Investment Portfolio Compliance Report



For the Period Ending May 31, 2023

Silicon Valley Treasury Consulting Group Laura Fisher, Managing Director (650) 823-8719

Compliance Report - Month Ended May 31, 2023

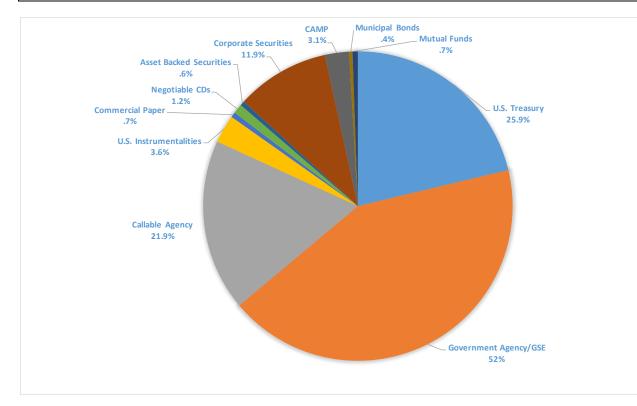
Sector	Fund Limitation	Per Issuer	Maturity	Credit Limits	In Compliance
U.S. Treasury	100%	100%	7 Years	Full Faith & Credit	Yes
Government Agency/GSE	100%	40%	7 Years	AA or A-1 by two	Yes
Callable Agencies	25%	25%	7 Years	AA or A-1 by two	Yes
U.S. Instrumentalities	30%	30%	5 Years	AA by two	Yes
Commercial Paper	40%	5% Aggregate	270 Days	A-1 by two and A by one	Yes
Negotiable CDs	30%	5% Aggregate	5 Years	A-1 by two and A by one	Yes
BAs - Domestic 15%	15%	5% Aggregate	180 Days	A-1 by two and A by one	Yes - None in Portfolio
BAs - Foreign	15%	5% Aggregate	180 Days	A-1 by two and A by one	Yes - None in Portfolio
Collateralized CDs	15%	5% Aggregate	1 Year	Insured/Collateralized	Yes - None in Portfolio
Asset Backed Securities	20%	5% Aggregate	5 Years	AAA by two	Yes
Corporate Securities	30%	5% Aggregate	5 Years	A by two	Yes
Repurchase Agreements	100%	50%	92 Days	A-1 by two	Yes - None in Portfolio
LAIF	\$75 million	\$75 million	N/A	None	Yes - None in Portfolio
Local Government Investment Pools	20%	10% Aggregate	N/A	None	Yes
CA Municipal Obligations	30%	5% Aggregate	5 Years	AA by two	Yes
Mutual Funds *	20%	10% Aggregate	N/A	A-1 or P-1	Yes

Silicon Valley Treasury Consulting Group Comments

Securities held in the County's portfolio are in compliance with CA Government Code and the County's investment policy dated January 8, 2019. Credit criteria are minimu ratings and understood to be "or equivalent" in order to include rating agenies other than S&P. i.e. AA or Aa by Moody's. * Mutual Funds credit limits per Investment Policy are short term; however money market funds are rated by long term, AAA the highest rating available.

Compliance Report - Month Ended May 31, 2023

Sector Allocation				
Sector	Total Cost*	Sector Limitation	Current Allocation**	In Compliance
U.S. Treasury	2,115,384,486	100%	25.9%	Yes
Government Agency/GSE	4,242,251,046	100%	52.0%	Yes
Callable Agencies (included in Gov't				
Agency/GSE Allocation)	1,786,011,139	25%	21.9%	Yes
U.S. Instrumentalities	292,947,184	30%	3.6%	Yes
Commercial Paper	53,445,133	40%	0.7%	Yes
Negotiable CDs	100,000,000	30%	1.2%	Yes
BAs - Domestic 15%	-	15%	0.0%	Yes - None in Portfolio
BAs - Foreign	-	15%	0.0%	Yes - None in Portfolio
Collateralized CDs	-	15%	0.0%	Yes - None in Portfolio
Asset Backed Securities	46,056,505	20%	0.6%	Yes
Corporate Securities	974,885,568	30%	11.9%	Yes
Repurchase Agreements	-	100%	0.0%	Yes - None in Portfolio
LAIF ***	-	\$75 million	0.0%	Yes - None in Portfolio
Local Government Investment Pools	250,000,000	20%	3.1%	Yes
CA Municipal Obligations	34,505,106	30%	0.4%	Yes
Mutual Funds	55,232,537	20%	0.7%	Yes
	\$ 8,164,707,564		100.0%	Yes



* Total Cost includes accrued interest as of period end as reported by the County but excluded unrealized gains or losses.

** May not add to 100% due to rounding. Callable Agencies are included in the Government Agency/GSE total.

*** The LAIF amount was over \$75 million at period end due to accrued interest. As the initial investment was within the \$75 million limit, the holding is in compliance with both LAIF's and the County's Policy requirements.

