



MTC
Summary by Issuer
December 31, 2022

<u>Issuer</u>	<u>Number of Investments</u>	<u>Par Value</u>	<u>Market Value</u>	<u>% of Portfolio</u>	<u>Average YTM 365</u>	<u>Average Days to Maturity</u>
FASTRAK - PREPAID	1	20,130,353.27	20,130,353.27	0.54	0.000	1
BAY AREA AIR QUALITY MGMT DIST	1	17,200,000.00	17,200,000.00	0.46	4.438	11,262
BLK ROCK T-FUND TRUSTEE	3	12,910,931.42	12,910,931.42	0.35	4.040	1
FASTRAK - PARKING FEES	1	22,910.63	22,910.63	0.00	0.000	1
FASTRAK - VIOLATIONS	1	10,755,096.21	10,755,096.21	0.29	0.000	1
FASTRAK - REFUND	1	4,267,868.13	4,267,868.13	0.11	0.000	1
FASTRAK - FEE ACCOUNT	1	2,444,302.64	2,444,302.64	0.07	0.000	1
CALIFORNIA ASSET MANAGEMENT PR	7	116,546,439.02	116,546,439.02	3.13	4.300	1
FED FARM CREDIT BANK	2	6,900,000.00	6,895,957.41	0.18	4.306	1,003
FED HOME LOAN BANK	110	1,686,590,000.00	1,619,567,782.55	43.45	2.959	494
FED HOME LOAN MTG CORP	21	270,108,000.00	244,457,171.28	6.56	0.582	935
FED NATIONAL MTG ASSN	2	37,383,000.00	33,650,607.37	0.90	0.594	1,000
CLIPPER GS FIN SQ GOVT FUND	1	116,793,004.74	116,793,004.74	3.13	4.150	1
LAIF	5	55,083,647.78	55,083,647.78	1.48	2.173	1
MORGAN STANLEY GOVT ESCROW	1	3,562,878.05	3,562,878.05	0.10	4.130	1
MORGAN STANLEY GOVT CUSTODY	17	25,094,880.68	25,094,880.68	0.67	4.082	1
BLK ROCK TREAS TR INS TRUSTEE	7	208,874.10	208,874.10	0.01	3.940	1
FASTRAK BLK ROCK LIQ TREASURY	1	149,029,521.71	149,029,521.71	4.00	3.242	1
UBOC CHECKING	1	1,420,836.29	1,420,836.29	0.04	0.200	1
UBOC INTEREST ON CHECKING	36	221,904,743.05	221,904,743.05	5.95	0.780	1
CLIPPER SETTLEMENT ACCOUNT	1	4,150,741.90	4,150,741.90	0.11	0.000	1
CLIPPER FLOAT ACCOUNT	1	10,000,692.25	10,000,692.25	0.27	0.000	1
CLIPPER PARTICIPANT CLAIM FUND	1	144,541.93	144,541.93	0.00	0.000	1

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UBOC BAHA CHECKING	2	10,398,151.67	10,398,151.67	0.28	0.000	1
CLIPPER REFUND ACCOUNT	1	547,942.39	547,942.39	0.01	0.000	1
U.S. TREASURY	89	1,057,405,000.00	1,040,509,460.71	27.91	3.937	381
Total and Average	315	3,841,004,357.86	3,727,699,337.18	100.00	2.957	450



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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	11,527,546.12	11,527,546.12	0.31	2.173	1
Checking Accounts	2	25,420,044.89	25,420,044.89	0.68	0.748	1
Subtotal	3	36,947,591.01	36,947,591.01	0.99	1.192	1
Fund: BENEFITS RSV-ADMIN						
Local Agency Investment Funds	1	10,000,000.00	10,000,000.00	0.27	2.173	1
Checking Accounts	1	2,034,521.45	2,034,521.45	0.05	0.780	1
Subtotal	2	12,034,521.45	12,034,521.45	0.32	1.938	1
Fund: NON TRANSPORTATION PLN						
Checking Accounts	1	257,638.76	257,638.76	0.01	0.780	1
Subtotal	1	257,638.76	257,638.76	0.01	0.780	1
Fund: MEANS-BASED LCTOP PROJECT						
Mutual Funds - Custodial	1	5,042,815.31	5,042,815.31	0.14	4.300	1
Checking Accounts	1	8,725,109.02	8,725,109.02	0.23	0.780	1
Subtotal	2	13,767,924.33	13,767,924.33	0.37	2.069	1
Fund: AB664 EAST						
Federal Agency Disc. -Amortizing	5	42,820,000.00	42,432,852.11	1.14	3.867	74
Mutual Funds - Custodial	1	273,493.00	273,493.00	0.01	4.080	1
Checking Accounts	1	9,344,695.59	9,344,695.59	0.25	0.780	1
Treasury Discounts -Amortizing	1	20,100,000.00	20,036,222.70	0.54	2.961	32
Subtotal	8	72,538,188.59	72,087,263.40	1.94	3.216	53
Fund: AB664 WEST						
Federal Agency Disc. -Amortizing	4	29,090,000.00	28,936,077.07	0.78	4.248	45
Mutual Funds - Custodial	1	63,949.17	63,949.17	0.00	4.080	1
Checking Accounts	1	4,097,704.68	4,097,704.68	0.11	0.780	1

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Security Type	Number of Investments	Par Value	Market Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Subtotal	6	33,251,653.85	33,097,730.92	0.89	3.818	40
Fund: 5% STATE						
Mutual Funds - Custodial	1	20,171,261.22	20,171,261.22	0.54	4.300	1
Checking Accounts	1	4,795,514.95	4,795,514.95	0.13	0.780	1
Subtotal	2	24,966,776.17	24,966,776.17	0.67	3.624	1
Fund: 2% TRANSIT RESERVES FERRY						
Federal Agency Disc. -Amortizing	1	8,420,000.00	8,413,000.20	0.23	4.131	9
Mutual Funds - Custodial	1	98,203.65	98,203.65	0.00	4.080	1
Checking Accounts	1	2,163,581.86	2,163,581.86	0.06	0.780	1
Treasury Discounts -Amortizing	1	6,000,000.00	5,963,892.00	0.16	4.112	53
Subtotal	4	16,681,785.51	16,638,677.71	0.45	3.688	24
Fund: 2% TRANSIT RESERVES STUDIES						
Federal Agency Disc. -Amortizing	2	20,200,000.00	20,148,457.49	0.54	4.187	23
Mutual Funds - Custodial	1	139,227.46	139,227.46	0.00	4.080	1
Checking Accounts	1	1,161,000.94	1,161,000.94	0.03	0.780	1
Subtotal	4	21,500,228.40	21,448,685.89	0.57	4.002	21
Fund: 90% RAIL RESERVE EAST						
Federal Agency Disc. -Amortizing	4	25,800,000.00	25,585,844.51	0.69	4.156	70
Mutual Funds - Custodial	1	197,174.70	197,174.70	0.01	4.080	1
Checking Accounts	1	5,053,926.83	5,053,926.83	0.14	0.780	1
Subtotal	6	31,051,101.53	30,836,946.04	0.84	3.602	58
Fund: 90% RAIL RESERVE WEST						
Mutual Funds - Custodial	1	297.35	297.35	0.00	4.080	1
Checking Accounts	1	989,360.89	989,360.89	0.03	0.780	1
Subtotal	2	989,658.24	989,658.24	0.03	0.781	1
Fund: MTC EXCHANGE FUND						
Mutual Funds - Custodial	1	6,051,378.37	6,051,378.37	0.16	4.300	1
Local Agency Investment Funds	1	15,079,225.25	15,079,225.25	0.40	2.173	1

