



MTC
Summary by Issuer
September 30, 2022

Issuer	Number of Investments	Par Value	Market Value	% of Portfolio	Average YTM 365	Average Days to Maturity
FASTRAK - PREPAID	1	20,035,608.08	20,035,608.08	0.53	0.000	1
BAY AREA AIR QUALITY MGMT DIST	1	17,700,000.00	17,700,000.00	0.47	3.422	11,354
BLK ROCK T-FUND TRUSTEE	3	88,178,946.28	88,178,946.28	2.34	2.810	1
FASTRAK - PARKING FEES	1	23,157.99	23,157.99	0.00	0.000	1
FASTRAK - VIOLATIONS	1	10,318,389.34	10,318,389.34	0.27	0.000	1
FASTRAK - REFUND	1	2,281,800.91	2,281,800.91	0.06	0.000	1
FASTRAK - FEE ACCOUNT	1	2,177,840.44	2,177,840.44	0.06	0.000	1
CALIFORNIA ASSET MANAGEMENT PR	1	1,485,731.62	1,485,731.62	0.04	2.610	1
FED HOME LOAN BANK	90	1,476,000,000.00	1,406,297,421.75	37.33	2.241	605
FED HOME LOAN MTG CORP	21	270,108,000.00	242,404,058.06	6.43	0.582	1,027
FED NATIONAL MTG ASSN	2	37,383,000.00	33,322,945.25	0.88	0.594	1,092
CLIPPER GS FIN SQ GOVT FUND	1	113,609,493.51	113,609,493.51	3.02	2.930	1
LAIF	16	207,709,887.38	207,709,887.38	5.51	1.513	1
MORGAN STANLEY GOVT ESCROW	1	7,902,041.16	7,902,041.16	0.21	3.060	1
MORGAN STANLEY GOVT CUSTODY	17	53,489,853.14	53,489,853.14	1.42	2.810	1
BLK ROCK TREAS TR INS TRUSTEE	7	100,154,782.88	100,154,782.88	2.66	2.490	1
FASTRAK BLK ROCK LIQ TREASURY	1	137,513,154.18	137,513,154.18	3.65	1.837	1
UBOC CHECKING	1	3,331,402.85	3,331,402.85	0.09	0.100	1
UBOC INTEREST ON CHECKING	35	311,093,678.45	311,093,678.45	8.26	0.570	1
CLIPPER SETTLEMENT ACCOUNT	1	2,944,177.40	2,944,177.40	0.08	0.000	1
CLIPPER FLOAT ACCOUNT	1	10,000,913.04	10,000,913.04	0.27	0.000	1
CLIPPER PARTICIPANT CLAIM FUND	1	383,819.73	383,819.73	0.01	0.000	1
UBOC BAHA CHECKING	2	8,595,640.06	8,595,640.06	0.23	0.000	1

MTC
Summary by Issuer
September 30, 2022

Issuer	Number of Investments	Par Value	Market Value	% of Portfolio	Average YTM 365	Average Days to Maturity
CLIPPER REFUND ACCOUNT	1	545,697.04	545,697.04	0.01	0.000	1
U.S. TREASURY	66	994,025,000.00	985,794,951.63	26.17	2.526	187
Total and Average	274	3,876,992,015.48	3,767,295,392.17	100.00	2.014	412



MTC
Summary by Type
September 30, 2022
Grouped by Fund

Security Type	Number of Investments	Par Value	Market Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Fund: MTC CASH AND CASH EQUIVALENT						
Local Agency Investment Funds	1	21,276,078.44	21,276,078.44	0.56	1.513	1
Checking Accounts	2	20,147,568.56	20,147,568.56	0.53	0.492	1
Subtotal	3	41,423,647.00	41,423,647.00	1.09	1.017	1
Fund: NON TRANSPORTATION PLN						
Checking Accounts	1	257,166.42	257,166.42	0.01	0.570	1
Subtotal	1	257,166.42	257,166.42	0.01	0.570	1
Fund: MEANS-BASED LCTOP PROJECT						
Checking Accounts	1	13,849,137.55	13,849,137.55	0.37	0.570	1
Subtotal	1	13,849,137.55	13,849,137.55	0.37	0.570	1
Fund: AB664 EAST						
Federal Agency Disc. -Amortizing	3	20,760,000.00	20,533,855.97	0.55	3.146	113
Local Agency Investment Funds	1	11,840,442.20	11,840,442.20	0.31	1.513	1
Mutual Funds - Custodial	1	4,053.92	4,053.92	0.00	2.810	1
Checking Accounts	1	9,348,569.48	9,348,569.48	0.25	0.570	1
Treasury Discounts -Amortizing	2	30,100,000.00	29,828,408.00	0.79	2.851	98
Subtotal	8	72,053,065.60	71,555,329.57	1.90	2.417	73
Fund: AB664 WEST						
Local Agency Investment Funds	1	38,742,779.45	38,742,779.45	1.03	1.513	1
Mutual Funds - Custodial	1	14,343.40	14,343.40	0.00	2.810	1
Checking Accounts	1	3,582,605.52	3,582,605.52	0.10	0.570	1
Subtotal	3	42,339,728.37	42,339,728.37	1.13	1.434	1
Fund: 5% STATE						
Checking Accounts	1	24,795,037.42	24,795,037.42	0.66	0.570	1
Subtotal	1	24,795,037.42	24,795,037.42	0.66	0.570	1

MTC
Summary by Type
September 30, 2022
Grouped by Fund

Security Type	Number of Investments	Par Value	Market Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Fund: 2% TRANSIT RESERVES FERRY						
Mutual Funds - Custodial	1	17,767.13	17,767.13	0.00	2.810	1
Checking Accounts	1	14,153,567.88	14,153,567.88	0.38	0.570	1
Treasury Discounts -Amortizing	1	2,350,000.00	2,341,706.85	0.06	2.648	47
Subtotal	3	16,521,335.01	16,513,041.86	0.44	0.867	8
Fund: 2% TRANSIT RESERVES STUDIES						
Federal Agency Disc. -Amortizing	1	120,000.00	119,850.84	0.00	2.650	17
Mutual Funds - Custodial	1	6,433.64	6,433.64	0.00	2.810	1
Checking Accounts	1	13,159,245.71	13,159,245.71	0.35	0.570	1
Treasury Discounts -Amortizing	1	8,000,000.00	7,991,808.00	0.21	2.579	17
Subtotal	4	21,285,679.35	21,277,338.19	0.56	1.337	7
Fund: 90% RAIL RESERVE EAST						
Federal Agency Disc. -Amortizing	1	8,100,000.00	8,009,055.06	0.21	3.277	116
Local Agency Investment Funds	1	2,087,631.80	2,087,631.80	0.06	1.513	1
Mutual Funds - Custodial	1	85,298.57	85,298.57	0.00	2.810	1
Checking Accounts	1	13,146,821.52	13,146,821.52	0.35	0.570	1
Treasury Discounts -Amortizing	2	7,400,000.00	7,380,062.00	0.20	2.616	37
Subtotal	6	30,819,751.89	30,708,868.95	0.82	1.838	40
Fund: 90% RAIL RESERVE WEST						
Mutual Funds - Custodial	1	295.27	295.27	0.00	2.810	1
Checking Accounts	1	987,547.04	987,547.04	0.03	0.570	1
Subtotal	2	987,842.31	987,842.31	0.03	0.571	1
Fund: MTC EXCHANGE FUND						
Local Agency Investment Funds	1	15,028,090.19	15,028,090.19	0.40	1.513	1
Checking Accounts	1	7,328,368.11	7,328,368.11	0.19	0.570	1
Subtotal	2	22,356,458.30	22,356,458.30	0.59	1.204	1
Fund: BART CAR EXCHANGE PROGRAM						
Federal Agency Disc. -Amortizing	5	134,500,000.00	132,928,571.97	3.53	2.538	116