Maturity Limits					
Sector	Total Cost	Maturity	Current Maximum	In Compliance	
U.S. Treasury	2,115,384,486	7 Years	4.9 Years	Yes	
Government Agency/GSE	4,242,251,046	7 Years	4.9 Years	Yes	
U.S. Instrumentalities	292,947,184	5 Years	3.6 Years	Yes	
Commercial Paper	53,445,133	270 Days	125 Days	Yes	
Negotiable CDs	100,000,000	5 Years	.8 Years	Yes	
BAs - Domestic 15%	-	180 Days		Yes - None in Portfolic	
BAs - Foreign	-	180 Days		Yes - None in Portfolio	
Collateralized CDs	-	1 Year		Yes - None in Portfolio	
Asset Backed Securities	46,056,505	5 Years	3.5 Years	Yes	
Corporate Securities	974,885,568	5 Years	4.9 Years	Yes	
Repurchase Agreements	-	92 Days		Yes - None in Portfolio	
LAIF	-	N/A		Yes - None in Portfolio	
Local Government Investment Pools	250,000,000	N/A	.7 Years	Yes	
CA Municipal Obligations	34,505,106	5 Years	2.2 Years	Yes	
Mutual Funds	55,232,537	N/A	1 Day	Yes	
Total	\$ 8,164,707,564	3 Years	1.7 Years	Yes	