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Security Type	Number of Investments	Par Value	Market Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Fund: MTC EXCHANGE FUND						
Checking Accounts	1	1,318,344.04	1,318,344.04	0.04	0.780	1
Subtotal	3	22,448,947.66	22,448,947.66	0.60	2.665	1
Fund: BART CAR EXCHANGE PROGRAM						
Federal Agency Disc. -Amortizing	9	234,700,000.00	230,912,914.51	6.19	4.113	133
Mutual Funds - Custodial	1	770,779.00	770,779.00	0.02	4.130	1
Treasury Coupon Securities	3	58,300,000.00	57,630,491.60	1.55	4.060	294
Treasury Discounts -Amortizing	2	62,500,000.00	62,289,212.50	1.67	3.052	32
Subtotal	15	356,270,779.00	351,603,397.61	9.43	3.917	141
Fund: CLIPPER CAPITAL (MTC)						
Checking Accounts	1	15,172,642.87	15,172,642.87	0.41	0.780	1
Subtotal	1	15,172,642.87	15,172,642.87	0.41	0.780	1
Fund: CLIPPER 2.0 (MTC)						
Checking Accounts	1	11,858,494.98	11,858,494.98	0.32	0.780	1
Subtotal	1	11,858,494.98	11,858,494.98	0.32	0.780	1
Fund: CLIPPER OPERATIONS (MTC)						
Checking Accounts	1	2,660,260.75	2,660,260.75	0.07	0.780	1
Subtotal	1	2,660,260.75	2,660,260.75	0.07	0.780	1
Fund: BAHFA						
Checking Accounts	1	18,977,391.94	18,977,391.94	0.51	0.780	1
Subtotal	1	18,977,391.94	18,977,391.94	0.51	0.780	1
Fund: SAFE						
Checking Accounts	1	4,788,188.22	4,788,188.22	0.13	0.780	1
Subtotal	1	4,788,188.22	4,788,188.22	0.13	0.780	1
Fund: SAFE CAPITAL PROJECTS						
Local Agency Investment Funds	1	3,184,572.49	3,184,572.49	0.09	2.173	1
Checking Accounts	1	5,542,231.48	5,542,231.48	0.15	0.780	1

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Security Type	Number of Investments	Par Value	Market Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Subtotal	2	8,726,803.97	8,726,803.97	0.24	1.288	1
Fund: RM2 OPERATING						
Checking Accounts	1	4,742,756.04	4,742,756.04	0.13	0.780	1
Subtotal	1	4,742,756.04	4,742,756.04	0.13	0.780	1
Fund: UB DEBT PAYMENT - TRUSTEE						
Mutual Funds - Trustee	1	12,477,607.74	12,477,607.74	0.33	4.040	1
Subtotal	1	12,477,607.74	12,477,607.74	0.33	4.040	1
Fund: BATA 2019 S-9 RESERVE						
Federal Agency Coupon Securities	1	1,900,000.00	1,685,295.16	0.05	0.600	1,152
Mutual Funds - Trustee	1	15,621.49	15,621.49	0.00	3.940	1
Treasury Coupon Securities	1	160,000.00	156,575.04	0.00	3.202	410
Subtotal	3	2,075,621.49	1,857,491.69	0.05	0.825	1,086
Fund: BATA 2021 F-3 CONSTRUCTION FD						
Mutual Funds - Trustee	1	340,786.04	340,786.04	0.01	4.040	1
Federal Agency Disc. -Amortizing	5	132,100,000.00	130,003,896.62	3.49	3.858	131
Treasury Coupon Securities	1	25,800,000.00	25,433,118.16	0.68	4.488	318
Treasury Discounts -Amortizing	5	137,000,000.00	136,447,951.50	3.66	3.050	34
Subtotal	12	295,240,786.04	292,225,752.32	7.84	3.536	102
Fund: BATA 2021 S-10 RESERVE						
Federal Agency Disc. -Amortizing	1	8,700,000.00	8,566,335.81	0.23	3.142	127
Mutual Funds - Trustee	1	12,682.25	12,682.25	0.00	3.940	1
Treasury Coupon Securities	1	250,000.00	244,098.54	0.01	3.049	577
Subtotal	3	8,962,682.25	8,823,116.60	0.24	3.140	140
Fund: DEBT SERVICE RESERVE						
Mutual Funds - Trustee	1	92,537.64	92,537.64	0.00	4.040	1
Federal Agency Coupon Securities	19	368,312,000.00	332,545,788.05	8.92	1.017	1,133
Treasury Coupon Securities	7	28,690,000.00	27,641,650.09	0.74	4.438	1,257
Treasury Discounts -Amortizing	1	3,600,000.00	3,599,272.80	0.10	2.602	4

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Subtotal	28	400,694,537.64	363,879,248.58	9.76	1.266	1,132
Fund: BATA 2019 S-8 RESERVE						
Federal Agency Coupon Securities	2	7,800,000.00	6,962,104.97	0.19	0.644	1,108
Mutual Funds - Trustee	1	53,214.24	53,214.24	0.00	3.940	1
Treasury Coupon Securities	1	190,000.00	185,932.86	0.00	3.202	410
Subtotal	4	8,043,214.24	7,201,252.07	0.19	0.726	1,084
Fund: BATA 2010 S-1 RESERVE						
Federal Agency Coupon Securities	7	69,412,000.00	61,810,569.23	1.66	0.721	1,163
Mutual Funds - Trustee	1	10,026.50	10,026.50	0.00	3.940	1
Treasury Coupon Securities	5	4,975,000.00	4,754,646.87	0.13	4.359	1,555
Subtotal	13	74,397,026.50	66,575,242.60	1.79	0.952	1,188
Fund: BONY DEBT PAYMENT - TRUSTEE						
Federal Agency Disc. -Amortizing	3	23,340,000.00	23,132,118.81	0.62	4.367	76
Mutual Funds - Trustee	1	9,642.53	9,642.53	0.00	3.940	1
Subtotal	4	23,349,642.53	23,141,761.34	0.62	4.367	76
Fund: BATA 2017 S-7 RESERVE						
Federal Agency Coupon Securities	7	61,888,000.00	55,801,607.79	1.50	0.611	987
Federal Agency Disc. -Amortizing	1	200,000.00	198,751.35	0.01	3.080	53
Mutual Funds - Trustee	1	96,929.61	96,929.61	0.00	3.940	1
Treasury Coupon Securities	1	100,000.00	97,378.58	0.00	3.530	896
Subtotal	10	62,284,929.61	56,194,667.33	1.51	0.629	982
Fund: BATA 2010 S-3 RESERVE						
Federal Agency Coupon Securities	4	21,360,000.00	19,052,432.20	0.51	0.877	1,208
Federal Agency Disc. -Amortizing	2	1,580,000.00	1,559,373.52	0.04	3.126	108
Mutual Funds - Trustee	1	10,757.48	10,757.48	0.00	3.940	1
Treasury Coupon Securities	2	1,190,000.00	1,138,480.77	0.03	4.471	1,479
Subtotal	9	24,140,757.48	21,761,043.97	0.58	1.192	1,148
Fund: RM2 CAPITAL						