MTC
Summary by Type
September 30, 2022
Grouped by Fund

Security Type	Number of Investments	Par Value	Market Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Fund: BART CAR EXCHANGE PROGRAM						
Mutual Funds - Custodial	1	4,153.85	4,153.85	0.00	2.810	1
Treasury Coupon Securities	2	35,300,000.00	34,947,031.34	0.93	3.736	371
Treasury Discounts -Amortizing	6	183,200,000.00	182,043,876.10	4.83	2.111	74
Subtotal	14	353,004,153.85	349,923,633.26	9.29	2.436	120
Fund: CLIPPER CAPITAL (MTC)						
Checking Accounts	1	15,462,450.97	15,462,450.97	0.41	0.570	1
Subtotal	1	15,462,450.97	15,462,450.97	0.41	0.570	1
Fund: CLIPPER 2.0 (MTC)						
Checking Accounts	1	5,739,900.24	5,739,900.24	0.15	0.570	1
Subtotal	1	5,739,900.24	5,739,900.24	0.15	0.570	1
Fund: CLIPPER OPERATIONS (MTC)						
Checking Accounts	1	1,925,883.34	1,925,883.34	0.05	0.570	1
Subtotal	1	1,925,883.34	1,925,883.34	0.05	0.570	1
Fund: BAHFA						
Checking Accounts	1	19,833,828.90	19,833,828.90	0.53	0.570	1
Subtotal	1	19,833,828.90	19,833,828.90	0.53	0.570	1
Fund: SAFE						
Local Agency Investment Funds	1	115,969.70	115,969.70	0.00	1.513	1
Checking Accounts	1	5,929,104.83	5,929,104.83	0.16	0.570	1
Subtotal	2	6,045,074.53	6,045,074.53	0.16	0.588	1
Fund: SAFE CAPITAL PROJECTS						
Local Agency Investment Funds	1	2,905,430.77	2,905,430.77	0.08	1.513	1
Checking Accounts	1	5,818,535.36	5,818,535.36	0.15	0.570	1
Subtotal	2	8,723,966.13	8,723,966.13	0.23	0.884	1
Fund: RM2 OPERATING						
Checking Accounts	1	6,770,826.89	6,770,826.89	0.18	0.570	1

MTC
Summary by Type
September 30, 2022
Grouped by Fund

Security Type	Number of Investments	Par Value	Market Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Subtotal	1	6,770,826.89	6,770,826.89	0.18	0.570	1
Fund: UB DEBT PAYMENT - TRUSTEE						
Mutual Funds - Trustee	1	87,349,715.75	87,349,715.75	2.32	2.810	1
Subtotal	1	87,349,715.75	87,349,715.75	2.32	2.810	1
Fund: BATA 2019 S-9 RESERVE						
Federal Agency Coupon Securities	1	1,900,000.00	1,666,443.15	0.04	0.600	1,244
Mutual Funds - Trustee	1	15,512.12	15,512.12	0.00	2.490	1
Treasury Coupon Securities	1	160,000.00	156,612.48	0.00	3.202	502
Subtotal	3	2,075,512.12	1,838,567.75	0.04	0.814	1,178
Fund: BATA 2021 F-3 CONSTRUCTION FD						
Mutual Funds - Trustee	1	674,837.67	674,837.67	0.02	2.810	1
Federal Agency Disc. -Amortizing	6	127,700,000.00	125,698,391.98	3.34	3.010	152
Treasury Discounts -Amortizing	6	179,500,000.00	178,481,280.50	4.74	1.847	65
Subtotal	13	307,874,837.67	304,854,510.15	8.10	2.329	101
Fund: BATA 2021 S-10 RESERVE						
Federal Agency Disc. -Amortizing	1	8,700,000.00	8,500,575.73	0.23	3.142	219
Mutual Funds - Trustee	1	12,593.49	12,593.49	0.00	2.490	1
Treasury Coupon Securities	1	250,000.00	244,655.29	0.01	3.049	669
Subtotal	3	8,962,593.49	8,757,824.51	0.24	3.138	231
Fund: DEBT SERVICE RESERVE						
Mutual Funds - Trustee	1	154,392.86	154,392.86	0.00	2.810	1
Federal Agency Coupon Securities	19	368,312,000.00	329,720,282.51	8.75	1.017	1,225
Federal Agency Disc. -Amortizing	1	7,200,000.00	7,177,356.65	0.19	2.176	38
Treasury Coupon Securities	3	900,000.00	881,224.92	0.02	3.526	621
Treasury Discounts -Amortizing	2	21,770,000.00	21,718,200.26	0.58	1.482	32
Subtotal	26	398,336,392.86	359,651,457.20	9.54	1.069	1,137
Fund: BATA 2019 S-8 RESERVE						
Federal Agency Coupon Securities	2	7,800,000.00	6,886,214.14	0.18	0.644	1,200

MTC
Summary by Type
September 30, 2022
Grouped by Fund

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Fund: BATA 2019 S-8 RESERVE						
Mutual Funds - Trustee	1	52,870.99	52,870.99	0.00	2.490	1
Treasury Coupon Securities	1	190,000.00	185,977.32	0.00	3.202	502
Subtotal	4	8,042,870.99	7,125,062.45	0.18	0.716	1,176
Fund: BATA 2010 S-1 RESERVE						
Federal Agency Coupon Securities	7	69,412,000.00	61,142,585.34	1.62	0.721	1,255
Federal Agency Disc. -Amortizing	1	1,100,000.00	1,098,541.63	0.03	2.078	18
Mutual Funds - Trustee	1	49,233.78	49,233.78	0.00	2.490	1
Treasury Coupon Securities	2	345,000.00	336,743.14	0.01	3.320	678
Treasury Discounts -Amortizing	1	3,100,000.00	3,096,335.80	0.08	1.262	19
Subtotal	12	74,006,233.78	65,723,439.69	1.74	0.777	1,182
Fund: BONY DEBT PAYMENT - TRUSTEE						
Mutual Funds - Trustee	1	99,864,286.80	99,864,286.80	2.65	2.490	1
Treasury Discounts -Amortizing	1	17,200,000.00	17,179,669.60	0.46	1.271	19
Subtotal	2	117,064,286.80	117,043,956.40	3.11	2.311	4
Fund: BATA 2017 S-7 RESERVE						
Federal Agency Coupon Securities	7	61,888,000.00	55,267,021.40	1.47	0.611	1,079
Federal Agency Disc. -Amortizing	1	200,000.00	197,058.90	0.01	3.080	145
Mutual Funds - Trustee	1	85,463.92	85,463.92	0.00	2.490	1
Treasury Coupon Securities	1	100,000.00	97,120.78	0.00	3.530	988
Subtotal	10	62,273,463.92	55,646,665.00	1.48	0.627	1,074
Fund: BATA 2010 S-3 RESERVE						
Federal Agency Coupon Securities	4	21,360,000.00	18,861,669.59	0.50	0.877	1,300
Federal Agency Disc. -Amortizing	2	1,580,000.00	1,547,069.44	0.04	3.126	200
Mutual Funds - Trustee	1	74,821.78	74,821.78	0.00	2.490	1
Treasury Discounts -Amortizing	1	1,000,000.00	998,818.00	0.03	1.262	19
Subtotal	8	24,014,821.78	21,482,378.81	0.57	1.044	1,171
Fund: RM2 CAPITAL						

