

**Clark County Investment Pool
Portfolio Management
Portfolio Details - Investments
December 31, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	YTM		S&P	Maturity Date
								Stated Rate	365 Moody's		
Federal Agency Coupon											
31422BT83	11377	FAMCA		09/23/2020	50,000,000.00	49,733,000.00	50,000,000.00	0.230	0.230		06/23/2023
31422B6T2	11500	FAMCA		01/29/2021	35,000,000.00	34,490,050.00	35,000,000.00	0.280	0.280		06/12/2024
31422XDD1	11531	FAMCA		03/30/2021	50,000,000.00	49,401,500.00	50,000,000.00	0.400	0.400		06/21/2024
31422XEP3	11544	FAMCA		04/29/2021	50,000,000.00	49,678,000.00	50,000,000.00	0.860	0.860		11/03/2025
31422XFE7	11546	FAMCA		04/30/2021	50,000,000.00	49,403,000.00	50,000,000.00	0.400	0.400		06/20/2024
31422XF5	11554	FAMCA		05/20/2021	50,000,000.00	49,684,000.00	50,000,000.00	1.000	1.000		05/20/2026
31422XFY3	11555	FAMCA		05/21/2021	50,000,000.00	49,240,500.00	50,000,000.00	0.640	0.640		05/21/2025
31422XHN5	11564	FAMCA		06/29/2021	50,000,000.00	49,125,500.00	50,000,000.00	0.600	0.600		07/01/2025
31422XKF8	11626	FAMCA		07/29/2021	50,000,000.00	49,101,000.00	50,000,000.00	0.850	0.850		08/19/2026
3133EJQ85	10603	FFCB		11/09/2018	15,000,000.00	15,709,950.00	14,907,000.00	3.050	3.185	Aaa AA+	11/06/2023
3133EKQU3	10951	FFCB		06/19/2019	50,000,000.00	51,559,500.00	49,963,000.00	1.950	1.966	Aaa AA+	06/13/2024
3133EKA63	10993	FFCB		08/16/2019	28,500,000.00	29,150,370.00	28,469,790.00	1.600	1.622	Aaa AA+	08/16/2024
3133ELSN5	11237	FFCB		03/11/2020	25,000,000.00	25,026,000.00	25,009,675.00	0.700	0.680	Aaa AA+	03/11/2022
3133ELNE0	11241	FFCB		03/11/2020	29,000,000.00	29,533,020.00	29,692,810.00	1.430	0.810	Aaa AA+	02/14/2024
3133ELXW9	11265	FFCB		04/27/2020	50,000,000.00	49,993,500.00	49,965,750.00	0.300	0.334	Aaa AA+	04/27/2022
3133EL3V4	11368	FFCB		08/18/2020	50,000,000.00	49,848,000.00	49,908,000.00	0.200	0.262	Aaa AA+	08/14/2023
3133EMAJ1	11382	FFCB		09/21/2020	50,000,000.00	50,025,500.00	50,000,000.00	0.180	0.180	Aaa AA+	12/21/2022
3133EMGX4	11728	FFCB		12/09/2021	30,000,000.00	29,937,000.00	29,932,846.80	0.125	0.360	Aaa AA+	11/23/2022
3133EHSW4	9787	FFCB		08/18/2017	25,000,000.00	25,565,000.00	24,994,000.00	2.000	2.005	Aaa AA+	05/01/2023
313383YJ4	10600	FHLB		11/05/2018	50,000,000.00	52,279,000.00	50,504,500.00	3.375	3.148	Aaa AA+	09/08/2023
3130AFDQ7	10601	FHLB		11/08/2018	50,000,000.00	52,180,500.00	50,000,000.00	3.080	3.080	Aaa AA+	10/20/2023
3130AFE78	10657	FHLB		11/30/2018	50,000,000.00	51,223,000.00	49,996,000.00	3.000	3.001	Aaa AA+	12/09/2022
3130AGFP5	10953	FHLB		06/24/2019	25,000,000.00	26,374,500.00	25,583,750.00	2.500	2.137	Aaa AA+	06/12/2026
3130AK5W2	11381	FHLB		09/14/2020	50,000,000.00	49,511,000.00	50,000,000.00	0.177	0.177	Aaa AA+	12/14/2023
