

THE CITY OF SAN DIEGO

MEMORANDUM

DATE: April 26, 2024

TO: Distribution

FROM: Elizabeth Correia, City Treasurer

SUBJECT: Monthly Investment Report – March 31, 2024

Attached is the City Treasurer's Monthly Investment Report, which includes three schedules. These investments are in conformance with the City Treasurer's <u>Investment Policy</u> and are sufficiently liquid to meet the City's expenditure requirements for the next six months as required by California Government Code section 53646(b)(3).

If you have questions, please contact Emmanuel Labrinos, Chief Investment Officer, at (619) 236-6112.

EC/el

Attachments:

- I. Schedule I:
 - a. City's pooled investment holdings
 - b. City's pooled investment maturity distribution schedule
 - c. City's pooled investment historical earned income yields and weighted average days to maturity
- II. Schedule II: Pooled Portfolio Position Detail Report
- III. Appendix: Glossary of Investment Terms

Distribution:

Honorable Mayor Todd Gloria Honorable Mara Elliott, City Attorney Honorable Council President Elo-Rivera and Members of the City Council Paola Avila, Chief of Staff, Office of the Mayor Eric Dargan, Chief Operating Officer Charles Modica, Independent Budget Analyst Page 2 Distribution April 26, 2024

> Deborah Higgins, Investment Advisory Committee Stefan Meierhofer, Investment Advisory Committee Jayson Schmitt, Investment Advisory Committee Matt Vespi, Chief Financial Officer and Investment Advisory Committee Jyothi Pantulu, Assistant Director, Department of Finance and Investment Advisory Committee

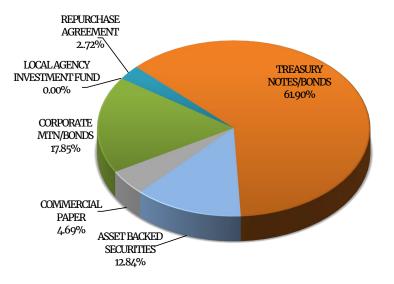
cc: Matt Yagyagan, Director of Policy, Office of the Mayor Rolando Charvel, Director, Department of Finance and City Comptroller Emmanuel Labrinos, Chief Investment Officer, Office of the City Treasurer Nicole LeClair-Miller, Deputy Director, Office of the City Treasurer Jeremy Shortess, Principal Accountant, Office of the City Treasurer



ASSET ALLOCATION					
	Current Par	Current Book			Yield to
Assets (000's)	Value	Value	Market Value	Mkt/Book	Maturity 365
ASSET BACKED SECURITIES	334,194	331,792	330,824	99.71%	4.41%
COMMERCIAL PAPER	121,550	121,279	121,385	100.09%	5.40%
CORPORATE MTN/BONDS	463,211	461,165	461,180	100.00%	4.80%
LOCAL AGENCY INVESTMENT FUND	68	68	68	100.00%	4.30%
REPURCHASE AGREEMENT	70,000	70,000	70,000	100.00%	5.36%
TREASURY NOTES/BONDS	1,613,100	1,599,489	1,577,173	98.60%	3.01%
Totals (000's):	2,602,123	2,583,793	2,560,630	99.10%	3.68%

Portfolio Breakdown & Statistics										
	Liquidity	Core								
Portfolio Size	\$834,532,902	\$1,749,260,158								
% of total pool	32.30%	67.70%								
Portfolio Duration*	0.44	1.81**								
Index Duration*	0.27	1.80								
% of index	164.05%	100.56%								
Weighted Average Days to Maturity	179	807								
Earned Income Yield	2.541%	4.099%								