Issuer Total Cost Allocation Issuer Limit Compliant Federal Home Loan Bank 2,521,437,832 30.9% 40% Yes JUS. Treasury Obligations 2,115,384,486 25.9% 100% Yes Federal Home Loan Mortgage Corp. 909,201,453 11.1% 40% Yes Federal National Mortgage Association 432,989,175 5.3% 40% Yes Federal Farm Credit Bank 378,622,585 4.6% 40% Yes CAMP 250,000,000 3.1% 10% Yes Mazon.com Inc 58,907,099 0.7% 5% Yes Toyota Motr Company 54,467,585 0.7% 5% Yes Caterpillar 52,455,487 0.6% 5% Yes John Deere Capital Corp 46,505,764 0.6% 5% Yes John Deere Capital Corp 42,394,446 0.5% 5% Yes Goldman Sachs 39,968,161 0.5% 5% Yes Apple Inc. 30,323,0222 0.4% <th>Issuer Compliance</th> <th></th> <th></th> <th></th> <th></th>	Issuer Compliance				
Federal Home Loan Bank 2,521,437,832 30.9% 40% Yes V.S. Treasury Obligations 2,115,384,486 25.9% 100% Yes Federal Home Loan Mortgage Corp. 909,201,453 11.1% 40% Yes Federal National Mortgage Association 432,989,175 5.3% 40% Yes Federal Farm Credit Bank 378,622,585 4.6% 40% Yes CAMP 250,000,000 3.1% 10% Yes Bank of New York 105,237,562 1.3% 5% Yes Amazon.com Inc 58,907,099 0.7% 5% Yes Caterpillar 52,455,487 0.6% 5% Yes Catadian Imp Bk Comm NY 50,000,000 0.6% 5% Yes John Deere Capital Corp 46,505,764 0.6% 5% Yes Goldman Sachs 39,968,161 0.5% 5% Yes Apple Inc. 30,330,222 0.4% 5% Yes National Rural Util Coop 30,330,222 0.3%		Current Issuer			
U.S. Treasury Obligations 2,115,384,486 25.9% 100% Yes Federal Home Loan Mortgage Corp. 909,201,453 11.1% 40% Yes Federal National Mortgage Association 432,989,175 5.3% 40% Yes Federal Farm Credit Bank 378,622,585 4.6% 40% Yes U.S. Instrumentalities 292,947,184 3.6% 30% Yes Bank of New York 105,237,562 1.3% 5% Yes Amazon.com Inc 58,907,099 0.7% 5% Yes MUFG BANK LTD/NY 54,467,585 0.7% 5% Yes Caterpillar 52,455,487 0.6% 5% Yes Canadian Imp Bk Comm NY 50,000,000 0.6% 5% Yes Bank of America Corp 42,394,446 0.5% 5% Yes Goldman Sachs 39,968,161 0.5% 5% Yes American Express Co. 28,277,730 0.3% 5% Yes Ibmoeywell International 40,228,438 0.5% 5% Yes American Express Co. 28,277,730 <th>Issuer</th> <th>Total Cost</th> <th>Allocation</th> <th>Issuer Limit</th> <th>Compliant</th>	Issuer	Total Cost	Allocation	Issuer Limit	Compliant
Federal Home Loan Mortgage Corp. 909,201,453 11.1% 40% Yes Federal National Mortgage Association 432,989,175 5.3% 40% Yes Federal Farm Credit Bank 378,622,585 4.6% 40% Yes U.S. Instrumentalities 292,947,184 3.6% 30% Yes CAMP 250,000,000 3.1% 10% Yes Bank of New York 105,237,562 1.3% 5% Yes Amazon.com Inc 58,907,099 0.7% 5% Yes Toyota Motor Company 54,467,585 0.7% 5% Yes Caterpillar 52,455,487 0.6% 5% Yes Catadian Imp Bk Comm NY 50,000,000 0.6% 5% Yes John Deere Capital Corp 46,505,764 0.6% 5% Yes Addian Sachs 39,968,161 0.5% 5% Yes Apple Inc. 30,523,700 0.3% 5% Yes American Express Co. 28,277,730 0.3% 5%	Federal Home Loan Bank	2,521,437,832	30.9%	40%	Yes
Federal National Mortgage Association 432,989,175 5.3% 40% Yes Federal Farm Credit Bank 378,622,585 4.6% 40% Yes U.S. Instrumentalities 292,947,184 3.6% 30% Yes CAMP 250,000,000 3.1% 10% Yes Bank of New York 105,237,562 1.3% 5% Yes Amazon.com Inc 58,907,099 0.7% 5% Yes Toyota Motor Company 54,467,585 0.7% 5% Yes Caterpillar 52,455,487 0.6% 5% Yes Canadian Imp Bk Comm NY 50,000,000 0.6% 5% Yes John Deere Capital Corp 46,505,764 0.6% 5% Yes Honeywell International 40,228,438 0.5% 5% Yes Apple Inc. 30,523,700 0.4% 5% Yes National Rural Util Coop 30,330,222 0.4% 5% Yes Morgan Stanley 24,527,050 0.3% 5% Yes IpMorgan Chase & Co 24,370,850 0.3% 5%	U.S. Treasury Obligations	2,115,384,486	25.9%	100%	Yes
Federal Farm Credit Bank 378,622,585 4.6% 40% Yes U.S. Instrumentalities 292,947,184 3.6% 30% Yes Bank of New York 105,237,562 1.3% 5% Yes Bank of New York 105,237,562 1.3% 5% Yes Toyota Motor Company 54,467,585 0.7% 5% Yes MUFG BANK LTD/NY 54,083,883 0.7% 5% Yes Caterpillar 52,455,487 0.6% 5% Yes John Deere Capital Corp 46,505,764 0.6% 5% Yes Honeywell International 40,228,438 0.5% 5% Yes Apple Inc. 30,30,222 0.4% 5% Yes National Rural Util Coop 30,30,222 0.4% 5% Yes Paccar Financial Corp 26,300,372 0.3% 5% Yes Paccar Financial Corp 26,300,372 0.3% 5% Yes Paccar Financial Corp 26,300,372 0.3% 5% <td< td=""><td>Federal Home Loan Mortgage Corp.</td><td>909,201,453</td><td>11.1%</td><td>40%</td><td>Yes</td></td<>	Federal Home Loan Mortgage Corp.	909,201,453	11.1%	40%	Yes