MTC
Summary by Type
September 30, 2022
Grouped by Fund

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Fund: RM2 CAPITAL						
Federal Agency Disc. -Amortizing	2	18,000,000.00	17,839,354.94	0.47	3.315	94
Local Agency Investment Funds	1	5,009,363.40	5,009,363.40	0.13	1.513	1
Mutual Funds - Custodial	1	5,389,407.80	5,389,407.80	0.14	2.810	1
Checking Accounts	1	10,430,444.01	10,430,444.01	0.28	0.570	1
Treasury Discounts -Amortizing	2	20,100,000.00	20,055,647.60	0.53	2.605	31
Subtotal	7	58,929,215.21	58,724,217.75	1.55	2.385	39
Fund: BATA REHAB RESERVE						
Federal Agency Coupon Securities	3	110,000,000.00	104,002,020.75	2.76	2.332	971
Federal Agency Disc. -Amortizing	3	50,600,000.00	50,024,966.65	1.33	2.967	113
Mutual Funds - Custodial	1	447,712.74	447,712.74	0.01	2.810	1
Checking Accounts	1	86.90	86.90	0.00	0.570	1
Treasury Coupon Securities	5	42,425,000.00	41,374,436.18	1.10	3.689	791
Treasury Discounts -Amortizing	1	12,100,000.00	12,085,697.80	0.32	1.303	19
Subtotal	14	215,572,799.64	207,934,921.02	5.52	2.689	680
Fund: BATA REHAB PROJECTS						
Federal Agency Disc. -Amortizing	3	66,700,000.00	66,361,946.55	1.76	3.064	56
Local Agency Investment Funds	1	5,000,000.00	5,000,000.00	0.13	1.513	1
Mutual Funds - Custodial	1	5,360,606.85	5,360,606.85	0.14	2.810	1
Checking Accounts	1	7,842,491.96	7,842,491.96	0.21	0.570	1
Treasury Discounts -Amortizing	1	43,900,000.00	43,750,696.10	1.16	2.632	45
Subtotal	7	128,803,098.81	128,315,741.46	3.40	2.693	45
Fund: BATA PROJECT SAVINGS						
Local Agency Investment Funds	1	23,459.94	23,459.94	0.00	1.513	1
Checking Accounts	1	15,530,092.96	15,530,092.96	0.41	0.570	1
Subtotal	2	15,553,552.90	15,553,552.90	0.41	0.571	1
Fund: AB 1171 PROJECTS						
Federal Agency Disc. -Amortizing	2	13,100,000.00	13,072,674.63	0.35	2.746	26

MTC
Summary by Type
September 30, 2022
Grouped by Fund

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Fund: AB 1171 PROJECTS						
Mutual Funds - Custodial	1	83,137.94	83,137.94	0.00	2.810	1
Checking Accounts	1	7,792,275.00	7,792,275.00	0.21	0.570	1
Subtotal	4	20,975,412.94	20,948,087.57	0.56	1.937	17
Fund: RM1 BATA ADMIN - SELF INSURED						
Federal Agency Coupon Securities	12	210,300,000.00	191,905,530.50	5.09	1.291	1,091
Federal Agency Disc. -Amortizing	1	20,000,000.00	19,926,638.00	0.53	3.190	44
Local Agency Investment Funds	1	852,596.14	852,596.14	0.02	1.513	1
Mutual Funds - Custodial	1	2,734,480.50	2,734,480.50	0.07	2.810	1
Checking Accounts	1	393,109.27	393,109.27	0.01	0.570	1
Treasury Coupon Securities	4	57,185,000.00	55,866,638.60	1.48	3.818	718
Subtotal	20	291,465,185.91	271,678,993.01	7.20	1.927	932
Fund: RM1 BATA ADMIN - O&M RESERVE						
Federal Agency Disc. -Amortizing	1	20,000,000.00	19,926,638.00	0.53	3.190	44
Federal Agency Coupon Securities	7	116,559,000.00	106,268,105.65	2.82	1.429	1,124
Local Agency Investment Funds	1	20,684,584.17	20,684,584.17	0.55	1.513	1
Mutual Funds - Custodial	1	918,712.22	918,712.22	0.02	2.810	1
Checking Accounts	1	924,217.97	924,217.97	0.02	0.570	1
Treasury Coupon Securities	4	31,600,000.00	31,027,765.41	0.82	4.150	503
Subtotal	15	190,686,514.36	179,750,023.42	4.76	2.071	776
Fund: RM1 BATA ADMIN						
Municipal Bonds	1	17,700,000.00	17,700,000.00	0.47	3.422	11,354
Federal Agency Disc. -Amortizing	1	25,000,000.00	24,564,240.25	0.65	3.892	165
Local Agency Investment Funds	1	15,023,609.70	15,023,609.70	0.40	1.513	1
Mutual Funds - Custodial	1	31,516,775.03	31,516,775.03	0.84	2.810	1
Checking Accounts	1	12,681,108.15	12,681,108.15	0.34	0.570	1
Subtotal	5	101,921,492.88	101,485,733.13	2.70	2.707	2,021
Fund: RM3 ESCROW						

MTC
Summary by Type
September 30, 2022
Grouped by Fund

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Fund: RM3 ESCROW						
Federal Agency Disc. -Amortizing	11	228,300,000.00	224,913,873.46	5.97	2.499	146
Mutual Funds - Custodial	1	7,902,041.16	7,902,041.16	0.21	3.060	1
Checking Accounts	1	369.00	369.00	0.00	0.570	1
Treasury Coupon Securities	3	98,400,000.00	97,282,111.66	2.58	3.730	372
Treasury Discounts -Amortizing	7	155,200,000.00	154,476,739.60	4.10	1.878	58
Subtotal	23	489,802,410.16	484,575,134.88	12.86	2.558	161
Fund: RM2 ADMIN RESERVES						
Federal Agency Disc. -Amortizing	4	44,300,000.00	43,900,341.58	1.17	3.043	91
Local Agency Investment Funds	1	10,009,363.40	10,009,363.40	0.27	1.513	1
Mutual Funds - Custodial	1	6,749,124.84	6,749,124.84	0.18	2.810	1
Checking Accounts	1	13,734,467.19	13,734,467.19	0.36	0.570	1
Treasury Discounts -Amortizing	2	6,600,000.00	6,564,912.70	0.17	2.716	64
Subtotal	9	81,392,955.43	80,958,209.71	2.15	2.389	55
Fund: BATA LIABILITY RESERVE						
Checking Accounts	1	164,602.21	164,602.21	0.00	0.570	1
Subtotal	1	164,602.21	164,602.21	0.00	0.570	1
Fund: FASTRAK						
Checking Accounts	5	34,836,796.76	34,836,796.76	0.92	0.000*	1
Mutual Funds - Custodial	1	137,513,154.18	137,513,154.18	3.65	1.837	1
Subtotal	6	172,349,950.94	172,349,950.94	4.57	1.466	1
Fund: CLIPPER						
Mutual Funds - Custodial	1	113,609,493.51	113,609,493.51	3.02	2.930	1
Checking Accounts	4	13,874,607.21	13,874,607.21	0.37	0.000**	1
Subtotal	5	127,484,100.72	127,484,100.72	3.39	2.611	1
Fund: BAHA OPERATING						
Local Agency Investment Funds	1	15,028,090.19	15,028,090.19	0.40	1.513	1
Checking Accounts	2	8,385,122.92	8,385,122.92	0.22	0.495	1