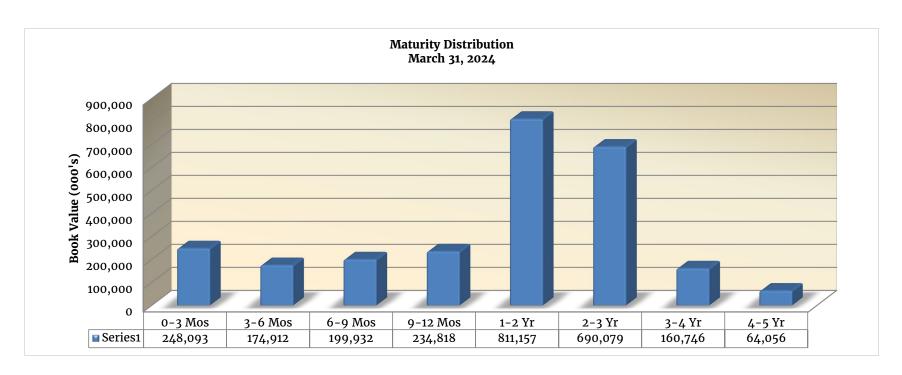
^{*} Macaulay's Duration for Liquidity and Effective Duration for Core.
** Includes effects from trades settling over month-end.



Pooled Portfolio Composition by Book Value



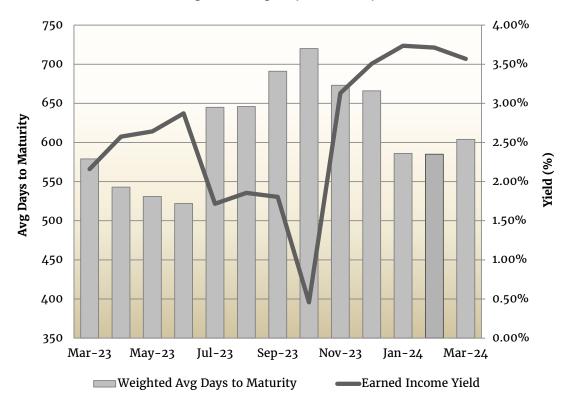
MATURITY DISTRIBUTION									
Current Book Value (000's)	0-3 Mos	3-6 Mos	6-9 Mos	9-12 Mos	1-2 Yr	2-3 Yr	3-4 Yr	4-5 Yr	Totals (000's)
ASSET BACKED SECURITIES					4,499	102,490	160,746	64,056	331,792
COMMERCIAL PAPER	121,279								121,279
CORPORATE MTN/BONDS	56,746			9,744	114,797	279,878			461,165
LOCAL AGENCY INVESTMENT FUND	68								68
REPURCHASE AGREEMENT	70,000								70,000
TREASURY NOTES/BONDS		174,912	199,932	225,074	691,861	307,710			1,599,489
Totals (000's):	248,093	174,912	199,932	234,818	811,157	690,079	160,746	64,056	2,583,793
% of Portfolio	9.60%	6.77%	7.74%	9.09%	31.39%	26.71%	6.22%	2.48%	100.00%



PORTFOLIO - EARNED INCOME YIELD

Month	Earned Income Yield	Weighted Avg Days to Maturity
Mar-23	2.16%	579
Apr-23	2.57%	543
May-23	2.64%	531
Jun-23	2.87%	522
Jul-23	1.72%	645
Aug-23	1.86%	646
Sep-23	1.80%	691
Oct-23	0.46%	720
Nov-23	3.13%	673
Dec-23	3.51%	666
Jan-24	3.74%	586
Feb-24	3.71%	585
Mar-24	3.57%	604