U.S. Instrumentalities 292,947,184 3.6% 30% Yes CAMP 250,000,000 3.1% 10% Yes Bank of New York 105,237,562 1.3% 5% Yes Amazon.com Inc 58,907,099 0.7% 5% Yes Toyota Motor Company 54,467,585 0.7% 5% Yes MUFG BANK LTD/NY 54,083,883 0.7% 5% Yes Caterpillar 52,455,487 0.6% 5% Yes John Deere Capital Corp 46,505,764 0.6% 5% Yes Bank of America Corp 42,394,446 0.5% 5% Yes Goldman Sachs 39,968,161 0.5% 5% Yes Apple Inc. 30,523,700 0.4% 5% Yes National Rural Util Coop 30,30,222 0.4% 5% Yes Toronto Dominion Bank NY 25,000,000 0.3% 5% Yes IBM Corp. 24,783,780 0.3% 5% Yes IPMorgan Chase & Co 23,418,255 0.3% 5% Yes	Federal National Mortgage Association	432,989,175	5.3%	40%	Yes
CAMP 250,000,000 3.1% 10% Yes Bank of New York 105,237,562 1.3% 5% Yes Amazon.com Inc 58,907,099 0.7% 5% Yes Toyota Motor Company 54,467,585 0.7% 5% Yes Caterpillar 52,455,487 0.6% 5% Yes Canadian Imp Bk Comm NY 50,000,000 0.6% 5% Yes John Deere Capital Corp 46,505,764 0.6% 5% Yes Goldman Sachs 39,968,161 0.5% 5% Yes Apple Inc. 30,523,700 0.4% 5% Yes National Rural Util Coop 30,330,222 0.4% 5% Yes American Express Co. 28,277,730 0.3% 5% Yes IBM Corp. 26,300,372 0.3% 5% Yes JPMorgan Chase & Co 24,378,780 0.3% 5% Yes JPMorgan Chase & Co 24,361,250 0.3% 5% Yes JPM	Federal Farm Credit Bank	378,622,585	4.6%	40%	Yes
Bank of New York 105,237,562 1.3% 5% Yes Amazon.com Inc 58,907,099 0.7% 5% Yes Toyota Motor Company 54,467,585 0.7% 5% Yes MUFG BANK LTD/NY 54,083,883 0.7% 5% Yes Caterpillar 52,455,487 0.6% 5% Yes John Deere Capital Corp 46,505,764 0.6% 5% Yes Bank of America Corp 42,394,446 0.5% 5% Yes Goldman Sachs 39,968,161 0.5% 5% Yes Apple Inc. 30,523,700 0.4% 5% Yes American Express Co. 28,277,730 0.3% 5% Yes American Express Co. 28,277,730 0.3% 5% Yes IBM Corp. 24,527,050 0.3% 5% Yes JPMorgan Stanley 24,361,250 0.3% 5% Yes JPMorgan Chase & Co 23,904,200 0.3% 5% Yes JPM	U.S. Instrumentalities	292,947,184	3.6%	30%	Yes
Amazon.com Inc 58,907,099 0.7% 5% Yes Toyota Motor Company 54,467,585 0.7% 5% Yes MUFG BANK LTD/NY 54,083,883 0.7% 5% Yes Caterpillar 52,455,487 0.6% 5% Yes Canadian Imp Bk Comm NY 50,000,000 0.6% 5% Yes John Deere Capital Corp 46,505,764 0.6% 5% Yes Bank of America Corp 42,394,446 0.5% 5% Yes Goldman Sachs 39,968,161 0.5% 5% Yes Apple Inc. 30,523,700 0.4% 5% Yes National Rural Util Coop 30,330,222 0.4% 5% Yes American Express Co. 28,277,730 0.3% 5% Yes Morgan Stanley 24,783,780 0.3% 5% Yes IBM Corp. 24,527,050 0.3% 5% Yes IBM Corp. 24,321,850 0.3% 5% Yes IPMor	CAMP	250,000,000	3.1%	10%	Yes
Toyota Motor Company 54,467,585 0.7% 5% Yes MUFG BANK LTD/NY 54,083,883 0.7% 5% Yes Caterpillar 52,455,487 0.6% 5% Yes John Deere Capital Corp 46,505,764 0.6% 5% Yes Bank of America Corp 42,394,446 0.5% 5% Yes Honeywell International 40,228,438 0.5% 5% Yes Apple Inc. 30,523,700 0.4% 5% Yes National Rural Util Coop 30,330,222 0.4% 5% Yes American Express Co. 28,277,730 0.3% 5% Yes Morgan Stanley 26,300,372 0.3% 5% Yes IBM Corp. 26,300,372 0.3% 5% Yes Credit Agricole 24,361,250 0.3% 5% Yes JPMorgan Chase & Co 24,370,850 0.3% 5% Yes JPMorgan Chase & Co 24,361,250 0.3% 5% Yes JPMorgan Chase & Co 24,361,250 0.3% 5% Yes	Bank of New York	105,237,562	1.3%	5%	Yes
MUFG BANK LTD/NY 54,083,883 0.7% 5% Yes Caterpillar 52,455,487 0.6% 5% Yes Canadian Imp Bk Comm NY 50,000,000 0.6% 5% Yes John Deere Capital Corp 46,505,764 0.6% 5% Yes Bank of America Corp 42,394,446 0.5% 5% Yes Honeywell International 40,228,438 0.5% 5% Yes Goldman Sachs 39,968,161 0.5% 5% Yes National Rural Util Coop 30,323,222 0.4% 5% Yes American Express Co. 28,277,730 0.3% 5% Yes Toronto Dominion Bank NY 25,000,000 0.3% 5% Yes IBM Corp. 24,327,050 0.3% 5% Yes JPMorgan Chase & Co 24,317,080 0.3% 5% Yes JPMorgan Chase & Co 23,904,200 0.3% 5% Yes JP Morgan Chase & Co 23,418,255 0.3% 5% Yes <td>Amazon.com Inc</td> <td>58,907,099</td> <td>0.7%</td> <td>5%</td> <td>Yes</td>	Amazon.com Inc	58,907,099	0.7%	5%	Yes