3130AKFA9	11467	FHLB		12/17/2020	50,000,000.00	48,429,000.00	49,808,000.00	0.375	0.453	Aaa AA+	12/12/2025
3130AKFA9	11470	FHLB		12/21/2020	45,000,000.00	43,586,100.00	44,833,950.00	0.375	0.450	Aaa AA+	12/12/2025
3130ANFA3	11628	FHLB		07/29/2021	40,000,000.00	39,346,800.00	40,000,000.00	0.775	0.775	Aaa AA+	07/29/2026
3130APKA2	11683	FHLB		10/28/2021	50,000,000.00	49,859,000.00	50,000,000.00	1.000	1.000	Aaa AA+	10/28/2031
3130APLC7	11686	FHLB		10/28/2021	50,000,000.00	49,795,000.00	50,000,000.00	1.310	1.310	Aaa AA+	10/28/2026
3130APY90	11703	FHLB		11/30/2021	50,000,000.00	49,689,500.00	50,000,000.00	1.820	1.820	Aaa AA+	11/27/2029
3130AQA45	11724	FHLB		12/21/2021	50,000,000.00	50,034,500.00	49,985,000.00	0.800	0.806	Aaa AA+	12/21/2026
3137EAEN5	10403	FHLMC		06/27/2018	50,000,000.00	51,568,500.00	49,782,500.00	2.750	2.844	Aaa AA+	06/19/2023
3137EAEN5	10514	FHLMC		09/06/2018	50,000,000.00	51,568,500.00	49,792,000.00	2.750	2.843	Aaa AA+	06/19/2023
3137EAEP0	11219	FHLMC		02/14/2020	26,000,000.00	26,375,440.00	25,979,980.00	1.500	1.516	Aaa AA+	02/12/2025
3134GVE20	11294	FHLMC		06/29/2020	50,000,000.00	48,429,500.00	50,000,000.00	1.090	1.090	Aaa AA+	06/29/2028
3134GVJ66	11322	FHLMC		06/24/2020	50,000,000.00	50,012,500.00	49,980,000.00	0.250	0.271	Aaa AA+	06/08/2022

Data Updated: SET_CPM: 01/24/2022 13:50

Run Date: 01/24/2022 - 13:51

Portfolio CCNV
CP
PM (PRF_PM2) 7.3.0

**Clark County Investment Pool
Portfolio Management
Portfolio Details - Investments
December 31, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Moody's	S&P	Maturity Date
Federal Agency Coupon												
3134GVJ66	11343	FHLMC		07/31/2020	39,198,000.00	39,207,799.50	39,234,062.16	0.250	0.200	Aaa	AA+	06/08/2022
3134GWS31	11380	FHLMC		09/28/2020	50,000,000.00	48,275,000.00	50,000,000.00	0.870	0.870	Aaa	AA+	09/28/2027
3134GW5Y8	11419	FHLMC		10/29/2020	50,000,000.00	47,566,000.00	50,000,000.00	1.005	1.005	Aaa	AA+	03/29/2029
3134GBVB5	9651	FHLMC		06/29/2017	50,000,000.00	50,415,000.00	50,000,000.00	1.930	1.930	Aaa	AA+	06/29/2022
3134GBN57	9892	FHLMC		09/28/2017	50,000,000.00	50,603,500.00	50,000,000.00	1.960	1.960	Aaa	AA+	09/28/2022
3136G4H71	11345	FNMA		08/18/2020	20,000,000.00	19,527,200.00	20,000,000.00	0.500	0.500	Aaa	AA+	08/18/2025
3135GABD2	11460	FNMA		12/16/2020	50,000,000.00	48,339,500.00	50,000,000.00	1.330	1.330	Aaa	AA+	12/16/2030
3135G04Z3	11558	FNMA		05/24/2021	50,000,000.00	49,002,500.00	49,737,200.00	0.500	0.631	Aaa	AA+	06/17/2025
3135G04Z3	11559	FNMA		05/25/2021	50,000,000.00	49,002,500.00	49,784,700.00	0.500	0.607	Aaa	AA+	06/17/2025
3135G06G3	11665	FNMA		09/22/2021	30,000,000.00	29,270,400.00	29,784,900.00	0.500	0.677	Aaa	AA+	11/07/2025
