,559.42	62,094,080.00
FREDDIE MAC NOTES	DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	AA+	Aaa	11/03/20	11/05/20	74,932,500.00	0.28	13,020.83	74,967,789.69	72,778,050.00
FEDERAL HOME LOAN BANK NOTES	DTD 11/12/2021 0.500% 11/09/2023	31330APU29	AA+	Aaa	11/10/21	11/12/21	34,983,900.00	0.52	10,694.44	34,988,351.31	34,080,200.00
FANNIE MAE NOTES	DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	AA+	Aaa	11/23/20	11/25/20	49,943,000.00	0.29	1,388.89	49,971,733.82	48,438,000.00
FREDDIE MAC NOTES	DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	AA+	Aaa	12/02/20	12/04/20	61,938,620.00	0.28	76,208.33	61,969,113.81	60,029,330.00
FANNIE MAE NOTES	DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	AA+	Aaa	02/07/19	02/08/19	99,628,000.00	2.58	805,555.56	99,874,707.62	100,033,500.00
FHLB BONDS	DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	AA+	Aaa	02/14/19	02/15/19	49,823,000.00	2.58	375,000.00	49,939,641.45	50,008,650.00
FEDERAL HOME LOAN BANK NOTES	DTD 03/25/2022 2.125% 02/28/2024	3130ARHG9	AA+	Aaa	03/24/22	03/25/22	29,965,800.00	2.19	116,875.00	29,969,098.72	29,810,010.00
FHLMC (CALLABLE) NOTES	DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	AA+	Aaa	04/27/20	04/29/20	25,000,000.00	0.57	12,666.67	25,000,000.00	24,087,550.00
FEDERAL FARM CREDIT BANK NOTES	DTD 05/16/2022 2.625% 05/16/2024	3133ENWP1	AA+	Aaa	05/10/22	05/16/22	39,946,000.00	2.69	43,750.00	39,947,181.94	40,050,320.00
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	AA+	Aaa	05/12/20	05/20/20	25,000,000.00	0.51	3,895.83	25,000,000.00	24,022,475.00
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	AA+	Aaa	05/18/20	05/20/20	25,000,000.00	0.50	3,819.44	25,000,000.00	24,017,725.00



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Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	AA+	Aaa	07/08/19	07/09/19	24,781,000.00	1.94	181,076.39	24,908,308.79	24,562,800.00
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	AA+	Aaa	09/23/19	09/24/19	26,450,750.00	1.65	155,729.17	25,667,057.41	25,119,675.00
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	AA+	Aaa	09/25/19	09/26/19	26,433,325.00	1.67	155,729.17	25,659,771.98	25,119,675.00
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	AA+	Aaa	10/17/19	10/18/19	24,957,250.00	1.66	51,909.72	24,979,679.69	24,399,425.00
FFCB NOTES DTD 11/18/2021 0.875% 11/18/2024	3133ENEJ5	AA+	Aaa	11/15/21	11/18/21	74,913,750.00	0.91	23,697.92	74,929,095.57	71,747,025.00
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	AA+	Aaa	12/04/19	12/05/19	10,515,630.00	1.68	128,333.33	10,260,203.48	10,008,090.00
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	AA+	Aaa	12/03/19	12/05/19	26,384,500.00	1.60	320,833.33	25,698,663.22	25,020,225.00
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	AA+	Aaa	12/04/19	12/05/19	26,287,500.00	1.68	320,833.33	25,649,713.90	25,020,225.00
FFCB NOTES DTD 01/11/2022 1.125% 01/06/2025	3133ENKS8	AA+	Aaa	01/06/22	01/11/22	37,914,500.00	1.20	166,250.00	37,925,549.95	36,474,604.00
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	AA+	Aaa	01/08/20	01/10/20	74,760,750.00	1.69	487,500.00	74,875,259.46	72,920,925.00
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEPO	AA+	Aaa	02/13/20	02/14/20	49,961,500.00	1.52	227,083.33	49,979,178.36	48,377,100.00
FEDERAL FARM CREDIT BANK NOTES DTD 02/15/2022 1.750% 02/14/2025	3133ENPG9	AA+	Aaa	02/10/22	02/15/22	29,919,900.00	1.84	154,583.33	29,927,653.97	29,218,320.00
FEDERAL HOME LOAN BANKS NOTES DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	AA+	Aaa	12/05/19	12/06/19	26,658,094.40	1.74	131,263.61	26,272,208.83	25,570,023.68
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	AA+	Aaa	04/22/20	04/24/20	49,897,000.00	0.67	33,854.17	49,940,368.42	47,017,150.00



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note										
FHLMC (CALLABLE) NOTES DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	AA+	Aaa	04/27/20	05/06/20	25,000,000.00	0.70	12,152.78	25,000,000.00	23,541,775.00
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	AA+	Aaa	06/17/20	06/19/20	49,896,500.00	0.54	113,888.89	49,936,901.32	46,657,200.00
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	AA+	Aaa	07/21/20	07/23/20	44,775,900.00	0.48	60,937.50	44,859,200.33	41,703,120.00
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	AA+	Aaa	08/25/20	08/27/20	49,766,000.00	0.47	50,000.00	49,848,490.13	46,216,800.00
FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	AA+	Aaa	09/02/20	09/03/20	19,900,000.00	0.55	27,058.47	19,900,000.00	18,493,089.90
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	AA+	Aaa	09/10/20	09/11/20	13,958,000.00	0.44	12,687.50	13,972,500.27	12,937,022.00
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	AA+	Aaa	09/23/20	09/25/20	19,939,800.00	0.44	14,166.67	19,960,064.69	18,463,980.00
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	AA+	Aaa	11/09/20	11/12/20	44,838,900.00	0.57	15,000.00	44,888,972.82	41,577,390.00

Security Type Sub-Total **2,338,740,000.00** **2,341,685,280.20** **0.92** **5,784,358.61** **2,340,149,692.06** **2,283,191,277.58**

Corporate Note

JOHN DEERE CAPITAL CORP CORP NOTES DTD 09/12/2019 1.950% 06/13/2022	24422EVA4	A	A2	09/10/19	09/12/19	4,993,550.00	2.00	45,500.00	4,999,922.99	4,999,780.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.550% 07/05/2022	24422EVG1	A	A2	06/01/20	06/04/20	4,998,950.00	0.56	11,152.78	4,999,953.09	4,993,810.00
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.333% 08/12/2022	166756AF3	AA-	Aa2	08/10/20	08/12/20	14,500,000.00	0.33	14,619.63	14,500,000.00	14,426,035.50
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 08/16/2019 1.902% 08/16/2022	30231GBB7	AA-	Aa2	08/13/19	08/16/19	3,000,000.00	1.90	16,642.50	3,000,000.00	2,996,382.00



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Corporate Note											
US BANK NA CINCINNATI DTD 12/09/2019 1.950% 01/09/2023		90331HPF4	AA-	A1	12/05/19	12/09/19	11,989,920.00	1.98	92,300.00	11,998,014.41	11,994,768.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023		06406RAM9	A	A1	04/23/20	04/27/20	5,072,350.00	1.31	31,861.11	5,015,872.70	4,987,240.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023		06406RAM9	A	A1	03/15/22	03/17/22	17,270,654.52	1.65	109,863.48	17,262,909.70	17,197,000.97
TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA) DTD 12/13/2021 1.120% 06/13/2023		89236TJ55	A+	A1	12/08/21	12/13/21	10,000,000.00	0.40	5,991.67	10,000,000.00	9,984,160.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023		24422EVH9	A	A2	06/01/20	06/04/20	2,997,540.00	0.73	8,516.67	2,999,128.29	2,934,651.00
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023		166756AJ5	AA-	Aa2	08/10/20	08/12/20	10,000,000.00	0.43	13,016.67	10,000,000.00	9,777,660.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023		24422EVJ5	A	A2	10/06/20	10/09/20	2,996,520.00	0.44	1,700.00	2,998,425.11	2,912,526.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 0.900% 01/10/2024		24422EVX4	A	A2	01/04/22	01/10/22	2,999,520.00	0.91	10,575.00	2,999,613.37	2,914,917.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 02/04/2014 3.650% 02/04/2024		06406HCS6	A	A1	11/18/21	11/22/21	7,363,010.52	0.96	82,527.41	7,262,819.29	7,052,860.50
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 03/22/2022 2.500% 03/22/2024		89236TJX4	A+	A1	03/18/22	03/22/22	19,987,600.00	2.53	95,833.33	19,988,804.38	19,861,060.00
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 2.730% 04/13/2024		023135CD6	AA	A1	04/11/22	04/13/22	50,000,000.00	2.73	182,000.00	50,000,000.00	50,117,400.00



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
BANK ON NY MELLON CORP FLT NOTES (CALLAB)	DTD 04/26/2021 1.030% 04/26/2024	06406RAT4	A	A1	04/19/21	04/26/21	15,000,000.00	0.27	12,969.03	15,000,000.00	14,880,990.00
BANK OF NY MELLON CORP NOTES (CALLABLE)	DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	A	A1	04/19/21	04/26/21	34,962,550.00	0.54	17,013.89	34,976,252.05	33,487,090.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 06/10/2021 0.450% 06/07/2024	24422EVQ9	A	A2	06/07/21	06/10/21	29,962,500.00	0.49	65,250.00	29,974,714.09	28,630,800.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	DTD 06/18/2021 0.500% 06/18/2024	89236TJH9	A+	A1	06/15/21	06/18/21	14,982,150.00	0.54	33,958.33	14,987,817.70	14,316,855.00
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)	DTD 06/18/2021 1.030% 06/18/2024	89236TJ15	A+	A1	06/15/21	06/18/21	20,000,000.00	0.27	28,762.30	20,000,000.00	19,849,320.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	A	A2	09/07/21	09/10/21	14,990,250.00	0.65	21,093.75	14,992,598.54	14,284,065.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	DTD 09/13/2021 0.625% 09/13/2024	89236TJ16	A+	A1	09/08/21	09/13/21	39,981,200.00	0.64	54,166.67	39,985,677.01	38,058,120.00
BANK OF NY MELLON CORP (CALLABLE) CORPOR	DTD 10/25/2021 0.850% 10/25/2024	06406RAX5	A	A1	10/20/21	10/25/21	49,967,500.00	0.87	42,500.00	49,973,994.07	47,554,750.00
BANK OF NY MELLON CORP FLT NOTES (CALLAB)	DTD 10/25/2021 0.971% 10/25/2024	06406RAY3	A	A1	10/20/21	10/25/21	50,000,000.00	0.25	40,870.63	50,000,000.00	49,446,400.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	A	A2	01/04/22	01/10/22	9,995,300.00	1.27	48,958.33	9,995,908.94	9,560,260.00



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Corporate Note											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EWB1		A	A2	03/02/22	03/07/22	6,996,990.00	2.14	34,708.33	6,997,226.19	6,825,280.00
DTD 03/07/2022 2.125% 03/07/2025											
AMAZON.COM INC CORPORATE NOTES	023135CE4		AA	A1	04/11/22	04/13/22	49,920,500.00	3.06	200,000.00	49,924,054.29	50,151,550.00
DTD 04/13/2022 3.000% 04/13/2025											
BANK OF NY MELLON CORP (CALLABLE) CORP N	06406RBC0		A	A1	04/19/22	04/26/22	49,993,000.00	3.36	162,847.22	49,993,230.14	50,090,050.00
DTD 04/26/2022 3.350% 04/25/2025											
Security Type Sub-Total							554,921,555.04	1.42	1,485,198.73	554,826,936.35	544,285,780.97
Commercial Paper											
CREDIT AGRICOLE CIB NY COMM PAPER	22533UF16		A-1	P-1	05/31/22	05/31/22	332,992,600.00	0.80	0.00	333,000,000.00	332,991,342.00
DTD 12/01/2021 0.000% 06/01/2022											
COOPERATIVE RABOBANK UA COMM PAPER	21687BF63		A-1	P-1	10/27/21	10/27/21	49,941,416.67	0.19	0.00	49,998,680.56	49,993,300.00
DTD 08/26/2020 0.000% 06/06/2022											
JP MORGAN SECURITIES LLC COMM PAPER	466400F71		A-1	P-1	10/01/21	10/01/21	24,974,062.50	0.15	0.00	24,999,375.00	24,995,125.00
DTD 03/22/2021 0.000% 06/07/2022											
APPLE INC COMM PAPER	03785EFD1		A-1+	P-1	04/04/22	04/05/22	49,952,083.33	0.50	0.00	49,991,666.67	49,986,100.00
-- 0.000% 06/13/2022											
LIBERTY STREET FDG LLC COMM PAPER	53127UFES		A-1	P-1	03/02/22	03/02/22	24,953,055.56	0.65	0.00	24,994,131.95	24,990,150.00
DTD 02/14/2022 0.000% 06/14/2022											
JP MORGAN SECURITIES LLC COMM PAPER	466400G54		A-1	P-1	10/08/21	10/12/21	24,966,750.00	0.18	0.00	24,995,750.00	24,971,825.00
DTD 03/22/2021 0.000% 07/05/2022											
CHARIOT FUNDING LLC COMM PAPER	15963UG75		A-1	P-1	01/05/22	01/06/22	24,959,555.56	0.32	0.00	24,992,000.00	24,972,325.00
-- 0.000% 07/07/2022											
LA FAYETTE ASSET SECURIT COMM PAPER	50286MG70		A-1	P-1	03/29/22	03/30/22	47,858,760.00	1.07	0.00	47,948,640.00	47,943,696.00
DTD 01/07/2022 0.000% 07/07/2022											



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Commercial Paper										
BNP PARIBAS FORTIS FUNDING SA COMM PAPER DTD 10/27/2021 0.000% 07/11/2022	09659KGB0	A-1	P-1	10/27/21	10/27/21	24,966,090.28	0.19	0.00	24,994,722.22	24,969,300.00
CAFCO LLC COMM PAPER DTD 01/31/2022 0.000% 07/12/2022	1247P3GC0	A-1	P-1	03/29/22	03/29/22	49,852,708.33	1.01	0.00	49,942,486.11	49,931,150.00
NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 07/13/2022	63873KGD3	A-1	P-1	10/19/21	10/20/21	49,922,416.67	0.21	0.00	49,987,750.00	49,923,950.00
CREDIT AGRICOLE CIB NY COMM PAPER DTD 01/13/2022 0.000% 07/13/2022	22533UGD9	A-1	P-1	04/04/22	04/05/22	49,870,750.00	0.94	0.00	49,945,166.67	49,927,900.00
COOPERATIVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 07/14/2022	21687BGE5	A-1	P-1	10/27/21	10/27/21	24,962,986.11	0.21	0.00	24,993,878.47	24,967,250.00
CITIGROUP GLOBAL MARKETS COMM PAPER DTD 07/20/2021 0.000% 07/20/2022	17327BGL3	A-1	P-1	01/12/22	01/13/22	24,949,083.33	0.39	0.00	24,986,729.17	24,958,925.00
CHARIOT FUNDING LLC COMM PAPER -- 0.000% 07/25/2022	15963UGR1	A-1	P-1	01/25/22	01/26/22	24,940,000.00	0.48	0.00	24,982,000.00	24,953,200.00
CANADIAN IMPERIAL HLDING COMM PAPER DTD 10/30/2020 0.000% 07/25/2022	13607FGR1	A-1	P-1	10/28/21	10/28/21	49,910,000.00	0.24	0.00	49,982,000.00	49,912,700.00
ING (US) FUNDING LLC COMM PAPER DTD 07/27/2021 0.000% 07/27/2022	4497WIGT7	A-1	P-1	01/11/22	01/11/22	49,890,555.56	0.40	0.00	49,968,888.89	49,892,850.00
CITIGROUP GLOBAL MARKETS COMM PAPER DTD 11/02/2021 0.000% 07/29/2022	17327BGV1	A-1	P-1	11/03/21	11/04/21	49,899,875.00	0.27	0.00	49,978,250.00	49,899,000.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 08/01/2022	466400H12	A-1	P-1	11/30/21	12/01/21	49,898,750.00	0.30	0.00	49,974,583.33	49,887,150.00
NATIXIS NY BRANCH COMM PAPER DTD 11/09/2021 0.000% 08/05/2022	63873KH59	A-1	P-1	01/05/22	01/05/22	49,885,166.67	0.39	0.00	49,964,791.67	49,871,000.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 08/08/2021 0.000% 08/08/2022	89233HH80	A-1+	P-1	02/02/22	02/03/22	24,923,791.67	0.59	0.00	24,972,138.89	24,937,500.00



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Commercial Paper											
NATIXIS NY BRANCH COMM PAPER DTD 01/07/2022 0.000% 08/11/2022	63873KHB6	25,000,000.00	A-1	P-1	04/20/22	04/20/22	24,897,986.11	1.31	0.00	24,935,902.78	24,927,875.00
METLIFE SHORT TERM FUND COMM PAPER DTD 02/19/2022 0.000% 08/19/2022	59157UHK9	41,400,000.00	A-1+	P-1	04/08/22	04/11/22	41,253,490.00	0.98	0.00	41,310,967.00	41,274,516.60
COOPERATIEVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 08/24/2022	21687BHQ7	50,000,000.00	A-1	P-1	12/02/21	12/03/21	49,879,000.00	0.33	0.00	49,961,500.00	49,839,000.00
TORONTO DOMINION HDG USA COMM PAPER DTD 10/13/2021 0.000% 08/24/2022	89116FHQ6	50,000,000.00	A-1+	P-1	12/03/21	12/06/21	49,873,125.00	0.35	0.00	49,959,166.67	49,819,750.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 09/01/2020 0.000% 09/01/2022	89233HJ13	50,000,000.00	A-1+	P-1	12/06/21	12/07/21	49,873,444.44	0.34	0.00	49,956,555.55	49,803,450.00
BANK OF MONTREAL CHICAGO COMM PAPER DTD 09/01/2021 0.000% 09/01/2022	06366HJ16	50,000,000.00	A-1	P-1	12/08/21	12/09/21	49,848,527.78	0.41	0.00	49,947,611.11	49,812,600.00
NATIXIS NY BRANCH COMM PAPER DTD 12/06/2021 0.000% 09/02/2022	63873KJ24	25,000,000.00	A-1	P-1	04/20/22	04/20/22	24,866,875.00	1.43	0.00	24,908,291.67	24,897,475.00
ING (US) FUNDING LLC COMM PAPER DTD 09/07/2021 0.000% 09/07/2022	4497W1I72	50,000,000.00	A-1	P-1	01/10/22	01/10/22	49,843,333.33	0.47	0.00	49,936,027.78	49,785,650.00
NATIXIS NY BRANCH COMM PAPER DTD 04/08/2022 0.000% 09/08/2022	63873KJ81	50,000,000.00	A-1	P-1	04/08/22	04/08/22	49,706,750.00	1.39	0.00	49,810,250.00	49,777,000.00
OLD LINE FUNDING LLC COMM PAPER DTD 10/13/2021 0.000% 09/14/2022	67983UJE4	25,000,000.00	A-1+	P-1	03/08/22	03/10/22	24,840,722.22	1.23	0.00	24,911,041.67	24,879,650.00
NATIXIS NY BRANCH COMM PAPER DTD 01/07/2022 0.000% 09/14/2022	63873KJE8	25,000,000.00	A-1	P-1	04/20/22	04/20/22	24,850,958.33	1.47	0.00	24,893,541.66	24,879,225.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/21/2022 0.000% 09/21/2022	46640QJM4	50,000,000.00	A-1	P-1	03/21/22	03/22/22	49,656,875.00	1.36	0.00	49,790,000.00	49,749,300.00