Yield and Weighted Average Days to Maturity Trends



NOTES/BONDS				-		110							
Treasury Notes UST Note 9128/CCT6 9.75 0.366 0.287 7/3/2023 7/15/2022 50,000,000.00 7,098,107,504 70,77,700 9,787 10,770	TREASURY	Issuer	CUSIP	Coupon	Yield to	Modified	Purchase	Maturity	Current Par Value	Current Book Value	Market Value	Market	Price
Treasury Notes UST Note 9128/CCT6 0.375 0.397 0.	•												Source
Treasury Notes UST Note 91282CXF 0.375 0.526 0.457 8/1/2023 9/15/2022 50,000,000.00 7,48,915,000 9,78.56 ICED Treasury Notes UST Note 91282CBH 0.750 0.759 0.759 0.759 0.759 0.750 0									- , ,				
Treasury Notes UST Note 9128ACDN 0.655 0.759 0.522 9/1/2023 10/15/2024 75,000,000.00 74,687,8813 73,183,100.00 97,9756 ICED Treasury Notes UST Note 9128ACDN 1.000 0.600 10/16/2024 75,000,000.00 75,000,000.00 75,000,736.6 66,64,64,650.00 97,9756 ICED Treasury Notes UST Note 9128ACDN 1.000 0.664 11/1/2023 12/15/2025 75,000,000.00 0.75,000,000.00 75,000,736.6 66,64,64,650.00 97,000,000.00 17,00	Treasury Notes	UST Note	91282CCT6	0.375	0.397	0.372	7/3/2023	8/15/2024	75,000,000.00	74,981,167.46	73,633,275.00	98.178	ICED
Treasury Notes UST Note 91282CDN 10.00 0.948 0.602 107/2023 11/15/202 50.000,000.00 50.000,739.06 48,84,63,69.00 97.385 1CDN 10.000 0.948 0.048 0.948 0.048	Treasury Notes	UST Note	91282CCX7	0.375	0.526	0.457	8/1/2023	9/15/2024	50,000,000.00	49,915,473.09	48,913,100.00		
Treasury Notes UST Note	Treasury Notes	UST Note	91282CDB4	0.625	0.759	0.522	9/1/2023	10/15/2024	75,000,000.00	74,887,838.31	73,182,150.00	97.576	ICED
Treasury Notes UST Note 91282CDS A; 2,716	Treasury Notes	UST Note	91282CDH1	0.750	0.749	0.602	10/2/2023	11/15/2024	50,000,000.00	50,000,739.66	48,643,050.00	97.286	ICED
Treasury Notes	Treasury Notes	UST Note	91282CDN8	1.000	0.948	0.684	11/1/2023	12/15/2024	75,000,000.00	75,043,390.38			
Treasury Notes	Treasury Notes	UST Note	91282CGG0	4.125	4.216	0.801	11/1/2023	1/31/2025	100,000,000.00	99,885,316.78	99,186,200.00	99.186	ICED
Treasury Notes													
Treasury Notes UST Note 912826CEQ 2-471 0-956 3/31/2022 510,000,000.00 59,020,793.13 (A8,841,050.00 97,683 ICED Treasury Notes UST Note 912826CEQ 1-875 3.036 11.154 71/12022 510,000,000.00 49,976.09757 (A5,791,000.00 97,585 ICED Treasury Notes UST Note 912826CFQ 1-875 3.036 11.154 71/12022 510,000,000.00 10,04,61,665 27,656,900.00 97,587 ICED Treasury Notes UST Note 912826CFQ 1-20 10,000,000.00 10,04,61,665 27,656,900.00 97,587 ICED Treasury Notes UST Note 912826CFQ 1-20 10,000,000.00 10						•							
Treasury Notes UST Note 91826CEW 2.750 2.753 1.073 5/31/2012 5/0.000,00.00 49,996.093.75 48,791.00 0.00 97.582 ICED Treasury Notes UST Note 91282CEW 3.000 2.843 1.136 81/12012 71/15/2025 100,000,00.00 100,441,406.25 97,656,30.00 97.565 ICED Treasury Notes UST Note 91282CEW 4.250 4.253 1.25 3.444 1.318 91/12012 81/15/2025 100,000,00.00 100,441,406.25 97,656,30.00 97.565 ICED Treasury Notes UST Note 91282CEW 4.250 4.253 1.25 3.444 1.318 91/12012 1015/2025 100,000,00.00 100,441,406.25 97,656,30.00 97.565 ICED Treasury Notes UST Note 91282CEW 4.250 4.253 1.25 1.244 1.21/21021 1015/2025 100,000,00.00 100,48,660,00.25 140,6584,00.00 97.765 ICED Treasury Notes UST Note 91282CEW 4.250 4.712 1.729 1.213/2021 1015/2025 100,000,00.00 100,98,867,931 1.200 1.	•				_								