3135G0T45	9655	FNMA		06/22/2017	50,000,000.00	50,202,000.00	50,015,500.00	1.875	1.868	Aaa	AA+	04/05/2022
Subtotal and Average			2,022,671,921.24		2,062,698,000.00	2,057,878,129.50	2,062,644,913.96		1.152			

Treasury Notes

912828V23	10517	U.S. Treasury		09/10/2018	50,000,000.00	51,498,000.00	48,607,421.88	2.250	2.819	Aaa	AA+	12/31/2023
912828V23	10518	U.S. Treasury		09/10/2018	50,000,000.00	51,498,000.00	48,597,656.25	2.250	2.823	Aaa	AA+	12/31/2023
912828WZ9	10531	U.S. Treasury		09/13/2018	7,000,000.00	7,036,960.00	6,739,164.08	1.750	2.837	Aaa	AA+	04/30/2022
912828V23	10602	U.S. Treasury		11/07/2018	50,000,000.00	51,498,000.00	48,107,421.88	2.250	3.050	Aaa	AA+	12/31/2023
912828XX3	10798	U.S. Treasury		02/28/2019	50,000,000.00	51,396,500.00	48,701,171.88	2.000	2.523	Aaa	AA+	06/30/2024
91282CBQ3	11525	U.S. Treasury		03/08/2021	50,000,000.00	48,580,000.00	49,250,000.00	0.500	0.808	Aaa	AA+	02/28/2026
9128285T3	11532	U.S. Treasury		03/15/2021	50,000,000.00	52,867,000.00	54,464,844.00	2.625	0.727	Aaa	AA+	12/31/2025
912828ZU7	11535	U.S. Treasury		03/23/2021	50,000,000.00	49,767,500.00	50,076,171.88	0.250	0.182	Aaa	AA+	06/15/2023
91282CBT7	11548	U.S. Treasury		04/23/2021	50,000,000.00	49,051,000.00	49,861,328.00	0.750	0.807	Aaa	AA+	03/31/2026
91282CBV2	11550	U.S. Treasury		04/30/2021	50,000,000.00	49,498,000.00	50,041,015.63	0.375	0.347	Aaa	AA+	04/15/2024
91282CAG6	11551	U.S. Treasury		04/28/2021	50,000,000.00	49,957,000.00	50,007,812.50	0.125	0.113	Aaa	AA+	08/31/2022
91282CBA8	11552	U.S. Treasury		04/28/2021	50,000,000.00	49,426,000.00	49,800,781.50	0.125	0.277	Aaa	AA+	12/15/2023
91282CBX8	11556	U.S. Treasury		05/18/2021	50,000,000.00	49,732,500.00	49,972,656.50	0.125	0.153	Aaa	AA+	04/30/2023
91282YY0	11557	U.S. Treasury		05/24/2021	50,000,000.00	51,140,500.00	52,257,812.50	1.750	0.484	Aaa	AA+	12/31/2024
91282YY0	11560	U.S. Treasury		06/03/2021	50,000,000.00	51,140,500.00	52,310,546.88	1.750	0.445	Aaa	AA+	12/31/2024
912828XZ8	11568	U.S. Treasury		06/08/2021	40,000,000.00	42,282,800.00	43,509,375.20	2.750	0.562	Aaa	AA+	06/30/2025
91282CCJ8	11595	U.S. Treasury		06/30/2021	50,000,000.00	49,207,000.00	49,933,657.00	0.875	0.902	Aaa	AA+	06/30/2026
91282YE4	11597	U.S. Treasury		06/25/2021	50,000,000.00	50,459,000.00	51,185,546.88	1.250	0.498	Aaa	AA+	08/31/2024
912828ZV5	11650	U.S. Treasury		08/25/2021	50,000,000.00	47,844,000.00	48,884,765.63	0.500	0.892	Aaa	AA+	06/30/2027
91282CAJ0	11651	U.S. Treasury		08/26/2021	50,000,000.00	48,435,500.00	49,154,297.00	0.250	0.678	Aaa	AA+	08/31/2025
91282CCK5	11654	U.S. Treasury		08/31/2021	50,000,000.00	49,662,000.00	49,962,890.63	0.125	0.166	Aaa	AA+	06/30/2023