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Commercial Paper											
COOPERATIVE RABOBANK UA COMM PAPER	09/30/2021 0.000% 09/30/2022	21687BJW2	A-1	P-1	03/02/22	03/03/22	49,715,736.11	0.98	0.00	49,836,986.11	49,724,250.00
CITIGROUP GLOBAL MARKETS COMM PAPER	11/02/2021 0.000% 10/03/2022	17327BK38	A-1	P-1	01/06/22	01/06/22	49,812,500.00	0.50	0.00	49,913,888.89	49,722,950.00
NATIXIS NY BRANCH COMM PAPER	11/09/2021 0.000% 10/03/2022	63873KK30	A-1	P-1	01/06/22	01/06/22	49,812,500.00	0.50	0.00	49,913,888.89	49,695,900.00
OLD LINE FUNDING LLC COMM PAPER	01/05/2022 0.000% 10/05/2022	67983UK51	A-1+	P-1	03/29/22	04/01/22	49,628,597.22	1.44	0.00	49,749,750.00	49,692,350.00
CAFCO LLC COMM PAPER	01/31/2022 0.000% 10/07/2022	1247P3K76	A-1	P-1	04/12/22	04/13/22	24,810,708.33	1.55	0.00	24,863,111.11	24,837,000.00
CITIGROUP GLOBAL MARKETS COMM PAPER	03/31/2022 0.000% 10/19/2022	17327BKK0	A-1	P-1	05/05/22	05/06/22	49,582,694.44	1.83	0.00	49,648,055.55	49,670,250.00
BEDFORD ROW FUNDING CORP COMM PAPER	02/07/2022 0.000% 11/01/2022	07644BL18	A-1+	P-1	04/26/22	04/27/22	24,758,472.22	1.87	0.00	24,803,437.50	24,786,925.00
NATIXIS NY BRANCH COMM PAPER	01/07/2022 0.000% 11/16/2022	63873KLG0	A-1	P-1	05/20/22	05/23/22	24,743,104.17	2.11	0.00	24,756,166.67	24,764,225.00
JP MORGAN SECURITIES LLC COMM PAPER	03/05/2022 0.000% 11/30/2022	466400LW9	A-1	P-1	04/26/22	04/27/22	24,698,611.11	2.02	0.00	24,747,222.22	24,746,925.00
CITIGROUP GLOBAL MARKETS COMM PAPER	03/31/2022 0.000% 01/03/2023	17327BN35	A-1	P-1	04/08/22	04/08/22	49,261,250.00	2.00	0.00	49,409,000.00	49,366,300.00
Security Type Sub-Total							1,990,685,718.05	0.79	0.00	1,993,555,992.43	1,991,328,304.60

Certificate of Deposit

CANADIAN IMP BK COMM NY CERT DEPOS	05/27/2021 0.180% 06/01/2022	13606CTM6	A-1	P-1	05/26/21	05/27/21	50,000,000.00	0.18	92,500.00	50,000,000.00	49,999,025.50
ROYAL BANK OF CANADA NY CERT DEPOS	05/26/2021 0.180% 06/01/2022	78012UM36	A-1+	P-1	05/26/21	05/26/21	50,000,000.00	0.18	92,750.00	50,000,000.00	49,999,025.50



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Certificate of Deposit											
BANK OF NOVA SCOTIA HOUS CERT DEPOS	06417MOS7	06417MOS7	A-1	P-1	07/06/21	07/07/21	50,000,000.00	0.18	82,250.00	50,000,000.00	49,999,025.75
DTD 07/07/2021 0.180% 06/01/2022											
BANK OF NOVA SCOTIA HOUS CERT DEPOS	06417MRG2	06417MRG2	A-1	P-1	09/08/21	09/09/21	50,000,000.00	0.17	62,569.44	50,000,000.00	49,999,012.35
DTD 09/09/2021 0.170% 06/01/2022											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RTK6	86959RTK6	A-1+	P-1	09/27/21	09/28/21	50,000,000.00	0.15	51,250.00	50,000,000.00	49,997,302.55
DTD 09/28/2021 0.150% 06/02/2022											
BANK OF MONTREAL CHICAGO FLOATING	06367CHL4	06367CHL4	A-1	P-1	08/26/21	08/27/21	50,004,256.50	0.18	55,916.66	50,000,389.48	49,991,950.00
CD											
DTD 06/29/2021 0.900% 06/29/2022											
ROYAL BANK OF CANADA NY CERT DEPOS	78012UIN92	78012UIN92	A-1+	P-1	06/22/21	06/23/21	50,000,000.00	0.20	95,277.78	50,000,000.00	49,950,863.70
DTD 06/23/2021 0.200% 07/01/2022											
NORDEA BANK ABP NEW YORK CERT DEPOS	65558UDE9	65558UDE9	A-1+	P-1	06/24/21	06/25/21	50,000,000.00	0.19	89,986.11	50,000,000.00	49,950,439.75
DTD 06/25/2021 0.190% 07/01/2022											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RTL4	86959RTL4	A-1+	P-1	09/27/21	09/28/21	50,000,000.00	0.16	54,666.67	50,000,000.00	49,949,190.20
DTD 09/28/2021 0.160% 07/01/2022											
BANK OF NOVA SCOTIA HOUS CERT DEPOS	06417MOM0	06417MOM0	A-1	P-1	06/24/21	06/24/21	75,000,000.00	0.20	142,500.00	75,000,000.00	74,926,296.08
DTD 06/24/2021 0.200% 07/01/2022											
BANK OF MONTREAL CHICAGO CERT DEPOS	06367CGY7	06367CGY7	A-1	P-1	06/22/21	06/23/21	100,000,000.00	0.20	190,555.56	100,000,000.00	99,901,727.40
DTD 06/23/2021 0.200% 07/01/2022											
CANADIAN IMP BK COMM NY CERT DEPOS	13606CUC6	13606CUC6	A-1	P-1	06/22/21	06/23/21	100,000,000.00	0.20	190,555.56	100,000,000.00	99,901,727.40
DTD 06/23/2021 0.200% 07/01/2022											
BANK OF NOVA SCOTIA HOUS CERT DEPOS	06417MRZ0	06417MRZ0	A-1	P-1	10/12/21	10/13/21	50,000,000.00	0.18	57,750.00	50,000,000.00	49,938,783.00
DTD 10/13/2021 0.180% 07/08/2022											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RTR1	86959RTR1	A-1+	P-1	10/12/21	10/13/21	50,000,000.00	0.17	54,541.67	50,000,000.00	49,910,696.65
DTD 10/13/2021 0.170% 07/25/2022											
TORONTO DOMINION BANK NY CERT	89114WHJ7	89114WHJ7	A-1+	P-1	10/07/21	10/08/21	50,000,000.00	0.19	62,277.78	50,000,000.00	49,878,746.55
DEPOS											
DTD 10/08/2021 0.190% 08/01/2022											



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Certificate of Deposit											
SVENSKA HANDELSBANKEN NY CERT DEPOS	DTD 08/26/2021 0.180% 08/01/2022	86959RSP6	A-1+	P-1	08/25/21	08/26/21	100,000,000.00	0.18	139,500.00	100,000,000.00	99,755,734.50
TORONTO DOMINION BANK NY CERT DEPOS	DTD 02/03/2022 0.610% 08/02/2022	89114WOC2	A-1+	P-1	02/02/22	02/03/22	25,000,000.00	0.61	49,986.11	25,000,000.00	24,956,670.03
BANK OF MONTREAL CHICAGO CERT DEPOS	DTD 01/12/2022 0.400% 08/10/2022	06367CRL3	A-1	P-1	01/11/22	01/12/22	50,000,000.00	0.40	77,777.78	50,000,000.00	49,881,796.00
SWEDBANK NY CERT DEPOS	DTD 02/25/2022 0.840% 08/31/2022	87019V7K7	A-1	P-1	02/23/22	02/25/22	50,000,000.00	0.84	112,000.00	50,000,000.00	49,834,189.50
SWEDBANK NY CERT DEPOS	DTD 03/02/2022 0.870% 09/01/2022	87019WAC9	A-1	P-1	03/01/22	03/02/22	50,000,000.00	0.87	109,958.33	50,000,000.00	49,836,262.30
TORONTO DOMINION BANK NY CERT DEPOS	DTD 03/31/2022 1.400% 09/30/2022	89114WTS4	A-1+	P-1	03/30/22	03/31/22	50,000,000.00	1.40	120,555.56	50,000,000.00	49,874,659.90
TORONTO DOMINION BANK NY CERT DEPOS	DTD 10/18/2021 0.260% 10/03/2022	89114WJ30	A-1+	P-1	10/18/21	10/18/21	50,000,000.00	0.26	81,611.11	50,000,000.00	49,675,419.15
SVENSKA HANDELSBANKEN NY CERT DEPOS	DTD 10/14/2021 0.240% 11/01/2022	86959RTU4	A-1+	P-1	10/14/21	10/14/21	50,000,000.00	0.24	76,666.67	50,000,000.00	49,596,605.15
SWEDBANK NY CERT DEPOS	DTD 04/27/2022 1.830% 11/01/2022	87019WBJ3	A-1	P-1	04/26/22	04/27/22	50,000,000.00	1.83	88,958.33	50,000,000.00	49,933,512.00
SWEDBANK NY CERT DEPOS	DTD 04/27/2022 1.840% 11/02/2022	87019WBK0	A-1	P-1	04/27/22	04/27/22	50,000,000.00	1.84	89,444.44	50,000,000.00	49,935,213.00
TORONTO DOMINION BANK NY CERT DEPOS	DTD 05/06/2022 2.020% 11/07/2022	89114WWK7	A-1+	P-1	05/05/22	05/06/22	50,000,000.00	2.02	72,944.44	50,000,000.00	49,972,923.70
CANADIAN IMP BK COMM NY CERT DEPOS	DTD 04/06/2022 1.900% 01/09/2023	13606KFS0	A-1	P-1	04/05/22	04/06/22	50,000,000.00	1.90	147,777.78	50,000,000.00	49,778,243.45
BNP PARIBAS NY BRANCH CERT DEPOS	DTD 02/01/2022 0.960% 02/01/2023	05586FY7	A-1	P-1	02/01/22	02/01/22	50,000,000.00	0.96	160,000.00	50,000,000.00	49,440,018.20



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Certificate of Deposit											
ROYAL BANK OF CANADA NY CERT DEPOS DTD 03/18/2022 1.910% 03/20/2023	78012U4K8	50,000,000.00	A-1+	P-1	03/16/22	03/18/22	50,000,000.00	1.91	198,958.33	50,000,000.00	49,554,418.70
TORONTO DOMINION BANK NY CERT DEPOS DTD 04/21/2022 2.420% 05/01/2023	89114WWB8	50,000,000.00	A-1+	P-1	04/20/22	04/21/22	50,000,000.00	2.42	137,805.56	50,000,000.00	49,864,950.00
CANADIAN IMP BK COMM NY CERT DEPOS DTD 04/27/2022 2.520% 05/01/2023	13606KGV2	50,000,000.00	A-1	P-1	04/27/22	04/27/22	50,000,000.00	2.52	122,500.00	50,000,000.00	49,910,400.00

Security Type Sub-Total **1,700,000,000.00** **1,700,004,256.50** **0.68** **3,161,791.67** **1,700,000,389.48** **1,696,094,827.96**

Asset-Backed Security

HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	130,965.84	AAA	NR	02/19/19	02/27/19	130,962.33	2.83	133.84	130,965.15	131,049.41
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	1,134,279.00	NR	Aaa	05/21/19	05/29/19	1,134,236.69	2.52	794.00	1,134,268.02	1,135,932.55
JDOT 2019-A A3 DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	11,780.46	NR	Aaa	03/05/19	03/13/19	11,779.01	2.91	15.24	11,780.09	11,784.30
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	852,290.05	AAA	Aaa	02/05/19	02/13/19	852,134.77	2.91	1,102.30	852,250.68	854,082.25
TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023	89239IAD6	780,070.00	AAA	Aaa	04/30/19	05/08/19	779,945.57	2.57	891.01	780,034.90	781,120.05
HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	1,180,406.15	AAA	Aaa	08/21/19	08/27/19	1,180,396.35	1.78	933.83	1,180,403.17	1,180,627.83
TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	1,062,984.05	AAA	Aaa	08/06/19	08/14/19	1,062,975.34	1.91	902.36	1,062,981.30	1,063,920.22
TLOT 2021-A A2 DTD 04/21/2021 0.270% 09/20/2023	89238EAB2	2,618,269.62	AAA	Aaa	04/13/21	04/21/21	2,617,933.95	0.28	216.01	2,618,088.46	2,606,809.72
HAROT 2021-2 A3 DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	9,144,478.60	AAA	Aaa	05/18/21	05/26/21	9,144,393.56	0.49	1,991.46	9,144,428.50	9,107,285.26



Managed Account Detail of Securities Held

For the Month Ending **May 31, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
BMWLT 2021-2 A2	09/15/2021 0.190% 11/27/2023	09690AAB9	NR	Aaa	09/08/21	09/15/21	7,153,539.11	0.19	226.54	7,153,685.86	7,117,063.75
JDOT 2019-B A3	07/24/2019 2.210% 12/15/2023	477870AC3	NR	Aaa	07/16/19	07/24/19	385,020.40	2.22	378.26	385,073.53	385,211.30
TAOT 2019-D A3	11/13/2019 1.920% 01/16/2024	89233MAD5	AAA	Aaa	11/06/19	11/13/19	1,740,939.02	1.92	1,485.71	1,741,015.76	1,740,994.04
MBALT 2021-B A2	06/29/2021 0.220% 01/16/2024	58769KAC8	AAA	NR	06/22/21	06/29/21	16,783,654.29	0.22	1,641.21	16,784,163.44	16,712,440.30
TAOT 2021-B A3	06/14/2021 0.460% 01/16/2024	89190GAB3	AAA	NR	06/08/21	06/14/21	17,258,110.35	0.46	3,528.39	17,258,228.51	17,176,295.04
HAROT 2019-4 A3	11/26/2019 1.830% 01/18/2024	43813VAC2	AAA	NR	11/19/19	11/26/19	3,647,162.90	1.83	2,410.60	3,647,557.05	3,645,001.58
HART 2019-B A3	11/06/2019 1.940% 02/15/2024	44891JAC2	AAA	NR	10/29/19	11/06/19	960,574.43	1.94	828.27	960,601.03	960,252.72
MBART 2019-1 A3	09/25/2019 1.940% 03/15/2024	58769TAD7	AAA	Aaa	09/18/19	09/25/19	1,734,943.88	1.94	1,496.11	1,735,087.27	1,735,249.62
TLOT 2021-A A3	04/21/2021 0.390% 04/22/2024	89238EAC0	AAA	Aaa	04/13/21	04/21/21	4,499,474.85	0.39	536.25	4,499,669.21	4,417,092.45
HAROT 2020-1 A3	02/26/2020 1.610% 04/22/2024	43813RAC1	NR	Aaa	02/19/20	02/26/20	5,647,859.42	1.61	2,526.34	5,648,462.27	5,632,885.69
TAOT 2020-A A3	02/12/2020 1.660% 05/15/2024	89232HAC9	AAA	Aaa	02/04/20	02/12/20	8,089,098.93	1.66	5,968.39	8,089,414.64	8,072,917.13
TAOT 2021-C A2	09/27/2021 0.200% 05/15/2024	89239BAB7	AAA	Aaa	09/21/21	09/27/21	9,196,496.50	0.20	817.53	9,196,675.21	9,137,937.98
HART 2021-B A2	07/28/2021 0.240% 05/15/2024	44934KAB0	AAA	NR	07/20/21	07/28/21	12,484,378.41	0.24	1,331.79	12,484,719.69	12,404,772.05
HAROT 2021-4 A2	11/24/2021 0.390% 05/21/2024	43815GAB5	NR	Aaa	11/16/21	11/24/21	9,280,139.46	0.39	1,005.37	9,280,190.02	9,187,910.09



Managed Account Detail of Securities Held

For the Month Ending **May 31, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
BMWLT 2022-1 A2	DTD 01/19/2022 0.670% 05/28/2024	05601XAB5	AAA	NR	01/11/22	01/19/22	7,749,995.35	0.67	865.42	7,749,996.07	7,688,843.20
JDOT 2021-B A2	DTD 07/21/2021 0.250% 06/17/2024	47789QAB6	NR	Aaa	07/13/21	07/21/21	19,562,423.80	0.25	2,173.65	19,562,554.94	19,386,939.02
MBART 2021-1 A2	DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	AAA	Aaa	09/15/21	09/22/21	15,510,312.27	0.21	1,447.77	15,510,690.23	15,395,214.33
JOHN DEERE OWNER TRUST	DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	NR	Aaa	03/04/20	03/11/20	2,741,670.72	1.10	1,340.45	2,741,754.80	2,718,131.77
TAOT 2021-D A2	DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	AAA	NR	11/09/21	11/15/21	8,547,404.83	0.31	1,177.65	8,547,417.81	8,487,804.17
CHAIT 2012-A7 A7	DTD 10/09/2012 2.160% 09/15/2024	161571FO2	AAA	NR	09/17/19	09/18/19	10,060,156.25	2.03	9,600.00	10,027,604.59	10,016,768.00
TAOT 2022-A A2	DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	NR	Aaa	01/25/22	01/31/22	4,999,866.00	0.74	1,644.44	4,999,882.41	4,940,768.50
HART 2021-C A2A	DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	AAA	NR	11/09/21	11/17/21	11,513,842.62	0.36	1,842.32	11,513,966.18	11,409,073.22
JDOT 2022-A A2	DTD 03/16/2022 1.900% 11/15/2024	47787JAB4	NR	Aaa	03/10/22	03/16/22	6,499,644.45	1.90	5,488.89	6,499,672.53	6,457,542.65
MBALT 2021-B A3	DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	AAA	NR	06/22/21	06/29/21	16,498,754.25	0.40	2,933.33	16,499,094.18	16,063,096.50
BMWLT 2021-2 A3	DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	NR	Aaa	09/08/21	09/15/21	7,499,226.00	0.33	412.50	7,499,393.33	7,315,676.25
BMWOT 2022-A A2A	DTD 05/18/2022 2.520% 12/26/2024	05602RAB7	AAA	Aaa	05/10/22	05/18/22	10,749,227.08	2.52	9,782.50	10,749,238.43	10,744,224.03
CHAIT 2020-A1 A1	DTD 02/18/2020 1.530% 01/15/2025	161571HP2	AAA	NR	02/10/20	02/18/20	7,998,167.20	1.53	5,440.00	7,999,019.71	7,968,299.20
TAOT 2022-B A2A	DTD 04/13/2022 2.350% 01/15/2025	89238FAB9	AAA	Aaa	04/07/22	04/13/22	8,249,640.30	2.35	8,616.67	8,249,657.79	8,209,477.65