Treasury Notes UST Note 9128/2CEV 3.036 1.154 71/12022 6/15/2025 50,000,000.00 49,736/3750 88,789,050.00 97,578 ICED Treasury Notes UST Note 9128/2CEV 3.036 1.236 81/1022 71/5/2025 150,000,000.00 10.846,66.06.25 97,665,00.00 97,738 ICED Treasury Notes UST Note 9128/2CEV 4.250 4.320 1.441 12/2022 11/5/2025 100,000,00.00 10.98,005,937.5 99,175,80.00 97,73 ICED Treasury Notes UST Note 9128/2CEV 4.000 4.238 1.108 1/3/2023 12/5/2025 100,000,00.00 99,805,937.5 99,175,80.00 97,73 ICED Treasury Notes UST Note 9128/2CEV 4.000 4.238 1.108 1/3/2023 12/5/2025 100,000,00.00 99,805,937.5 99,175,80.00 97,70 ICED Treasury Notes UST Note 9128/2CEV 4.000 4.238 1.108 1/3/2023 12/5/2025 100,000,00.00 99,805,937.5 99,175,80.00 97,70 ICED Treasury Notes UST Note 9128/2CEV 4.000 4.238 1.1777 31/2023 17/5/2025 100,000,00.00 99,805,937.5 99,175,80.00 97,70 ICED Treasury Notes UST Note 9128/2CEV 4.655 4.667 18.04 31/2024 21/8/2026 30.000,00.00 39,805,937.5 99,175,80.00 99,81 ICED Treasury Notes UST Note 9128/2CEV 4.657 4.606 18.04 31/2024 21/8/2026 30.000,00.00 00 31,816,803 31 0.000,178.00 99,81 ICED Treasury Notes UST Note 9128/2CIFW 4.575 4.660 2.248 11/2023 11/5/2026 75,000,00.00 33,822,931 33,805,80.00 99,852 ICED Treasury Notes UST Note 9128/2CIFW 4.657 4.656 2.248 19/12023 81/5/2026 75,000,00.00 33,822,931 33,805,80.00 99,852 ICED Treasury Notes UST Note 9128/2CIFW 4.657 4.656 2.248 19/12023 81/5/2026 75,000,00.00 33,822,931 33,805,80.00 99,852 ICED Treasury Notes UST Note 9128/2CIFW 4.657 4.657 4.656 2.248 19/12023 81/5/2026 75,000,00.00 33,822,931 33,805,800,00 99,852 ICED Treasury Notes UST Note 9128/2CIFW 4.657 4.													
Treasury Notes UST Note 91282/EFR 3-000 2.8A; 1.236 8/1/2022 7/15/2025 150,000,000.00 14,866,66-25 16,86,80,500 97.73 ICED Treasury Notes UST Note 91282/EFR 4-250 4.226 1.4A; 1.2/12/2022 10/15/2025 150,000,000.00 14,866,66-25 16,86,80,500 97.73 ICED Treasury Notes UST Note 91282/EFR 4-250 4.226 1.4A; 1.2/12/2022 10/15/2025 100,000,000.00 93,868,593.75 99,775,800.00 99.76 ICED Treasury Notes UST Note 91282/EFR 4-250 4.256 1.4A; 1.2/12/2022 10/15/2025 100,000,000.00 99,868,593.75 99,775,800.00 99.76 ICED Treasury Notes UST Note 91282/EFR 4-250 4.256 1.757 1.759 97,23/2020 100,000,000.00 99,868,593.75 99,775,800.00 99.76 ICED Treasury Notes UST Note 91282/EFR 4-250 4.759 1.759 97,23/2020 10,000,000.00 99,868,593.75 99,775,800.00 99.76 ICED Treasury Notes UST Note 91282/EFR 4-50 4.759 1.8A; 1.759 97,23/2020 10,000,000.00 99,868,775 99,775,000.00 99.76 ICED Treasury Notes UST Note 91282/EFR 4-50 4.650 4.528 1.231 81,100.00 99.76 ICED Treasury Notes UST Note 91282/EFR 4-50 4.500 4.528 1.231 81,100.00 99.76 ICED Treasury Notes UST Note 91282/EFR 4-50 4.500 4.759 1.750 1.									- , ,		. ,,		
Treasury Notes UST Note 91282CFF6													
Treasury Notes UST Note UST No													
