

TABLE B – Notes from CDIAC

A Sources: Sections 16340, 16429.1, 27133, 53601, 53601.6, 53601.8, 53630 et seq., 53635, 53635.8, and 57603.

B Municipal Utilities Districts have the authority under the Public Utilities Code Section 12871 to invest in certain securities not addressed here.

C Section 53601 provides that the maximum term of any investment authorized under this section, unless otherwise stated, is five years. However, the legislative body may grant express authority to make investments either specifically or as a part of an investment program approved by the legislative body that exceeds this five year remaining maturity limit. Such approval must be issued no less than three months prior to the purchase of any security exceeding the five-year maturity limit.

D Percentages apply to all portfolio investments regardless of source of funds. For instance, cash from a reverse repurchase agreement would be subject to the restrictions.

E No more than 30 percent of the agency's money may be in bankers' acceptances of any one commercial bank.

F Includes agencies defined as a city, a district, or other local agency that do not pool money in deposits or investment with other local agencies, other than local agencies that have the same governing body.

G Local agencies, other than counties or a city and county, may purchase no more than 10 per-cent of the outstanding commercial paper and medium-term notes of any single issuer.

H Issuing corporation must be organized and operating within the U.S., have assets in excess of \$500 million, and debt other than commercial paper must be in a rating category of "A" or its equivalent or higher by a nationally recognized statistical rating organization, or the issuing corporation must be organized within the U.S. as a special purpose corporation, trust, or LLC, have program wide credit enhancements, and have commercial paper that is rated "A-1" or higher, or the equivalent, by a nationally recognized statistical rating agency.

I Includes agencies defined as a county, a city and county, or other local agency that pools money in deposits or investments with other local agencies, including local agencies that have the same governing body. Local agencies that pool exclusively with other local agencies that have the same governing body must adhere to the limits set forth in Section 53601(h)(2)(C).

J No more than 30 percent of the agency's money may be in negotiable certificates of deposit that are authorized under Section 53601(i).

K Effective January 1, 2020, no more than 50 percent of the agency's money may be invested in deposits, including certificates of deposit, through a placement service as authorized under 53601.8 (excludes negotiable certificates of deposit authorized under Section 53601(i)). On January 1, 2026, the maximum percentage of the portfolio reverts back to 30 percent. Investments made pursuant to 53635.8 remain subject to a maximum of 30 percent of the portfolio.

TABLE B – Notes from CDIAC (continued)

- L Reverse repurchase agreements or securities lending agreements may exceed the 92-day term if the agreement includes a written codicil guaranteeing a minimum earning or spread for the entire period between the sale of a security using a reverse repurchase agreement or securities lending agreement and the final maturity dates of the same security.
- M Reverse repurchase agreements must be made with primary dealers of the Federal Reserve Bank of New York or with a nationally or state chartered bank that has a significant relationship with the local agency. The local agency must have held the securities used for the agreements for at least 30 days.
- N “Medium-term notes” are defined in Section 53601 as “all corporate and depository institution debt securities with a maximum remaining maturity of five years or less, issued by corporations organized and operating within the United States or by depository institutions licensed by the United States or any state and operating within the United States.”
- O No more than 10 percent invested in any one mutual fund. This limitation does not apply to money market mutual funds.
- P A mutual fund must receive the highest ranking by not less than two nationally recognized rating agencies or the fund must retain an investment advisor who is registered with the SEC (or exempt from registration), has assets under management in excess of \$500 million, and has at least five years' experience investing in instruments authorized by Sections 53601 and 53635.
- Q A money market mutual fund must receive the highest ranking by not less than two nationally recognized statistical rating organizations or retain an investment advisor registered with the SEC or exempt from registration and who has not less than five years' experience investing in money market instruments with assets under management in excess of \$500 million.
- R Investments in notes, bonds, or other obligations under Section 53601(n) require that collateral be placed into the custody of a trust company or the trust department of a bank that is not affiliated with the issuer of the secured obligation, among other specific collateral requirements.
- S A joint powers authority pool must retain an investment advisor who is registered with the SEC (or exempt from registration), has assets under management in excess of \$500 million, and has at least five years' experience investing in instruments authorized by Section 53601, subdivisions (a) to (o).
- T Local entities can deposit between \$200 million and \$10 billion into the Voluntary Investment Program Fund, upon approval by their governing bodies. Deposits in the fund will be invested in the Pooled Money Investment Account.
- U Only those obligations issued or unconditionally guaranteed by the International Bank for Reconstruction and Development (IBRD), International Finance Corporation (IFC), and Inter-American Development Bank (IADB), with a maximum remaining maturity of five years or less.