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For the Month Ending **May 31, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
BMWLT 2022-1 A3	05/19/2022 1.100% 03/25/2025	05601XAC3	AAA	NR	01/11/22	01/19/22	8,248,766.63	1.10	1,512.50	8,248,907.92	8,023,474.80
HAROT 2021-2 A3	05/26/2021 0.330% 08/15/2025	43811JAC1	AAA	Aaa	01/31/22	02/02/22	9,878,906.25	0.68	1,466.67	9,890,076.91	9,707,996.00
HAROT 2021-2 A3	05/26/2021 0.330% 08/15/2025	43811JAC1	AAA	Aaa	05/18/21	05/26/21	18,999,259.00	0.33	2,786.66	18,999,437.28	18,445,192.40
TAOT 2021-B A3	06/14/2021 0.260% 11/17/2025	89190GAC1	AAA	NR	06/08/21	06/14/21	36,996,015.10	0.26	4,275.56	36,996,882.56	35,832,764.70
TAOT 2021-C A3	09/27/2021 0.430% 01/15/2026	89239BAC5	AAA	Aaa	09/21/21	09/27/21	11,999,043.60	0.43	2,293.33	11,999,193.97	11,540,427.60
HART 2021-B A3	07/28/2021 0.380% 01/15/2026	44934KAC8	AAA	NR	07/20/21	07/28/21	16,996,248.10	0.39	2,871.11	16,996,956.18	16,392,481.20
HAROT 2021-4 A3	11/24/2021 0.880% 01/21/2026	43815GAC3	NR	Aaa	11/16/21	11/24/21	7,748,366.30	0.89	1,894.44	7,748,569.57	7,446,770.40
JDOT 2021-B A3	07/21/2021 0.520% 03/16/2026	47789OAC4	NR	Aaa	07/13/21	07/21/21	13,498,795.80	0.52	3,120.00	13,499,019.06	12,857,782.05
TAOT 2021-D A3	11/15/2021 0.710% 04/15/2026	89238JAC9	AAA	NR	11/09/21	11/15/21	6,999,850.90	0.71	2,208.89	6,999,869.21	6,743,522.10
HART 2021-C A3	11/17/2021 0.740% 05/15/2026	44935FAD6	AAA	NR	11/09/21	11/17/21	5,498,772.40	0.75	1,808.89	5,498,919.11	5,293,523.95
TAOT 2022-A A3	01/31/2022 1.230% 06/15/2026	89239KAC5	NR	Aaa	01/25/22	01/31/22	4,249,277.50	1.23	2,323.33	4,249,332.28	4,089,999.83
MBART 2021-1 A3	09/22/2021 0.460% 06/15/2026	58772WAC7	AAA	Aaa	09/15/21	09/22/21	20,997,253.20	0.46	4,293.33	20,997,654.01	20,180,939.10
BMWOT 2022-A A3	05/18/2022 3.210% 08/25/2026	05602RAD3	AAA	Aaa	05/10/22	05/18/22	13,999,272.00	3.21	16,228.33	13,999,278.53	13,933,712.80
TAOT 2022-B A3	04/13/2022 2.930% 09/15/2026	89238FAD5	AAA	Aaa	04/07/22	04/13/22	11,999,719.20	2.93	15,626.67	11,999,727.71	11,958,007.20



Managed Account Detail of Securities Held

For the Month Ending **May 31, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
JDOT 2022-A A3	03/16/2022 2.320% 09/16/2026	47787JAC2	NR	Aaa	03/10/22	03/16/22	7,998,230.40	2.33	8,248.89	7,998,313.23	7,849,520.00
AMXCA 2022-2 A	05/24/2022 3.390% 05/17/2027	02582JJT8	AAA	NR	05/17/22	05/24/22	19,995,576.00	3.39	13,183.33	19,995,595.46	20,028,530.00
Security Type Sub-Total							470,059,833.02	0.97	168,068.33	470,047,419.75	462,325,137.95
Managed Account Sub-Total							11,435,723,268.42	1.14	20,742,020.11	11,441,101,196.79	11,294,365,085.80
Securities Sub-Total							\$11,435,723,268.42	1.14%	\$20,742,020.11	\$11,441,101,196.79	\$11,294,365,085.80
Accrued Interest											\$20,742,020.11

Total Investments

\$11,315,107,105.91

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

For the Month Ending **May 31, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	100,000,000.00	CITIGRP		99.92	99,921,880.00	(117,182.50)	(80,598.80)	0.08	1.07
US TREASURY NOTES	DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	100,000,000.00	RBC CAP		99.92	99,921,880.00	(124,995.00)	(81,094.56)	0.08	1.07
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	100,000,000.00	RBC		100.13	100,125,000.00	1,378,906.25	188,328.60	0.17	1.12
US TREASURY NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	BMO_DJR		100.16	25,039,062.50	299,804.69	61,129.77	0.42	1.49
US TREASURY NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	DEUTSCHE		99.47	49,734,375.00	1,076,171.87	56,973.45	1.00	2.16
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	MIZUHO		99.14	24,785,155.00	83,983.12	(126,052.93)	1.07	2.18
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	WELLSFAR		99.14	49,570,310.00	1,447,263.12	48,035.79	1.07	2.18
US TREASURY NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	SOC GEN		100.44	50,218,750.00	(416,015.63)	56,769.65	1.06	2.21
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	SOC GEN		99.14	99,140,620.00	3,105,463.75	157,643.72	1.07	2.18
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	BNP		98.88	98,875,000.00	2,609,375.00	(124,300.52)	1.16	2.23
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	9128282D1	100,000,000.00	MORGANST		98.91	98,906,250.00	2,343,750.00	(123,762.38)	1.24	2.27
US TREASURY NOTES	DTD 02/28/2017 2.125% 02/29/2024	912828W48	75,000,000.00	WELLS_F		99.42	74,566,410.00	(1,086,910.31)	(1,011,701.45)	1.72	2.46
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	BNP		99.97	49,984,375.00	(2,078,125.00)	(888,033.18)	1.92	2.52
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	WELLSFAR		99.97	49,984,375.00	(1,626,953.13)	(733,782.48)	1.92	2.52
US TREASURY N/B NOTES	DTD 05/15/2021 0.250% 05/15/2024	91282CCC3	75,000,000.00	RBC		95.67	71,753,910.00	(1,189,449.38)	(1,424,202.40)	1.95	2.53
US TREASURY NOTES	DTD 05/31/2017 2.000% 05/31/2024	912828XT2	50,000,000.00	BARCLAY		98.95	49,476,560.00	(349,611.88)	(365,019.87)	1.97	2.54
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	DAIWA		98.88	49,437,500.00	(1,449,218.75)	(950,025.16)	2.03	2.56



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	MORGANST		98.88	49,437,500.00	(1,580,078.13)	(1,016,615.90)	2.03	2.56
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	RBC		98.88	49,437,500.00	(1,498,046.88)	(980,744.49)	2.03	2.56
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	MORGANST		98.36	49,179,690.00	(994,138.13)	(899,798.19)	2.04	2.56
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	BARCLAY		98.36	49,179,690.00	(521,481.88)	(547,342.01)	2.04	2.56
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	TOR DOM		99.05	49,523,440.00	(1,951,169.38)	(1,141,184.51)	2.12	2.58
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	PIPER S		99.05	49,523,440.00	93,752.50	56,045.89	2.12	2.58
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	BOFA		97.06	48,531,250.00	(1,181,640.63)	(1,215,798.34)	2.22	2.60
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	RBC		97.06	48,531,250.00	(886,718.75)	(952,644.62)	2.22	2.60
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	TOR DOM		97.47	48,734,375.00	(949,218.75)	(983,934.17)	2.30	2.62
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	BNP		97.47	48,734,375.00	50,781.25	(31,765.68)	2.30	2.62
US TREASURY N/B NOTES	DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	75,000,000.00	MORGANS		95.39	71,542,965.00	(1,250,980.31)	(1,443,719.83)	2.36	2.64
US TREASURY N/B NOTES	DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	75,000,000.00	DAIWA		95.47	71,601,562.50	11,718.75	(215,152.35)	2.44	2.67
US TREASURY NOTES	DTD 01/31/2020 1.375% 01/31/2025	912828ZS2	50,000,000.00	BAML		96.63	48,312,500.00	(2,533,203.13)	(2,379,826.24)	2.62	2.69
US TREASURY NOTES	DTD 02/17/2015 2.000% 02/15/2025	912828JZ7	50,000,000.00	MIZUHO		98.19	49,093,750.00	(1,482,421.88)	(1,209,015.48)	2.64	2.70
US TREASURY N/B NOTES	DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	50,000,000.00	BARCLAY		96.84	48,421,875.00	(1,345,703.13)	(1,365,071.62)	2.65	2.72
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	BMO		98.31	49,156,250.00	(1,953,125.00)	(1,447,388.74)	2.88	2.72
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	50,000,000.00	CITI		92.88	46,437,500.00	(2,230,468.75)	(2,426,538.77)	2.99	2.74



Managed Account Fair Market Value & Analytics

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Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	TOR DOM		92.64	46,320,310.00	(2,285,158.75)	(2,485,742.01)	3.07	2.76
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	BOFA		92.64	46,320,310.00	(1,845,705.63)	(2,031,740.79)	3.07	2.76
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MORGANS		92.64	69,480,465.00	(2,578,128.75)	(2,872,269.38)	3.07	2.76
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MIZUHO		92.64	69,480,465.00	(2,496,097.50)	(2,787,513.16)	3.07	2.76
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	PIPER J		92.41	46,203,125.00	(2,267,578.13)	(2,482,475.61)	3.16	2.77
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	BARCLAY		92.41	46,203,125.00	(2,279,296.88)	(2,492,547.63)	3.16	2.77
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CA10	50,000,000.00	DAIWA		92.19	46,093,750.00	(1,765,625.00)	(1,981,309.19)	3.24	2.78
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CA10	75,000,000.00	CITIGRP		92.19	69,140,625.00	(1,628,906.25)	(1,902,269.87)	3.24	2.78
US TREASURY NOTES	DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	50,000,000.00	WELLS_F		91.98	45,992,190.00	(958,981.88)	(1,142,617.86)	3.32	2.78
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	MORGANS		91.80	45,898,440.00	109,377.50	(71,460.31)	3.40	2.78
Security Type Sub-Total			2,625,000,000.00				2,547,953,130.00	(34,291,987.28)	(43,790,133.61)	1.95	2.37

Supra-National Agency Bond / Note											
INTER-AMERICAN DEVELOPMENT BANK	NOTE	4581X0DD7	25,000,000.00	JPMCHASE		100.48	25,118,825.00	174,825.00	123,309.60	0.32	1.51
INTL BK OF RECON AND DEV	NOTE	459058JV6	75,000,000.00	WELLS_F		98.19	73,640,475.00	(1,204,275.00)	(1,290,832.19)	0.89	2.20
INTER-AMERICAN DEVEL BK	NOTES	4581X0DM7	20,000,000.00	RBC CAP		98.31	19,661,780.00	(331,420.00)	(336,062.13)	0.98	2.25
INTER-AMERICAN DEVELOPMENT BANK	NOTE	4581X0CC0	25,000,000.00	BMO		100.79	25,196,525.00	(283,475.00)	54,667.34	1.32	2.40
DTD 10/04/2013 3.000% 10/04/2023											



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Supra-National Agency Bond / Note											
INTL BK RECON & DEVELOP NOTES		459058JM6	25,000,000.00	TD		96.81	24,203,550.00	(742,700.00)	(769,894.06)	1.48	2.45
DTD 11/24/2020 0.250% 11/24/2023											
INTL BK RECON & DEVELOP NOTES		45906M3C3	13,000,000.00	BOFA		99.49	12,933,440.00	(56,420.00)	(57,308.99)	1.79	2.54
DTD 03/29/2022 2.250% 03/28/2024											
INTL BANK OF RECON AND DEV SN (FLOATER)		45906M2B6	10,000,000.00	BMO		100.54	10,054,070.00	54,070.00	54,070.00	0.00	1.16
DTD 06/16/2020 1.180% 06/17/2024											
Security Type Sub-Total			193,000,000.00				190,808,665.00	(2,389,395.00)	(2,222,050.43)	0.97	2.14

Repurchase Agreement

CANTOR FITZGERALD REPO AGRMT		REI360909	100,000,000.00	CANTFIT		100.00	99,999,861.10	(138.90)	(138.90)	0.00	0.80
DTD 05/31/2022 0.750% 06/01/2022											

Security Type Sub-Total

100,000,000.00 **99,999,861.10** **(138.90)** **(138.90)** **0.00** **0.80**

NOW Account

BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	100,000,000.00	DIRECT		1.00	100,000,000.00	0.00	0.00	0.00	0.54
Security Type Sub-Total			100,000,000.00				100,000,000.00	0.00	0.00	0.00	0.54

Money Market Mutual Fund

FIDELITY GOV'T MM FUND 2642		31607A703	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	0.60
NORTHERN TRUST INST GOVT SELECT 848		665278701	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	0.58
FEDERATED GOVT OBLIGATIONS FUND		608919718	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	0.65
MORGAN STANLEY LIQ GOVT-INST FUND		61747C707	87,000,000.00			1.00	87,000,000.00	0.00	0.00	0.00	0.71
Security Type Sub-Total			90,000,000.00				90,000,000.00	0.00	0.00	0.00	0.71

Joint Powers Authority

CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	1,000,000.00	DIRECT		1.00	1,000,000.00	0.00	0.00	0.00	0.91
INVESTMENT TRUST OF CALIFORNIA		CALTRUST3	10,000,000.00	DIRECT		1.00	10,000,000.00	0.00	0.00	0.00	0.78



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Joint Powers Authority											
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	25,000,000.00	DIRECT		1.00	25,000,000.00	0.00	0.00	0.00	0.91
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	32,000,000.00	DIRECT		1.00	32,000,000.00	0.00	0.00	0.00	0.91
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	40,000,000.00	DIRECT		1.00	40,000,000.00	0.00	0.00	0.00	0.91
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	40,000,000.00	DIRECT		1.00	40,000,000.00	0.00	0.00	0.00	0.91
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	0.91
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	0.91
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	150,000,000.00	DIRECT		1.00	150,000,000.00	0.00	0.00	0.00	0.91
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	160,000,000.00	DIRECT		1.00	160,000,000.00	0.00	0.00	0.00	0.91
Security Type Sub-Total			558,000,000.00				558,000,000.00	0.00	0.00	0.00	0.91

Federally Insured Cash Account

STONECASTLE FICA	FICAMF003	25,000,000.00	1.00	25,000,000.00	0.00	0.00	0.45
Security Type Sub-Total		25,000,000.00		25,000,000.00	0.00	0.00	0.45

Federal Agency Commercial Mortgage-Backed Security

FHMS K033 A2	3137B4WB8	2,800,000.00	CANTFIT	100.19	2,805,340.92	(173,377.83)	(69,838.96)	1.07	2.88
DTD 10/01/2013 3.060% 07/01/2023									
FHMS K034 A2	3137B5JM6	25,000,000.00	MORGANS	100.69	25,173,594.00	(56,874.75)	(56,874.75)	1.03	2.88
DTD 11/01/2013 3.531% 07/01/2023									
FHLMC MULTIFAMILY STRUCTURED P	3137BSPW7	23,518,102.04	CANTFIT	99.45	23,389,853.83	(74,965.01)	(74,965.01)	1.06	2.93
DTD 11/01/2016 2.454%									
08/01/2023									
FHLMC SERIES K037 A2	3137B7YY9	59,843,000.00	JPMCHAS	100.66	60,237,442.57	(292,816.88)	(258,961.73)	1.54	3.06
DTD 03/01/2014 3.490% 01/01/2024									



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Federal Agency Commercial Mortgage-Backed Security											
FHMS KMP1 A2		3137FATE8	50,000,000.00	JPMCHAS		99.54	49,768,092.00	(4,255,345.50)	(2,783,199.03)	2.10	3.20
DTD 09/01/2017 2.982% 08/01/2024											
FHMS K729 A2		3137FCM43	16,500,000.00	CANTFIT		99.92	16,487,439.05	(1,482,092.20)	(947,318.71)	2.25	3.17
DTD 12/01/2017 3.136% 10/01/2024											
FHMS K045 A2		3137BHXJ1	23,083,134.50	MS		99.84	23,045,976.89	(2,313,912.09)	(1,494,835.78)	2.48	3.09
DTD 05/01/2015 3.023% 01/01/2025											
FHMS K732 AM		3137FG7G4	25,000,000.00	CANTFIT		101.42	25,356,010.50	(888,130.13)	(795,170.88)	2.77	3.19
DTD 06/28/2018 3.700% 05/01/2025											
FHMS K047 A2		3137BKRJ1	75,000,000.00	MORGANS		100.61	75,453,993.75	(254,990.63)	(254,990.63)	2.71	3.11
DTD 07/30/2015 3.329%											
05/01/2025											
FHMS KJ32 A1		3137F72U8	956,104.56	JPM		95.67	914,668.95	(41,431.78)	(41,433.06)	1.92	2.00
DTD 11/01/2020 0.516% 06/01/2025											
FHLMC SERIES K049 A2		3137BLMZ8	10,000,000.00	FHN		99.69	9,969,253.20	(54,965.55)	(54,337.04)	2.94	3.11
DTD 10/01/2015 3.010% 07/01/2025											
FHMS K733 A2		3137FJXQ7	3,330,000.00	MORGANS		101.49	3,379,682.20	(235,318.97)	(191,360.46)	2.99	3.25
DTD 11/09/2018 3.750% 08/01/2025											
FHMS K050 A2		3137BLW95	30,000,000.00	CANTFIT		100.60	30,179,232.60	(677,408.03)	(627,222.41)	3.00	3.14
DTD 11/01/2015 3.334% 08/01/2025											
FHMS K052 A1		3137BM7C4	50,000,000.00	JPMCHAS		100.52	50,259,540.00	(174,053.75)	(169,360.40)	3.08	3.14
DTD 12/01/2015 3.308% 09/01/2025											
FHMS K726 A1		3137BYLE8	25,000,000.00	INCAPIT		98.47	24,617,069.25	(2,246,212.00)	(1,788,179.40)	3.19	3.18
DTD 06/01/2017 2.700% 10/01/2025											
FHMS KJ23 A1		3137FKSQ0	60,000,000.00	JPMCHAS		101.64	60,984,896.40	(4,246,353.60)	(3,076,073.96)	3.13	3.16
DTD 01/29/2019 3.683% 10/01/2025											
FRESB 2021-SB82 A5		30318CAA5	1,254,422.27	PIPER J		100.49	1,260,568.94	(5.02)	1,741.02	3.38	0.53
DTD 01/01/2021 0.670% 11/01/2025											
FRESB 2021-SB82 A5		30318CAA5	2,926,985.31	WELLS_F		100.49	2,941,327.54	(11.71)	4,062.37	3.38	0.53
DTD 01/01/2021 0.670% 11/01/2025											
FHMS KJ33 A1		3137F9ZD6	2,528,361.24	JPMCHAS		96.79	2,447,081.33	(81,199.01)	(81,220.41)	1.52	1.38
DTD 02/01/2021 0.440% 12/01/2025											
FRESB 2021-SB83		30318NAA1	3,740,985.00	JPMCHAS		100.00	3,740,985.00	(17,567.66)	(12,950.84)	3.54	0.67
DTD 02/01/2021 0.670% 01/01/2026											



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Federal Agency Commercial Mortgage-Backed Security									
FHMS KJ34 A1		3137H1LS3		92.92	6,764,860.69	(515,121.08)	(515,136.25)	2.77	2.54
DTD 07/01/2021 0.681% 06/01/2026									
FHMS K736 A2		3137FNWX4		96.34	14,450,719.80	(1,108,264.58)	(1,051,053.66)	3.70	3.24
DTD 09/01/2019 2.282% 07/01/2026									
FHMS K729 A2		3137FQXJ7		97.29	8,026,168.01	(789,730.43)	(690,646.60)	4.10	3.20
DTD 01/01/2020 2.525% 10/01/2026									
FHMS KJ36 A1		3137H4RZ5		93.66	2,142,553.08	(144,942.55)	(144,943.39)	3.39	2.80
DTD 12/01/2021 1.298% 12/01/2026									
FHMS K062 A2		3137BUX60		101.03	10,103,234.50	(646,765.50)	(592,982.33)	4.17	3.17
DTD 02/01/2017 3.413% 12/01/2026									
FHMS K062 A2		3137BUX60		101.03	19,062,636.36	(1,243,892.58)	(1,140,723.98)	4.17	3.17
DTD 02/01/2017 3.413% 12/01/2026									
FRESB 2022-SB97		30311SAA7		95.12	20,911,021.61	(201,547.77)	(221,507.98)	4.47	2.90
DTD 04/01/2022 1.780% 02/01/2027									
FHMS KJ39 A1		3137H73W1		98.58	44,802,512.72	(637,474.61)	(637,644.85)	4.52	3.07
DTD 04/01/2022 2.750% 04/01/2027									
FHLMC MULTIFAMILY STRUCTURED P		3137F1G44		100.33	50,166,735.00	(120,374.38)	(114,011.85)	4.47	3.17
DTD 07/01/2017 3.243% 04/01/2027									
FHLMC MULTIFAMILY STRUCTURED P		3137F2LJ3		99.94	36,535,609.95	(1,570,202.11)	(1,487,546.08)	4.52	3.13
DTD 08/01/2017 3.117% 06/01/2027									
Security Type Sub-Total					705,378,100.64	(24,545,347.69)	(19,368,687.04)	3.02	3.07