Caterpillar52,455,4870.6%5%YesCanadian Imp Bk Comm NY50,000,0000.6%5%YesJohn Deere Capital Corp46,505,7640.6%5%YesBank of America Corp42,394,4460.5%5%YesHoneywell International40,228,4380.5%5%YesGoldman Sachs39,968,1610.5%5%YesApple Inc.30,523,7000.4%5%YesNational Rural Util Coop30,330,2220.4%5%YesAmerican Express Co.28,277,7300.3%5%YesPaccar Financial Corp26,300,3720.3%5%YesIbM Corp.24,527,0500.3%5%YesJPMorgan Stanley24,783,7800.3%5%YesIBM Corp.24,301,2500.3%5%YesJPMorgan Chase & Co23,418,2550.3%5%YesCredit Agricole22,256,7380.3%5%YesCitigroup Inc22,256,7380.3%5%YesJP Morgan Chase & Co23,418,2550.3%5%YesConcast Corp20,184,4750.2%5%YesCharles Schwab Corp.18,800,8730.2%5%YesNational Australia BK/NY16,780,0000.2%5%YesNational Australia BK/NY16,780,0000.2%5%YesSan Diego CCD16,224,9000.2%5%YesBB&T Corporation14,979,750 <t< td=""><td>Toyota Motor Company</td><td>54,467,585</td><td>0.7%</td><td>5%</td><td>Yes</td></t<>	Toyota Motor Company	54,467,585	0.7%	5%	Yes
Canadian Imp Bk Comm NY 50,000,000 0.6% 5% Yes John Deere Capital Corp 46,505,764 0.6% 5% Yes Bank of America Corp 42,394,446 0.5% 5% Yes Honeywell International 40,228,438 0.5% 5% Yes Goldman Sachs 39,968,161 0.5% 5% Yes Apple Inc. 30,523,700 0.4% 5% Yes American Express Co. 28,277,730 0.3% 5% Yes Morgan Stanley 26,300,372 0.3% 5% Yes Morgan Stanley 25,000,000 0.3% 5% Yes IBM Corp. 24,527,050 0.3% 5% Yes JPMorgan Chase & Co 24,370,850 0.3% 5% Yes IPMorgan Chase & Co 23,418,255 0.3% 5% Yes Credit Agricole 23,418,255 0.3% 5% Yes JP Morgan Chase & Co 23,418,255 0.3% 5% Yes	MUFG BANK LTD/NY	54,083,883	0.7%	5%	Yes
John Deere Capital Corp 46,505,764 0.6% 5% Yes Bank of America Corp 42,394,446 0.5% 5% Yes Honeywell International 40,228,438 0.5% 5% Yes Goldman Sachs 39,968,161 0.5% 5% Yes Apple Inc. 30,523,700 0.4% 5% Yes National Rural Util Coop 30,330,222 0.4% 5% Yes American Express Co. 28,277,730 0.3% 5% Yes Toronto Dominion Bank NY 25,000,000 0.3% 5% Yes IBM Corp. 24,527,050 0.3% 5% Yes JPMorgan Chase & Co 24,361,250 0.3% 5% Yes JP Morgan Chase & Co 24,361,250 0.3% 5% Yes JP Morgan Chase & Co 23,904,200 0.3% 5% Yes Gredit Agricole 24,256,738 0.3% 5% Yes Chee Holdings Inc 22,256,738 0.3% 5% Yes <	Caterpillar	52,455,487	0.6%	5%	Yes
Bank of America Corp 42,394,446 0.5% 5% Yes Honeywell International 40,228,438 0.5% 5% Yes Goldman Sachs 39,968,161 0.5% 5% Yes Apple Inc. 30,523,700 0.4% 5% Yes National Rural Util Coop 30,330,222 0.4% 5% Yes American Express Co. 28,277,730 0.3% 5% Yes Paccar Financial Corp 26,300,372 0.3% 5% Yes Toronto Dominion Bank NY 25,000,000 0.3% 5% Yes Morgan Stanley 24,783,780 0.3% 5% Yes JPMorgan Chase & Co 24,370,850 0.3% 5% Yes Credit Agricole 24,361,250 0.3% 5% Yes JP Morgan Chase & Co 23,418,255 0.3% 5% Yes Gordat Agricole 22,256,738 0.3% 5% Yes Corcast Corp 20,184,475 0.2% 5% Yes	Canadian Imp Bk Comm NY	50,000,000	0.6%	5%	Yes
Honeywell International40,228,4380.5%5%YesGoldman Sachs39,968,1610.5%5%YesApple Inc.30,523,7000.4%5%YesNational Rural Util Coop30,330,2220.4%5%YesAmerican Express Co.28,277,7300.3%5%YesPaccar Financial Corp26,300,3720.3%5%YesToronto Dominion Bank NY25,000,0000.3%5%YesIBM Corp.24,783,7800.3%5%YesJPMorgan Chase & Co24,370,8500.3%5%YesCredit Agricole24,361,2500.3%5%YesCitigroup Inc23,904,2000.3%5%YesJP Morgan Chase & Co23,418,2550.3%5%YesComcast Corp20,184,4750.2%5%YesComcast Corp17,915,2500.2%5%YesNational Australia BK/NY16,780,0000.2%5%YesNational Australia BK/NY16,780,0000.2%5%YesSan Diego CCD16,224,9000.2%5%YesBB&T Corporation14,979,7500.2%5%Yes	John Deere Capital Corp	46,505,764	0.6%	5%	Yes
Goldman Sachs39,968,1610.5%5%YesApple Inc.30,523,7000.4%5%YesNational Rural Util Coop30,330,2220.4%5%YesAmerican Express Co.28,277,7300.3%5%YesPaccar Financial Corp26,300,3720.3%5%YesToronto Dominion Bank NY25,000,0000.3%5%YesIBM Corp.24,783,7800.3%5%YesJPMorgan Chase & Co24,370,8500.3%5%YesCredit Agricole24,361,2500.3%5%YesCitigroup Inc23,904,2000.3%5%YesJP Morgan Chase & Co23,418,2550.3%5%YesComcast Corp20,184,4750.2%5%YesComcast Corp17,915,2500.2%5%YesNational Australia BK/NY16,780,0000.2%5%YesSan Diego CCD16,224,9000.2%5%YesBB&T Corporation14,979,7500.2%5%Yes	Bank of America Corp	42,394,446	0.5%	5%	Yes