TABLE C - CAMP POOL Portfolio

**California Asset Management Trust
Cash Reserve Portfolio**

Schedule of Investments

For the Month Ending

July 31, 2023

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)	RPEK0UFB1	5.300%	08/01/2023	08/01/2023	08/01/2023	1,590,000,000.00	1,590,000,000.00
BNP PARIBAS	RPEK0UHR4	5.270%	08/01/2023	08/01/2023	08/01/2023	232,500,000.00	232,500,000.00
BNP PARIBAS	RPEG0GEO4	5.160%	08/07/2023	08/07/2023	08/21/2023	154,000,000.00	154,000,000.00
BNP PARIBAS	RPEI0T678	5.320%	08/07/2023	08/07/2023	09/21/2023	358,000,000.00	358,000,000.00
BNP PARIBAS	RPEK0J7M1	5.220%	08/07/2023	08/07/2023	09/21/2023	81,000,000.00	81,000,000.00
BNP PARIBAS SECS CORP	RPEI0JA67	5.220%	08/07/2023	08/07/2023	09/21/2023	55,000,000.00	55,000,000.00
BOFA SECURITIES INC	RPEK0T3J0	5.340%	08/07/2023	08/07/2023	09/21/2023	149,000,000.00	149,000,000.00
BOFA SECURITIES INC	RPEI0OVP1	5.350%	08/07/2023	08/07/2023	10/17/2023	235,000,000.00	235,000,000.00
NORTHERN TRUST (FICC)	RPEG0UH69	5.300%	08/01/2023	08/01/2023	08/01/2023	950,000,000.00	950,000,000.00
Category of Investment Sub-Total						3,804,500,000.00	3,804,500,000.00
U.S. Government Agency Repurchase Agreement							
BNP PARIBAS	RPEI0GGK6	5.170%	08/07/2023	08/07/2023	08/21/2023	164,000,000.00	164,000,000.00
BOFA SECURITIES INC	RPEG0UJP5	5.300%	08/01/2023	08/01/2023	08/01/2023	429,400,000.00	429,400,000.00
CREDIT AGRICOLE CIB/US	RPEG0UJS9	5.300%	08/01/2023	08/01/2023	08/01/2023	517,500,000.00	517,500,000.00
GOLDMAN SACHS & CO	RPEK0UHW3	5.300%	08/07/2023	08/07/2023	08/07/2023	365,000,000.00	365,000,000.00
Category of Investment Sub-Total						1,475,900,000.00	1,475,900,000.00
Other Instrument - Corporate Note							
TOYOTA MOTOR CREDIT CORP	89236TKM6	6.060% ⁽⁵⁾	08/01/2023	12/11/2023	12/11/2023	24,100,000.00	24,138,392.72
TOYOTA MOTOR CREDIT CORP	89236TKB0	5.960% ⁽⁵⁾	08/01/2023	12/29/2023	12/29/2023	46,000,000.00	46,035,880.00
TOYOTA MOTOR CREDIT CORP	89236THV0	5.640% ⁽⁵⁾	08/01/2023	01/11/2024	01/11/2024	50,000,000.00	50,004,472.56
Category of Investment Sub-Total						120,100,000.00	120,178,745.28
Investment Company							
GOLDMAN SACHS GOV OBLI MMF	38141W273	5.207%	08/07/2023	08/07/2023	08/07/2023	1,000,000.00	1,000,000.00
Category of Investment Sub-Total						1,000,000.00	1,000,000.00
Financial Company Commercial Paper							