Security Type Sub-Total	706,155,659.65	705,378,100.64	(24,545,347.69)	(19,368,687.04)	3.02	3.07			
Federal Agency Bond / Note									
FEDERAL HOME LOAN BANK	313379Q69	25,000,000.00	WELLSFAR	100.03	25,006,325.00	(150,175.00)	4,996.23	0.03	1.20
DTD 06/01/2012 2.125% 06/10/2022									
FFCB NOTES	3133ELDK7	40,000,000.00	INCAPITA	100.02	40,007,960.00	10,079.20	7,992.53	0.04	1.14
DTD 12/16/2019 1.630% 06/15/2022									
FREDDIE MAC NOTES	3137EAET2	25,000,000.00	WELLS_F	99.85	24,962,325.00	18,825.00	(33,506.97)	0.15	1.11
DTD 07/23/2020 0.125% 07/25/2022									
FANNIE MAE NOTES	3135GOW33	75,000,000.00	BARCLAYS	100.02	75,016,725.00	277,725.00	39,824.45	0.27	1.29
DTD 09/06/2019 1.375% 09/06/2022									
FEDERAL HOME LOAN BANKS NOTES	313380GJ0	10,000,000.00	WELLSFAR	100.19	10,019,210.00	(131,290.00)	5,614.70	0.28	1.29
DTD 08/13/2012 2.000% 09/09/2022									



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Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK NOTES	DTD 10/22/2020 0.125% 10/21/2022	3130AKDH6	64,000,000.00	CITIGRP		99.49	63,670,528.00	(244,992.00)	(313,016.36)	0.39	1.45
FFCB NOTES	DTD 11/23/2020 0.125% 11/23/2022	3133EMGX4	75,000,000.00	BARCLAY		99.31	74,483,925.00	(372,825.00)	(481,734.25)	0.48	1.57
FEDERAL FARM CREDIT BANK NOTES	DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	10,000,000.00	CASTLE		98.87	9,886,600.00	(107,800.00)	(111,505.21)	0.68	1.82
FEDERAL FARM CREDIT BANK NOTES	DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	40,000,000.00	TOR DOM		98.87	39,546,400.00	(431,200.00)	(446,020.82)	0.68	1.82
FEDERAL HOME LOAN BANKS NOTES	DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	50,000,000.00	WELLSFAR		99.66	49,829,100.00	(78,900.00)	(148,910.99)	0.71	1.86
FEDERAL HOME LOAN BANKS NOTES	DTD 03/01/2018 2.750% 03/10/2023	3130ADRG9	10,000,000.00	TOR DOM		100.61	10,061,070.00	18,390.00	53,156.94	0.77	1.95
FREDDIE MAC NOTES	DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	50,000,000.00	CITIGRP		98.54	49,268,200.00	(606,800.00)	(694,927.85)	0.89	2.04
FREDDIE MAC NOTES	DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	100,000,000.00	WELLS_F		98.41	98,414,100.00	(1,543,900.00)	(1,572,911.89)	0.93	2.10
FFCB NOTES	DTD 05/10/2021 0.125% 05/10/2023	3133EMYX4	56,000,000.00	BARCLAY		98.16	54,968,928.00	(959,392.00)	(997,392.22)	0.94	2.10
FANNIE MAE NOTES	DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	100,000,000.00	CITIGRP		98.18	98,176,400.00	(1,522,600.00)	(1,726,015.53)	0.98	2.14
FFCB FLOATING NOTES	DTD 06/09/2020 1.080% 06/09/2023	3133ELH72	45,000,000.00	LOOP CA		100.33	45,146,430.00	146,430.00	146,430.00	0.00	1.10
FREDDIE MAC NOTES	DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	23,000,000.00	TOR DOM		97.93	22,523,739.00	(409,101.00)	(452,341.00)	1.07	2.21
FANNIE MAE NOTES	DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	50,000,000.00	CITIGRP		97.81	48,906,850.00	(985,650.00)	(1,053,487.90)	1.11	2.25
FEDERAL FARM CREDIT BANKS NOTES	DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	WELLSFAR		99.20	9,919,850.00	(127,250.00)	(94,449.38)	1.19	2.28
FREDDIE MAC NOTES	DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	45,000,000.00	CITIGRP		97.54	43,893,135.00	(1,060,965.00)	(1,088,095.33)	1.23	2.28
FEDERAL HOME LOAN BANK NOTES	DTD 09/10/2021 0.125% 08/28/2023	3130ANYM6	50,000,000.00	WELLS_F		97.37	48,683,500.00	(1,210,500.00)	(1,249,529.29)	1.25	2.28
FREDDIE MAC NOTES	DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	32,000,000.00	WELLS_F		97.45	31,184,448.00	(804,992.00)	(811,093.55)	1.27	2.29



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Federal Agency Bond / Note											
FREDDIE MAC NOTES	DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	64,000,000.00	WELLS_F		97.02	62,094,080.00	(1,667,200.00)	(1,796,479.42)	1.38	2.33
FREDDIE MAC NOTES	DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	75,000,000.00	CITIGRP		97.04	72,778,050.00	(2,154,450.00)	(2,189,739.69)	1.43	2.36
FEDERAL HOME LOAN BANK NOTES	DTD 11/12/2021 0.500% 11/09/2023	3130APU29	35,000,000.00	MORGANS		97.37	34,080,200.00	(903,700.00)	(908,151.31)	1.44	2.36
FANNIE MAE NOTES	DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	50,000,000.00	JPMCHAS		96.88	48,438,000.00	(1,505,000.00)	(1,533,733.82)	1.49	2.39
FREDDIE MAC NOTES	DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	62,000,000.00	CITIGRP		96.82	60,029,330.00	(1,909,290.00)	(1,939,783.81)	1.51	2.40
FANNIE MAE NOTES	DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	JPM_CHAS		100.03	100,033,500.00	405,500.00	158,792.38	1.64	2.48
FHLB BONDS	DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	BARCLAYS		100.02	50,008,650.00	185,650.00	69,008.55	1.67	2.49
FEDERAL HOME LOAN BANK NOTES	DTD 03/25/2022 2.125% 02/28/2024	3130ARHG9	30,000,000.00	WELLS_F		99.37	29,810,010.00	(155,790.00)	(159,088.72)	1.72	2.50
FHLMC (CALLABLE) NOTES	DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	25,000,000.00	CANTFIT		96.35	24,087,550.00	(912,450.00)	(912,450.00)	1.90	2.54
FEDERAL FARM CREDIT BANK NOTES	DTD 05/16/2022 2.625% 05/16/2024	3133ENWP1	40,000,000.00	CITIGRP		100.13	40,050,320.00	104,320.00	103,138.06	1.92	2.56
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	25,000,000.00	WELLS_F		96.09	24,022,475.00	(977,525.00)	(977,525.00)	1.96	2.56
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	25,000,000.00	INCAPIT		96.07	24,017,725.00	(982,275.00)	(982,275.00)	1.96	2.56
FANNIE MAE NOTES	DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	CITI		98.25	24,562,800.00	(218,200.00)	(345,508.79)	2.05	2.62
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130AZUW4	25,000,000.00	WELLSFAR		100.48	25,119,675.00	(1,331,075.00)	(547,382.41)	2.22	2.66
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130AZUW4	25,000,000.00	MORGANST		100.48	25,119,675.00	(1,313,650.00)	(540,096.98)	2.22	2.66
FANNIE MAE NOTES	DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	25,000,000.00	CITI		97.60	24,399,425.00	(557,825.00)	(580,254.69)	2.33	2.68
FFCB NOTES	DTD 11/18/2021 0.875% 11/18/2024	3133ENEJ5	75,000,000.00	WELLS_F		95.66	71,747,025.00	(3,166,725.00)	(3,182,070.57)	2.44	2.70



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Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	10,000,000.00	JEFFERIE		100.08	10,008,090.00	(507,540.00)	(252,113.48)	2.44	2.72
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	INTL_FCS		100.08	25,020,225.00	(1,364,275.00)	(678,438.22)	2.44	2.72
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	WELLSFAR		100.08	25,020,225.00	(1,267,275.00)	(629,488.90)	2.44	2.72
FFCB NOTES	DTD 01/11/2022 1.125% 01/06/2025	3133ENKS8	38,000,000.00	JPMCHAS		95.99	36,474,604.00	(1,439,896.00)	(1,450,945.95)	2.56	2.73
FANNIE MAE NOTES	DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	BARCLAYS		97.23	72,920,925.00	(1,839,825.00)	(1,954,334.46)	2.54	2.74
FREDDIE MAC NOTES	DTD 02/14/2020 1.500% 02/12/2025	3137EAEPO	50,000,000.00	WELLSFAR		96.75	48,377,100.00	(1,584,400.00)	(1,602,078.36)	2.64	2.76
FEDERAL FARM CREDIT BANK NOTES	DTD 02/15/2022 1.750% 02/14/2025	3133ENPG9	30,000,000.00	WELLS_F		97.39	29,218,320.00	(701,580.00)	(709,333.97)	2.64	2.76
FEDERAL HOME LOAN BANKS NOTES	DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	DAIWA		98.96	25,570,023.68	(1,088,070.72)	(702,185.15)	2.70	2.77
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	CITIGRP		94.03	47,017,150.00	(2,879,850.00)	(2,923,218.42)	2.87	2.78
FHLMC (CALLABLE) NOTES	DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	PIPER J		94.17	23,541,775.00	(1,458,225.00)	(1,458,225.00)	2.91	2.78
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	WELLS_F		93.31	46,657,200.00	(3,239,300.00)	(3,279,701.32)	3.02	2.80
FREDDIE MAC NOTES	DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	WELLS_F		92.67	41,703,120.00	(3,072,780.00)	(3,156,080.33)	3.12	2.83
FANNIE MAE NOTES	DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	BARCLAY		92.43	46,216,800.00	(3,549,200.00)	(3,631,690.13)	3.22	2.84
FREDDIE MAC (CALLABLE) NOTES	DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	OPCO		92.93	18,493,089.90	(1,406,910.10)	(1,406,910.10)	3.23	2.84
FEDERAL HOME LOAN BANK NOTES	DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	WELLS_F		92.41	12,937,022.00	(1,020,978.00)	(1,035,478.27)	3.24	2.83
FREDDIE MAC NOTES	DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	20,000,000.00	CITIGRP		92.32	18,463,980.00	(1,475,820.00)	(1,496,084.69)	3.29	2.82
FANNIE MAE NOTES	DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	45,000,000.00	BARCLAY		92.39	41,577,390.00	(3,261,510.00)	(3,311,582.82)	3.41	2.84



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Security Type Sub-Total											
			2,338,740,000.00			2,283,191,277.58	(58,494,002.62)	(56,958,414.48)		1.59	2.28

Corporate Note

JOHN DEERE CAPITAL CORP NOTES	24422EVA4	5,000,000.00	CITI			100.00	4,999,780.00	6,230.00	(142.99)	0.04	2.05
DTD 09/12/2019 1.950% 06/13/2022											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVG1	5,000,000.00	BARCLAY			99.88	4,993,810.00	(5,140.00)	(6,143.09)	0.10	1.82
DTD 06/04/2020 0.550% 07/05/2022											
CHEVRON USA INC CORPORATE NOTES	166756AF3	14,500,000.00	CITIGRP			99.49	14,426,035.50	(73,964.50)	(73,964.50)	0.20	2.90
DTD 08/12/2020 0.333% 08/12/2022											
EXXON MOBIL CORPORATION CORPORATE NOTES	30231GBB7	3,000,000.00	MORGANST			99.88	2,996,382.00	(3,618.00)	(3,618.00)	0.21	2.46
DTD 08/16/2019 1.902% 08/16/2022											
US BANK NA CINCINNATI	90331HPF4	12,000,000.00	BARCLAYS		12/09/22	99.96	11,994,768.00	4,848.00	(3,246.41)	0.52	2.02
DTD 12/09/2019 1.950% 01/09/2023											
BANK OF NY MELLON CORP NOTES (CALLABLE)	06406RAM9	5,000,000.00	DIRECT			99.74	4,987,240.00	(85,110.00)	(28,632.70)	0.58	2.24
DTD 01/28/2020 1.850% 01/27/2023											
BANK OF NY MELLON CORP NOTES (CALLABLE)	06406RAM9	17,241,000.00	MKTX			99.74	17,197,000.97	(73,653.55)	(65,908.73)	0.58	2.24
DTD 01/28/2020 1.850% 01/27/2023											
TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA)	89236TJ55	10,000,000.00	JPMCHAS			99.84	9,984,160.00	(15,840.00)	(15,840.00)	0.00	1.13
DTD 12/13/2021 1.120% 06/13/2023											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVH9	3,000,000.00	BARCLAY			97.82	2,934,651.00	(62,889.00)	(64,477.29)	1.09	2.73
DTD 06/04/2020 0.700% 07/05/2023											
CHEVRON USA INC CORPORATE NOTES	166756AJ5	10,000,000.00	BARCLAY			97.78	9,777,660.00	(222,340.00)	(222,340.00)	1.19	2.32
DTD 08/12/2020 0.426% 08/11/2023											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVJ5	3,000,000.00	MITSU			97.08	2,912,526.00	(83,994.00)	(85,899.11)	1.36	2.59
DTD 10/09/2020 0.400% 10/10/2023											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVX4	3,000,000.00	RBC			97.16	2,914,917.00	(84,603.00)	(84,696.37)	1.60	2.71
DTD 01/10/2022 0.900% 01/10/2024											



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Corporate Note											
BANK OF NY MELLON CORP NOTES (CALLABLE)		06406HCS6	6,957,000.00	JPMCHAS	01/05/24	101.38	7,052,860.50	(310,150.02)	(209,958.79)	1.55	2.80
DTD 02/04/2014 3.650% 02/04/2024											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TJX4	20,000,000.00	JPMCHAS		99.31	19,861,060.00	(126,540.00)	(127,744.38)	1.77	2.90
DTD 03/22/2022 2.500% 03/22/2024											
AMAZON.COM INC CORPORATE NOTES		023135CD6	50,000,000.00	JPMCHAS		100.23	50,117,400.00	117,400.00	117,400.00	1.83	2.60
DTD 04/13/2022 2.730% 04/13/2024											
BANK ON NY MELLON CORP FLT NOTES (CALLAB		06406RAT4	15,000,000.00	JPM	03/26/24	99.21	14,880,990.00	(119,010.00)	(119,010.00)	0.00	1.05
DTD 04/26/2021 1.030% 04/26/2024											
BANK OF NY MELLON CORP NOTES (CALLABLE)		06406RAS6	35,000,000.00	JPM	03/26/24	95.68	33,487,090.00	(1,475,460.00)	(1,489,162.05)	1.82	2.85
DTD 04/26/2021 0.500% 04/26/2024											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVQ9	30,000,000.00	LOOP		95.44	28,630,800.00	(1,331,700.00)	(1,343,914.09)	2.01	2.79
DTD 06/10/2021 0.450% 06/07/2024											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TJH9	15,000,000.00	CITIGRP		95.45	14,316,855.00	(665,295.00)	(670,962.70)	2.04	2.80
DTD 06/18/2021 0.500% 06/18/2024											
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)		89236TJJS	20,000,000.00	CITIGRP		99.25	19,849,320.00	(150,680.00)	(150,680.00)	0.00	1.05
DTD 06/18/2021 1.030% 06/18/2024											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVU0	15,000,000.00	CITIGRP		95.23	14,284,065.00	(706,185.00)	(708,533.54)	2.26	2.80
DTD 09/10/2021 0.625% 09/10/2024											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TJNG	40,000,000.00	JPMCHAS		95.15	38,058,120.00	(1,923,080.00)	(1,927,557.01)	2.27	2.83
DTD 09/13/2021 0.625% 09/13/2024											
BANK OF NY MELLON CORP (CALLABLE) CORP		06406RAX5	50,000,000.00	JPMCHAS	09/25/24	95.11	47,554,750.00	(2,412,750.00)	(2,419,244.07)	2.30	2.97
DTD 10/25/2021 0.850% 10/25/2024											



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Corporate Note											
BANK OF NY MELLON CORP FLT NOTES (CALLAB)		06406RAY3	50,000,000.00	JPMCHAS		98.89	49,446,400.00	(553,600.00)	(553,600.00)	0.00	0.99
DTD 10/25/2021 0.971% 10/25/2024											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVY2	10,000,000.00	RBC		95.60	9,560,260.00	(435,040.00)	(435,648.94)	2.56	3.01
DTD 01/10/2022 1.250% 01/10/2025											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EWB1	7,000,000.00	MITSU		97.50	6,825,280.00	(171,710.00)	(171,946.19)	2.69	3.07
DTD 03/07/2022 2.125% 03/07/2025											
AMAZON.COM INC CORPORATE NOTES		023135CE4	50,000,000.00	JPMCHAS		100.30	50,151,550.00	231,050.00	227,495.71	2.76	2.89
DTD 04/13/2022 3.000% 04/13/2025											
BANK OF NY MELLON CORP (CALLABLE) CORP N		06406RBC0	50,000,000.00	CITIGRP	03/25/25	100.18	50,090,050.00	97,050.00	96,819.86	2.78	3.28
DTD 04/26/2022 3.350% 04/25/2025											
Security Type Sub-Total			554,698,000.00				544,285,780.97	(10,635,774.07)	(10,541,155.38)	1.62	2.49

Commercial Paper											
CREDIT AGRICOLE CIB NY COMM PAPER		22533UF16	333,000,000.00	CREDITA		100.00	332,991,342.00	(1,258.00)	(8,658.00)	0.00	0.94
DTD 12/01/2021 0.000% 06/01/2022											
COOPERATIVE RABOBANK UA COMM PAPER		21687BF63	50,000,000.00	RABOBAN		99.99	49,993,300.00	51,883.33	(5,380.56)	0.02	0.80
DTD 08/26/2020 0.000% 06/06/2022											
JP MORGAN SECURITIES LLC COMM PAPER		46640QF71	25,000,000.00	CHASE		99.98	24,995,125.00	21,062.50	(4,250.00)	0.02	1.00
DTD 03/22/2021 0.000% 06/07/2022											
APPLE INC COMM PAPER		03785EFD1	50,000,000.00	BARCLAY		99.97	49,986,100.00	34,016.67	(5,566.67)	0.04	0.77
-- 0.000% 06/13/2022											
LIBERTY STREET FDG LLC COMM PAPER		53127UF5	25,000,000.00	BOFA		99.96	24,990,150.00	37,094.44	(3,981.95)	0.04	1.01
DTD 02/14/2022 0.000% 06/14/2022											
JP MORGAN SECURITIES LLC COMM PAPER		46640QG54	25,000,000.00	CHASE		99.89	24,971,825.00	5,075.00	(23,925.00)	0.10	1.16
DTD 03/22/2021 0.000% 07/05/2022											
CHARIOT FUNDING LLC COMM PAPER		15963UG75	25,000,000.00	CHASE		99.89	24,972,325.00	12,769.44	(19,675.00)	0.10	1.08
-- 0.000% 07/07/2022											