**Clark County Investment Pool
Portfolio Management
Portfolio Details - Investments
December 31, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM		S&P	Maturity Date
									365	Moody's		
Treasury Notes												
91282CBA8	11663	U.S. Treasury		09/21/2021	50,000,000.00	49,426,000.00	49,835,937.50	0.125	0.273	Aaa	AA+	12/15/2023
9128286Z8	11664	U.S. Treasury		09/21/2021	50,000,000.00	51,090,000.00	51,875,000.00	1.750	0.390	Aaa	AA+	06/30/2024
912828ZW3	11666	U.S. Treasury		09/22/2021	50,000,000.00	48,576,000.00	49,296,875.00	0.250	0.628	Aaa	AA+	06/30/2025
912828YY0	11667	U.S. Treasury		09/22/2021	50,000,000.00	51,140,500.00	52,027,344.00	1.750	0.499	Aaa	AA+	12/31/2024
91282CBC4	11669	U.S. Treasury		09/30/2021	50,000,000.00	48,465,000.00	49,058,594.00	0.375	0.827	Aaa	AA+	12/31/2025
91282CCJ8	11674	U.S. Treasury		10/06/2021	50,000,000.00	49,207,000.00	49,822,265.50	0.875	0.952	Aaa	AA+	06/30/2026
91282CDA6	11675	U.S. Treasury		10/06/2021	50,000,000.00	49,648,500.00	49,964,844.00	0.250	0.286	Aaa	AA+	09/30/2023
912828ZU7	11678	U.S. Treasury		10/13/2021	50,000,000.00	49,767,500.00	49,994,140.50	0.250	0.257	Aaa	AA+	06/15/2023
912828YW4	11688	U.S. Treasury		10/20/2021	50,000,000.00	50,590,000.00	50,847,656.50	1.625	0.153	Aaa	AA+	12/15/2022
912828ZW3	11689	U.S. Treasury		10/20/2021	100,000,000.00	97,152,000.00	97,746,094.00	0.250	0.871	Aaa	AA+	06/30/2025
912828T26	11690	U.S. Treasury		10/21/2021	50,000,000.00	50,605,500.00	50,951,171.88	1.375	0.391	Aaa	AA+	09/30/2023
912828J76	9473	U.S. Treasury		03/29/2017	50,000,000.00	50,198,000.00	49,637,031.50	1.750	1.903	Aaa	AA+	03/31/2022
912828J76	9495	U.S. Treasury		03/31/2017	50,000,000.00	50,198,000.00	49,476,562.50	1.750	1.971	Aaa	AA+	03/31/2022
912828SV3	9576	U.S. Treasury		05/04/2017	50,000,000.00	50,293,000.00	49,775,390.63	1.750	1.844	Aaa	AA+	05/15/2022
Subtotal and Average			1,833,305,935.74		1,747,000,000.00	1,748,334,760.00	1,751,735,245.21		0.895			
Corporate Notes												
037833DC1	10662	Apple		12/06/2018	24,832,000.00	25,118,064.64	23,779,619.84	2.100	3.305	Aa1	AA+	09/12/2022
037833CQ1	10936	Apple		05/30/2019	5,000,000.00	5,025,500.00	4,984,550.00	2.300	2.409	Aa1	AA+	05/11/2022
037833EB2	11513	Apple		02/09/2021	12,000,000.00	11,754,960.00	12,000,000.00	0.700	0.700	Aa1	AA+	02/08/2026
037833CQ1	9580	Apple		05/11/2017	7,000,000.00	7,035,700.00	6,987,540.00	2.300	2.338	Aa1	AA+	05/11/2022
037833CQ1	9616	Apple		06/06/2017	12,030,000.00	12,091,353.00	12,074,150.10	2.300	2.221	Aa1	AA+	05/11/2022
037833CQ1	9656	Apple		06/22/2017	20,000,000.00	20,102,000.00	20,065,000.00	2.300	2.229	Aa1	AA+	05/11/2022
06053FAA7	11291	Bank of America		05/29/2020	21,558,000.00	22,661,122.86	23,567,421.18	4.100	1.084	A2	A-	07/24/2023