Apple Inc.30,52,7000.4%5%YesNational Rural Util Coop30,330,2220.4%5%YesAmerican Express Co.28,277,7300.3%5%YesPaccar Financial Corp26,300,3720.3%5%YesToronto Dominion Bank NY25,000,0000.3%5%YesMorgan Stanley24,783,7800.3%5%YesJPMorgan Chase & Co24,327,0500.3%5%YesCredit Agricole24,370,8500.3%5%YesCitigroup Inc23,904,2000.3%5%YesJP Morgan Chase & Co23,418,2550.3%5%YesComcast Corp20,184,4750.2%5%YesCharles Schwab Corp.18,800,8730.2%5%YesNational Australia BK/NY16,780,0000.2%5%YesSan Diego CCD16,224,9000.2%5%YesBa&T Corporation14,979,7500.2%5%Yes	Honeywell International	40,228,438	0.5%	5%	Yes
National Rural Util Coop30,330,2220.4%5%YesAmerican Express Co.28,277,7300.3%5%YesPaccar Financial Corp26,300,3720.3%5%YesToronto Dominion Bank NY25,000,0000.3%5%YesMorgan Stanley24,783,7800.3%5%YesJBM Corp.24,527,0500.3%5%YesJPMorgan Chase & Co24,370,8500.3%5%YesCredit Agricole24,361,2500.3%5%YesCitigroup Inc23,904,2000.3%5%YesJP Morgan Chase & Co23,418,2550.3%5%YesComcast Corp20,184,4750.2%5%YesComcast Corp17,915,2500.2%5%YesNational Australia BK/NY16,780,0000.2%5%YesSan Diego CCD15,498,3640.2%5%YesBB&T Corporation14,979,7500.2%5%Yes	Goldman Sachs	39,968,161	0.5%	5%	Yes
American Express Co.28,277,7300.3%5%YesPaccar Financial Corp26,300,3720.3%5%YesToronto Dominion Bank NY25,000,0000.3%5%YesMorgan Stanley24,783,7800.3%5%YesIBM Corp.24,527,0500.3%5%YesJPMorgan Chase & Co24,370,8500.3%5%YesCredit Agricole24,361,2500.3%5%YesCitigroup Inc23,904,2000.3%5%YesJP Morgan Chase & Co23,418,2550.3%5%YesConcast Corp20,184,4750.2%5%YesCharles Schwab Corp.18,800,8730.2%5%YesNestle Holdings Inc.17,915,2500.2%5%YesNational Australia BK/NY16,780,0000.2%5%YesSan Diego CCD16,224,9000.2%5%YesBB&T Corporation14,979,7500.2%5%Yes	Apple Inc.	30,523,700	0.4%	5%	Yes
Paccar Financial Corp26,300,3720.3%5%YesToronto Dominion Bank NY25,000,0000.3%5%YesMorgan Stanley24,783,7800.3%5%YesIBM Corp.24,527,0500.3%5%YesJPMorgan Chase & Co24,370,8500.3%5%YesCredit Agricole24,361,2500.3%5%YesCitigroup Inc23,904,2000.3%5%YesJP Morgan Chase & Co23,418,2550.3%5%YesComcast Corp20,184,4750.2%5%YesComcast Corp20,184,4750.2%5%YesNational Australia BK/NY16,780,0000.2%5%YesSan Diego CCD15,498,3640.2%5%YesB&&T Corporation14,979,7500.2%5%Yes	National Rural Util Coop	30,330,222	0.4%	5%	Yes
Toronto Dominion Bank NY25,000,0000.3%5%YesMorgan Stanley24,783,7800.3%5%YesIBM Corp.24,527,0500.3%5%YesJPMorgan Chase & Co24,370,8500.3%5%YesCredit Agricole24,361,2500.3%5%YesCitigroup Inc23,904,2000.3%5%YesJP Morgan Chase & Co23,418,2550.3%5%YesGredit Agricole22,256,7380.3%5%YesJP Morgan Chase & Co20,184,4750.2%5%YesComcast Corp20,184,4750.2%5%YesCharles Schwab Corp.18,800,8730.2%5%YesNestle Holdings Inc.17,915,2500.2%5%YesNational Australia BK/NY16,780,0000.2%5%YesSan Diego CCD15,498,3640.2%5%YesBB&T Corporation14,979,7500.2%5%Yes	American Express Co.	28,277,730	0.3%	5%	Yes
Morgan Stanley24,783,7800.3%5%YesIBM Corp.24,527,0500.3%5%YesJPMorgan Chase & Co24,370,8500.3%5%YesCredit Agricole24,361,2500.3%5%YesCitigroup Inc23,904,2000.3%5%YesJP Morgan Chase & Co23,418,2550.3%5%YesConcast Corp20,184,4750.2%5%YesCharles Schwab Corp.18,800,8730.2%5%YesWalmart Inc17,915,2500.2%5%YesNational Australia BK/NY16,780,0000.2%5%YesSan Diego CCD15,498,3640.2%5%YesBB&T Corporation14,979,7500.2%5%Yes	Paccar Financial Corp	26,300,372	0.3%	5%	Yes
IBM Corp.24,527,0500.3%5%YesJPMorgan Chase & Co24,370,8500.3%5%YesCredit Agricole24,361,2500.3%5%YesCitigroup Inc23,904,2000.3%5%YesJP Morgan Chase & Co23,418,2550.3%5%YesComcast Corp20,184,4750.2%5%YesCharles Schwab Corp.18,800,8730.2%5%YesWalmart Inc17,915,2500.2%5%YesNestle Holdings Inc.17,538,4440.2%5%YesNational Australia BK/NY16,780,0000.2%5%YesSan Diego CCD15,498,3640.2%5%YesBB&T Corporation14,979,7500.2%5%Yes	Toronto Dominion Bank NY	25,000,000	0.3%	5%	Yes