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Commercial Paper											
LA FAYETTE ASSET SECURIT COMM PAPER	50286MG70	48,000,000.00	CHASE		99.88	47,943,696.00	84,936.00	(4,944.00)		0.10	1.14
DTD 01/07/2022 0.000% 07/07/2022											
BNP PARIBAS FORTIS FUNDING SA COMM PAPER	09659KGB0	25,000,000.00	BNP		99.88	24,969,300.00	3,209.72	(25,422.22)		0.12	1.08
DTD 10/27/2021 0.000% 07/11/2022											
CAFCO LLC COMM PAPER	1247P3GC0	50,000,000.00	CITIGRP		99.86	49,931,150.00	78,441.67	(11,336.11)		0.12	1.18
DTD 01/31/2022 0.000% 07/12/2022											
NATIXIS NY BRANCH COMM PAPER	63873KGD3	50,000,000.00	NATIXIS		99.85	49,923,950.00	1,533.33	(63,800.00)		0.12	1.28
DTD 12/21/2020 0.000% 07/13/2022											
CREDIT AGRICOLE CIB NY COMM PAPER	22533UGD9	50,000,000.00	CREDITA		99.86	49,927,900.00	57,150.00	(17,266.67)		0.12	1.21
DTD 01/13/2022 0.000% 07/13/2022											
COOPERATIVE RABOBANK UA COMM PAPER	21687BGE5	25,000,000.00	RABOBAN		99.87	24,967,250.00	4,263.89	(26,628.47)		0.12	1.07
DTD 08/26/2020 0.000% 07/14/2022											
CITIGROUP GLOBAL MARKETS COMM PAPER	17327BGL3	25,000,000.00	GREAT P		99.84	24,958,925.00	9,841.67	(27,804.17)		0.14	1.18
DTD 07/20/2021 0.000% 07/20/2022											
CHARIOT FUNDING LLC COMM PAPER	15963UGR1	25,000,000.00	CHASE		99.81	24,953,200.00	13,200.00	(28,800.00)		0.15	1.23
-- 0.000% 07/25/2022											
CANADIAN IMPERIAL HLDING COMM PAPER	13607FGR1	50,000,000.00	CIBC		99.83	49,912,700.00	2,700.00	(69,300.00)		0.15	1.14
DTD 10/30/2020 0.000% 07/25/2022											
ING (US) FUNDING LLC COMM PAPER	4497WIGT7	50,000,000.00	BARCLAY		99.79	49,892,850.00	2,294.44	(76,038.89)		0.16	1.36
DTD 07/27/2021 0.000% 07/27/2022											
CITIGROUP GLOBAL MARKETS COMM PAPER	17327BGV1	50,000,000.00	CITI		99.80	49,899,000.00	(875.00)	(79,250.00)		0.17	1.24
DTD 11/02/2021 0.000% 07/29/2022											
JP MORGAN SECURITIES LLC COMM PAPER	46640QH12	50,000,000.00	CHASE		99.77	49,887,150.00	(11,600.00)	(87,433.33)		0.17	1.31
DTD 03/22/2021 0.000% 08/01/2022											
NATIXIS NY BRANCH COMM PAPER	63873KH59	50,000,000.00	NATIXIS		99.74	49,871,000.00	(14,166.67)	(93,791.67)		0.18	1.41
DTD 11/09/2021 0.000% 08/05/2022											
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233HH80	25,000,000.00	TOYOTA		99.75	24,937,500.00	13,708.33	(34,638.89)		0.19	1.31
DTD 08/08/2021 0.000% 08/08/2022											



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Commercial Paper											
NATIXIS NY BRANCH COMM PAPER		63873KHB6	25,000,000.00	NATIXIS		99.71	24,927,875.00	29,888.89	(8,027.78)	0.20	1.45
DTD 01/07/2022 0.000% 08/11/2022											
METLIFE SHORT TERM FUND COMM PAPER		59157UHK9	41,400,000.00	CHASE		99.70	41,274,516.60	21,026.60	(36,450.40)	0.23	1.37
DTD 02/19/2022 0.000% 08/19/2022											
COOPERATIVE RABOBANK UA COMM PAPER		21687BHQ7	50,000,000.00	RABOBAN		99.68	49,839,000.00	(40,000.00)	(122,500.00)	0.24	1.37
DTD 08/26/2020 0.000% 08/24/2022											
TORONTO DOMINION HDG USA COMM PAPER		89116FHQ6	50,000,000.00	TOR DOM		99.64	49,819,750.00	(53,375.00)	(139,416.67)	0.24	1.53
DTD 10/13/2021 0.000% 08/24/2022											
TOYOTA MOTOR CREDIT CORP COMM PAPER		89233HJ13	50,000,000.00	TOYOTA		99.61	49,803,450.00	(69,994.44)	(153,105.55)	0.26	1.53
DTD 09/01/2020 0.000% 09/01/2022											
BANK OF MONTREAL CHICAGO COMM PAPER		06366HJ16	50,000,000.00	BMO		99.63	49,812,600.00	(35,927.78)	(135,011.11)	0.26	1.46
DTD 09/01/2021 0.000% 09/01/2022											
NATIXIS NY BRANCH COMM PAPER		63873KJ24	25,000,000.00	NATIXIS		99.59	24,897,475.00	30,600.00	(10,816.67)	0.26	1.58
DTD 12/06/2021 0.000% 09/02/2022											
ING (US) FUNDING LLC COMM PAPER		4497WJ172	50,000,000.00	WELLS_F		99.57	49,785,650.00	(57,683.33)	(150,377.78)	0.28	1.57
DTD 09/07/2021 0.000% 09/07/2022											
NATIXIS NY BRANCH COMM PAPER		63873KJ81	50,000,000.00	NATIXIS		99.55	49,777,000.00	70,250.00	(33,250.00)	0.28	1.61
DTD 04/08/2022 0.000% 09/08/2022											
OLD LINE FUNDING LLC COMM PAPER		67983UJE4	25,000,000.00	CHASE		99.52	24,879,650.00	38,927.78	(31,391.67)	0.30	1.64
DTD 10/13/2021 0.000% 09/14/2022											
NATIXIS NY BRANCH COMM PAPER		63873KJE8	25,000,000.00	NATIXIS		99.52	24,879,225.00	28,266.67	(14,316.66)	0.30	1.65
DTD 01/07/2022 0.000% 09/14/2022											
JP MORGAN SECURITIES LLC COMM PAPER		466400JM4	50,000,000.00	JPMCHAS		99.50	49,749,300.00	92,425.00	(40,700.00)	0.32	1.61
DTD 03/21/2022 0.000% 09/21/2022											
COOPERATIVE RABOBANK UA COMM PAPER		21687BJW2	50,000,000.00	RABOBAN		99.45	49,724,250.00	8,513.89	(112,736.11)	0.34	1.64
DTD 09/30/2021 0.000% 09/30/2022											
CITIGROUP GLOBAL MARKETS COMM PAPER		17327BK38	50,000,000.00	CITIGRP		99.45	49,722,950.00	(89,550.00)	(190,938.89)	0.35	1.60
DTD 11/02/2021 0.000% 10/03/2022											



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Commercial Paper											
NATIXIS NY BRANCH COMM PAPER	11/09/2021 0.000% 10/03/2022	63873KK30	50,000,000.00	NATIXIS		99.39	49,695,900.00	(116,600.00)	(217,988.89)	0.35	1.76
OLD LINE FUNDING LLC COMM PAPER	01/05/2022 0.000% 10/05/2022	67983UK51	50,000,000.00	CHASE		99.38	49,692,350.00	63,752.78	(57,400.00)	0.36	1.75
CAFCO LLC COMM PAPER	01/31/2022 0.000% 10/07/2022	1247P3K76	25,000,000.00	CHASE		99.35	24,837,000.00	26,291.67	(26,111.11)	0.36	1.83
CITIGROUP GLOBAL MARKETS COMM PAPER	03/31/2022 0.000% 10/19/2022	17327BKK0	50,000,000.00	CITIGRP		99.34	49,670,250.00	87,555.56	22,194.45	0.40	1.70
BEDFORD ROW FUNDING CORP COMM PAPER	02/07/2022 0.000% 11/01/2022	07644BL18	25,000,000.00	CASTLE		99.15	24,786,925.00	28,452.78	(16,512.50)	0.43	2.01
NATIXIS NY BRANCH COMM PAPER	01/07/2022 0.000% 11/16/2022	63873KLG0	25,000,000.00	NATIXIS		99.06	24,764,225.00	21,120.83	8,058.33	0.47	2.03
JP MORGAN SECURITIES LLC COMM PAPER	03/05/2022 0.000% 11/30/2022	46640QLW9	25,000,000.00	CHASE		98.99	24,746,925.00	48,313.89	(297.22)	0.51	2.01
CITIGROUP GLOBAL MARKETS COMM PAPER	03/31/2022 0.000% 01/03/2023	17327BN35	50,000,000.00	CITIGRP		98.73	49,366,300.00	105,050.00	(42,700.00)	0.61	2.13
Security Type Sub-Total			1,997,400,000.00			1,991,328,304.60	642,586.55	(2,227,687.83)	0.19	1.34	
Certificate of Deposit											
CANADIAN IMP BK COMM NY CERT DEPOS	05/27/2021 0.180% 06/01/2022	13606CTM6	50,000,000.00	CIBC		100.00	49,999,025.50	(974.50)	(974.50)	0.00	0.88
ROYAL BANK OF CANADA NY CERT DEPOS	05/26/2021 0.180% 06/01/2022	78012UM36	50,000,000.00	RBC		100.00	49,999,025.50	(974.50)	(974.50)	0.00	0.88
BANK OF NOVA SCOTIA HOUS CERT DEPOS	07/07/2021 0.180% 06/01/2022	06417MOS7	50,000,000.00	SCOTIA		100.00	49,999,025.75	(974.25)	(974.25)	0.00	0.88
BANK OF NOVA SCOTIA HOUS CERT DEPOS	09/09/2021 0.170% 06/01/2022	06417MRG2	50,000,000.00	SCOTIA		100.00	49,999,012.35	(987.65)	(987.65)	0.00	0.88
SVENSKA HANDELSBANKEN NY CERT DEPOS	09/28/2021 0.150% 06/02/2022	86959RTK6	50,000,000.00	DIRECT		99.99	49,997,302.55	(2,697.45)	(2,697.45)	0.01	1.12



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Certificate of Deposit											
BANK OF MONTREAL CHICAGO FLOATING CD		06367CHL4	50,000,000.00	CHASE		99.98	49,991,950.00	(12,306.50)	(8,439.48)	0.00	0.92
ROYAL BANK OF CANADA NY CERT DEPOS	06/29/2021 0.900%	78012UN92	50,000,000.00	RBC		99.90	49,950,863.70	(49,136.30)	(49,136.30)	0.09	1.34
NORDEA BANK ABP NEW YORK CERT DEPOS	06/23/2021 0.200%	65558UDE9	50,000,000.00	CASTLE		99.90	49,950,439.75	(49,560.25)	(49,560.25)	0.09	1.34
SVENSKA HANDELSBANKEN NY CERT DEPOS	06/25/2021 0.190%	86959RTL4	50,000,000.00	DIRECT		99.90	49,949,190.20	(50,809.80)	(50,809.80)	0.09	1.34
BANK OF NOVA SCOTIA HOU CERT DEPOS	09/28/2021 0.160%	06417MOM0	75,000,000.00	CHASE		99.90	74,926,296.08	(73,703.92)	(73,703.92)	0.09	1.34
BANK OF MONTREAL CHICAGO CERT DEPOS	06/24/2021 0.200%	06367CGY7	100,000,000.00	BMO		99.90	99,901,727.40	(98,272.60)	(98,272.60)	0.09	1.34
CANADIAN IMP BK COMM NY CERT DEPOS	06/23/2021 0.200%	13606CUC6	100,000,000.00	CIBC		99.90	99,901,727.40	(98,272.60)	(98,272.60)	0.09	1.34
BANK OF NOVA SCOTIA HOU CERT DEPOS	06/23/2021 0.200%	06417MRZ0	50,000,000.00	SCOTIA		99.88	49,938,783.00	(61,217.00)	(61,217.00)	0.11	1.34
SVENSKA HANDELSBANKEN NY CERT DEPOS	10/13/2021 0.180%	86959RTR1	50,000,000.00	DIRECT		99.82	49,910,696.65	(89,303.35)	(89,303.35)	0.15	1.34
TORONTO DOMINION BANK NY CERT DEPOS	10/13/2021 0.170%	89114WHJ7	50,000,000.00	TOR DOM		99.76	49,878,746.55	(121,253.45)	(121,253.45)	0.17	1.60
SVENSKA HANDELSBANKEN NY CERT DEPOS	10/08/2021 0.190%	86959RSP6	100,000,000.00	DIRECT		99.76	99,755,734.50	(244,265.50)	(244,265.50)	0.17	1.60
TORONTO DOMINION BANK NY CERT DEPOS	08/26/2021 0.180%	89114WQC2	25,000,000.00	TOR DOM		99.83	24,956,670.03	(43,329.97)	(43,329.97)	0.18	1.60
DTD 02/03/2022 0.610%	08/02/2022										



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Certificate of Deposit											
BANK OF MONTREAL CHICAGO CERT DEPOS		06367CRL3	50,000,000.00	CHASE		99.76	49,881,796.00	(118,204.00)	(118,204.00)	0.20	1.60
DTD 01/12/2022 0.400% 08/10/2022											
SWEDBANK NY CERT DEPOS		87019V7K7	50,000,000.00	DIRECT		99.67	49,834,189.50	(165,810.50)	(165,810.50)	0.26	2.14
DTD 02/25/2022 0.840% 08/31/2022											
SWEDBANK NY CERT DEPOS		87019WAC9	50,000,000.00	DIRECT		99.67	49,836,262.30	(163,737.70)	(163,737.70)	0.26	2.14
DTD 03/02/2022 0.870% 09/01/2022											
TORONTO DOMINION BANK NY CERT DEPOS		89114WTS4	50,000,000.00	TOR DOM		99.75	49,874,659.90	(125,340.10)	(125,340.10)	0.34	2.14
DTD 03/31/2022 1.400% 09/30/2022											
TORONTO DOMINION BANK NY CERT DEPOS		89114WJ30	50,000,000.00	TOR DOM		99.35	49,675,419.15	(324,580.85)	(324,580.85)	0.35	2.14
DTD 10/18/2021 0.260% 10/03/2022											
SVENSKA HANDELSBANKEN NY CERT DEPOS		86959RTU4	50,000,000.00	DIRECT		99.19	49,596,605.15	(403,394.85)	(403,394.85)	0.43	2.14
DTD 10/14/2021 0.240% 11/01/2022											
SWEDBANK NY CERT DEPOS		87019WBJ3	50,000,000.00	SWEDBK		99.87	49,933,512.00	(66,488.00)	(66,488.00)	0.43	2.14
DTD 04/27/2022 1.830% 11/01/2022											
SWEDBANK NY CERT DEPOS		87019WBK0	50,000,000.00	SWEDBK		99.87	49,935,213.00	(64,787.00)	(64,787.00)	0.44	2.14
DTD 04/27/2022 1.840% 11/02/2022											
TORONTO DOMINION BANK NY CERT DEPOS		89114WWK7	50,000,000.00	TOR DOM		99.95	49,972,923.70	(27,076.30)	(27,076.30)	0.45	2.14
DTD 05/06/2022 2.020% 11/07/2022											
CANADIAN IMP BK COMM NY CERT DEPOS		13606KFS0	50,000,000.00	CIBC		99.56	49,778,243.45	(221,756.55)	(221,756.55)	0.63	2.62
DTD 04/06/2022 1.900% 01/09/2023											
BNP PARIBAS NY BRANCH CERT DEPOS		05586FY7	50,000,000.00	BNP		98.88	49,440,018.20	(559,981.80)	(559,981.80)	0.69	2.62
DTD 02/01/2022 0.960% 02/01/2023											
ROYAL BANK OF CANADA NY CERT DEPOS		78012U4K8	50,000,000.00	RBC		99.11	49,554,418.70	(445,581.30)	(445,581.30)	0.82	3.02
DTD 03/18/2022 1.910% 03/20/2023											
TORONTO DOMINION BANK NY CERT DEPOS		89114WVB8	50,000,000.00	TOR DOM		99.73	49,864,950.00	(135,050.00)	(135,050.00)	0.93	2.71
DTD 04/21/2022 2.420% 05/01/2023											
CANADIAN IMP BK COMM NY CERT DEPOS		13606KV2	50,000,000.00	CIBC		99.82	49,910,400.00	(89,600.00)	(89,600.00)	0.93	2.71
DTD 04/27/2022 2.520% 05/01/2023											



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Security Type Sub-Total			1,700,000,000.00				1,696,094,827.96	(3,909,428.54)	(3,905,561.52)	0.26	1.69

Asset-Backed Security

HAROT 2019-1 A3	02/27/2019 2.830% 03/20/2023	43814WAC9	130,965.84	BK AMER		100.06	131,049.41	87.08	84.26	0.06	2.75
HAROT 2019-2 A3	05/29/2019 2.520% 06/21/2023	43815MAC0	1,134,279.00	JPMCHASE		100.15	1,135,932.55	1,695.86	1,664.53	0.17	2.38
JDOT 2019-A A3	03/13/2019 2.910% 07/15/2023	47789JAD8	11,780.46	CITI		100.03	11,784.30	5.29	4.21	0.05	2.88
TAOT 2019-A A3	02/13/2019 2.910% 07/15/2023	89239AAD5	852,290.05	SOC GEN		100.21	854,082.25	1,947.48	1,831.57	0.15	2.72
TAOT 2019-B A3	05/08/2019 2.570% 08/15/2023	89239JAD6	780,070.00	BAML		100.13	781,120.05	1,174.48	1,085.15	0.17	2.46
HAROT 2019-3 A3	08/27/2019 1.780% 08/15/2023	43815NAC8	1,180,406.15	SOCGEN		100.02	1,180,627.83	231.48	224.66	0.23	1.76
TAOT 2019-C A3	08/14/2019 1.910% 09/15/2023	89238UAD2	1,062,984.05	JPM		100.09	1,063,920.22	944.88	938.92	0.21	1.84
TLOT 2021-A A2	04/21/2021 0.270% 09/20/2023	89238EAB2	2,618,269.62	JPMCHAS		99.56	2,606,809.72	(11,124.23)	(11,278.74)	0.25	0.61
HAROT 2021-2 A3	05/26/2021 0.490% 11/15/2023	43811JAB3	9,144,478.60	CITIGRP		99.59	9,107,285.26	(37,108.30)	(37,143.24)	1.45	0.77
BMWLT 2021-2 A2	09/15/2021 0.190% 11/27/2023	09690AAB9	7,153,994.10	WELLS_F		99.48	7,117,063.75	(36,475.36)	(36,622.11)	0.28	0.54
JDOT 2019-B A3	07/24/2019 2.210% 12/15/2023	477870AC3	385,102.16	RBC		100.03	385,211.30	190.90	137.77	0.26	2.19
TAOT 2019-D A3	11/13/2019 1.920% 01/16/2024	89233MAD5	1,741,064.73	BARCLAYS		100.00	1,740,994.04	55.02	(21.72)	0.32	1.92
MBALT 2021-B A2	06/29/2021 0.220% 01/16/2024	58769KAC8	16,785,060.87	JPMCHAS		99.57	16,712,440.30	(71,213.99)	(71,723.14)	0.36	0.49
TAOT 2021-B A3	06/14/2021 0.460% 01/16/2024	89190GAB3	17,258,427.90	CITIGRP		99.52	17,176,295.04	(81,815.31)	(81,933.47)	1.62	0.75
HAROT 2019-4 A3	11/26/2019 1.830% 01/18/2024	43813VAC2	3,647,812.95	CITI		99.92	3,645,001.58	(2,161.32)	(2,555.47)	0.38	1.88
HART 2019-B A3	11/06/2019 1.940% 02/15/2024	44891JAC2	960,618.72	RBC CAP		99.96	960,252.72	(321.71)	(348.31)	0.24	1.96