89788JAB5	11289	Truist Bank		05/22/2020	10,000,000.00	10,060,300.00	10,055,000.00	1.250	1.050	A2	A	03/09/2023
89788JAA7	11636	Truist Bank		08/17/2021	16,000,000.00	16,092,320.00	16,383,680.00	1.500	0.816	A2	A	03/10/2025
89788JAA7	11670	Truist Bank		09/27/2021	15,000,000.00	15,086,550.00	15,314,550.00	1.500	0.882	A2	A	03/10/2025
07330NAT2	11693	Truist Bank		11/04/2021	20,000,000.00	20,604,800.00	20,708,600.00	2.150	0.983	A2	A	12/06/2024
06406RAN7	11635	Bank of New York Mellon		08/13/2021	15,000,000.00	15,137,700.00	15,412,500.00	1.600	0.843	A1	A	04/24/2025
06406RAV9	11682	Bank of New York Mellon		10/15/2021	10,000,000.00	9,746,900.00	9,860,600.00	1.050	1.339	A1	A	10/15/2026
05565EAR6	9500	BMW		04/06/2017	10,000,000.00	10,040,800.00	9,991,200.00	2.700	2.719	A2	A	04/06/2022
084670BR8	10217	Berkshire Hathaway		03/15/2018	14,750,000.00	15,060,340.00	14,505,887.50	2.750	3.110	Aa2	AA	03/15/2023
459200JQ5	10526	IBM		09/14/2018	25,000,000.00	25,035,500.00	24,415,750.00	2.500	3.237	A3	A-	01/27/2022
459200JC6	10738	IBM		01/30/2019	10,000,000.00	10,196,900.00	9,818,600.00	2.875	3.390	A3	A-	11/09/2022
46625HRL6	10776	JP Morgan Securities		02/19/2019	25,000,000.00	25,567,250.00	24,579,750.00	2.700	3.125	A2	A-	05/18/2023

**Clark County Investment Pool
Portfolio Management
Portfolio Details - Investments
December 31, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Moody's	S&P	Maturity Date
Corporate Notes												
46625HRL6	10967	JP Morgan Securities		07/10/2019	20,971,000.00	21,446,831.99	21,140,655.39	2.700	2.478	A2	A-	05/18/2023
59217GEP0	11668	Met Life		09/28/2021	15,000,000.00	14,777,250.00	14,998,200.00	0.700	0.704	Aa3	AA-	09/27/2024
594918BW3	10377	Microsoft		06/06/2018	11,463,000.00	11,464,375.56	11,247,724.86	2.400	2.944	Aaa	AAA	02/06/2022
637432NM3	9532	National Rural Utilities		04/25/2017	5,000,000.00	5,023,500.00	4,998,600.00	2.400	2.406	A1	A-	04/25/2022
637639AE5	11534	Natl Sec Clearing		03/22/2021	20,000,000.00	19,465,400.00	19,575,600.00	0.750	1.215	Aaa	AA+	12/07/2025
637639AC9	11543	Natl Sec Clearing		04/08/2021	10,000,000.00	9,917,700.00	9,987,000.00	0.400	0.449	Aaa	AA+	12/07/2023
637639AE5	11702	Natl Sec Clearing		11/17/2021	40,000,000.00	38,930,800.00	39,034,000.00	0.750	1.364	Aaa	AA+	12/07/2025
64952WDL4	11179	New York Life		01/22/2020	33,250,000.00	33,936,945.00	33,130,632.50	2.000	2.076	Aaa	AA+	01/22/2025
64952WED1	11561	New York Life Global		06/09/2021	20,000,000.00	19,711,400.00	19,980,600.00	1.150	1.170	Aaa	AA+	06/09/2026
64952WDW0	11655	New York Life Global		08/31/2021	25,000,000.00	24,402,000.00	24,858,750.00	0.850	0.982	Aaa	AA+	01/15/2026
69353RFB9	9474	PNC Bank		03/29/2017	4,850,000.00	4,858,584.50	4,860,864.00	2.625	2.576	A2	A	02/17/2022