JPMorgan Chase & Co24,370,8500.3%5%YesCredit Agricole24,361,2500.3%5%YesCitigroup Inc23,904,2000.3%5%YesJP Morgan Chase & Co23,418,2550.3%5%YesRoche Holdings Inc22,256,7380.3%5%YesComcast Corp20,184,4750.2%5%YesCharles Schwab Corp.18,800,8730.2%5%YesWalmart Inc17,915,2500.2%5%YesNestle Holdings Inc.17,538,4440.2%5%YesSan Diego CCD16,224,9000.2%5%YesTarget Corp15,498,3640.2%5%YesBB&T Corporation14,979,7500.2%5%Yes	Morgan Stanley	24,783,780	0.3%	5%	Yes
Credit Agricole24,361,2500.3%5%YesCitigroup Inc23,904,2000.3%5%YesJP Morgan Chase & Co23,418,2550.3%5%YesRoche Holdings Inc22,256,7380.3%5%YesComcast Corp20,184,4750.2%5%YesCharles Schwab Corp.18,800,8730.2%5%YesWalmart Inc17,915,2500.2%5%YesNestle Holdings Inc.17,538,4440.2%5%YesNational Australia BK/NY16,780,0000.2%5%YesSan Diego CCD16,224,9000.2%5%YesTarget Corp15,498,3640.2%5%YesBB&T Corporation14,979,7500.2%5%Yes	IBM Corp.	24,527,050	0.3%	5%	Yes
Citigroup Inc23,904,2000.3%5%YesJP Morgan Chase & Co23,418,2550.3%5%YesRoche Holdings Inc22,256,7380.3%5%YesComcast Corp20,184,4750.2%5%YesCharles Schwab Corp.18,800,8730.2%5%YesWalmart Inc17,915,2500.2%5%YesNestle Holdings Inc.17,538,4440.2%5%YesNational Australia BK/NY16,780,0000.2%5%YesSan Diego CCD16,224,9000.2%5%YesTarget Corp15,498,3640.2%5%YesBB&T Corporation14,979,7500.2%5%Yes	JPMorgan Chase & Co	24,370,850	0.3%	5%	Yes
JP Morgan Chase & Co23,418,2550.3%5%YesRoche Holdings Inc22,256,7380.3%5%YesComcast Corp20,184,4750.2%5%YesCharles Schwab Corp.18,800,8730.2%5%YesWalmart Inc17,915,2500.2%5%YesNestle Holdings Inc.17,538,4440.2%5%YesNational Australia BK/NY16,780,0000.2%5%YesSan Diego CCD16,224,9000.2%5%YesTarget Corp15,498,3640.2%5%YesBB&T Corporation14,979,7500.2%5%Yes	Credit Agricole	24,361,250	0.3%	5%	Yes
Roche Holdings Inc22,256,7380.3%5%YesComcast Corp20,184,4750.2%5%YesCharles Schwab Corp.18,800,8730.2%5%YesWalmart Inc17,915,2500.2%5%YesNestle Holdings Inc.17,538,4440.2%5%YesNational Australia BK/NY16,780,0000.2%5%YesSan Diego CCD16,224,9000.2%5%YesTarget Corp15,498,3640.2%5%YesBB&T Corporation14,979,7500.2%5%Yes	Citigroup Inc	23,904,200	0.3%	5%	Yes
Comcast Corp20,184,4750.2%5%YesCharles Schwab Corp.18,800,8730.2%5%YesWalmart Inc17,915,2500.2%5%YesNestle Holdings Inc.17,538,4440.2%5%YesNational Australia BK/NY16,780,0000.2%5%YesSan Diego CCD16,224,9000.2%5%YesTarget Corp15,498,3640.2%5%YesBB&T Corporation14,979,7500.2%5%Yes	JP Morgan Chase & Co	23,418,255	0.3%	5%	Yes
Charles Schwab Corp.18,800,8730.2%5%YesWalmart Inc17,915,2500.2%5%YesNestle Holdings Inc.17,538,4440.2%5%YesNational Australia BK/NY16,780,0000.2%5%YesSan Diego CCD16,224,9000.2%5%YesTarget Corp15,498,3640.2%5%YesBB&T Corporation14,979,7500.2%5%Yes	Roche Holdings Inc	22,256,738	0.3%	5%	Yes
Walmart Inc17,915,2500.2%5%YesNestle Holdings Inc.17,538,4440.2%5%YesNational Australia BK/NY16,780,0000.2%5%YesSan Diego CCD16,224,9000.2%5%YesTarget Corp15,498,3640.2%5%YesBB&T Corporation14,979,7500.2%5%Yes	Comcast Corp	20,184,475	0.2%	5%	Yes
Nestle Holdings Inc.17,538,4440.2%5%YesNational Australia BK/NY16,780,0000.2%5%YesSan Diego CCD16,224,9000.2%5%YesTarget Corp15,498,3640.2%5%YesBB&T Corporation14,979,7500.2%5%Yes	Charles Schwab Corp.	18,800,873	0.2%	5%	Yes
National Australia BK/NY 16,780,000 0.2% 5% Yes San Diego CCD 16,224,900 0.2% 5% Yes Target Corp 15,498,364 0.2% 5% Yes BB&T Corporation 14,979,750 0.2% 5% Yes	Walmart Inc	17,915,250	0.2%	5%	Yes
San Diego CCD 16,224,900 0.2% 5% Yes Target Corp 15,498,364 0.2% 5% Yes BB&T Corporation 14,979,750 0.2% 5% Yes	Nestle Holdings Inc.	17,538,444	0.2%	5%	Yes
Target Corp15,498,3640.2%5%YesBB&T Corporation14,979,7500.2%5%Yes	National Australia BK/NY	16,780,000	0.2%	5%	Yes
BB&T Corporation 14,979,750 0.2% 5% Yes	San Diego CCD	16,224,900	0.2%	5%	Yes
	Target Corp	15,498,364	0.2%	5%	Yes
	BB&T Corporation	14,979,750	0.2%	5%	Yes
PINC Financial Services 14,972,150 0.2% 5% Yes	PNC Financial Services	14,972,150	0.2%	5%	Yes
American Honda Finance14,019,0660.2%5%Yes	American Honda Finance	14,019,066	0.2%	5%	Yes
State Street Corp 13,412,700 0.2% 5% Yes	State Street Corp	13,412,700	0.2%	5%	Yes