*Earnings Allowance Rate of 0.64%

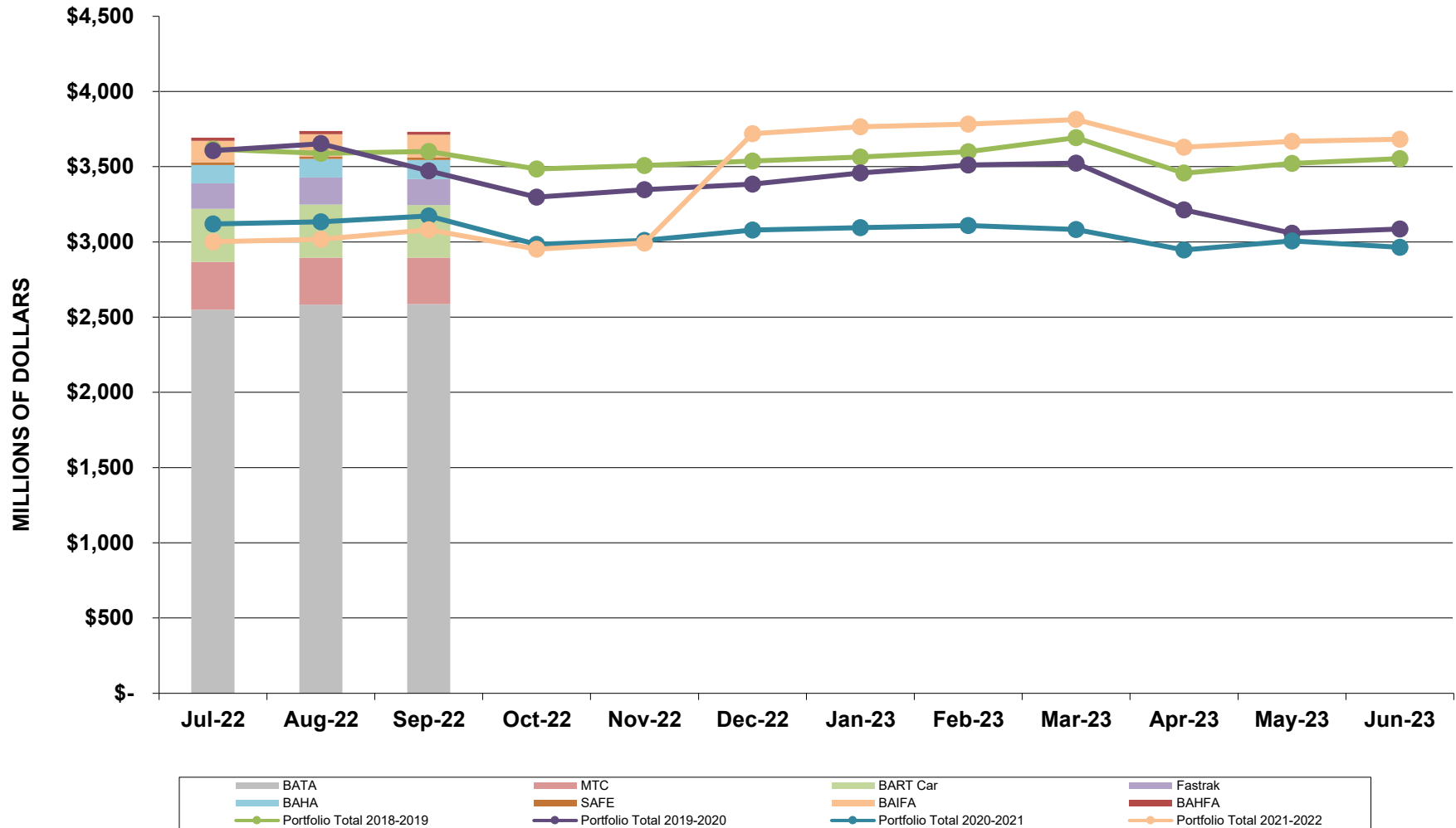
**Earnings Credit Rate of 0.30%

MTC
Summary by Type
September 30, 2022
Grouped by Fund

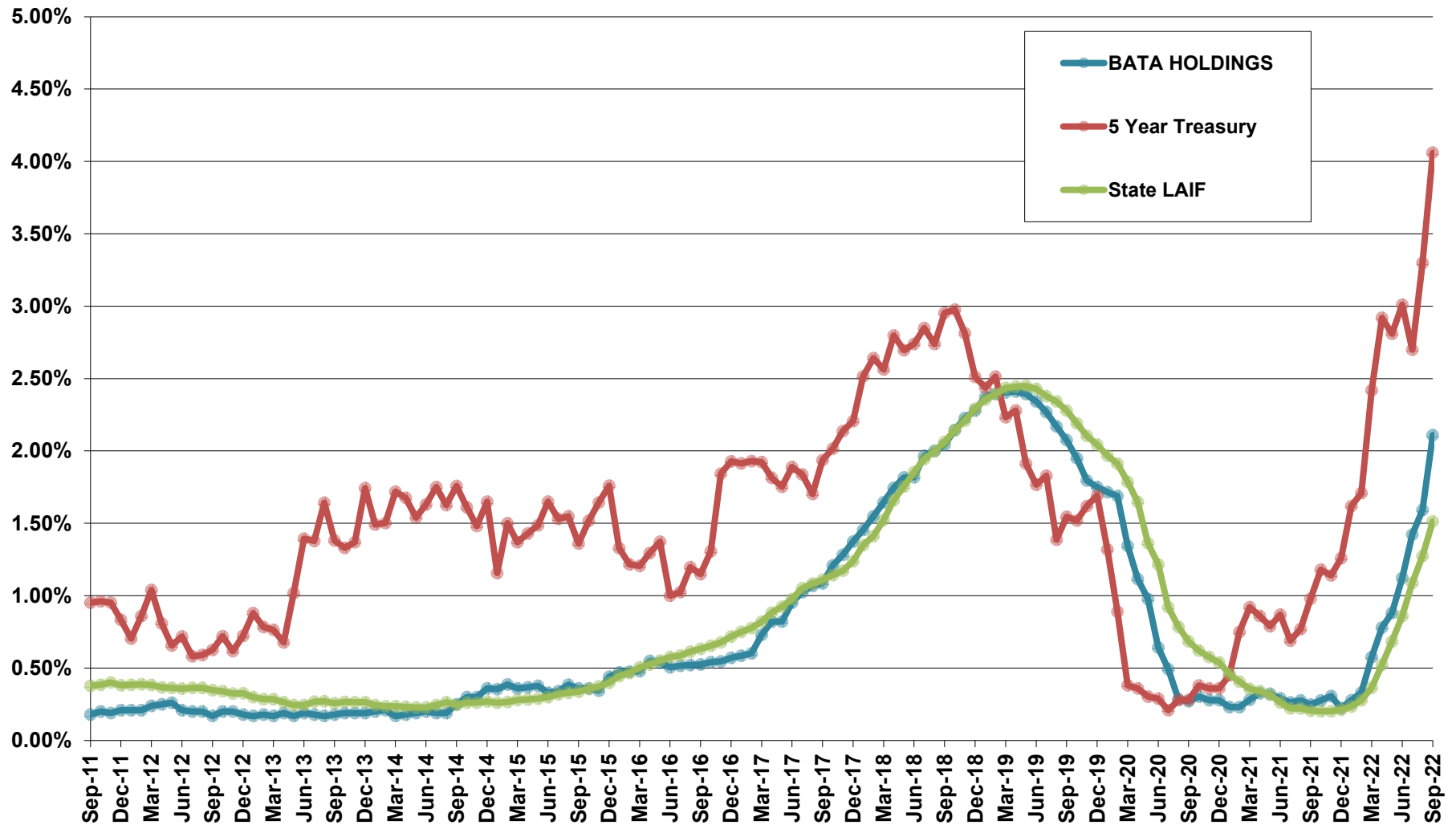
Security Type	Number of Investments	Par Value	Market Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Subtotal	3	23,413,213.11	23,413,213.11	0.62	1.148	1
Fund: BAHA OWNER'S						
Checking Accounts	1	7,488,928.00	7,488,928.00	0.20	0.000*	1
Subtotal	1	7,488,928.00	7,488,928.00	0.20	0.000	1
Fund: BAHA CAPITAL						
Mutual Funds - Custodial	1	75,841.24	75,841.24	0.00	2.810	1
Checking Accounts	1	3,474,264.87	3,474,264.87	0.09	0.570	1
Subtotal	2	3,550,106.11	3,550,106.11	0.09	0.618	1
Fund: 375 BEALE STREET (BAHA)						
Checking Accounts	1	658,851.44	658,851.44	0.02	0.570	1
Subtotal	1	658,851.44	658,851.44	0.02	0.570	1
Fund: BAIFA OP Admin						
Local Agency Investment Funds	1	44,082,397.89	44,082,397.89	1.17	1.513	1
Checking Accounts	1	35,083,912.65	35,083,912.65	0.93	0.570	1
Subtotal	2	79,166,310.54	79,166,310.54	2.10	1.095	1
Fund: BAIFA CAPITAL FUND						
Federal Agency Disc. -Amortizing	1	20,000,000.00	19,963,549.80	0.53	3.009	24
Mutual Funds - Custodial	2	1,567,439.82	1,567,439.82	0.04	2.620	1
Checking Accounts	1	13,117,946.51	13,117,946.51	0.35	0.570	1
Treasury Discounts -Amortizing	3	35,650,000.00	35,400,775.60	0.94	2.772	78
Subtotal	7	70,335,386.33	70,049,711.73	1.86	2.424	47
Fund: BAIFA REHAB CAPITAL						
Checking Accounts	1	3,082,264.61	3,082,264.61	0.08	0.570	1
Subtotal	1	3,082,264.61	3,082,264.61	0.08	0.570	1
Total and Average	274	3,876,992,015.48	3,767,295,392.17	100.00	2.014	412

*Earnings Credit Rate of 0.30%

TOTAL PORTFOLIO September 2022



Investment Rate Benchmarks September 2022 (BATA)



California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

For the Month Ending

September 30, 2022

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM ⁽¹⁾	Maturity Date for WAL ⁽²⁾	Final Maturity Date ⁽³⁾	Principal	Value ⁽⁴⁾
U.S. Treasury Repurchase Agreement							