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Fund: RM2 CAPITAL						
Federal Agency Disc. -Amortizing	7	52,000,000.00	51,513,580.31	1.38	4.233	78
Mutual Funds - Custodial	1	1,661,606.14	1,661,606.14	0.04	4.080	1
Checking Accounts	1	7,157,348.79	7,157,348.79	0.19	0.780	1
Subtotal	9	60,818,954.93	60,332,535.24	1.61	3.819	67
Fund: BATA REHAB RESERVE						
Federal Agency Coupon Securities	3	110,000,000.00	104,359,846.30	2.80	2.332	879
Federal Agency Disc. -Amortizing	1	20,500,000.00	20,185,044.15	0.54	3.142	127
Mutual Funds - Custodial	1	27,201.46	27,201.46	0.00	4.130	1
Checking Accounts	1	87.06	87.06	0.00	0.780	1
Treasury Coupon Securities	10	86,555,000.00	84,225,791.19	2.26	4.103	749
Subtotal	16	217,082,288.52	208,797,970.16	5.60	3.106	757
Fund: BATA REHAB PROJECTS						
Federal Agency Disc. -Amortizing	6	102,200,000.00	101,257,374.28	2.72	4.314	77
Mutual Funds - Custodial	1	10,418,564.40	10,418,564.40	0.28	4.080	1
Checking Accounts	1	11,127,405.03	11,127,405.03	0.30	0.780	1
Subtotal	8	123,745,969.43	122,803,343.71	3.30	3.974	63
Fund: BATA PROJECT SAVINGS						
Checking Accounts	1	4,082,009.59	4,082,009.59	0.11	0.780	1
Subtotal	1	4,082,009.59	4,082,009.59	0.11	0.780	1
Fund: AB 1171 PROJECTS						
Federal Agency Disc. -Amortizing	1	5,800,000.00	5,795,178.29	0.16	4.131	9
Mutual Funds - Custodial	1	89,378.73	89,378.73	0.00	4.130	1
Checking Accounts	1	7,595,951.12	7,595,951.12	0.20	0.780	1
Treasury Discounts -Amortizing	1	7,400,000.00	7,355,466.80	0.20	4.112	53
Subtotal	4	20,885,329.85	20,835,974.94	0.56	2.903	22
Fund: RM1 BATA ADMIN - SELF INSURED						
Federal Agency Coupon Securities	13	212,900,000.00	196,081,117.85	5.26	1.328	999

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Fund: RM1 BATA ADMIN - SELF INSURED						
Mutual Funds - Custodial	1	17,928.92	17,928.92	0.00	4.130	1
Checking Accounts	1	396,734.26	396,734.26	0.01	0.780	1
Treasury Coupon Securities	10	80,035,000.00	78,106,518.51	2.10	4.019	604
Subtotal	25	293,349,663.18	274,602,299.54	7.37	2.054	891
Fund: RM1 BATA ADMIN - O&M RESERVE						
Federal Agency Coupon Securities	7	116,559,000.00	107,001,040.01	2.87	1.429	1,032
Mutual Funds - Custodial	1	32,622.82	32,622.82	0.00	4.130	1
Checking Accounts	1	996,342.94	996,342.94	0.03	0.780	1
Treasury Coupon Securities	10	75,400,000.00	73,144,251.73	1.96	4.338	805
Subtotal	19	192,987,965.76	181,174,257.50	4.86	2.541	940
Fund: RM1 BATA ADMIN						
Municipal Bonds	1	17,200,000.00	17,200,000.00	0.46	4.438	11,262
Federal Agency Disc. -Amortizing	8	120,500,000.00	119,467,229.48	3.20	4.235	73
Mutual Funds - Custodial	1	8,888,240.88	8,888,240.88	0.24	4.080	1
Checking Accounts	1	15,469,248.11	15,469,248.11	0.41	0.780	1
Treasury Discounts -Amortizing	3	18,000,000.00	17,865,902.00	0.48	4.154	67
Subtotal	14	180,057,488.99	178,890,620.47	4.79	3.940	1,138
Fund: RM3 ESCROW						
Federal Agency Coupon Securities	1	4,300,000.00	4,297,480.71	0.12	4.306	1,003
Federal Agency Disc. -Amortizing	8	160,900,000.00	159,115,075.35	4.27	2.950	92
Mutual Funds - Custodial	1	3,562,878.05	3,562,878.05	0.10	4.130	1
Checking Accounts	1	48,963.00	48,963.00	0.00	0.780	1
Treasury Coupon Securities	16	346,980,000.00	340,728,631.39	9.14	4.326	418
Treasury Discounts -Amortizing	1	27,900,000.00	27,855,108.90	0.75	2.950	18
Subtotal	28	543,691,841.05	535,608,137.40	14.38	3.844	302
Fund: RM2 ADMIN RESERVES						
Mutual Funds - Custodial	2	12,378,401.45	12,378,401.45	0.33	4.259	1

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Fund: RM2 ADMIN RESERVES						
Federal Agency Disc. -Amortizing	3	42,700,000.00	42,313,388.88	1.14	3.838	75
Checking Accounts	1	3,498,559.04	3,498,559.04	0.09	0.780	1
Treasury Coupon Securities	1	3,200,000.00	3,154,495.28	0.08	4.488	318
Treasury Discounts -Amortizing	1	1,900,000.00	1,896,942.90	0.05	2.924	18
Subtotal	8	63,676,960.49	63,241,787.55	1.69	3.757	67
Fund: BATA LIABILITY RESERVE						
Checking Accounts	1	164,602.21	164,602.21	0.00	0.780	1
Subtotal	1	164,602.21	164,602.21	0.00	0.780	1
Fund: FASTRAK						
Checking Accounts	5	37,620,530.88	37,620,530.88	1.01	0.000*	1
Mutual Funds - Custodial	1	149,029,521.71	149,029,521.71	4.00	3.242	1
Subtotal	6	186,650,052.59	186,650,052.59	5.01	2.589	1
Fund: CLIPPER						
Mutual Funds - Custodial	1	116,793,004.74	116,793,004.74	3.13	4.150	1
Checking Accounts	4	14,843,918.47	14,843,918.47	0.40	0.000**	1
Subtotal	5	131,636,923.21	131,636,923.21	3.53	3.682	1
Fund: BAHA OPERATING						
Local Agency Investment Funds	1	15,292,303.92	15,292,303.92	0.41	2.173	1
Checking Accounts	2	7,942,515.38	7,942,515.38	0.21	0.649	1
Subtotal	3	23,234,819.30	23,234,819.30	0.62	1.652	1
Fund: BAHA OWNER'S						
Checking Accounts	1	9,060,120.97	9,060,120.97	0.24	0.000**	1
Subtotal	1	9,060,120.97	9,060,120.97	0.24	0.000	1
Fund: BAHA CAPITAL						
Mutual Funds - Custodial	1	98,965.35	98,965.35	0.00	4.130	1
Checking Accounts	1	3,455,716.46	3,455,716.46	0.09	0.780	1