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Asset-Backed Security											
MBART 2019-1 A3		58769TAD7	1,735,182.82	MIZUHO		100.00	1,735,249.62	305.74	162.35	0.24	1.94
DTD 09/25/2019 1.940% 03/15/2024											
TLOT 2021-A A3		89238EAC0	4,500,000.00	JPMCHAS		98.16	4,417,092.45	(82,382.40)	(82,576.76)	0.80	1.38
DTD 04/21/2021 0.390% 04/22/2024											
HAROT 2020-1 A3		43813RAC1	5,648,966.60	JPM_CHAS		99.72	5,632,885.69	(14,973.73)	(15,576.58)	0.49	1.76
DTD 02/26/2020 1.610% 04/22/2024											
TAOT 2020-A A3		89232HAC9	8,089,683.00	MUFG		99.79	8,072,917.13	(16,181.80)	(16,497.51)	0.41	1.77
DTD 02/12/2020 1.660% 05/15/2024											
TAOT 2021-C A2		89239BAB7	9,197,191.81	BARC		99.36	9,137,937.98	(58,558.52)	(58,737.23)	0.40	0.53
DTD 09/27/2021 0.200% 05/15/2024											
HART 2021-B A2		44934KAB0	12,485,510.85	CITIGRP		99.35	12,404,772.05	(79,606.36)	(79,947.64)	0.35	0.57
DTD 07/28/2021 0.240% 05/15/2024											
HAROT 2021-4 A2		43815GAB5	9,280,382.61	BK AMER		99.00	9,187,910.09	(92,229.37)	(92,279.93)	0.50	0.90
DTD 11/24/2021 0.390% 05/21/2024											
BMWLT 2022-1 A2		05601XAB5	7,750,000.00	MITSU		99.21	7,688,843.20	(61,152.15)	(61,152.87)	1.98	1.07
DTD 01/19/2022 0.670% 05/28/2024											
JDOT 2021-B A2		47789OAB6	19,562,865.92	MITSU		99.10	19,386,939.02	(175,484.78)	(175,615.92)	0.46	0.69
DTD 07/21/2021 0.250% 06/17/2024											
MBART 2021-1 A2		58772WAB9	15,511,852.60	MIZUHO		99.25	15,395,214.33	(115,097.94)	(115,475.90)	0.38	0.57
DTD 09/22/2021 0.210% 07/15/2024											
JOHN DEERE OWNER TRUST		47789KAC7	2,741,838.25	BOFA		99.14	2,718,131.77	(23,538.95)	(23,623.03)	0.47	1.50
DTD 03/11/2020 1.100% 08/15/2024											
TAOT 2021-D A2		89238JAB1	8,547,470.64	RBC		99.30	8,487,804.17	(59,600.66)	(59,613.64)	2.20	0.63
DTD 11/15/2021 0.310% 08/15/2024											
CHAIT 2012-A7 A7		161571FO2	10,000,000.00	JPMCHASE		100.17	10,016,768.00	(43,388.25)	(10,836.59)	2.24	2.08
DTD 10/09/2012 2.160% 09/15/2024											
TAOT 2022-A A2		89239KAB7	5,000,000.00	MIZUHO		98.82	4,940,768.50	(59,097.50)	(59,113.91)	0.64	1.25
DTD 01/31/2022 0.740% 10/15/2024											
HART 2021-C A2A		44935FAB0	11,514,512.76	SMBC		99.08	11,409,073.22	(104,769.40)	(104,892.96)	0.52	0.75
DTD 11/17/2021 0.360% 10/15/2024											
JDOT 2022-A A2		47787JAB4	6,500,000.00	BOFA		99.35	6,457,542.65	(42,101.80)	(42,129.88)	0.80	2.17
DTD 03/16/2022 1.900% 11/15/2024											
MBALT 2021-B A3		58769KAD6	16,500,000.00	JPMCHAS		97.35	16,063,096.50	(435,657.75)	(435,997.68)	1.25	1.50
DTD 06/29/2021 0.400% 11/15/2024											



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security											
BMWLT 2021-2 A3		09690AAC7	7,500,000.00	WELLS_F		97.54	7,315,676.25	(183,549.75)	(183,717.08)	1.03	1.30
DTD 09/15/2021 0.330% 12/26/2024											
BMWOT 2022-A A2A		05602RAB7	10,750,000.00	RBC		99.95	10,744,224.03	(5,003.05)	(5,014.40)	0.90	2.54
DTD 05/18/2022 2.520% 12/26/2024											
CHAIT 2020-A1 A1		161571HP2	8,000,000.00	JPMCHASE		99.60	7,968,299.20	(29,868.00)	(30,720.51)	2.57	1.68
DTD 02/18/2020 1.530% 01/15/2025											
TAOT 2022-B A2A		89238FAB9	8,250,000.00	MITSU		99.51	8,209,477.65	(40,162.65)	(40,180.14)	0.89	2.54
DTD 04/13/2022 2.350% 01/15/2025											
BMWLT 2022-1 A3		05601XAC3	8,250,000.00	MITSU		97.25	8,023,474.80	(225,291.83)	(225,433.12)	2.78	2.10
DTD 01/19/2022 1.100% 03/25/2025											
HAROT 2021-2 A3		43811JAC1	10,000,000.00	WELLS_F		97.08	9,707,996.00	(170,910.25)	(182,080.91)	1.15	1.26
DTD 05/26/2021 0.330% 08/15/2025											
HAROT 2021-2 A3		43811JAC1	19,000,000.00	CITIGRP		97.08	18,445,192.40	(554,066.60)	(554,244.88)	1.15	1.26
DTD 05/26/2021 0.330% 08/15/2025											
TAOT 2021-B A3		89190GAC1	37,000,000.00	CITIGRP		96.85	35,832,764.70	(1,163,250.40)	(1,164,117.86)	1.23	1.19
DTD 06/14/2021 0.260% 11/17/2025											
TAOT 2021-C A3		89239BAC5	12,000,000.00	BARC		96.17	11,540,427.60	(458,616.00)	(458,766.37)	1.47	1.52
DTD 09/27/2021 0.430% 01/15/2026											
HART 2021-B A3		44934KAC8	17,000,000.00	CITIGRP		96.43	16,392,481.20	(603,766.90)	(604,474.98)	1.38	1.39
DTD 07/28/2021 0.380% 01/15/2026											
HAROT 2021-4 A3		43815GAC3	7,750,000.00	BK AMER		96.09	7,446,770.40	(301,595.90)	(301,799.17)	1.70	1.99
DTD 11/24/2021 0.880% 01/21/2026											
JDOT 2021-B A3		47789QAC4	13,500,000.00	MITSU		95.24	12,857,782.05	(641,013.75)	(641,237.01)	1.68	1.82
DTD 07/21/2021 0.520% 03/16/2026											
TAOT 2021-D A3		89238JAC9	7,000,000.00	RBC		96.34	6,743,522.10	(256,328.80)	(256,347.11)	1.38	1.69
DTD 11/15/2021 0.710% 04/15/2026											
HART 2021-C A3		44935FAD6	5,500,000.00	SMBC		96.25	5,293,523.95	(205,248.45)	(205,395.16)	1.76	1.72
DTD 11/17/2021 0.740% 05/15/2026											
TAOT 2022-A A3		89239KAC5	4,250,000.00	MIZUHO		96.24	4,089,999.83	(159,277.67)	(159,332.45)	1.87	2.20
DTD 01/31/2022 1.230% 06/15/2026											
MBART 2021-1 A3		58772WAC7	21,000,000.00	MIZUHO		96.10	20,180,939.10	(816,314.10)	(816,714.91)	1.44	1.45
DTD 09/22/2021 0.460% 06/15/2026											
BMWOT 2022-A A3		05602RAD3	14,000,000.00	RBC		99.53	13,933,712.80	(65,559.20)	(65,565.73)	2.05	3.33
DTD 05/18/2022 3.210% 08/25/2026											



Managed Account Fair Market Value & Analytics

For the Month Ending **May 31, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security											
TAOT 2022-B A3		89238FAD5	12,000,000.00	MITSU		99.65	11,958,007.20	(41,712.00)	(41,720.51)	2.12	3.02
DTD 04/13/2022 2.930% 09/15/2026											
JDOT 2022-A A3		47787JAC2	8,000,000.00	BOFA		98.12	7,849,520.00	(148,710.40)	(148,793.23)	2.07	2.79
DTD 03/16/2022 2.320% 09/16/2026											
AMXCA 2022-2 A		02582JJT8	20,000,000.00	BARCLAY		100.14	20,028,530.00	32,954.00	32,934.54	2.78	3.36
DTD 05/24/2022 3.390% 05/17/2027											

Security Type Sub-Total			470,163,063.06				462,325,137.95	(7,734,695.07)	(7,722,281.80)	1.26	1.51
Managed Account Sub-Total			11,458,156,722.71			11,294,365,085.80	(141,358,182.62)	(146,736,110.99)		1.17	1.96
Securities Sub-Total			\$11,458,156,722.71			\$11,294,365,085.80	(\$141,358,182.62)	(\$146,736,110.99)		1.17	1.96%
Accrued Interest						\$20,742,020.11					
Total Investments						\$11,315,107,105.91					

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

For the Month Ending **May 31, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	04/27/22	05/02/22	FHLMC SERIES K049 A2 DTD 10/01/2015 3.010% 07/01/2025	3137BLMZ8	10,000,000.00	(10,024,218.75)	(836.11)	(10,025,054.86)			
	04/27/22	05/02/22	FHLMC SERIES K037 A2 DTD 03/01/2014 3.490% 01/01/2024	3137BYY9	59,843,000.00	(60,530,259.45)	(5,801.45)	(60,536,060.90)			
	05/02/22	05/02/22	MORGAN STANLEY LIQ GOV'T-INST FUND	61747C707	46,000,000.00	(46,000,000.00)	0.00	(46,000,000.00)			
	05/02/22	05/02/22	CANTOR FITZGERALD REPO AGRMT DTD 05/02/2022 0.250% 05/03/2022	RE1360701	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	05/03/22	05/03/22	CANTOR FITZGERALD REPO AGRMT DTD 05/03/2022 0.260% 05/04/2022	RE1360719	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	05/04/22	05/04/22	CANTOR FITZGERALD REPO AGRMT DTD 05/04/2022 0.260% 05/05/2022	RE1360727	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	05/05/22	05/05/22	CANTOR FITZGERALD REPO AGRMT DTD 05/05/2022 0.750% 05/06/2022	RE1360735	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	05/05/22	05/06/22	TORONTO DOMINION BANK NY CERT DEPOS	89114WWK7	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	05/05/22	05/06/22	DTD 05/06/2022 2.020% 11/07/2022								
	05/06/22	05/06/22	CITIGROUP GLOBAL MARKETS COMM PAPER	17327BKK0	50,000,000.00	(49,582,694.44)	0.00	(49,582,694.44)			
	05/06/22	05/06/22	DTD 03/31/2022 0.000% 10/19/2022								
	05/06/22	05/06/22	CANTOR FITZGERALD REPO AGRMT DTD 05/06/2022 0.740% 05/09/2022	RE1360743	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	05/09/22	05/09/22	CANTOR FITZGERALD REPO AGRMT DTD 05/09/2022 0.740% 05/10/2022	RE1360750	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	05/10/22	05/10/22	CANTOR FITZGERALD REPO AGRMT DTD 05/10/2022 0.740% 05/11/2022	RE1360768	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	05/10/22	05/16/22	FEDERAL FARM CREDIT BANK NOTES DTD 05/16/2022 2.625% 05/16/2024	3133ENWP1	40,000,000.00	(39,946,000.00)	0.00	(39,946,000.00)			
	05/10/22	05/18/22	BMWOT 2022-A A3	05602RAD3	14,000,000.00	(13,999,272.00)	0.00	(13,999,272.00)			
	05/10/22	05/18/22	DTD 05/18/2022 3.210% 08/25/2026								
	05/10/22	05/18/22	BMWOT 2022-A A2A	05602RAB7	10,750,000.00	(10,749,227.08)	0.00	(10,749,227.08)			
	05/11/22	05/11/22	DTD 05/18/2022 2.520% 12/26/2024								
	05/11/22	05/11/22	CANTOR FITZGERALD REPO AGRMT DTD 05/11/2022 0.740% 05/12/2022	RE1360776	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			



Managed Account Security Transactions & Interest

For the Month Ending **May 31, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	05/12/22	05/12/22	CANTOR FITZGERALD REPO AGRMT DTD 05/12/2022 0.740% 05/13/2022	REI360784	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	05/13/22	05/13/22	CANTOR FITZGERALD REPO AGRMT DTD 05/13/2022 0.740% 05/16/2022	REI360792	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	05/16/22	05/16/22	CANTOR FITZGERALD REPO AGRMT DTD 05/16/2022 0.760% 05/17/2022	REI360800	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	05/16/22	05/19/22	FHMS K052 A1 DTD 12/01/2015 3.308% 09/01/2025	3137BM7C4	50,000,000.00	(50,433,593.75)	(82,700.00)	(50,516,293.75)			
	05/17/22	05/17/22	CANTOR FITZGERALD REPO AGRMT DTD 05/17/2022 0.760% 05/18/2022	REI360818	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	05/17/22	05/20/22	FHMS K034 A2 DTD 11/01/2013 3.531% 07/01/2023	3137B5JM6	25,000,000.00	(25,230,468.75)	(46,589.58)	(25,277,058.33)			
	05/17/22	05/24/22	AMXCA 2022-2 A DTD 05/24/2022 3.390% 05/17/2027	02582JJT8	20,000,000.00	(19,995,576.00)	0.00	(19,995,576.00)			
	05/18/22	05/18/22	CANTOR FITZGERALD REPO AGRMT DTD 05/18/2022 0.750% 05/19/2022	REI360826	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	05/19/22	05/19/22	CANTOR FITZGERALD REPO AGRMT DTD 05/19/2022 0.750% 05/20/2022	REI360834	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	05/19/22	05/19/22	BNP PARIBAS NY BRANCH COMM PAPER DTD 05/19/2022 0.000% 05/20/2022	09659CEL8	60,000,000.00	(59,998,650.00)	0.00	(59,998,650.00)			
	05/20/22	05/20/22	CANTOR FITZGERALD REPO AGRMT DTD 05/20/2022 0.750% 05/23/2022	REI360842	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	05/20/22	05/23/22	NATIXIS NY BRANCH COMM PAPER DTD 01/07/2022 0.000% 11/16/2022	63873KLG0	25,000,000.00	(24,743,104.17)	0.00	(24,743,104.17)			
	05/23/22	05/23/22	CANTOR FITZGERALD REPO AGRMT DTD 05/23/2022 0.750% 05/24/2022	REI360859	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	05/24/22	05/24/22	CANTOR FITZGERALD REPO AGRMT DTD 05/24/2022 0.750% 05/25/2022	REI360867	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	05/25/22	05/25/22	BNP PARIBAS NY BRANCH COMM PAPER DTD 05/19/2022 0.000% 05/26/2022	09659CES3	19,000,000.00	(18,999,572.50)	0.00	(18,999,572.50)			
	05/25/22	05/25/22	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	40,000,000.00	(40,000,000.00)	0.00	(40,000,000.00)			
	05/25/22	05/25/22	CANTOR FITZGERALD REPO AGRMT DTD 05/25/2022 0.750% 05/26/2022	REI360875	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			



Managed Account Security Transactions & Interest

For the Month Ending **May 31, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	05/26/22	05/26/22	COOPERATIVE RABOBANK UA COMM PAPER	21687BET4	127,000,000.00	(126,997,142.50)	0.00	(126,997,142.50)			
			DTD 08/26/2021 0.0000% 05/27/2022								
	05/26/22	05/26/22	CANTOR FITZGERALD REPO AGRMT	RE1360883	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
			DTD 05/26/2022 0.7500% 05/27/2022								
	05/26/22	05/26/22	BNP PARIBAS NY BRANCH COMM PAPER	09659CET1	200,000,000.00	(199,995,500.00)	0.00	(199,995,500.00)			
			DTD 05/19/2022 0.0000% 05/27/2022								
	05/26/22	06/01/22	FHMS K047 A2	3137BKRJ1	75,000,000.00	(75,708,984.38)	0.00	(75,708,984.38)			
			DTD 07/30/2015 3.329%								
			05/01/2025								
	05/27/22	05/27/22	COOPERATIVE RABOBANK UA COMM PAPER	21687BEX5	176,000,000.00	(175,984,160.00)	0.00	(175,984,160.00)			
			DTD 05/27/2022 0.0000% 05/31/2022								
	05/27/22	05/27/22	CANTOR FITZGERALD REPO AGRMT	RE1360891	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
			DTD 05/27/2022 0.7500% 05/31/2022								
	05/27/22	05/27/22	BNP PARIBAS NY BRANCH COMM PAPER	09659CEX2	200,000,000.00	(199,982,000.00)	0.00	(199,982,000.00)			
			DTD 05/19/2022 0.0000% 05/31/2022								
	05/31/22	05/31/22	CANTOR FITZGERALD REPO AGRMT	RE1360909	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
			DTD 05/31/2022 0.7500% 06/01/2022								
	05/31/22	05/31/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	86,000,000.00	(86,000,000.00)	0.00	(86,000,000.00)			
			DTD 05/31/2022 0.0000% 05/31/2022								
	05/31/22	05/31/22	CREDIT AGRICOLE CIB NY COMM PAPER	22533UJF16	333,000,000.00	(332,992,600.00)	0.00	(332,992,600.00)			
			DTD 12/01/2021 0.0000% 06/01/2022								
	05/31/22	06/03/22	FHLMC MULTIFAMILY STRUCTURED P	3137BSPW7	23,518,102.04	(23,464,818.84)	(3,206.30)	(23,468,025.14)			
			DTD 11/01/2016 2.454%								
			08/01/2023								
Transaction Type Sub-Total					3,840,111,102.04	(3,841,357,842.61)	(139,133.44)	(3,841,496,976.05)			
INTEREST											
	05/01/22	05/25/22	FHMS K045 A2	3137BHXJ1	25,000,000.00	0.00	58,249.35	58,249.35			
			DTD 05/01/2015 3.023% 01/01/2025								