BANK OF NY MELLON (FICC)	RPE9491J7	2.940%	10/03/2022	10/03/2022	10/03/2022	950,000,000.00	950,000,000.00
BNP PARIBAS	RPE83ZHH9	2.380%	10/03/2022	10/03/2022	10/03/2022	140,000,000.00	140,000,000.00
BNP PARIBAS	RPEA48RE9	2.940%	10/03/2022	10/03/2022	10/03/2022	151,400,000.00	151,400,000.00
BNP PARIBAS	RPE840TB5	2.410%	10/05/2022	10/05/2022	10/05/2022	140,000,000.00	140,000,000.00
BNP PARIBAS	RPE8461S5	3.160%	10/07/2022	10/07/2022	12/12/2022	110,000,000.00	110,000,000.00
Category of Investment Sub-Total						1,491,400,000.00	1,491,400,000.00
U.S. Treasury Debt							
UNITED STATES TREASURY	912796YR4	2.999%	11/22/2022	11/22/2022	11/22/2022	40,000,000.00	39,827,533.34
Category of Investment Sub-Total						40,000,000.00	39,827,533.34
U.S. Government Agency Repurchase Agreement							
BNP PARIBAS	RPE447KP7	3.250%	10/07/2022	10/07/2022	11/22/2022	110,000,000.00	110,000,000.00
BOFA SECURITIES INC	RPED491U3	3.050%	10/03/2022	10/03/2022	10/03/2022	375,000,000.00	375,000,000.00
GOLDMAN SACHS & CO	RPE4491J8	3.010%	10/03/2022	10/03/2022	10/03/2022	784,000,000.00	784,000,000.00
GOLDMAN SACHS & CO	RPE847S54	3.030%	10/07/2022	10/07/2022	11/03/2022	147,000,000.00	147,000,000.00
Category of Investment Sub-Total						1,416,000,000.00	1,416,000,000.00
U.S. Government Agency Debt							
FEDERAL HOME LOAN BANKS	313385L95	3.014%	10/26/2022	10/26/2022	10/26/2022	50,000,000.00	49,895,659.72
FEDERAL HOME LOAN BANKS	313385M37	2.776%	10/28/2022	10/28/2022	10/28/2022	54,000,000.00	53,888,058.00
FEDERAL HOME LOAN BANKS	313385M60	3.029%	10/31/2022	10/31/2022	10/31/2022	85,000,000.00	84,786,083.34
FEDERAL HOME LOAN BANKS	313385M94	2.922%	11/03/2022	11/03/2022	11/03/2022	71,500,000.00	71,309,287.50
FEDERAL HOME LOAN BANKS	313385N28	2.782%	11/04/2022	11/04/2022	11/04/2022	70,000,000.00	69,816,872.22
FEDERAL HOME LOAN BANKS	313385N77	2.853%	11/09/2022	11/09/2022	11/09/2022	25,000,000.00	24,923,083.33
FEDERAL HOME LOAN BANKS	313385P83	3.206%	11/18/2022	11/18/2022	11/18/2022	38,000,000.00	37,838,373.34
Category of Investment Sub-Total						393,500,000.00	392,457,417.45
Other Instrument - Corporate Note							