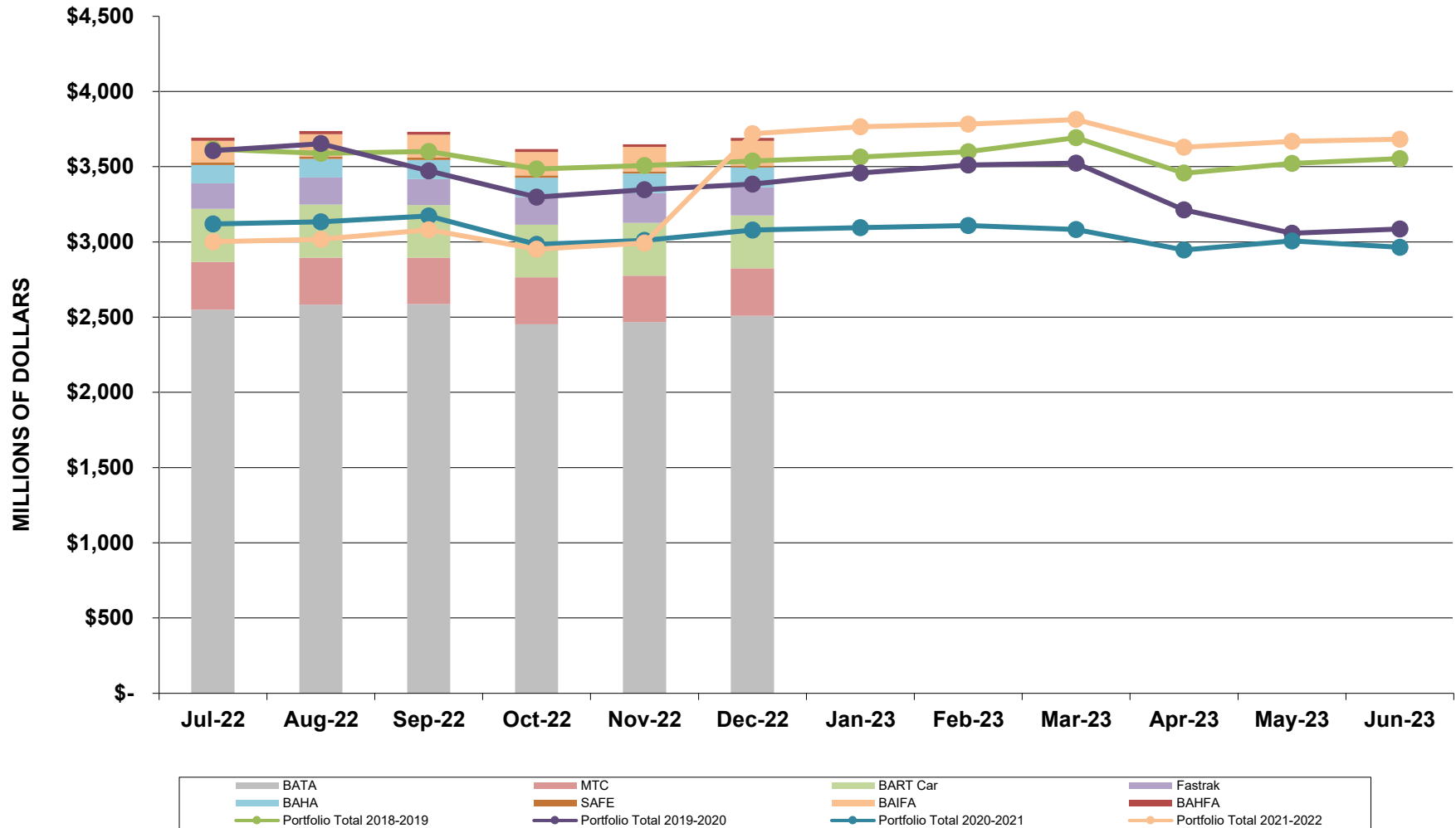
*Earnings Allowance Rate of 0.64%

**Earnings Credit Rate of 0.30%

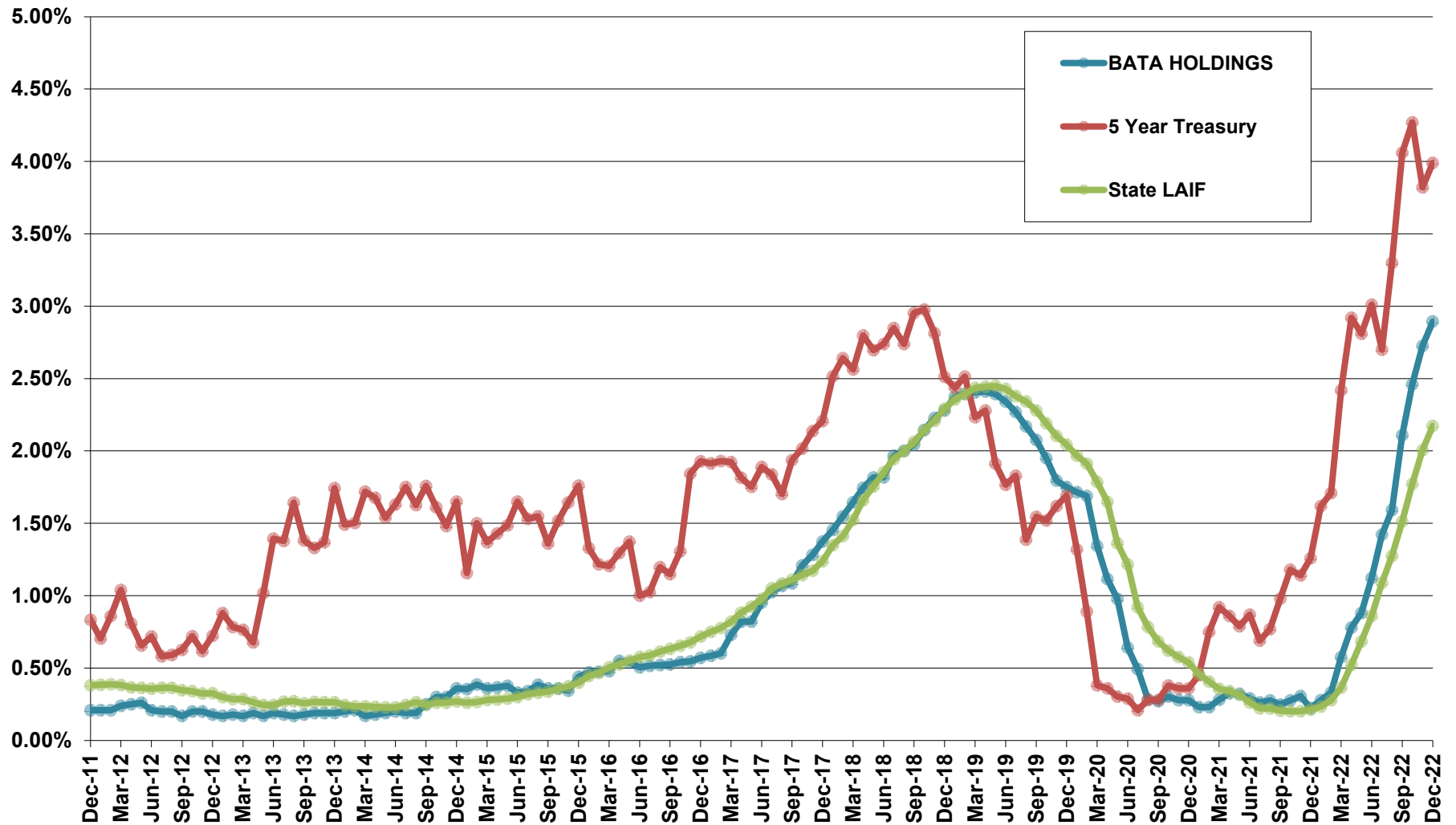
MTC
Summary by Type
December 31, 2022
Grouped by Fund

Security Type	Number of Investments	Par Value	Market Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Subtotal	2	3,554,681.81	3,554,681.81	0.09	0.873	1
Fund: 375 BEALE STREET (BAHA)						
Checking Accounts	1	664,107.88	664,107.88	0.02	0.780	1
Subtotal	1	664,107.88	664,107.88	0.02	0.780	1
Fund: BAIFA OP Admin						
Mutual Funds - Custodial	1	70,682,517.76	70,682,517.76	1.90	4.300	1
Checking Accounts	1	21,309,381.40	21,309,381.40	0.57	0.780	1
Subtotal	2	91,991,899.16	91,991,899.16	2.47	3.485	1
Fund: BAIFA CAPITAL FUND						
Federal Agency Disc. -Amortizing	2	40,400,000.00	40,267,617.54	1.08	4.215	29
Mutual Funds - Custodial	2	1,511,623.37	1,511,623.37	0.04	4.298	1
Checking Accounts	1	11,567,297.20	11,567,297.20	0.31	0.780	1
Treasury Discounts -Amortizing	2	15,780,000.00	15,727,554.06	0.42	2.998	33
Subtotal	7	69,258,920.57	69,074,092.17	1.85	3.364	25
Fund: BAIFA REHAB CAPITAL						
Mutual Funds - Custodial	1	3,025,689.19	3,025,689.19	0.08	4.300	1
Checking Accounts	1	83,930.39	83,930.39	0.00	0.780	1
Subtotal	2	3,109,619.58	3,109,619.58	0.08	4.205	1
Total and Average	315	3,841,004,357.86	3,727,699,337.18	100.00	2.957	450