808513BF1	11549	Charles Schwab		04/29/2021	10,000,000.00	9,752,200.00	9,901,700.00	0.900	1.108	A2	A	03/11/2026
89236TFN0	10666	Toyota		12/13/2018	10,040,000.00	10,491,498.80	9,983,675.60	3.450	3.578	A1	A+	09/20/2023
89236TFS9	10705	Toyota		01/08/2019	15,000,000.00	15,706,350.00	14,995,950.00	3.350	3.356	A1	A+	01/08/2024
89236TGT6	11216	Toyota		02/13/2020	23,000,000.00	23,344,310.00	22,984,590.00	1.800	1.814	A1	A+	02/13/2025
89236TJG1	11563	Toyota		06/14/2021	25,000,000.00	24,620,500.00	25,000,000.00	0.500	0.500	A1	A+	06/14/2024
89236TJN6	11660	Toyota		09/13/2021	15,000,000.00	14,794,350.00	14,992,950.00	0.625	0.641	A1	A+	09/13/2024
89236TJK2	11661	Toyota		09/13/2021	15,000,000.00	14,772,600.00	14,966,700.00	1.125	1.173	A1	A+	06/18/2026
91159HHV5	10747	US Bancorp		02/05/2019	10,000,000.00	10,482,600.00	10,021,800.00	3.375	3.327	A2	A+	02/05/2024
91159HHG8	11553	US Bancorp		05/04/2021	10,000,000.00	10,557,000.00	10,844,500.00	3.700	0.587	A2	A+	01/30/2024
90331HNL3	10128	US Bank		01/23/2018	10,000,000.00	10,213,000.00	9,994,000.00	2.850	2.863	A1	AA-	01/23/2023
Subtotal and Average			636,416,581.29		621,744,000.00	625,087,256.35	622,002,890.97		1.806			
Commercial Paper Discounts												
07644BGD8	11701	Bedford Row		11/16/2021	50,000,000.00	49,923,000.00	49,923,652.78	0.230	0.236	P-1	A-1+	07/13/2022
06366HGF8	11700	Bank of Montreal		11/16/2021	50,000,000.00	49,922,500.00	49,919,666.67	0.240	0.246	P-1	A-1	07/15/2022
62479MA45	11734	MUFG Bank		12/28/2021	70,000,000.00	70,000,000.00	69,999,455.56	0.040	0.041	P-1	A-1	01/04/2022
5148X1AU7	11704	Landesbank		11/18/2021	50,000,000.00	49,997,500.00	49,987,180.50	0.130	0.132	P-1		01/28/2022
5148X1AB9	11735	Landesbank		12/29/2021	100,000,000.00	99,999,000.00	99,997,472.22	0.070	0.071	P-1		01/11/2022
60689GEC6	11671	Mizuho Bank		09/28/2021	50,000,000.00	49,960,500.00	49,951,347.00	0.155	0.159	P-1	A-1	05/12/2022
86563HAD2	11634	Sumitomo Mitsui		08/06/2021	40,000,000.00	39,999,200.00	39,978,666.67	0.120	0.122	P-1	A-1	01/13/2022
86563HAL4	11733	Sumitomo Mitsui		12/20/2021	100,000,000.00	99,997,000.00	99,992,250.00	0.090	0.091	P-1	A-1	01/20/2022
89233HD43	11614	Toyota		07/08/2021	50,000,000.00	49,976,000.00	49,940,000.00	0.160	0.165	P-1	A-1+	04/04/2022
Subtotal and Average			468,080,665.59		560,000,000.00	559,774,700.00	559,689,691.40		0.126			

**Clark County Investment Pool
Portfolio Management
Portfolio Details - Investments
December 31, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Moody's	S&P	Maturity Date
Negotiable Certificates of Deposit												
06367CBK2	11516	Bank of Montreal		02/18/2021	50,000,000.00	50,004,500.00	50,000,000.00	0.190	0.193	P-1	A-1	02/10/2022