California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

For the Month Ending

July 31, 2023

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Financial Company Commercial Paper							
ABN AMRO FUNDING USA LLC	00084CXL1	5.420%	10/20/2023	10/20/2023	10/20/2023	30,000,000.00	29,650,666.67
ABN AMRO FUNDING USA LLC	00084BD50	5.954%	04/05/2024	04/05/2024	04/05/2024	32,000,000.00	30,743,466.67
BANK OF MONTREAL CHICAGO	06366GA58	5.727%	01/05/2024	01/05/2024	01/05/2024	75,000,000.00	73,178,145.83
BARCLAYS CAPITAL INC	06743VW14	5.600%	09/01/2023	09/01/2023	09/01/2023	40,000,000.00	39,809,866.67
BNP PARIBAS NY BRANCH	09659CVX3	5.506%	08/31/2023	08/31/2023	08/31/2023	68,000,000.00	67,692,300.00
BOFA SECURITIES INC	06054PVB9	5.211%	08/11/2023	08/11/2023	08/11/2023	120,000,000.00	119,830,555.56
CANADIAN IMPERIAL HLDS	13609ABC8	5.700% ⁽⁵⁾	08/01/2023	11/28/2023	11/28/2023	60,000,000.00	60,000,000.00
CANADIAN IMPERIAL HLDS	13609AAX3	5.490% ⁽⁵⁾	08/01/2023	12/01/2023	12/01/2023	90,000,000.00	90,000,000.00
CANADIAN IMPERIAL HLDS	13609ABA2	5.680% ⁽⁵⁾	08/01/2023	12/12/2023	12/12/2023	80,000,000.00	80,000,000.00
CITIGROUP GLOBAL MARKETS	17327BVF9	5.303%	08/15/2023	08/15/2023	08/15/2023	25,000,000.00	24,950,222.22
CITIGROUP GLOBAL MARKETS	1730QPAX5	5.760% ⁽⁵⁾	08/01/2023	01/05/2024	01/05/2024	105,000,000.00	105,000,000.00
CREDIT AGRICOLE CIB NY	22533UW82	5.538%	09/08/2023	09/08/2023	09/08/2023	105,000,000.00	104,395,800.00
CREDIT AGRICOLE CIB NY	22533UWD1	5.548%	09/13/2023	09/13/2023	09/13/2023	100,000,000.00	99,347,833.33
ING (US) FUNDING LLC	45685RY35	5.505%	11/03/2023	11/03/2023	11/03/2023	93,000,000.00	91,700,841.67
ING (US) FUNDING LLC	45685RZD2	5.668%	12/13/2023	12/13/2023	12/13/2023	50,000,000.00	48,968,944.45
JP MORGAN SECURITIES LLC	46651VCQ7	5.860%	02/20/2024	02/20/2024	02/20/2024	65,000,000.00	65,000,000.00
MITSUBISHI UFJ TR&BK NY	60682XV11	5.087%	08/01/2023	08/01/2023	08/01/2023	20,000,000.00	20,000,000.00
MITSUBISHI UFJ TR&BK NY	60682XWF9	5.538%	09/15/2023	09/15/2023	09/15/2023	35,000,000.00	34,761,562.50
MIZUHO BANK LTD/NY	60689GVX1	5.512%	08/31/2023	08/31/2023	08/31/2023	50,000,000.00	49,773,541.67
MIZUHO BANK LTD/NY	60689GW51	5.494%	09/05/2023	09/05/2023	09/05/2023	125,000,000.00	124,341,319.44
MIZUHO BANK LTD/NY	60689GW85	5.506%	09/08/2023	09/08/2023	09/08/2023	100,000,000.00	99,426,833.33
MIZUHO BANK LTD/NY	60689GXJ0	5.572%	10/18/2023	10/18/2023	10/18/2023	50,000,000.00	49,407,416.66
MIZUHO BANK LTD/NY	60689FAV0	5.792%	01/29/2024	01/29/2024	01/29/2024	55,000,000.00	53,444,531.25
MUFG BANK LTD/NY	62479MV34	5.363%	08/03/2023	08/03/2023	08/03/2023	25,000,000.00	24,992,652.78
MUFG BANK LTD/NY	62479MWC3	5.578%	09/12/2023	09/12/2023	09/12/2023	30,000,000.00	29,807,500.00
MUFG BANK LTD/NY	62479MXS7	5.640%	10/26/2023	10/26/2023	10/26/2023	50,000,000.00	49,335,888.89
MUFG BANK LTD/NY	62479MXX6	5.629%	10/31/2023	10/31/2023	10/31/2023	125,000,000.00	123,246,354.16
MUFG BANK LTD/NY	62479MYL1	5.711%	11/20/2023	11/20/2023	11/20/2023	100,000,000.00	98,273,333.34
MUFG BANK LTD/NY	62479LA88	5.782%	01/08/2024	01/08/2024	01/08/2024	100,000,000.00	97,502,222.22
NATIXIS NY BRANCH	63873KWM5	5.540%	09/21/2023	09/21/2023	09/21/2023	20,000,000.00	19,845,866.67