**TOTAL PORTFOLIO
 December 2022**



Investment Rate Benchmarks
December 2022
(BATA)



California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

For the Month Ending **December 31, 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)	RPE94M2A6	4.260%	01/03/2023	01/03/2023	01/03/2023	950,000,000.00	950,000,000.00
BNP PARIBAS	RPE14CEK0	3.980%	01/03/2023	01/03/2023	01/03/2023	175,000,000.00	175,000,000.00
BNP PARIBAS	RPE84J3M8	4.220%	01/09/2023	01/09/2023	02/02/2023	139,000,000.00	139,000,000.00
BNP PARIBAS	RPE94KJ61	4.300%	01/09/2023	01/09/2023	02/02/2023	70,000,000.00	70,000,000.00
Category of Investment Sub-Total						1,334,000,000.00	1,334,000,000.00
U.S. Treasury Debt							
UNITED STATES TREASURY	912828UH1	4.615%	01/15/2023	01/15/2023	01/15/2023	662,241,960.00	660,873,726.61
Category of Investment Sub-Total						662,241,960.00	660,873,726.61
U.S. Government Agency Repurchase Agreement							
BNP PARIBAS	RPEA4GRU5	4.180%	01/09/2023	01/09/2023	02/02/2023	115,000,000.00	115,000,000.00
BOFA SECURITIES INC	RPE94M2K4	4.300%	01/03/2023	01/03/2023	01/03/2023	550,000,000.00	550,000,000.00
BOFA SECURITIES INC	RPE44EPZ5	4.000%	01/03/2023	01/03/2023	01/03/2023	108,000,000.00	108,000,000.00
BOFA SECURITIES INC	RPE34KFU5	4.290%	01/09/2023	01/09/2023	02/02/2023	175,000,000.00	175,000,000.00
CREDIT AGRICOLE CIB/US	RPE94M2L2	4.280%	01/03/2023	01/03/2023	01/03/2023	496,700,000.00	496,700,000.00
GOLDMAN SACHS & CO	RPED4LWC2	4.260%	01/03/2023	01/03/2023	01/03/2023	724,600,000.00	724,600,000.00
GOLDMAN SACHS & CO	RPE14IQJ7	4.280%	01/09/2023	01/09/2023	02/02/2023	245,000,000.00	245,000,000.00
Category of Investment Sub-Total						2,414,300,000.00	2,414,300,000.00
U.S. Government Agency Debt							
FEDERAL HOME LOAN BANKS	313384BZ1	4.350%	02/17/2023	02/17/2023	02/17/2023	363,000,000.00	360,951,965.20
FEDERAL HOME LOAN BANKS	313384CE7	4.400%	02/22/2023	02/22/2023	02/22/2023	125,000,000.00	124,210,972.23
FEDERAL HOME LOAN BANKS	313384DL0	4.511%	03/24/2023	03/24/2023	03/24/2023	100,000,000.00	98,984,111.12
Category of Investment Sub-Total						588,000,000.00	584,147,048.55
Other Instrument - Corporate Note							
CISCO SYSTEMS INC	17275RBE1	4.627%	02/28/2023	02/28/2023	02/28/2023	18,860,000.00	18,798,527.03
PEPSICO INC	713448CG1	4.702%	03/01/2023	03/01/2023	03/01/2023	25,000,000.00	24,919,620.79

California Asset Management Trust Cash Reserve Portfolio

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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							
TOYOTA MOTOR CREDIT CORP	89236TJE6	4.620% ⁽⁵⁾	01/03/2023	04/06/2023	04/06/2023	54,822,000.00	54,797,106.15
TOYOTA MOTOR CREDIT CORP	89236TJS5	4.650% ⁽⁵⁾	01/01/2023	06/13/2023	06/13/2023	74,400,000.00	74,367,721.76
TOYOTA MOTOR CREDIT CORP	89236TKE4	5.050% ⁽⁵⁾	01/01/2023	07/25/2023	07/25/2023	62,400,000.00	62,453,551.85
Category of Investment Sub-Total						235,482,000.00	235,336,527.58
Investment Company							
DREYFUS GOV CASH MGMT MMF	262006208	4.190%	01/07/2023	01/07/2023	01/07/2023	225,000,000.00	225,000,000.00
DWS Government MMF	25160K207	4.203%	01/07/2023	01/07/2023	01/07/2023	1,000,000.00	1,000,000.00
GOLDMAN SACHS GOV OBLI MMF	38141W273	4.140%	01/07/2023	01/07/2023	01/07/2023	1,000,000.00	1,000,000.00
INVESCO GOVERNMENT & AGENCY PO	825252885	4.221%	01/07/2023	01/07/2023	01/07/2023	350,000,000.00	350,000,000.00
Category of Investment Sub-Total						577,000,000.00	577,000,000.00
Financial Company Commercial Paper							
ABN AMRO FUNDING USA LLC	00084CP97	4.654%	02/09/2023	02/09/2023	02/09/2023	90,000,000.00	89,551,500.00
ABN AMRO FUNDING USA LLC	00084CPD8	4.643%	02/13/2023	02/13/2023	02/13/2023	50,000,000.00	49,725,875.00
ABN AMRO FUNDING USA LLC	00084CQL9	4.685%	03/20/2023	03/20/2023	03/20/2023	75,000,000.00	74,247,625.00
BANK OF MONTREAL CHICAGO	06367NBK8	4.750% ⁽⁵⁾	01/03/2023	01/03/2023	01/03/2023	60,000,000.00	60,000,000.00
CANADIAN IMPERIAL HLDS	13609AAG0	4.690% ⁽⁵⁾	01/01/2023	01/03/2023	01/03/2023	35,000,000.00	35,000,000.00
CANADIAN IMPERIAL HLDS	13609AAM7	4.730% ⁽⁵⁾	01/01/2023	01/03/2023	01/03/2023	35,000,000.00	35,000,000.00
CANADIAN IMPERIAL HLDS	13609AAS4	4.780% ⁽⁵⁾	01/01/2023	04/06/2023	04/06/2023	31,000,000.00	31,000,000.00
CANADIAN IMPERIAL HLDS	13609AAT2	4.950% ⁽⁵⁾	01/01/2023	04/19/2023	04/19/2023	30,000,000.00	30,000,000.00
CITIGROUP GLOBAL MARKETS	17327BTL9	5.260%	06/20/2023	06/20/2023	06/20/2023	20,000,000.00	19,518,333.33
CITIGROUP GLOBAL MARKETS	17327BVF9	5.303%	08/15/2023	08/15/2023	08/15/2023	25,000,000.00	24,196,444.44
DZ BANK AG DEUTSCHE ZENTRAL	26821JP12	4.604%	02/01/2023	02/01/2023	02/01/2023	40,000,000.00	39,843,277.78
DZ BANK AG DEUTSCHE ZENTRAL	26821JP95	4.593%	02/09/2023	02/09/2023	02/09/2023	50,000,000.00	49,754,083.33
DZ BANK AG DEUTSCHE ZENTRAL	26821JPA2	4.530%	02/10/2023	02/10/2023	02/10/2023	35,000,000.00	34,825,777.78
METLIFE SHORT TERM FUNDING	59157UP61	4.440%	02/06/2023	02/06/2023	02/06/2023	45,000,000.00	44,801,550.00
METLIFE SHORT TERM FUNDING	59157UPU8	4.680%	02/28/2023	02/28/2023	02/28/2023	41,000,000.00	40,695,483.89
MIZUHO BANK LTD/NY	60689GQ25	4.729%	03/02/2023	03/02/2023	03/02/2023	50,000,000.00	49,611,250.00