California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

For the Month Ending

September 30, 2022

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM ⁽¹⁾	Maturity Date for WAL ⁽²⁾	Final Maturity Date ⁽³⁾	Principal	Value ⁽⁴⁾
Other Instrument - Corporate Note							
CATERPILLAR FINANCIAL SERVICES CORP	14913R2N6	3.130% ⁽⁵⁾	10/03/2022	11/17/2022	11/17/2022	45,000,000.00	44,998,144.64
TOYOTA MOTOR CREDIT CORP	89236TJR7	3.260% ⁽⁵⁾	10/01/2022	12/14/2022	12/14/2022	79,525,000.00	79,528,461.68
TOYOTA MOTOR CREDIT CORP	89236TJE6	3.300% ⁽⁵⁾	10/03/2022	04/06/2023	04/06/2023	31,208,000.00	31,171,242.34
Category of Investment Sub-Total						155,733,000.00	155,697,848.66
Other Instrument - Bank Note							
BANK OF AMERICA NA	06054R3X8	2.050%	11/14/2022	11/14/2022	11/14/2022	25,000,000.00	25,000,000.00
Category of Investment Sub-Total						25,000,000.00	25,000,000.00
Investment Company							
DWS Government MMF	25160K207	2.974%	10/07/2022	10/07/2022	10/07/2022	125,000,000.00	125,000,000.00
GOLDMAN SACHS GOV OBLI MMF	38141W273	2.912%	10/07/2022	10/07/2022	10/07/2022	1,000,000.00	1,000,000.00
Category of Investment Sub-Total						126,000,000.00	126,000,000.00
Financial Company Commercial Paper							
BANK OF MONTREAL CHICAGO	06367NBK8	3.518% ⁽⁵⁾	10/31/2022	01/03/2023	01/03/2023	60,000,000.00	60,000,000.00
BOFA SECURITIES INC	06054PL38	2.573%	11/03/2022	11/03/2022	11/03/2022	100,000,000.00	99,766,250.00
CANADIAN IMPERIAL HLDS	13609AAG0	3.350% ⁽⁵⁾	10/01/2022	01/03/2023	01/03/2023	35,000,000.00	35,000,000.00
CANADIAN IMPERIAL HLDS	13609AAM7	3.390% ⁽⁵⁾	10/01/2022	01/03/2023	01/03/2023	35,000,000.00	35,000,000.00
CITIGROUP GLOBAL MARKETS	17327BL11	1.748%	11/01/2022	11/01/2022	11/01/2022	25,000,000.00	24,962,756.94
CITIGROUP GLOBAL MARKETS	17327BLW3	2.265%	11/30/2022	11/30/2022	11/30/2022	15,000,000.00	14,944,000.00
CREDIT AGRICOLE CIB NY	22533UL35	2.880%	11/03/2022	11/03/2022	11/03/2022	40,000,000.00	39,895,133.33
CREDIT AGRICOLE CIB NY	22533ULP6	3.043%	11/23/2022	11/23/2022	11/23/2022	36,000,000.00	35,839,940.00
CREDIT AGRICOLE CIB NY	22533UMF7	3.592%	12/15/2022	12/15/2022	12/15/2022	15,000,000.00	14,888,750.00
DZ BANK AG DEUTSCHE ZENTRAL	26821JLM0	3.340%	11/21/2022	11/21/2022	11/21/2022	50,000,000.00	49,764,833.34
ING (US) FUNDING LLC	45685RLN5	3.337%	11/22/2022	11/22/2022	11/22/2022	56,865,000.00	56,592,300.74
ING (US) FUNDING LLC	45685RLP0	3.337%	11/23/2022	11/23/2022	11/23/2022	54,645,000.00	54,377,907.39
ING (US) FUNDING LLC	45685RMK0	3.153%	12/19/2022	12/19/2022	12/19/2022	75,000,000.00	74,486,500.00
JOHN DEERE CAPITAL CORP	24422MKR1	3.081%	10/25/2022	10/25/2022	10/25/2022	50,000,000.00	49,897,666.66

California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

For the Month Ending

September 30, 2022

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM ⁽¹⁾	Maturity Date for WAL ⁽²⁾	Final Maturity Date ⁽³⁾	Principal	Value ⁽⁴⁾
Financial Company Commercial Paper							
JOHN DEERE CAPITAL CORP	24422MLN9	3.317%	11/22/2022	11/22/2022	11/22/2022	46,000,000.00	45,780,733.33
JOHN DEERE CAPITAL CORP	24422MLP4	3.317%	11/23/2022	11/23/2022	11/23/2022	80,000,000.00	79,611,333.33
METLIFE SHORT TERM FUNDING	59157UL16	2.715%	11/01/2022	11/01/2022	11/01/2022	32,000,000.00	31,925,600.00
METLIFE SHORT TERM FUNDING	59157UL73	2.756%	11/07/2022	11/07/2022	11/07/2022	30,000,000.00	29,915,516.67
MIZUHO BANK LTD/NY	60689GKT2	2.547%	10/27/2022	10/27/2022	10/27/2022	75,000,000.00	74,863,229.16
MUFG BANK LTD/NY	62479MLV3	3.084%	11/29/2022	11/29/2022	11/29/2022	35,000,000.00	34,824,475.00
MUFG BANK LTD/NY	62479MMK6	3.195%	12/19/2022	12/19/2022	12/19/2022	40,000,000.00	39,722,622.22
NATIXIS NY BRANCH	63873KL13	2.695%	11/01/2022	11/01/2022	11/01/2022	50,000,000.00	49,885,041.67
PRICOA SHORT TERM FUNDING LLC	74154GN33	3.941%	01/03/2023	01/03/2023	01/03/2023	30,000,000.00	29,694,500.00
ROYAL BANK OF CANADA NY	78015M6B1	3.470% ⁽⁵⁾	10/01/2022	01/06/2023	01/06/2023	80,000,000.00	80,000,000.00
SUMITOMO MITSUI TRUST NY	86563HMC1	3.144%	12/12/2022	12/12/2022	12/12/2022	100,000,000.00	99,378,000.00
TOYOTA MOTOR CREDIT CORP	89233HL93	2.921%	11/09/2022	11/09/2022	11/09/2022	25,000,000.00	24,921,458.33
Category of Investment Sub-Total						1,270,510,000.00	1,265,938,548.11
Certificate of Deposit							
BANK OF MONTREAL CHICAGO	06367CXL6	2.991% ⁽⁵⁾	10/05/2022	05/05/2023	05/05/2023	60,000,000.00	60,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MYU3	3.360% ⁽⁵⁾	10/01/2022	12/01/2022	12/01/2022	68,000,000.00	68,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MYS8	3.390% ⁽⁵⁾	10/01/2022	01/03/2023	01/03/2023	50,000,000.00	50,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MD36	3.480% ⁽⁵⁾	10/01/2022	03/14/2023	03/14/2023	25,000,000.00	25,001,126.42
BANK OF NOVA SCOTIA HOUSTON	06417MG58	3.320% ⁽⁵⁾	10/01/2022	04/27/2023	04/27/2023	40,000,000.00	40,000,000.00
BARCLAYS BANK PLC	06742TP83	3.440% ⁽⁵⁾	10/01/2022	12/01/2022	12/01/2022	70,000,000.00	70,000,000.00
BARCLAYS BANK PLC	06742TX92	3.420% ⁽⁵⁾	10/01/2022	02/28/2023	02/28/2023	50,000,000.00	50,000,000.00
BARCLAYS BANK PLC	06742TV78	3.590% ⁽⁵⁾	10/01/2022	03/03/2023	03/03/2023	65,000,000.00	65,000,000.00
CANADIAN IMP BK COMM NY	13606KFU5	3.360% ⁽⁵⁾	10/01/2022	01/09/2023	01/09/2023	20,000,000.00	20,000,000.00
CITIBANK NA	17330QBC0	3.850%	12/29/2022	12/29/2022	12/29/2022	20,000,000.00	20,000,000.00
CITIBANK NA	17305T6V9	3.930%	05/25/2023	05/25/2023	05/25/2023	35,000,000.00	35,000,000.00
CREDIT AGRICOLE CIB NY	22536AA38	2.970%	11/18/2022	11/18/2022	11/18/2022	30,000,000.00	30,000,000.00
GOLDMAN SACHS GROUP INC	40054PHX6	3.341% ⁽⁵⁾	10/03/2022	10/24/2022	10/24/2022	69,000,000.00	69,000,000.00
HSBC BANK USA NA	40435RNN7	3.520% ⁽⁵⁾	10/01/2022	01/09/2023	01/09/2023	70,000,000.00	70,000,000.00
HSBC BANK USA NA	40435RNU1	3.330% ⁽⁵⁾	10/01/2022	03/07/2023	03/07/2023	50,000,000.00	50,000,000.00