California Asset Management Trust Cash Reserve Portfolio

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Financial Company Commercial Paper							
NATIXIS NY BRANCH	63873JA83	5.785%	01/08/2024	01/08/2024	01/08/2024	250,000,000.00	243,771,111.11
NATIXIS NY BRANCH	63873JBD1	5.826%	02/13/2024	02/13/2024	02/13/2024	100,000,000.00	96,934,777.78
PRICOA SHORT TERM FUNDING LLC	74154GX24	5.244%	10/02/2023	10/02/2023	10/02/2023	50,000,000.00	49,563,416.67
SUMITOMO MITSUI TRUST NY	86563HX47	5.538%	10/04/2023	10/04/2023	10/04/2023	75,000,000.00	74,273,333.33
TOYOTA MOTOR CREDIT CORP	89233GA55	5.656%	01/05/2024	01/05/2024	01/05/2024	50,000,000.00	48,802,875.00
TOYOTA MOTOR CREDIT CORP	89233GAG1	5.731%	01/16/2024	01/16/2024	01/16/2024	85,000,000.00	82,790,566.66
Category of Investment Sub-Total						2,633,000,000.00	2,600,563,746.53
Certificate of Deposit							
BANK OF AMERICA NA	06052T3F5	5.750%	12/12/2023	12/12/2023	12/12/2023	35,000,000.00	35,000,000.00
BANK OF AMERICA NA	06052T6E5	5.900%	04/17/2024	04/17/2024	04/17/2024	120,000,000.00	120,000,000.00
BANK OF MONTREAL CHICAGO	06367D6D2	5.350%	08/15/2023	08/15/2023	08/15/2023	125,000,000.00	125,000,000.00
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	06417ML37	6.020% ⁽⁵⁾	08/01/2023	08/16/2023	08/16/2023	25,000,000.00	25,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MQ81	5.850% ⁽⁵⁾	08/01/2023	09/21/2023	09/21/2023	62,000,000.00	62,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MW92	5.740% ⁽⁵⁾	08/01/2023	10/06/2023	10/06/2023	100,000,000.00	100,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MS48	5.650% ⁽⁵⁾	08/01/2023	11/02/2023	11/02/2023	50,000,000.00	50,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MU29	5.590% ⁽⁵⁾	08/01/2023	11/22/2023	11/22/2023	39,000,000.00	39,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MZ73	5.690% ⁽⁵⁾	08/01/2023	12/12/2023	12/12/2023	44,000,000.00	44,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MR56	5.900% ⁽⁵⁾	08/01/2023	01/05/2024	01/05/2024	50,000,000.00	50,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417M3F0	5.820% ⁽⁵⁾	08/01/2023	03/27/2024	03/27/2024	60,000,000.00	60,000,000.00
BARCLAYS BANK PLC	06742T5N2	5.560%	09/18/2023	09/18/2023	09/18/2023	100,000,000.00	100,000,000.00
BARCLAYS BANK PLC	06742T5W2	5.560%	09/22/2023	09/22/2023	09/22/2023	30,000,000.00	30,000,000.00
BNP PARIBAS NY BRANCH	05586FB55	5.930%	04/05/2024	04/05/2024	04/05/2024	110,000,000.00	110,000,000.00
CANADIAN IMP BK COMM NY	13606KQU3	5.970% ⁽⁵⁾	08/01/2023	09/01/2023	09/01/2023	75,000,000.00	75,000,000.00
CANADIAN IMP BK COMM NY	13606KVM5	5.700% ⁽⁵⁾	08/01/2023	10/19/2023	10/19/2023	150,000,000.00	150,000,000.00
CANADIAN IMP BK COMM NY	13606KZE9	5.830% ⁽⁵⁾	08/01/2023	04/05/2024	04/05/2024	50,000,000.00	50,000,000.00
DNB NOR BANK ASA NY	23344NW69	5.390%	11/16/2023	11/16/2023	11/16/2023	150,000,000.00	150,000,000.00
HSBC BANK USA NA	40435RPQ8	6.060% ⁽⁵⁾	08/01/2023	08/18/2023	08/18/2023	125,000,000.00	125,019,206.23
HSBC BANK USA NA	40435RQB0	5.850% ⁽⁵⁾	08/01/2023	10/06/2023	10/06/2023	75,000,000.00	75,000,000.00