California Asset Management Trust Cash Reserve Portfolio

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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							
MUFG BANK LTD/NY	62479MPT4	4.817%	02/27/2023	02/27/2023	02/27/2023	60,000,000.00	59,547,800.00
MUFG BANK LTD/NY	62479MQD8	4.736%	03/13/2023	03/13/2023	03/13/2023	75,000,000.00	74,307,750.00
MUFG BANK LTD/NY	62479MSF1	5.234%	05/15/2023	05/15/2023	05/15/2023	36,000,000.00	35,316,600.00
MUFG BANK LTD/NY	62479MTS2	5.118%	06/26/2023	06/26/2023	06/26/2023	40,000,000.00	39,024,177.78
NATIXIS NY BRANCH	63873KSH1	5.161%	05/17/2023	05/17/2023	05/17/2023	30,000,000.00	29,429,933.33
PRICOA SHORT TERM FUNDING LLC	74154GN33	3.941%	01/03/2023	01/03/2023	01/03/2023	30,000,000.00	29,993,500.00
PRICOA SHORT TERM FUNDING LLC	74154GU35	5.432%	07/03/2023	07/03/2023	07/03/2023	22,000,000.00	21,412,875.00
ROYAL BANK OF CANADA NY	78015M6Z8	4.800% ⁽⁵⁾	01/01/2023	04/10/2023	04/10/2023	25,000,000.00	25,000,000.00
SUMITOMO MITSUI TRUST NY	86563HP38	4.593%	02/03/2023	02/03/2023	02/03/2023	90,000,000.00	89,625,587.50
SUMITOMO MITSUI TRUST NY	86563HQE3	4.786%	03/14/2023	03/14/2023	03/14/2023	25,000,000.00	24,764,000.00
SUMITOMO MITSUI TRUST NY	86563HQL7	4.859%	03/20/2023	03/20/2023	03/20/2023	30,000,000.00	29,689,300.00
SUMITOMO MITSUI TRUST NY	86563HR69	4.812%	04/06/2023	04/06/2023	04/06/2023	61,000,000.00	60,236,991.67
SUMITOMO MITSUI TRUST NY	86563HRJ1	4.819%	04/18/2023	04/18/2023	04/18/2023	25,000,000.00	24,647,791.67
Category of Investment Sub-Total						1,261,000,000.00	1,250,767,507.50
Certificate of Deposit							
BANK OF AMERICA NA	06052TT59	5.150%	07/12/2023	07/12/2023	07/12/2023	60,000,000.00	60,000,000.00
BANK OF MONTREAL CHICAGO	06367CXL6	4.530% ⁽⁵⁾	01/05/2023	05/05/2023	05/05/2023	60,000,000.00	60,000,000.00
BANK OF MONTREAL CHICAGO	06367D2W4	5.400%	09/08/2023	09/08/2023	09/08/2023	35,000,000.00	35,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MH24	4.800% ⁽⁵⁾	01/01/2023	02/17/2023	02/17/2023	85,000,000.00	85,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MD36	4.820% ⁽⁵⁾	01/01/2023	03/14/2023	03/14/2023	25,000,000.00	25,000,494.52
BANK OF NOVA SCOTIA HOUSTON	06417MJ89	5.020% ⁽⁵⁾	01/01/2023	05/26/2023	05/26/2023	30,000,000.00	29,999,992.91
BANK OF NOVA SCOTIA HOUSTON	06417MM93	4.880% ⁽⁵⁾	01/01/2023	07/03/2023	07/03/2023	50,000,000.00	50,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417ML37	5.020% ⁽⁵⁾	01/01/2023	08/16/2023	08/16/2023	25,000,000.00	25,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MQ81	4.850% ⁽⁵⁾	01/01/2023	09/21/2023	09/21/2023	62,000,000.00	62,000,000.00
BARCLAYS BANK PLC	06742T2K1	4.750%	02/02/2023	02/02/2023	02/02/2023	68,000,000.00	68,000,000.00
BARCLAYS BANK PLC	06742TX92	4.740% ⁽⁵⁾	01/01/2023	02/28/2023	02/28/2023	50,000,000.00	50,000,000.00
BARCLAYS BANK PLC	06742TV78	4.910% ⁽⁵⁾	01/01/2023	03/03/2023	03/03/2023	65,000,000.00	65,000,000.00
CANADIAN IMP BK COMM NY	13606KFU5	4.700% ⁽⁵⁾	01/01/2023	01/09/2023	01/09/2023	20,000,000.00	20,000,000.00
CANADIAN IMP BK COMM NY	13606KNS1	4.700% ⁽⁵⁾	01/01/2023	04/04/2023	04/04/2023	75,000,000.00	75,000,000.00

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Certificate of Deposit							
CANADIAN IMP BK COMM NY	13606KQU3	4.970% ⁽⁵⁾	01/01/2023	09/01/2023	09/01/2023	75,000,000.00	75,000,000.00
CITIBANK NA	17305T6V9	3.930%	05/25/2023	05/25/2023	05/25/2023	35,000,000.00	35,000,000.00
COMMONWEALTH BANK OF AUSTRALIA NY	20271EB81	5.270%	07/03/2023	07/03/2023	07/03/2023	30,000,000.00	30,000,000.00
GOLDMAN SACHS GROUP INC	40054PFV2	4.500% ⁽⁵⁾	01/03/2023	01/22/2023	01/22/2023	20,000,000.00	19,998,628.59
HSBC BANK USA NA	40435RNN7	4.860% ⁽⁵⁾	01/01/2023	01/09/2023	01/09/2023	70,000,000.00	70,000,000.00
HSBC BANK USA NA	40435RNU1	4.670% ⁽⁵⁾	01/01/2023	03/07/2023	03/07/2023	50,000,000.00	50,000,000.00
HSBC BANK USA NA	40435RNV9	4.660% ⁽⁵⁾	01/01/2023	03/13/2023	03/13/2023	75,000,000.00	75,000,000.00
HSBC BANK USA NA	40435RPM7	4.980% ⁽⁵⁾	01/03/2023	06/01/2023	06/01/2023	65,000,000.00	65,000,000.00
MIZUHO BANK LTD/NY	60710RZ81	4.630%	02/10/2023	02/10/2023	02/10/2023	50,000,000.00	50,000,000.00
MIZUHO BANK LTD/NY	60710RX42	4.720%	02/23/2023	02/23/2023	02/23/2023	100,000,000.00	100,000,000.00
MIZUHO BANK LTD/NY	60710R4U6	4.790%	03/10/2023	03/10/2023	03/10/2023	80,000,000.00	80,000,000.00
NATIONAL AUSTRALIA BK/NY	63253T3C0	4.780% ⁽⁵⁾	01/01/2023	05/12/2023	05/12/2023	50,000,000.00	50,000,000.00
NORDEA BANK ABP NEW YORK	65558T3N3	4.426%	01/27/2023	01/27/2023	01/27/2023	10,900,000.00	10,868,264.38
SKANDINAVISKA ENSKILDA BANKEN AB	83050PN70	4.620% ⁽⁵⁾	01/01/2023	02/06/2023	02/06/2023	50,000,000.00	50,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050PQ51	4.820% ⁽⁵⁾	01/01/2023	02/27/2023	02/27/2023	40,000,000.00	39,999,983.26
SKANDINAVISKA ENSKILDA BANKEN AB	83050PP60	4.810% ⁽⁵⁾	01/01/2023	04/12/2023	04/12/2023	50,000,000.00	50,000,000.00
SUMITOMO MITSUI TRUST NY	86564MXT0	4.880%	03/10/2023	03/10/2023	03/10/2023	50,000,000.00	50,000,000.00
SVENSKA HANDELSBANKEN NY	86959RC32	4.800% ⁽⁵⁾	01/01/2023	01/06/2023	01/06/2023	65,000,000.00	65,000,000.00
SVENSKA HANDELSBANKEN NY	86959RD49	4.850% ⁽⁵⁾	01/01/2023	01/23/2023	01/23/2023	32,000,000.00	32,000,000.00
SVENSKA HANDELSBANKEN NY	86959RB82	4.780% ⁽⁵⁾	01/01/2023	01/27/2023	01/27/2023	20,000,000.00	20,000,000.00
SVENSKA HANDELSBANKEN NY	86959RJ43	4.640% ⁽⁵⁾	01/01/2023	03/28/2023	03/28/2023	100,000,000.00	100,000,000.00
SVENSKA HANDELSBANKEN NY	86959RM98	5.000% ⁽⁵⁾	01/01/2023	05/26/2023	05/26/2023	50,000,000.00	50,000,000.00
SVENSKA HANDELSBANKEN NY	86959RE48	5.330%	08/15/2023	08/15/2023	08/15/2023	60,000,000.00	59,508,876.97
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
TORONTO DOMINION BANK NY	89115BY61	4.450%	04/03/2023	04/03/2023	04/03/2023	75,000,000.00	75,000,000.00
TORONTO DOMINION BANK NY	89115BMF4	5.350%	10/02/2023	10/02/2023	10/02/2023	50,000,000.00	50,000,000.00
TRUIST FIN CORP	89788L5G5	4.405%	02/01/2023	02/01/2023	02/01/2023	85,000,000.00	85,000,000.00
TRUIST FIN CORP	89788L5N0	4.520%	03/03/2023	03/03/2023	03/03/2023	115,000,000.00	115,000,000.00
UBS AG STAMFORD CT	90275DRA0	4.880% ⁽⁵⁾	01/03/2023	05/30/2023	05/30/2023	85,000,000.00	85,000,000.00