06367CK89	11646	Bank of Montreal		08/19/2021	50,000,000.00	49,941,000.00	50,000,000.00	0.200	0.200	P-1	A-1	08/19/2022
13606CZW7	11721	Canadian Imperial Bk		11/30/2021	50,000,000.00	49,955,000.00	50,000,000.00	0.400	0.406	P-1	A-1	11/30/2022
78012UN50	11571	Royal Bank of Canada		06/15/2021	50,000,000.00	49,973,500.00	50,000,000.00	0.160	0.162	P-1	A-1+	06/15/2022
78012UP25	11596	Royal Bank of Canada		06/25/2021	50,000,000.00	49,982,000.00	50,000,000.00	0.200	0.203	P-1	A-1+	06/16/2022
89114W2N4	11521	Toronto Dominion Bank		02/26/2021	50,000,000.00	50,005,500.00	50,000,000.00	0.200	0.203	P-1	A-1+	02/24/2022
89114WCV5	11612	Toronto Dominion Bank		06/28/2021	50,000,000.00	49,973,000.00	50,000,000.00	0.200	0.203	P-1	A-1+	06/28/2022
89114WAM7	11647	Toronto Dominion Bank		08/20/2021	50,000,000.00	49,991,500.00	50,024,400.00	0.240	0.183	P-1	A-1+	06/10/2022
Subtotal and Average			400,024,400.00		400,000,000.00	399,826,000.00	400,024,400.00		0.219			
Money Market Funds												
SYS7432	7432	Wells Fargo Govt-MMF			12,725,002.28	12,725,002.28	12,725,002.28	0.025	0.025	Aaa	AAA	
SYS7433	7433	Wells Fargo Govt-MMF			33,533,403.03	33,533,403.03	33,533,403.03	0.025	0.025	Aaa	AAA	
Subtotal and Average			115,032,720.97		46,258,405.31	46,258,405.31	46,258,405.31		0.025			
Asset-Backed Securities												
02582JJM3	11080	American Express - ABS		09/23/2019	38,000,000.00	38,409,640.00	37,994,949.80	2.000	2.013		AAA	04/15/2025
02582JJR2	11696	American Express - ABS		11/17/2021	25,000,000.00	24,797,000.00	24,996,095.00	0.900	0.908	Aaa		11/16/2026
161571HP2	11221	Chase Issuance Trust - ABS		02/18/2020	23,500,000.00	23,724,660.00	23,494,616.15	1.530	1.545		AAA	01/15/2025
12596EAC8	10535	CNH Equipment - ABS		09/26/2018	1,430,124.78	1,442,166.43	1,429,931.43	3.190	3.217	Aaa		11/15/2023
14041NFU0	11038	Capital One - ABS		09/05/2019	50,000,000.00	50,413,000.00	49,987,410.00	1.720	1.737		AAA	08/15/2024
14041NFW6	11627	Capital One - ABS		07/22/2021	50,000,000.00	49,260,000.00	49,997,975.00	0.550	0.552		AAA	07/15/2026
14041NFY2	11706	Capital One - ABS		11/30/2021	25,000,000.00	24,889,500.00	24,996,555.00	1.040	1.048		AAA	11/16/2026
65478HAE8	10034	Nissan - ABS		12/13/2017	750,604.52	751,114.93	750,601.07	2.280	2.291	Aaa		02/15/2024
65479NAD6	11184	Nissan - ABS		01/27/2020	5,894,742.73	5,912,662.75	5,894,324.20	1.840	1.852	Aaa	AAA	01/17/2023
98162QAC4	10301	World Omni - ABS		04/11/2018	375,666.56	376,545.62	375,630.31	2.870	2.891		AAA	07/17/2023
Subtotal and Average			220,678,844.37		219,951,138.59	219,976,289.73	219,918,087.96		1.339			
Total and Average			5,696,211,069.19		5,657,651,543.90	5,657,135,540.89	5,662,273,634.81		0.975			