Treasury Notes UST Note 91826CGM3 4,000 4,238 1,608 1/3/203 12/15/2025 0,000,000,00 99,3/3/500 98,709,500.00 98,709,500.00 99,3/3/500 UST Note 91826CGM9 4,000 4,511 1.773 3/13/2026 20,000,000.00 83,808,007.81 8,944,113.00 99,211 ICED Treasury Notes UST Note 91826CKM6 4,625 4,606 1.804 3/12/2024 2/15/2026 30,000,000.00 10,138,608.37 1,009,178.00 99,918 ICED Treasury Notes UST Note 91826CKM6 4,625 4,606 1.804 3/12/2024 2/28/2026 10,100,000.00 10,138,608.37 1,009,178.00 99,918 ICED Treasury Notes UST Note 91282CKM6 4,650 4,652 8,208 2.131 8/1/2023 7/15/2026 7/5,000,000.00 7/4,04,06.25 7/4,714,10 99,95.82 ICED Treasury Notes UST Note 91282CKM6 4,509 4,528 2.131 8/1/2023 7/15/2026 7/5,000,000.00 7/4,04,06.25 7/4,714,10 99,95.82 ICED Treasury Notes UST Note 91282CKM6 4,509 4,505 2.218 9/1/2023 8/15/2026 7/5,000,000.00 7/4,04,06.25 7/4,714,10 99,95.82 ICED Treasury Notes UST Note 91282CKM6 4,505 4,645 2.402 12/1/2023 1/1/2023 1/1/2020 7/4,000,000.00 7/4,04,06.25 7/4,714,10 90,94.82 ICED Treasury Notes UST Note 91282CKM6 4,505 4,605 2.402 12/1/2023 1/1/2023 1/1/2020 7/4/200,000.00 7/4,04,06.25 7/4,714,10 90,94.82 ICED Treasury Notes UST Note 91282CKM6 4,505 4,605 2.402 12/1/2023 1/1/2023 1/1/2020 7/4/200,000.00 7/4,04,06.25 7/4,71/4,10 90,94.82 ICED Treasury Notes UST Note 91282CKM6 4,505 4,505 7/4,005 7/									- , ,			97.723	ICED
Treasury Notes													
Treasury Notes									, ,				
Treasury Notes	•												
Treasury Notes UST Note 9128/CKB6 6.65 4.606 1.806 31/88/2002 2/88/2026 1.0,100.000.00 0.138.698.77 10,001,718.00 99.98 CED													
Treasury Notes UST Note 9128/2CHM6 4,500 4,526 2,218 9/1/1020 7/15/2026 75,000,000.00 74,94.1,406.25 74,888,700.00 90,957 CED			•			1.804			- , ,	30,002,598.51	29,975,400.00		
Treasury Notes									, ,				
Treasury Notes	Treasury Notes		91282CHM6	4.500	4.528	2.131	8/1/2023	7/15/2026	75,000,000.00	74,941,406.25	74,888,700.00		
Treasury Notes	Treasury Notes	UST Note	91282CHU8	4.375	4.566	2.218	9/1/2023	8/15/2026	34,000,000.00	33,822,031.25	33,869,848.00	99.617	ICED
Treasury Notes	Treasury Notes	UST Note	91282CJK8	4.625	4.465	2.402	12/1/2023	11/15/2026	67,000,000.00	67,429,333.79	67,217,214.00	100.324	ICED
Treasury Notes	Treasury Notes	UST Note	91282CJP7	4.375		2.492	12/29/2023	12/15/2026	32,000,000.00				
LOCAL AGENCY		UST Note				2.908			110,000,000.00				
LAIF SYS49819 4,300 4,300 0.000 3/31/2003 4/1/2024 67,936.23 67,936.23 67,936.23 100.000 MNL		Total Count 25		2.719		1.332	,,, ,		1,613,100,000.00				
LAIF									, , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	7	
LAIF SYS49819 4.300 4.300 0.000 3/31/2003 4/1/2024 67,936.23 67,936.23 67,936.23 100.000 MML ASSET BACKED SECURITIES Issuer CUSIP Coupon Rate Maturity Date Duration Date Date Duration Date Date Duration Date Duration Date Duration Date Duration Date Duration Date Date Duration Date Duration Date Date Duration Date Date Date Date Date Date Date Date	LOCAL AGENCY	Issuer	CUSIP	Coupon	Yield to	Modified	Purchase	Maturity	Current Par Value	Current Book Value	Market Value	Market	Price