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Certificate of Deposit							
WESTPAC BANKING CORP NY	96130APF9	4.730% ⁽⁵⁾	01/01/2023	01/09/2023	01/09/2023	40,000,000.00	40,000,000.00
WESTPAC BANKING CORP NY	96130APQ5	4.850% ⁽⁵⁾	01/01/2023	02/22/2023	02/22/2023	96,000,000.00	96,000,000.00
WESTPAC BANKING CORP NY	96130APV4	4.860% ⁽⁵⁾	01/01/2023	03/06/2023	03/06/2023	60,000,000.00	60,000,000.00
WESTPAC BANKING CORP NY	96130AQM3	4.950% ⁽⁵⁾	01/01/2023	05/02/2023	05/02/2023	50,000,000.00	50,000,000.00
WESTPAC BANKING CORP NY	96130AQV3	4.900% ⁽⁵⁾	01/01/2023	09/08/2023	09/08/2023	40,000,000.00	40,000,000.00
Category of Investment Sub-Total						2,698,900,000.00	2,698,376,240.63
Asset Backed Commercial Paper							
ATLANTIC ASSET SEC LLC	04821UP63	4.726%	02/06/2023	02/06/2023	02/06/2023	20,000,000.00	19,906,600.00
ATLANTIC ASSET SEC LLC	04821URB0	4.814%	04/11/2023	04/11/2023	04/11/2023	20,000,000.00	19,736,666.66
ATLANTIC ASSET SEC LLC	04821UT51	5.212%	06/05/2023	06/05/2023	06/05/2023	20,000,000.00	19,562,555.55
ATLANTIC ASSET SEC LLC	04821UTG7	5.119%	06/16/2023	06/16/2023	06/16/2023	15,000,000.00	14,654,858.34
AUTOBAHN FUNDING CO LLC	0527M1N50	4.314%	01/05/2023	01/05/2023	01/05/2023	50,000,000.00	49,976,055.55
BEDFORD ROW FUNDING CORP	07644BRM6	4.826%	04/21/2023	04/21/2023	04/21/2023	25,000,000.00	24,637,152.78
CAFCO LLC	1247P3Q62	4.885%	03/06/2023	03/06/2023	03/06/2023	50,000,000.00	49,573,333.33
CAFCO LLC	1247P3QE5	4.934%	03/14/2023	03/14/2023	03/14/2023	25,000,000.00	24,757,500.00
CAFCO LLC	1247P3QG0	4.934%	03/16/2023	03/16/2023	03/16/2023	28,000,000.00	27,720,855.56
CHARTA LLC	16115WRA7	4.912%	04/10/2023	04/10/2023	04/10/2023	20,000,000.00	19,734,350.00
COLLAT COMM PAPER FLEX CO	19423KNS9	4.084%	01/26/2023	01/26/2023	01/26/2023	20,000,000.00	19,944,027.78
COLLAT COMM PAPER FLEX CO	19423MDP2	4.860% ⁽⁵⁾	01/01/2023	02/01/2023	02/01/2023	25,000,000.00	25,000,000.00
COLLAT COMM PAPER FLEX CO	19423MDV9	4.800% ⁽⁵⁾	01/01/2023	02/14/2023	02/14/2023	35,000,000.00	35,000,000.00
COLLAT COMM PAPER FLEX CO	19423MEQ9	4.710% ⁽⁵⁾	01/01/2023	04/03/2023	04/03/2023	25,000,000.00	25,000,000.00
COLLAT COMM PAPER V CO	19424G5R9	4.820% ⁽⁵⁾	01/01/2023	01/04/2023	01/04/2023	37,000,000.00	37,000,000.00
COLLAT COMM PAPER V CO	19424JP18	4.676%	02/01/2023	02/01/2023	02/01/2023	25,000,000.00	24,900,541.67
COLLAT COMM PAPER V CO	19424G5V0	4.930% ⁽⁵⁾	01/01/2023	02/22/2023	02/22/2023	40,000,000.00	40,000,000.00
COLLAT COMM PAPER V CO	19424G6U1	4.850% ⁽⁵⁾	01/01/2023	04/10/2023	04/10/2023	65,000,000.00	65,000,000.00
COLLAT COMM PAPER V CO	19424JRK4	4.817%	04/19/2023	04/19/2023	04/19/2023	45,000,000.00	44,360,100.00
CRC FUNDING LLC	12619UR45	4.902%	04/04/2023	04/04/2023	04/04/2023	25,000,000.00	24,688,708.33
CRC FUNDING LLC	12619URD5	4.902%	04/13/2023	04/13/2023	04/13/2023	15,000,000.00	14,795,150.00
CRC FUNDING LLC	12619URH6	4.903%	04/17/2023	04/17/2023	04/17/2023	50,000,000.00	49,290,388.89