Managed Account Security Transactions & Interest

For the Month Ending **May 31, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
05/01/22	05/25/22	FHMS KJ23 A1	3137FKSQ0	60,000,000.00	0.00	184,150.02	184,150.02	184,150.02			
		DTD 01/29/2019 3.683% 10/01/2025									
05/01/22	05/25/22	FRESB 2021-SB82 A5	30318CAA5	4,350,896.74	0.00	2,429.24	2,429.24	2,429.24			
		DTD 01/01/2021 0.670% 11/01/2025									
05/01/22	05/25/22	FHMS K033 A2	3137B4WB8	2,800,000.00	0.00	7,140.00	7,140.00	7,140.00			
		DTD 10/01/2013 3.060% 07/01/2023									
05/01/22	05/25/22	FHMS K729 A2	3137FOXJ7	8,250,000.00	0.00	17,359.38	17,359.38	17,359.38			
		DTD 01/01/2020 2.525% 10/01/2026									
05/01/22	05/25/22	FHMS K062 A2	3137BUX60	28,867,855.00	0.00	82,105.00	82,105.00	82,105.00			
		DTD 02/01/2017 3.413% 12/01/2026									
05/01/22	05/25/22	FHMS KMP1 A2	3137FATE8	50,000,000.00	0.00	124,250.00	124,250.00	124,250.00			
		DTD 09/01/2017 2.982% 08/01/2024									
05/01/22	05/25/22	FRESB 2021-SB83	30318NAA1	3,797,713.76	0.00	1,993.80	1,993.80	1,993.80			
		DTD 02/01/2021 0.670% 01/01/2026									
05/01/22	05/25/22	FHLMC MULTIFAMILY STRUCTURED P	3137F2LJ3	36,557,817.00	0.00	94,958.93	94,958.93	94,958.93			
		DTD 08/01/2017 3.117% 06/01/2027									
05/01/22	05/25/22	FHLMC MULTIFAMILY STRUCTURED P	3137F1G44	50,000,000.00	0.00	135,125.00	135,125.00	135,125.00			
		DTD 07/01/2017 3.243% 04/01/2027									
05/01/22	05/25/22	FHMS KJ39 A1	3137H73W1	45,500,000.00	0.00	104,270.85	104,270.85	104,270.85			
		DTD 04/01/2022 2.750% 04/01/2027									
05/01/22	05/25/22	FHMS KJ34 A1	3137H1LS3	8,497,574.80	0.00	4,822.37	4,822.37	4,822.37			
		DTD 07/01/2021 0.681% 06/01/2026									
05/01/22	05/25/22	FHMS KJ32 A1	3137F72U8	1,186,970.16	0.00	510.40	510.40	510.40			
		DTD 11/01/2020 0.516% 06/01/2025									
05/01/22	05/25/22	FHMS KJ36 A1	3137H4RZ5	2,293,779.89	0.00	2,481.11	2,481.11	2,481.11			
		DTD 12/01/2021 1.298% 12/01/2026									
05/01/22	05/25/22	FHMS K733 A2	3137F1X07	3,330,000.00	0.00	10,406.25	10,406.25	10,406.25			
		DTD 11/09/2018 3.750% 08/01/2025									
05/01/22	05/25/22	FHMS K050 A2	3137BLW95	30,000,000.00	0.00	83,349.99	83,349.99	83,349.99			
		DTD 11/01/2015 3.334% 08/01/2025									
05/01/22	05/25/22	FRESB 2022-SB97	30311SAA7	22,000,000.00	0.00	32,633.33	32,633.33	32,633.33			
		DTD 04/01/2022 1.780% 02/01/2027									
05/01/22	05/25/22	FHMS KJ33 A1	3137F9ZD6	3,338,599.32	0.00	1,224.16	1,224.16	1,224.16			
		DTD 02/01/2021 0.440% 12/01/2025									



Managed Account Security Transactions & Interest

For the Month Ending **May 31, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
05/01/22	05/25/22	FHMS K729 A2	3137FCM43	16,500,000.00	0.00	43,119.99	43,119.99	43,119.99			
		DTD 12/01/2017 3.136% 10/01/2024									
05/01/22	05/25/22	FHMS K726 A1	3137BYLE8	25,000,000.00	0.00	56,250.00	56,250.00	56,250.00			
		DTD 06/01/2017 2.700% 10/01/2025									
05/01/22	05/25/22	FHMS K736 A2	3137FNWX4	15,000,000.00	0.00	28,525.01	28,525.01	28,525.01			
		DTD 09/01/2019 2.282% 07/01/2026									
05/01/22	05/25/22	FHMS K732 AM	3137FG7G4	25,000,000.00	0.00	77,083.33	77,083.33	77,083.33			
		DTD 06/28/2018 3.700% 05/01/2025									
05/05/22	05/05/22	FREDDIE MAC NOTES	3137EAER6	100,000,000.00	0.00	187,500.00	187,500.00	187,500.00			
		DTD 05/07/2020 0.375% 05/05/2023									
05/06/22	05/06/22	FHLMC (CALLABLE) NOTES	3134GVPR3	25,000,000.00	0.00	87,500.00	87,500.00	87,500.00			
		DTD 05/06/2020 0.700% 05/06/2025									
05/06/22	05/06/22	FREDDIE MAC NOTES	3137FAEZ8	75,000,000.00	0.00	93,750.00	93,750.00	93,750.00			
		DTD 11/05/2020 0.250% 11/06/2023									
05/07/22	05/07/22	FANNIE MAE NOTES	3135G06G3	45,000,000.00	0.00	112,500.00	112,500.00	112,500.00			
		DTD 11/12/2020 0.500% 11/07/2025									
05/09/22	05/09/22	FEDERAL HOME LOAN BANK NOTES	3130APU29	35,000,000.00	0.00	86,041.66	86,041.66	86,041.66			
		DTD 11/12/2021 0.500% 11/09/2023									
05/10/22	05/10/22	FFCB NOTES	3133EMYX4	56,000,000.00	0.00	35,000.00	35,000.00	35,000.00			
		DTD 05/10/2021 0.125% 05/10/2023									
05/11/22	05/11/22	FHMS K045 A2	3137BHXJ1	0.00	0.00	15,724.28	15,724.28	15,724.28			
		DTD 05/01/2015 3.023% 01/01/2025									
05/13/22	05/13/22	TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA)	89236TJ55	10,000,000.00	0.00	5,838.89	5,838.89	5,838.89			
		DTD 12/13/2021 1.120% 06/13/2023									
05/15/22	05/15/22	HART 2021-C A2A	44935FAB0	12,000,000.00	0.00	3,600.00	3,600.00	3,600.00			
		DTD 11/17/2021 0.360% 10/15/2024									
05/15/22	05/15/22	TAOT 2021-B A3	89190GAC1	37,000,000.00	0.00	8,016.68	8,016.68	8,016.68			
		DTD 06/14/2021 0.260% 11/17/2025									
05/15/22	05/15/22	HAROT 2021-2 A3	43811JAC1	29,000,000.00	0.00	7,975.00	7,975.00	7,975.00			
		DTD 05/26/2021 0.330% 08/15/2025									
05/15/22	05/15/22	US TREASURY NOTES	912828WJ5	100,000,000.00	0.00	1,250,000.00	1,250,000.00	1,250,000.00			
		DTD 05/15/2014 2.500% 05/15/2024									



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INTEREST											
05/15/22	05/15/22		TAOT 2021-C A2	89239BAB7	10,151,307.14	0.00	1,691.88	1,691.88			
			DTD 09/27/2021 0.200% 05/15/2024								
05/15/22	05/15/22		MBART 2019-1 A3	58769TAD7	2,050,314.70	0.00	3,314.67	3,314.67			
			DTD 09/25/2019 1.940% 03/15/2024								
05/15/22	05/15/22		TAOT 2021-B A3	89190GAB3	19,888,730.05	0.00	2,320.36	2,320.36			
			DTD 06/14/2021 0.460% 01/16/2024								
05/15/22	05/15/22		HART 2021-B A3	44934KAC8	17,000,000.00	0.00	5,383.34	5,383.34			
			DTD 07/28/2021 0.380% 01/15/2026								
05/15/22	05/15/22		TAOT 2022-B A3	89238FAD5	12,000,000.00	0.00	31,253.33	31,253.33			
			DTD 04/13/2022 2.930% 09/15/2026								
05/15/22	05/15/22		MBART 2021-1 A2	58772WAB9	17,251,481.14	0.00	3,019.01	3,019.01			
			DTD 09/22/2021 0.210% 07/15/2024								
05/15/22	05/15/22		US TREASURY N/B NOTES	91282CCC3	75,000,000.00	0.00	93,750.00	93,750.00			
			DTD 05/15/2021 0.250% 05/15/2024								
05/15/22	05/15/22		TAOT 2022-B A2A	89238FAB9	8,250,000.00	0.00	17,233.33	17,233.33			
			DTD 04/13/2022 2.350% 01/15/2025								
05/15/22	05/15/22		JDOT 2021-B A3	47789OAC4	13,500,000.00	0.00	5,850.00	5,850.00			
			DTD 07/21/2021 0.520% 03/16/2026								
05/15/22	05/15/22		HART 2019-B A3	44891JAC2	1,150,262.56	0.00	1,859.59	1,859.59			
			DTD 11/06/2019 1.940% 02/15/2024								
05/15/22	05/15/22		MBART 2021-1 A3	58772WAC7	21,000,000.00	0.00	8,049.99	8,049.99			
			DTD 09/22/2021 0.460% 06/15/2026								
05/15/22	05/15/22		HAROT 2019-3 A3	43815NAC8	1,423,124.36	0.00	2,110.97	2,110.97			
			DTD 08/27/2019 1.780% 08/15/2023								
05/15/22	05/15/22		HART 2021-B A2	44934KAB0	14,078,149.75	0.00	2,815.63	2,815.63			
			DTD 07/28/2021 0.240% 05/15/2024								
05/15/22	05/15/22		CHAIT 2012-A7 A7	161571FO2	10,000,000.00	0.00	18,000.00	18,000.00			
			DTD 10/09/2012 2.160% 09/15/2024								
05/15/22	05/15/22		JDOT 2021-B A2	47789OAB6	22,965,554.30	0.00	4,784.48	4,784.48			
			DTD 07/21/2021 0.250% 06/17/2024								
05/15/22	05/15/22		MBALT 2021-B A3	58769KAD6	16,500,000.00	0.00	5,499.99	5,499.99			
			DTD 06/29/2021 0.400% 11/15/2024								
05/15/22	05/15/22		TAOT 2019-D A3	89233MAD5	0.00	0.00	3,162.68	3,162.68			
			DTD 11/13/2019 1.920% 01/16/2024								



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INTEREST											
	05/15/22	05/15/22	JDOT 2019-A A3	47789JAD8	185,098.01	0.00	448.86	448.86			
			DTD 03/13/2019 2.910% 07/15/2023								
	05/15/22	05/15/22	TAOT 2019-B A3	89239JAD6	990,301.26	0.00	2,120.89	2,120.89			
			DTD 05/08/2019 2.570% 08/15/2023								
	05/15/22	05/15/22	TAOT 2021-D A2	89238JAB1	9,250,000.00	0.00	2,389.58	2,389.58			
			DTD 11/15/2021 0.310% 08/15/2024								
	05/15/22	05/15/22	HAROT 2021-2 A3	43811JAB3	10,807,165.20	0.00	1,531.02	1,531.02			
			DTD 05/26/2021 0.490% 11/15/2023								
	05/15/22	05/15/22	MBALT 2021-B A2	58769KAC8	18,845,205.22	0.00	3,454.97	3,454.97			
			DTD 06/29/2021 0.220% 01/16/2024								
	05/15/22	05/15/22	JDOT 2019-B A3	47787OAC3	518,240.69	0.00	954.43	954.43			
			DTD 07/24/2019 2.210% 12/15/2023								
	05/15/22	05/15/22	TAOT 2020-A A3	89232HAC9	8,944,605.00	0.00	12,373.37	12,373.37			
			DTD 02/12/2020 1.660% 05/15/2024								
	05/15/22	05/15/22	JDOT 2022-A A3	47787JAC2	8,000,000.00	0.00	15,466.66	15,466.66			
			DTD 03/16/2022 2.320% 09/16/2026								
	05/15/22	05/15/22	TAOT 2019-C A3	89238UAD2	1,293,955.85	0.00	2,059.55	2,059.55			
			DTD 08/14/2019 1.910% 09/15/2023								
	05/15/22	05/15/22	TAOT 2021-C A3	89239BAC5	12,000,000.00	0.00	4,300.00	4,300.00			
			DTD 09/27/2021 0.430% 01/15/2026								
	05/15/22	05/15/22	CHAIT 2020-A1 A1	161571HP2	8,000,000.00	0.00	10,200.00	10,200.00			
			DTD 02/18/2020 1.530% 01/15/2025								
	05/15/22	05/15/22	JDOT 2022-A A2	47787JAB4	6,500,000.00	0.00	10,291.66	10,291.66			
			DTD 03/16/2022 1.900% 11/15/2024								
	05/15/22	05/15/22	TAOT 2021-D A3	89238JAC9	7,000,000.00	0.00	4,141.67	4,141.67			
			DTD 11/15/2021 0.710% 04/15/2026								
	05/15/22	05/15/22	TAOT 2022-A A3	89239KAC5	4,250,000.00	0.00	4,356.25	4,356.25			
			DTD 01/31/2022 1.230% 06/15/2026								
	05/15/22	05/15/22	US TREASURY NOTES	912828XB1	50,000,000.00	0.00	531,250.00	531,250.00			
			DTD 05/15/2015 2.125% 05/15/2025								
	05/15/22	05/15/22	HART 2021-C A3	44935FAD6	5,500,000.00	0.00	3,391.67	3,391.67			
			DTD 11/17/2021 0.740% 05/15/2026								
	05/15/22	05/15/22	US TREASURY N/B NOTES	91282CDH1	75,000,000.00	0.00	281,250.00	281,250.00			
			DTD 11/15/2021 0.750% 11/15/2024								



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INTEREST											
05/15/22	05/15/22		TAOT 2019-A A3	89239AAD5	1,114,522.05	0.00	2,702.71	2,702.71			
			DTD 02/13/2019 2.910% 07/15/2023								
05/15/22	05/15/22		TAOT 2022-A A2	89239KAB7	5,000,000.00	0.00	3,083.34	3,083.34			
			DTD 01/31/2022 0.740% 10/15/2024								
05/15/22	05/15/22		JOHN DEERE OWNER TRUST	47789KAC7	0.00	0.00	2,846.99	2,846.99			
			DTD 03/11/2020 1.100% 08/15/2024								
05/18/22	05/18/22		HAROT 2019-1 A3	43814WAC9	276,945.20	0.00	653.13	653.13			
			DTD 02/27/2019 2.830% 03/20/2023								
05/18/22	05/18/22		FFCB NOTES	3133ENEJ5	75,000,000.00	0.00	328,125.00	328,125.00			
			DTD 11/18/2021 0.875% 11/18/2024								
05/18/22	05/18/22		HAROT 2019-4 A3	43813VAC2	4,094,740.88	0.00	6,244.48	6,244.48			
			DTD 11/26/2019 1.830% 01/18/2024								
05/20/22	05/20/22		TLOT 2021-A A2	89238EAB2	3,062,367.84	0.00	689.03	689.03			
			DTD 04/21/2021 0.270% 09/20/2023								
05/20/22	05/20/22		FHLMC (CALLABLE) NOTES	3134GVXC7	25,000,000.00	0.00	62,500.00	62,500.00			
			DTD 05/20/2020 0.500% 05/20/2024								
05/20/22	05/20/22		TLOT 2021-A A3	89238EAC0	4,500,000.00	0.00	1,462.50	1,462.50			
			DTD 04/21/2021 0.390% 04/22/2024								
05/20/22	05/20/22		FHLMC (CALLABLE) NOTES	3134GVUY2	25,000,000.00	0.00	63,750.00	63,750.00			
			DTD 05/20/2020 0.510% 05/20/2024								
05/21/22	05/21/22		HAROT 2021-4 A2	43815GAB5	9,500,000.00	0.00	3,087.50	3,087.50			
			DTD 11/24/2021 0.390% 05/21/2024								
05/21/22	05/21/22		HAROT 2019-2 A3	43815MAC0	1,491,259.28	0.00	3,131.65	3,131.65			
			DTD 05/29/2019 2.520% 06/21/2023								
05/21/22	05/21/22		HAROT 2020-1 A3	43813RAC1	6,207,071.40	0.00	8,327.82	8,327.82			
			DTD 02/26/2020 1.610% 04/22/2024								
05/21/22	05/21/22		HAROT 2021-4 A3	43815GAC3	7,750,000.00	0.00	5,683.33	5,683.33			
			DTD 11/24/2021 0.880% 01/21/2026								
05/22/22	05/22/22		FANNIE MAE NOTES	3135G04Q3	100,000,000.00	0.00	125,000.00	125,000.00			
			DTD 05/22/2020 0.250% 05/22/2023								
05/23/22	05/23/22		FFCB NOTES	3133EMGX4	75,000,000.00	0.00	46,875.00	46,875.00			
			DTD 11/23/2020 0.125% 11/23/2022								
05/24/22	05/24/22		INTER-AMERICAN DEVEL BK NOTES	4581X0DM7	20,000,000.00	0.00	50,000.00	50,000.00			
			DTD 04/24/2020 0.500% 05/24/2023								



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INTEREST											
	05/24/22	05/24/22	INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	25,000,000.00	0.00	31,250.00	31,250.00			
	05/25/22	05/25/22	BMWLT 2022-1 A2	05601XAB5	7,750,000.00	0.00	4,327.08	4,327.08			
	05/25/22	05/25/22	BMWLT 2022-1 A3 DTD 01/19/2022 0.670% 05/28/2024	05601XAC3	8,250,000.00	0.00	7,562.50	7,562.50			
	05/25/22	05/25/22	BMWLT 2021-2 A3 DTD 01/19/2022 1.100% 03/25/2025	09690AAC7	7,500,000.00	0.00	2,062.50	2,062.50			
	05/25/22	05/25/22	BMWLT 2021-2 A2 DTD 09/15/2021 0.330% 12/26/2024	09690AAB9	8,253,057.12	0.00	1,306.73	1,306.73			
	05/27/22	05/27/22	FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	50,000,000.00	0.00	62,500.00	62,500.00			
	05/31/22	05/31/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	0.00	0.00	82,539.09	82,539.09			
	05/31/22	05/31/22	US TREASURY NOTES DTD 05/31/2017 2.000% 05/31/2024	912828XT2	50,000,000.00	0.00	500,000.00	500,000.00			
	05/31/22	05/31/22	STONECASTLE FICA	FICAMF003	0.00	0.00	7,630.15	7,630.15			
	05/31/22	05/31/22	FIDELITY GOVT MM FUND 2642	31607A703	0.00	0.00	469.95	469.95			
	05/31/22	05/31/22	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	41,068.57	41,068.57			
	05/31/22	05/31/22	US TREASURY NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	0.00	406,250.00	406,250.00			
	05/31/22	05/31/22	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	386,555.33	386,555.33			
	05/31/22	05/31/22	US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	50,000,000.00	0.00	62,500.00	62,500.00			
	05/31/22	05/31/22	INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	0.00	0.00	6,136.16	6,136.16			
	05/31/22	05/31/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	0.00	0.00	434.26	434.26			
	05/31/22	05/31/22	FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	538.88	538.88			
Transaction Type Sub-Total					2,100,314,665.67	0.00	6,463,257.53	6,463,257.53			