California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

For the Month Ending

September 30, 2022

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM ⁽¹⁾	Maturity Date for WAL ⁽²⁾	Final Maturity Date ⁽³⁾	Principal	Value ⁽⁴⁾
Certificate of Deposit							
HSBC BANK USA NA	40435RNV9	3.320% ⁽⁵⁾	10/01/2022	03/13/2023	03/13/2023	75,000,000.00	75,000,000.00
MITSUBISHI UFJ TR&BK NY	60683B7E7	2.460%	10/06/2022	10/06/2022	10/06/2022	25,000,000.00	24,999,964.95
MIZUHO BANK LTD/NY	60710RXL4	3.150%	11/01/2022	11/01/2022	11/01/2022	75,000,000.00	75,000,000.00
MIZUHO BANK LTD/NY	60710RQC2	2.950%	11/15/2022	11/15/2022	11/15/2022	55,000,000.00	55,000,000.00
NATIXIS NY BRANCH	63873QTZ7	2.070%	11/03/2022	11/03/2022	11/03/2022	15,000,000.00	15,000,000.00
SKANDINAVISKA ENSKILDA BANKEN NY	83050PD22	1.945%	10/26/2022	10/26/2022	10/26/2022	70,000,000.00	70,000,000.00
SKANDINAVISKA ENSKILDA BANKEN NY	83050PH28	2.500%	10/28/2022	10/28/2022	10/28/2022	70,000,000.00	70,000,000.00
STATE STREET BANK & TR	8574P1MQ6	3.620%	12/23/2022	12/23/2022	12/23/2022	35,000,000.00	35,000,000.00
SUMITOMO MITSUI TRUST NY	86564MQJ0	2.870%	11/04/2022	11/04/2022	11/04/2022	26,690,000.00	26,689,965.65
SUMITOMO MITSUI TRUST NY	86564MSN9	3.080%	12/08/2022	12/08/2022	12/08/2022	75,000,000.00	75,000,000.00
SVENSKA HANDELSBANKEN NY	86959RC32	3.480% ⁽⁵⁾	10/01/2022	01/06/2023	01/06/2023	65,000,000.00	65,000,000.00
SVENSKA HANDELSBANKEN NY	86959RD49	3.530% ⁽⁵⁾	10/01/2022	01/23/2023	01/23/2023	32,000,000.00	32,000,000.00
SVENSKA HANDELSBANKEN NY	86959RB82	3.460% ⁽⁵⁾	10/01/2022	01/27/2023	01/27/2023	20,000,000.00	20,000,000.00
SVENSKA HANDELSBANKEN NY	86959RJ43	3.320% ⁽⁵⁾	10/01/2022	03/28/2023	03/28/2023	100,000,000.00	100,000,000.00
TORONTO DOMINION BANK NY	89114WJB2	1.880%	10/20/2022	10/20/2022	10/20/2022	15,000,000.00	14,987,323.39
TORONTO DOMINION BANK NY	89115BD64	3.420%	01/27/2023	01/27/2023	01/27/2023	30,000,000.00	30,000,000.00
TORONTO DOMINION BANK NY	89114WYD1	2.670%	03/01/2023	03/01/2023	03/01/2023	35,000,000.00	35,000,000.00
WESTPAC BANKING CORP NY	96130ANB0	3.430% ⁽⁵⁾	10/01/2022	12/27/2022	12/27/2022	20,000,000.00	20,000,000.00
WESTPAC BANKING CORP NY	96130APF9	3.390% ⁽⁵⁾	10/01/2022	01/09/2023	01/09/2023	40,000,000.00	40,000,000.00
WESTPAC BANKING CORP NY	96130APQ5	3.510% ⁽⁵⁾	10/01/2022	02/22/2023	02/22/2023	96,000,000.00	96,000,000.00
WESTPAC BANKING CORP NY	96130APV4	3.520% ⁽⁵⁾	10/01/2022	03/06/2023	03/06/2023	60,000,000.00	60,000,000.00
Category of Investment Sub-Total						1,756,690,000.00	1,756,678,380.41
Asset Backed Commercial Paper							
ALPINE SECURITIZATION LLC	02089XRK5	3.420% ⁽⁵⁾	10/01/2022	11/02/2022	11/02/2022	45,000,000.00	45,000,000.00
ATLANTIC ASSET SEC LLC	04821PCG6	3.400% ⁽⁵⁾	10/01/2022	12/01/2022	12/01/2022	22,000,000.00	22,000,000.00
AUTOBAHN FUNDING CO LLC	0527M1K38	2.576%	10/03/2022	10/03/2022	10/03/2022	50,000,000.00	49,992,861.11
CAFCO LLC	1247P3L42	2.955%	11/04/2022	11/04/2022	11/04/2022	45,000,000.00	44,875,475.00
COLLAT COMM PAPER FLEX CO	19423KNS9	4.084%	01/26/2023	01/26/2023	01/26/2023	25,000,000.00	24,672,562.50
COLLAT COMM PAPER FLEX CO	19423MDP2	3.520% ⁽⁵⁾	10/01/2022	02/01/2023	02/01/2023	25,000,000.00	25,000,000.00