California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

For the Month Ending **December 31, 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							
FAIRWAY FINANCE COMPANY LLC	30601WT82	5.168%	06/08/2023	06/08/2023	06/08/2023	25,200,000.00	24,642,576.00
FAIRWAY FINANCE COMPANY LLC	30601XAC1	5.292%	06/13/2023	06/13/2023	06/13/2023	34,000,000.00	33,207,186.11
FAIRWAY FINANCE COMPANY LLC	30601WTE9	5.194%	06/14/2023	06/14/2023	06/14/2023	40,000,000.00	39,077,955.55
GOTHAM FUNDING CORP	38346MPA6	4.702%	02/10/2023	02/10/2023	02/10/2023	55,000,000.00	54,716,111.11
GOTHAM FUNDING CORP	38346MQU1	4.708%	03/28/2023	03/28/2023	03/28/2023	80,000,000.00	79,111,333.34
LIBERTY STREET FUNDING LLC	53127UR36	4.932%	04/03/2023	04/03/2023	04/03/2023	25,000,000.00	24,690,138.89
LIBERTY STREET FUNDING LLC	53127URC6	4.930%	04/12/2023	04/12/2023	04/12/2023	25,000,000.00	24,659,826.39
LIBERTY STREET FUNDING LLC	53127URJ1	4.930%	04/18/2023	04/18/2023	04/18/2023	15,000,000.00	14,783,770.83
LMA AMERICAS LLC	53944RP69	3.564%	02/06/2023	02/06/2023	02/06/2023	26,100,000.00	26,008,650.00
LMA AMERICAS LLC	53944RPA0	4.817%	02/10/2023	02/10/2023	02/10/2023	25,000,000.00	24,868,055.55
LMA AMERICAS LLC	53944RQ76	3.905%	03/07/2023	03/07/2023	03/07/2023	39,900,000.00	39,624,080.42
MANHATTAN ASSET FUNDING CO	56274MNV8	4.634%	01/30/2023	01/30/2023	01/30/2023	28,000,000.00	27,896,695.56
MANHATTAN ASSET FUNDING CO	56274MNX6	4.612%	01/31/2023	01/31/2023	01/31/2023	7,470,000.00	7,441,614.00
MANHATTAN ASSET FUNDING CO	56274MP14	4.619%	02/01/2023	02/01/2023	02/01/2023	9,847,000.00	9,808,249.32
MANHATTAN ASSET FUNDING CO	56274MP63	4.652%	02/06/2023	02/06/2023	02/06/2023	30,000,000.00	29,862,000.00
MANHATTAN ASSET FUNDING CO	56274MQ21	4.856%	03/02/2023	03/02/2023	03/02/2023	90,000,000.00	89,283,000.00
MANHATTAN ASSET FUNDING CO	56274MQ62	4.888%	03/06/2023	03/06/2023	03/06/2023	29,000,000.00	28,752,017.78
MANHATTAN ASSET FUNDING CO	56274MQM7	4.853%	03/21/2023	03/21/2023	03/21/2023	25,000,000.00	24,737,763.89
MANHATTAN ASSET FUNDING CO	56274MT93	5.182%	06/09/2023	06/09/2023	06/09/2023	41,800,000.00	40,867,685.84
MONT BLANC CAPITAL CORP	6117P5NJ2	4.332%	01/18/2023	01/18/2023	01/18/2023	26,697,000.00	26,642,790.26
MONT BLANC CAPITAL CORP	6117P5PM3	4.675%	02/21/2023	02/21/2023	02/21/2023	30,000,000.00	29,803,650.00
OLD LINE FUNDING LLC	67984RKN8	4.680% ⁽⁵⁾	01/01/2023	03/22/2023	03/22/2023	15,000,000.00	15,000,000.00
OLD LINE FUNDING LLC	67983URH8	4.844%	04/17/2023	04/17/2023	04/17/2023	27,675,000.00	27,286,304.63
OLD LINE FUNDING LLC	67984VGJ3	4.970% ⁽⁵⁾	01/01/2023	05/08/2023	05/08/2023	75,000,000.00	75,000,000.00
OLD LINE FUNDING LLC	67983USK0	4.971%	05/19/2023	05/19/2023	05/19/2023	30,000,000.00	29,439,950.00
OLD LINE FUNDING LLC	67984RLH0	4.810% ⁽⁵⁾	01/01/2023	06/05/2023	06/05/2023	30,000,000.00	30,000,000.00
RIDGEFIELD FUNDNG CO LLC	76582KP62	4.696%	02/06/2023	02/06/2023	02/06/2023	86,000,000.00	85,601,180.00
RIDGEFIELD FUNDNG CO LLC	76582KQ38	4.642%	03/03/2023	03/03/2023	03/03/2023	20,000,000.00	19,844,111.11
RIDGEFIELD FUNDNG CO LLC	76582KQ61	4.717%	03/06/2023	03/06/2023	03/06/2023	67,000,000.00	66,443,751.11
RIDGEFIELD FUNDNG CO LLC	76582KQ95	4.877%	03/09/2023	03/09/2023	03/09/2023	22,000,000.00	21,803,466.66

California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

For the Month Ending **December 31, 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							
RIDGEFIELD FUNDNG CO LLC	76582KRD5	4.826%	04/13/2023	04/13/2023	04/13/2023	21,000,000.00	20,717,375.00
RIDGEFIELD FUNDNG CO LLC	76582KSF9	5.000%	05/15/2023	05/15/2023	05/15/2023	40,000,000.00	39,270,444.45
SHEFFIELD RECEIVABLES	82124MP20	4.709%	02/02/2023	02/02/2023	02/02/2023	39,000,000.00	38,838,800.00
SHEFFIELD RECEIVABLES	82124MPQ7	4.762%	02/24/2023	02/24/2023	02/24/2023	34,000,000.00	33,760,300.00
SHEFFIELD RECEIVABLES	82124MQ11	4.777%	03/01/2023	03/01/2023	03/01/2023	45,000,000.00	44,651,900.00
STARBIRD FUNDING CORP	85520MN33	4.303%	01/03/2023	01/03/2023	01/03/2023	25,000,000.00	24,994,027.78
STARBIRD FUNDING CORP	85520MQ71	4.899%	03/07/2023	03/07/2023	03/07/2023	75,000,000.00	74,347,291.67
THUNDER BAY FUNDING LLC	88603AER0	4.810% ⁽⁵⁾	01/01/2023	01/09/2023	01/09/2023	50,000,000.00	50,000,000.00
THUNDER BAY FUNDING LLC	88603AEU3	4.680% ⁽⁵⁾	01/01/2023	03/22/2023	03/22/2023	50,000,000.00	50,000,000.00
THUNDER BAY FUNDING LLC	88603AFH1	4.850% ⁽⁵⁾	01/01/2023	06/05/2023	06/05/2023	55,000,000.00	55,000,000.00
Category of Investment Sub-Total						2,194,689,000.00	2,177,722,897.69
Portfolio Totals						11,965,612,960.00	11,932,523,948.56

California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

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

The Fund's Weighted Average Maturity and Weighted Average Life Maturity as of the reporting date are **31** and **52** 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 12/31/2022

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 35,572,298,376.73	\$ 35,896,965,984.48	\$ 35,813,625,000.00	NA
Notes	\$ 96,336,543,012.97	\$ 96,327,058,254.86	\$ 93,171,299,000.00	\$ 287,620,426.50
Federal Agency:				
SBA	\$ 338,889,007.89	\$ 338,889,007.89	\$ 338,773,080.09	\$ 1,004,954.08
MBS-REMICs	\$ 3,465,697.68	\$ 3,465,697.68	\$ 3,425,155.69	\$ 15,470.20
Debentures	\$ 9,096,582,571.99	\$ 9,096,520,766.45	\$ 8,886,499,200.00	\$ 26,924,215.25
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 2,900,000,000.00	\$ 2,900,000,000.00	\$ 2,833,516,000.00	\$ 26,791,810.50
Discount Notes	\$ 25,325,736,041.68	\$ 25,562,614,902.86	\$ 25,510,373,000.00	NA
Supranational Debentures				
Supranational Debentures	\$ 2,426,390,203.78	\$ 2,425,759,648.22	\$ 2,338,151,100.00	\$ 7,376,541.50
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR				
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 100,000,000.00	\$ 100,000,000.00	\$ 99,990,832.29	\$ 1,541,666.67
CDs and YCDs	\$ 12,400,000,000.00	\$ 12,400,000,000.00	\$ 12,382,893,375.51	\$ 124,083,166.66
Commercial Paper	\$ 7,895,772,944.44	\$ 7,975,413,013.94	\$ 7,970,181,986.08	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 530,321,150.56	\$ 530,164,414.45	\$ 503,140,960.00	\$ 4,279,027.65
Repurchase Agreements				
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase				
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits				
Time Deposits	\$ 5,144,000,000.00	\$ 5,144,000,000.00	\$ 5,144,000,000.00	NA
PMIA & GF Loans				
PMIA & GF Loans	\$ 376,811,000.00	\$ 376,811,000.00	\$ 376,811,000.00	NA
TOTAL	\$ 198,446,810,007.72	\$ 199,077,662,690.83	\$ 195,372,679,689.66	\$ 479,637,279.01

Fair Value Including Accrued Interest

\$ 195,852,316,968.67

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 (0.981389258). As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$19.627,785.16 or \$20,000,000.00 x 0.981389258.