MATURITY



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MATURITY											
05/02/22	05/02/22		BNP PARIBAS NY BRANCH CERT DEPOS	05586FJL2	125,000,000.00	125,000,000.00	272,708.38	125,272,708.38	0.00	0.00	
			DTD 05/10/2021 0.220% 05/02/2022								
05/02/22	05/02/22		CANTOR FITZGERALD REPO AGRMT	RE1360693	100,000,000.00	100,000,000.00	2,083.33	100,002,083.33	0.00	0.00	
			DTD 04/29/2022 0.250% 05/02/2022								
05/02/22	05/02/22		COOPERATIVE RABOBANK UA COMM PAPER	21687BE23	25,000,000.00	25,000,000.00	0.00	25,000,000.00	20,902.78	0.00	
			DTD 07/01/2021 0.000% 05/02/2022								
05/03/22	05/03/22		CANTOR FITZGERALD REPO AGRMT	RE1360701	100,000,000.00	100,000,000.00	694.44	100,000,694.44	0.00	0.00	
			DTD 05/02/2022 0.250% 05/03/2022								
05/04/22	05/04/22		CANTOR FITZGERALD REPO AGRMT	RE1360719	100,000,000.00	100,000,000.00	722.22	100,000,722.22	0.00	0.00	
			DTD 05/03/2022 0.260% 05/04/2022								
05/04/22	05/04/22		COOPERATIVE RABOBANK UA COMM PAPER	21687BE49	50,000,000.00	50,000,000.00	0.00	50,000,000.00	47,250.00	0.00	
			DTD 07/01/2021 0.000% 05/04/2022								
05/05/22	05/05/22		STARBUCK FUNDING CORP COMM PAPER	85520ME58	25,000,000.00	25,000,000.00	0.00	25,000,000.00	28,194.44	0.00	
			DTD 07/26/2021 0.000% 05/05/2022								
05/05/22	05/05/22		CRC FUNDING LLC COMM PAPER	12619UE56	50,000,000.00	50,000,000.00	0.00	50,000,000.00	41,250.00	0.00	
			DTD 10/19/2021 0.000% 05/05/2022								
05/05/22	05/05/22		CANTOR FITZGERALD REPO AGRMT	RE1360727	100,000,000.00	100,000,000.00	722.22	100,000,722.22	0.00	0.00	
			DTD 05/04/2022 0.260% 05/05/2022								
05/06/22	05/06/22		FEDERAL FARM CREDIT BANK NOTES	3133ELYR9	100,000,000.00	100,000,000.00	125,000.00	100,125,000.00	127,000.00	0.00	
			DTD 05/06/2020 0.250% 05/06/2022								
05/06/22	05/06/22		CANTOR FITZGERALD REPO AGRMT	RE1360735	100,000,000.00	100,000,000.00	2,083.33	100,002,083.33	0.00	0.00	
			DTD 05/05/2022 0.750% 05/06/2022								
05/09/22	05/09/22		CANTOR FITZGERALD REPO AGRMT	RE1360743	100,000,000.00	100,000,000.00	6,166.67	100,006,166.67	0.00	0.00	
			DTD 05/06/2022 0.740% 05/09/2022								
05/10/22	05/10/22		CANTOR FITZGERALD REPO AGRMT	RE1360750	100,000,000.00	100,000,000.00	2,055.56	100,002,055.56	0.00	0.00	
			DTD 05/09/2022 0.740% 05/10/2022								
05/11/22	05/11/22		CANTOR FITZGERALD REPO AGRMT	RE1360768	100,000,000.00	100,000,000.00	2,055.56	100,002,055.56	0.00	0.00	
			DTD 05/10/2022 0.740% 05/11/2022								
05/12/22	05/12/22		CANTOR FITZGERALD REPO AGRMT	RE1360776	100,000,000.00	100,000,000.00	2,055.56	100,002,055.56	0.00	0.00	
			DTD 05/11/2022 0.740% 05/12/2022								



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MATURITY											
	05/13/22	05/13/22	CANTOR FITZGERALD REPO AGRMT DTD 05/12/2022 0.740% 05/13/2022	RE1360784	100,000,000.00	100,000,000.00	2,055.56	100,002,055.56	0.00	0.00	0.00
	05/16/22	05/16/22	CANTOR FITZGERALD REPO AGRMT DTD 05/13/2022 0.740% 05/16/2022	RE1360792	100,000,000.00	100,000,000.00	6,166.67	100,006,166.67	0.00	0.00	0.00
	05/16/22	05/16/22	JOHN DEERE OWNER TRUST DTD 07/24/2019 2.280% 05/16/2022	477870AB5	0.00	0.00	0.00	0.01	0.00	0.00	0.00
	05/17/22	05/17/22	CANTOR FITZGERALD REPO AGRMT DTD 05/16/2022 0.760% 05/17/2022	RE1360800	100,000,000.00	100,000,000.00	2,111.11	100,002,111.11	0.00	0.00	0.00
	05/18/22	05/18/22	CANTOR FITZGERALD REPO AGRMT DTD 05/17/2022 0.760% 05/18/2022	RE1360818	100,000,000.00	100,000,000.00	2,111.11	100,002,111.11	0.00	0.00	0.00
	05/18/22	05/18/22	ROYAL BANK OF CANADA NY COMM PAPER	78015DEJ5	50,000,000.00	50,000,000.00	0.00	50,000,000.00	58,888.89	0.00	0.00
	05/19/22	05/19/22	DTD 05/26/2021 0.000% 05/18/2022 BANK OF NOVA SCOTIA HOUS CERT DEPOS	06417MTX3	50,000,000.00	50,000,000.00	54,000.00	50,054,000.00	0.00	0.00	0.00
	05/19/22	05/19/22	DTD 12/08/2021 0.240% 05/19/2022 CANTOR FITZGERALD REPO AGRMT	RE1360826	100,000,000.00	100,000,000.00	2,083.33	100,002,083.33	0.00	0.00	0.00
	05/19/22	05/19/22	ING (US) FUNDING LLC COMM PAPER	4497W1EK8	75,000,000.00	75,000,000.00	0.00	75,000,000.00	85,041.67	0.00	0.00
	05/20/22	05/20/22	BNP PARIBAS NY BRANCH COMM PAPER DTD 05/19/2022 0.000% 05/20/2022	09659CEL8	60,000,000.00	60,000,000.00	0.00	60,000,000.00	1,350.00	0.00	0.00
	05/20/22	05/20/22	CANTOR FITZGERALD REPO AGRMT DTD 05/19/2022 0.750% 05/20/2022	RE1360834	100,000,000.00	100,000,000.00	2,083.33	100,002,083.33	0.00	0.00	0.00
	05/23/22	05/23/22	CANTOR FITZGERALD REPO AGRMT DTD 05/20/2022 0.750% 05/23/2022	RE1360842	100,000,000.00	100,000,000.00	6,250.00	100,006,250.00	0.00	0.00	0.00
	05/24/22	05/24/22	CANTOR FITZGERALD REPO AGRMT DTD 05/23/2022 0.750% 05/24/2022	RE1360859	100,000,000.00	100,000,000.00	2,083.33	100,002,083.33	0.00	0.00	0.00
	05/25/22	05/25/22	CANTOR FITZGERALD REPO AGRMT DTD 05/24/2022 0.750% 05/25/2022	RE1360867	100,000,000.00	100,000,000.00	2,083.33	100,002,083.33	0.00	0.00	0.00
	05/26/22	05/26/22	BNP PARIBAS NY BRANCH COMM PAPER DTD 05/19/2022 0.000% 05/26/2022	09659CES3	19,000,000.00	19,000,000.00	0.00	19,000,000.00	427.50	0.00	0.00
	05/26/22	05/26/22	CANTOR FITZGERALD REPO AGRMT DTD 05/25/2022 0.750% 05/26/2022	RE1360875	100,000,000.00	100,000,000.00	2,083.33	100,002,083.33	0.00	0.00	0.00



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MATURITY											
05/27/22	05/27/22		SWEDBANK NY CERT DEPOS DTD 12/03/2021 0.250% 05/27/2022	87019V5A1	50,000,000.00	50,000,000.00	60,763.90	50,060,763.90	0.00	0.00	
05/27/22	05/27/22		LA FAYETTE ASSET SECURIT COMM PAPER	50286MET4	50,000,000.00	50,000,000.00	0.00	50,000,000.00	89,583.33	0.00	
05/27/22	05/27/22		DTD 12/27/2021 0.000% 05/27/2022 CANTOR FITZGERALD REPO AGRMT	RE1360883	100,000,000.00	100,000,000.00	2,083.33	100,002,083.33	0.00	0.00	
05/27/22	05/27/22		DTD 05/26/2022 0.750% 05/27/2022 COOPERATIVE RABOBANK UA COMM PAPER	21687BET4	127,000,000.00	127,000,000.00	0.00	127,000,000.00	2,857.50	0.00	
05/27/22	05/27/22		DTD 08/26/2021 0.000% 05/27/2022 BNP PARIBAS NY BRANCH COMM PAPER	09659CET1	200,000,000.00	200,000,000.00	0.00	200,000,000.00	4,500.00	0.00	
05/27/22	05/27/22		DTD 05/19/2022 0.000% 05/27/2022 JP MORGAN SECURITIES LLC COMM PAPER	46640QET4	50,000,000.00	50,000,000.00	0.00	50,000,000.00	60,083.33	0.00	
05/31/22	05/31/22		DTD 03/22/2021 0.000% 05/27/2022 COOPERATIVE RABOBANK UA COMM PAPER	21687BEX5	176,000,000.00	176,000,000.00	0.00	176,000,000.00	15,840.00	0.00	
05/31/22	05/31/22		DTD 05/27/2022 0.000% 05/31/2022 CANTOR FITZGERALD REPO AGRMT	RE1360891	100,000,000.00	100,000,000.00	8,333.33	100,008,333.33	0.00	0.00	
05/31/22	05/31/22		DTD 05/27/2022 0.750% 05/31/2022 BNP PARIBAS NY BRANCH COMM PAPER	09659CEX2	200,000,000.00	200,000,000.00	0.00	200,000,000.00	18,000.00	0.00	
Transaction Type Sub-Total						3,582,000,000.00	3,582,000,000.00	3,582,570,638.94	601,169.44	0.00	

PAYDOWNS

05/01/22	05/25/22		FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	56,728.76	56,728.76	0.00	56,728.76	(266.40)	0.00	
05/01/22	05/25/22		FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	39,329.75	39,329.75	0.00	39,329.75	(3,879.20)	0.00	
05/01/22	05/25/22		FHMS KJ39 A1 DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	52,513.83	52,513.83	0.00	52,513.83	8.66	0.00	
05/01/22	05/25/22		FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	118,642.41	118,642.41	0.00	118,642.41	(581.82)	0.00	



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PAYDOWNS												
05/01/22	05/25/22	FRESB 2021-SB82 A5	30318CAA5	50,846.75	50,846.75	0.00	50,846.75	(249.35)	0.00	0.00		
		DTD 01/01/2021 0.670% 11/01/2025										
05/01/22	05/25/22	FHMS KJ32 A1	3137F72U8	230,865.60	230,865.60	0.00	230,865.60	0.92	0.00	0.00		
		DTD 11/01/2020 0.516% 06/01/2025										
05/01/22	05/25/22	FRESB 2022-SB97	30311SAA7	16,167.36	16,167.36	0.00	16,167.36	640.74	0.00	0.00		
		DTD 04/01/2022 1.780% 02/01/2027										
05/01/22	05/25/22	FHMS KJ34 A1	3137H1LS3	1,217,505.66	1,217,505.66	0.00	1,217,505.66	14.61	0.00	0.00		
		DTD 07/01/2021 0.681% 06/01/2026										
05/01/22	05/25/22	FHMS KJ36 A1	3137H4RZ5	6,275.11	6,275.11	0.00	6,275.11	0.03	0.00	0.00		
		DTD 12/01/2021 1.298% 12/01/2026										
05/01/22	05/25/22	FHMS KJ33 A1	3137F9ZD6	810,238.08	810,238.08	0.00	810,238.08	25.93	0.00	0.00		
		DTD 02/01/2021 0.440% 12/01/2025										
05/11/22	06/04/22	FHMS K045 A2	3137BHXJ1	1,877,535.75	1,877,535.75	0.00	1,877,535.75	(185,186.63)	0.00	0.00		
		DTD 05/01/2015 3.023%										
		01/01/2025										
05/15/22	05/15/22	TAOT 2021-D A2	89238JAB1	702,529.36	702,529.36	0.00	702,529.36	5.41	0.00	0.00		
		DTD 11/15/2021 0.310% 08/15/2024										
05/15/22	05/15/22	HAROT 2021-2 A3	43811JAB3	1,662,686.60	1,662,686.60	0.00	1,662,686.60	15.46	0.00	0.00		
		DTD 05/26/2021 0.490% 11/15/2023										
05/15/22	05/15/22	TAOT 2021-B A3	89190GAB3	2,630,302.15	2,630,302.15	0.00	2,630,302.15	48.40	0.00	0.00		
		DTD 06/14/2021 0.460% 01/16/2024										
05/15/22	05/15/22	JDOT 2019-B A3	477870AC3	133,138.53	133,138.53	0.00	133,138.53	28.26	0.00	0.00		
		DTD 07/24/2019 2.210% 12/15/2023										
05/15/22	05/15/22	HART 2021-C A2A	44935FAB0	485,487.24	485,487.24	0.00	485,487.24	28.26	0.00	0.00		
		DTD 11/17/2021 0.360% 10/15/2024										
05/15/22	05/15/22	TAOT 2019-A A3	89239AAD5	262,232.00	262,232.00	0.00	262,232.00	47.78	0.00	0.00		
		DTD 02/13/2019 2.910% 07/15/2023										
05/15/22	05/15/22	HAROT 2019-3 A3	43815NAC8	242,718.21	242,718.21	0.00	242,718.21	2.01	0.00	0.00		
		DTD 08/27/2019 1.780% 08/15/2023										
05/15/22	05/15/22	JDOT 2019-A A3	47789JAD8	173,317.55	173,317.55	0.00	173,317.55	21.30	0.00	0.00		
		DTD 03/13/2019 2.910% 07/15/2023										
05/15/22	05/15/22	TAOT 2020-A A3	89232HAC9	854,922.00	854,922.00	0.00	854,922.00	61.73	0.00	0.00		
		DTD 02/12/2020 1.660% 05/15/2024										



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PAYDOWNS											
05/15/22	05/15/22	TAOT 2019-D A3	89233MAD5	235,606.64	235,606.64	0.00	235,606.64	0.00	17.01	0.00	
		DTD 11/13/2019 1.920% 01/16/2024									
05/15/22	05/15/22	MBALT 2021-B A2	58769KAC8	2,060,144.35	2,060,144.35	0.00	2,060,144.35	0.00	172.64	0.00	
		DTD 06/29/2021 0.220% 01/16/2024									
05/15/22	05/15/22	MBART 2021-1 A2	58772WAB9	1,739,628.54	1,739,628.54	0.00	1,739,628.54	0.00	172.74	0.00	
		DTD 09/22/2021 0.210% 07/15/2024									
05/15/22	05/15/22	HART 2021-B A2	44934KAB0	1,592,638.90	1,592,638.90	0.00	1,592,638.90	0.00	144.45	0.00	
		DTD 07/28/2021 0.240% 05/15/2024									
05/15/22	05/15/22	JOHN DEERE OWNER TRUST	47789KAC7	363,963.50	363,963.50	0.00	363,963.50	0.00	22.24	0.00	
		DTD 03/11/2020 1.100% 08/15/2024									
05/15/22	05/15/22	TAOT 2019-B A3	89239JAD6	210,231.26	210,231.26	0.00	210,231.26	0.00	33.53	0.00	
		DTD 05/08/2019 2.570% 08/15/2023									
05/15/22	05/15/22	JDOT 2021-B A2	47789QAB6	3,402,688.38	3,402,688.38	0.00	3,402,688.38	0.00	76.90	0.00	
		DTD 07/21/2021 0.250% 06/17/2024									
05/15/22	05/15/22	TAOT 2019-C A3	89238UAD2	230,971.80	230,971.80	0.00	230,971.80	0.00	1.89	0.00	
		DTD 08/14/2019 1.910% 09/15/2023									
05/15/22	05/15/22	TAOT 2021-C A2	89239BAB7	954,115.33	954,115.33	0.00	954,115.33	0.00	72.13	0.00	
		DTD 09/27/2021 0.200% 05/15/2024									
05/15/22	05/15/22	MBART 2019-1 A3	58769TAD7	315,131.88	315,131.88	0.00	315,131.88	0.00	43.39	0.00	
		DTD 09/25/2019 1.940% 03/15/2024									
05/15/22	05/15/22	HART 2019-B A3	44891JAC2	189,643.84	189,643.84	0.00	189,643.84	0.00	8.74	0.00	
		DTD 11/06/2019 1.940% 02/15/2024									
05/18/22	05/18/22	HAROT 2019-4 A3	43813VAC2	446,927.93	446,927.93	0.00	446,927.93	0.00	79.64	0.00	
		DTD 11/26/2019 1.830% 01/18/2024									
05/18/22	05/18/22	HAROT 2019-1 A3	43814WAC9	145,979.36	145,979.36	0.00	145,979.36	0.00	3.92	0.00	
		DTD 02/27/2019 2.830% 03/20/2023									
05/20/22	05/20/22	TLOT 2021-A A2	89238EAB2	444,098.22	444,098.22	0.00	444,098.22	0.00	56.93	0.00	
		DTD 04/21/2021 0.270% 09/20/2023									
05/21/22	05/21/22	HAROT 2019-2 A3	43815MAC0	356,980.28	356,980.28	0.00	356,980.28	0.00	13.32	0.00	
		DTD 05/29/2019 2.520% 06/21/2023									
05/21/22	05/21/22	HAROT 2020-1 A3	43813RAC1	558,104.80	558,104.80	0.00	558,104.80	0.00	109.39	0.00	
		DTD 02/26/2020 1.610% 04/22/2024									
05/21/22	05/21/22	HAROT 2021-4 A2	43815GAB5	219,617.39	219,617.39	0.00	219,617.39	0.00	5.75	0.00	
		DTD 11/24/2021 0.390% 05/21/2024									



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PAYDOWNS											
	05/25/22	05/25/22	BMWLT 2021-2 A2 DTD 09/15/2021 0.190% 11/27/2023	09690AAB9	1,099,063.02	1,099,063.02	0.00	1,099,063.02	69.90	0.00	
Transaction Type	Sub-Total			26,189,518.12	26,189,518.12	26,189,518.12	0.00	26,189,518.12	(188,109.39)	0.00	
SELL											
	05/02/22	05/02/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	39,000,000.00	39,000,000.00	0.00	39,000,000.00	0.00	0.00	FIFO
	05/02/22	05/02/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	48,000,000.00	48,000,000.00	0.00	48,000,000.00	0.00	0.00	FIFO
	05/02/22	05/02/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	37,000,000.00	37,000,000.00	0.00	37,000,000.00	0.00	0.00	FIFO
	05/04/22	05/04/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	42,000,000.00	42,000,000.00	0.00	42,000,000.00	0.00	0.00	FIFO
	05/06/22	05/06/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	29,000,000.00	29,000,000.00	0.00	29,000,000.00	0.00	0.00	FIFO
	05/10/22	05/10/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	41,000,000.00	41,000,000.00	0.00	41,000,000.00	0.00	0.00	FIFO
	05/12/22	05/12/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	35,000,000.00	35,000,000.00	0.00	35,000,000.00	0.00	0.00	FIFO
	05/18/22	05/18/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	59,000,000.00	59,000,000.00	0.00	59,000,000.00	0.00	0.00	FIFO
	05/20/22	05/20/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	23,000,000.00	23,000,000.00	0.00	23,000,000.00	0.00	0.00	FIFO
	05/20/22	05/20/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	71,000,000.00	71,000,000.00	0.00	71,000,000.00	0.00	0.00	FIFO
	05/24/22	05/24/22	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	29,000,000.00	29,000,000.00	0.00	29,000,000.00	0.00	0.00	FIFO
	05/24/22	05/24/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	45,000,000.00	45,000,000.00	0.00	45,000,000.00	0.00	0.00	FIFO
	05/24/22	05/24/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	3,000,000.00	3,000,000.00	0.00	3,000,000.00	0.00	0.00	FIFO
	05/24/22	05/24/22	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	23,000,000.00	23,000,000.00	0.00	23,000,000.00	0.00	0.00	FIFO



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Transaction Type Sub-Total											
					524,000,000.00	524,000,000.00	0.00	524,000,000.00	0.00	0.00	
Managed Account Sub-Total											
						290,831,675.51	6,894,763.02	297,726,438.54	413,060.05	0.00	
Total Security Transactions											
						\$290,831,675.51	\$6,894,763.02	\$297,726,438.54	\$413,060.05	\$0.00	

Bolded items are forward settling trades.