Issuer Compliance				
		Current Issue	r	
Issuer	Total Cost	Allocation	Issuer Limit	Compliant
Northern Trust Corp	12,485,816	0.2%	5%	Yes
Suntrust Banks Inc	11,340,800	0.1%	5%	Yes
Los Angeles CCD-Ref	11,185,000	0.1%	5%	Yes
HART 2022-A A3	11,089,573	0.1%	5%	Yes
Exxon Mobil Corporation	10,927,700	0.1%	5%	Yes
Abbott Lab	10,815,300	0.1%	5%	Yes
United Health Group Inc.	10,248,515	0.1%	5%	Yes
Cooperatieve Rabobank UA	9,998,500	0.1%	5%	Yes
US Bank	9,991,100	0.1%	5%	Yes
BMW US Capital LLC	9,575,333	0.1%	5%	Yes
Microsoft Corp	9,411,100	0.1%	5%	Yes
Truist Financial Corp	9,396,000	0.1%	5%	Yes
United Parcel Service	9,363,600	0.1%	5%	Yes
Texas Instrument Inc	9,349,400	0.1%	5%	Yes
Walt Disney Co.	9,077,811	0.1%	5%	Yes
DCENT 2021-A1 A1	8,323,218	0.1%	5%	Yes
COMET 2021-A3 A3	7,169,012	0.1%	5%	Yes
Bristol-Myers Squibb Co	6,163,336	0.1%	5%	Yes
Home Depot	5,703,280	0.1%	5%	Yes
Unilever Capital Corp	5,445,994	0.1%	5%	Yes
University of California	5,235,206	0.1%	5%	Yes
Pepsi Cola	5,147,065	0.1%	5%	Yes
Nvidia Corp.	4,898,600	0.1%	5%	Yes
Astrazeneca Finance LLC	4,532,040	0.1%	5%	Yes
Intel Corp	4,324,178	0.1%	5%	Yes
Volkwagen Auto Loan Enchancement	3,759,853	0.05%	5%	Yes
WOART 2021-D A3	3,484,525	0.04%	5%	Yes
Kubota Credit Auto Trust 2021-1A A3	2,986,914	0.04%	5%	Yes
GMFCAR 2021-4 A3	2,374,939	0.03%	5%	Yes
GMALT 2021-3 A4	2,259,918	0.03%	5%	Yes
BMW LEASE TRUST 2021-A A4	1,917,151	0.02%	5%	Yes
Chaffey JT Union HSD	1,860,000	0.02%	5%	Yes
Carmax Auto Owner Trust	1,605,910	0.02%	5%	Yes
GM Financial Consumer Auto	49,618	0.001%	5%	Yes
-	8,164,707,564			

8,164,707,564