California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

For the Month Ending

September 30, 2022

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM ⁽¹⁾	Maturity Date for WAL ⁽²⁾	Final Maturity Date ⁽³⁾	Principal	Value ⁽⁴⁾
Asset Backed Commercial Paper							
COLLAT COMM PAPER FLEX CO	19423MDV9	3.460% ⁽⁵⁾	10/01/2022	02/14/2023	02/14/2023	35,000,000.00	35,000,000.00
COLLAT COMM PAPER V CO	19424G4U3	3.360% ⁽⁵⁾	10/01/2022	11/22/2022	11/22/2022	74,000,000.00	74,000,000.00
COLLAT COMM PAPER V CO	19424G5R9	3.480% ⁽⁵⁾	10/01/2022	01/04/2023	01/04/2023	37,000,000.00	37,000,000.00
COLLAT COMM PAPER V CO	19424G5V0	3.590% ⁽⁵⁾	10/01/2022	02/22/2023	02/22/2023	40,000,000.00	40,000,000.00
CRC FUNDING LLC	12619UM16	3.085%	12/01/2022	12/01/2022	12/01/2022	32,000,000.00	31,834,080.00
CRC FUNDING LLC	12619UM99	3.134%	12/09/2022	12/09/2022	12/09/2022	30,000,000.00	29,821,750.00
CRC FUNDING LLC	12619UNJ6	3.979%	01/18/2023	01/18/2023	01/18/2023	40,000,000.00	39,524,033.34
GOTHAM FUNDING CORP	38346MMM3	3.735%	12/21/2022	12/21/2022	12/21/2022	75,000,000.00	74,375,625.00
GOTHAM FUNDING CORP	38346MN67	4.045%	01/06/2023	01/06/2023	01/06/2023	50,000,000.00	49,461,111.11
LIBERTY STREET FUNDING LLC	53127UKE9	2.519%	10/14/2022	10/14/2022	10/14/2022	25,000,000.00	24,977,430.56
LIBERTY STREET FUNDING LLC	53127UKR0	2.820%	10/25/2022	10/25/2022	10/25/2022	25,000,000.00	24,953,333.33
LMA AMERICAS LLC	53944RN61	4.044%	01/06/2023	01/06/2023	01/06/2023	23,000,000.00	22,752,111.11
LMA AMERICAS LLC	53944RP69	3.564%	02/06/2023	02/06/2023	02/06/2023	32,100,000.00	31,700,533.33
LMA AMERICAS LLC	53944RQ76	3.905%	03/07/2023	03/07/2023	03/07/2023	39,900,000.00	39,233,548.08
MANHATTAN ASSET FUNDING CO	56274ML34	2.973%	11/03/2022	11/03/2022	11/03/2022	65,000,000.00	64,823,633.34
MANHATTAN ASSET FUNDING CO	56274ML42	3.174%	11/04/2022	11/04/2022	11/04/2022	50,000,000.00	49,850,777.78
OLD LINE FUNDING LLC	67984RJU4	3.350% ⁽⁵⁾	10/01/2022	10/27/2022	10/27/2022	25,000,000.00	25,000,000.00
OLD LINE FUNDING LLC	67984RKN8	3.360% ⁽⁵⁾	10/01/2022	03/22/2023	03/22/2023	15,000,000.00	15,000,000.00
RIDGEFIELD FUNDNG CO LLC	76582KK34	2.415%	10/03/2022	10/03/2022	10/03/2022	19,000,000.00	18,997,466.67
RIDGEFIELD FUNDNG CO LLC	76582KKD2	2.818%	10/13/2022	10/13/2022	10/13/2022	45,665,000.00	45,622,379.33
RIDGEFIELD FUNDNG CO LLC	76582KL25	2.871%	11/02/2022	11/02/2022	11/02/2022	31,000,000.00	30,921,466.67
RIDGEFIELD FUNDNG CO LLC	76582KL41	2.891%	11/04/2022	11/04/2022	11/04/2022	30,000,000.00	29,918,683.33
SHEFFIELD RECEIVABLES	82124MLG3	2.972%	11/16/2022	11/16/2022	11/16/2022	28,500,000.00	28,392,570.83
STARBIRD FUNDING CORP	85520ML76	2.909%	11/07/2022	11/07/2022	11/07/2022	30,000,000.00	29,910,891.67
THUNDER BAY FUNDING LLC	88603AER0	3.490% ⁽⁵⁾	10/01/2022	01/09/2023	01/09/2023	50,000,000.00	50,000,000.00
THUNDER BAY FUNDING LLC	88603AEU3	3.360% ⁽⁵⁾	10/01/2022	03/22/2023	03/22/2023	50,000,000.00	50,000,000.00
Category of Investment Sub-Total						1,209,165,000.00	1,204,612,324.09
Portfolio Totals						7,883,998,000.00	7,873,612,052.06

California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

For the Month Ending

September 30, 2022

The Fund's Weighted Average Maturity and Weighted Average Life Maturity as of the reporting date are **22** and **49** days, respectively.

- (1) The maturity date used to calculate weighted-average maturity (WAM) under GASB 79. This takes into account the maturity shortening provisions of GASB 79 regarding demand features and interest rate adjustments.
- (2) The maturity date used to calculate weighted-average life (WAL) under GASB 79. This takes into account the maturity shortening provisions of GASB 79 regarding demand features without reference to interest rate adjustments.
- (3) The ultimate legal maturity date on which, in accordance with the terms of the security, and without reference to the maturity shortening provisions of GASB 79, the principal amount must unconditionally be paid.
- (4) The value in accordance with GASB 79. Unless otherwise noted, the fund utilizes the amortized cost method to value portfolio securities.
- (5) Adjustable rate instrument. Rate shown is that which is in effect as of reporting date.

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State of California Pooled Money Investment Account Market Valuation 9/30/2022

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 46,457,160,163.94	\$ 46,657,126,553.35	\$ 46,514,062,000.00	NA
Notes	\$ 101,947,915,596.75	\$ 101,931,736,332.18	\$ 98,369,732,500.00	\$ 237,324,054.50
Federal Agency:				
SBA	\$ 334,748,643.50	\$ 334,663,003.17	\$ 335,043,755.16	\$ 569,406.02
MBS-REMICs	\$ 3,916,682.58	\$ 3,916,682.58	\$ 3,897,852.17	\$ 17,633.20
Debentures	\$ 8,593,591,055.03	\$ 8,592,721,013.39	\$ 8,353,930,850.00	\$ 19,156,465.50
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 2,650,000,000.00	\$ 2,650,000,000.00	\$ 2,574,109,000.00	\$ 18,005,248.00
Discount Notes	\$ 30,277,339,791.63	\$ 30,410,365,854.03	\$ 30,310,774,000.00	NA
Supranational Debentures	\$ 2,229,190,558.99	\$ 2,229,010,003.43	\$ 2,133,180,400.00	\$ 7,597,861.50
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 100,000,000.00	\$ 100,000,000.00	\$ 99,780,349.59	\$ 775,000.00
CDs and YCDs	\$ 14,260,000,000.00	\$ 14,260,000,000.00	\$ 14,229,806,876.24	\$ 76,472,855.58
Commercial Paper	\$ 10,239,348,756.91	\$ 10,295,023,243.07	\$ 10,275,778,388.91	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 481,185,800.06	\$ 481,129,063.95	\$ 451,006,190.00	\$ 2,646,445.75
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,909,000,000.00	\$ 4,909,000,000.00	\$ 4,909,000,000.00	NA
PMIA & GF Loans	\$ 367,981,000.00	\$ 367,981,000.00	\$ 367,981,000.00	NA
TOTAL	\$ 222,851,378,049.39	\$ 223,222,672,749.15	\$ 218,928,083,162.07	\$ 362,564,970.05
Net Value Including Accrued Interest			\$ 219,290,648,132.12	

Administration Committee
December 15, 2022

Repurchase Agreements, Time Deposits, PMIA & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost (0.980760962).
As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAF valued at \$19,615,219.23 or \$20,000,000.00 x 0.980760962.