ASSET BACKED Issuer CUSIP Coupon Rate Maturity Modified Duration Date Date Date Date Date Current Par Value Current Book Value Market Value Price Sour Asset Backed Secs Citibank Credit Card 17305EGW9 5.230 5.237 1.112 21/11/2023 12/8/2025 4,500,000.00 4,499,435.70 4,501,147.50 100.026 ICED Asset Backed Secs Capital One 1,404,INFW6 0.550 0.533 1.139 3/1/2024 7/15/2026 27,000,000.00 26,998,906.50 26,603,127.00 98,530 ICED Asset Backed Secs Mercedes-Benz Auto Lease S8768RAC4 4.789 0.543 5/24/2023 1/15/2027 1,000,000.00 18,999,338.80 18,883,359.00 99,437 ICED Asset Backed Secs GMF Floorplan Owner Revolvi joila860A9 5.130 5.190 2.735 3/27/2024 3/15/2027 3/1000,000.00 24,998,329.50 13,000,000.00 100.240 ICED Asset Backed Secs Capital One 14,041NFW6 4.600 4.601 2.606 1/31/2024 1/15/2027 3/15/2027	INVESTMENT FUND			Rate	Maturity	Duration	Date	Date				Price	Source
ASSET BACKED Issuer CUSIP Coupon Rate Maturity Modified Duration Date Date Date Date Date Current Par Value Current Book Value Market Value Price Sour Asset Backed Secs Citibank Credit Card 17305EGW9 5.230 5.237 1.112 21/11/2023 12/8/2025 4,500,000.00 4,499,435.70 4,501,147.50 100.026 ICED Asset Backed Secs Capital One 1,404,INFW6 0.550 0.533 1.139 3/1/2024 7/15/2026 27,000,000.00 26,998,906.50 26,603,127.00 98,530 ICED Asset Backed Secs Mercedes-Benz Auto Lease S8768RAC4 4.789 0.543 5/24/2023 1/15/2027 1,000,000.00 18,999,338.80 18,883,359.00 99,437 ICED Asset Backed Secs GMF Floorplan Owner Revolvi joila860A9 5.130 5.190 2.735 3/27/2024 3/15/2027 3/1000,000.00 24,998,329.50 13,000,000.00 100.240 ICED Asset Backed Secs Capital One 14,041NFW6 4.600 4.601 2.606 1/31/2024 1/15/2027 3/15/2027													
ASSET BACKED SECURITIES Issuer CUSIP Coupon Rate Rate Maturity Duration Date	LAIF		SYS49819				3/31/2003	4/1/2024					MNL
Rate Maturity Duration Date		Total Count 1		4.300	4.300	0.000			67,936.23	67,936.23	67,936.23	100.000	
Rate Maturity Duration Date			or roun		*** 11.	11 <i>(</i> 1 1	5 1				25 1 :57 1		n !
Asset Backed Secs Capital One 14041NFW6 0.550 0.533 1.139 3/1/2024 7/15/2026 27,000,000.00 26,998,906.50 26,603,127.00 98.530 ICED Asset Backed Secs Capital One 14041NFW6 0.550 0.533 1.139 3/1/2024 7/15/2026 27,000,000.00 26,998,906.50 26,603,127.00 98.530 ICED Asset Backed Secs Bank of America Credit Card 0.5522RDH8 4.980 4.985 2.448 12/14/2023 11/15/2026 9,500,000.00 9,498,724.15 9,522,762.00 100.240 ICED Asset Backed Secs Mercedes-Benz Auto Lease 58768RAC4 4.740 4.789 1.343 5/24/2023 11/15/2027 19,000,000.00 18,999,338.80 18,883,359.00 99.386 ICED Asset Backed Secs Chase Issuance Trust 161571HV9 4.600 4.601 2.606 1/31/2024 1/15/2027 34,000,000.00 18,999,338.80 13,883,359.00 99.387 ICED Asset Backed Secs GMF Floorplan Owner Revolvi 361886DA9 5.130 5.190 2.735 3/27/2024 3/15/2027 13,000,000.00 12,998,329.50 13,000,000.00 ICED Asset Backed Secs American Express Credit 0.2582JJT8 3.390 4.744 1.472 4/20/2023 5/15/2027 25,000,000.00 24,285,156.25 24,498,500.00 97.994 ICED Asset Backed Secs Capital One 14041NGA3 3.490 4.798 1.473 9/30/2022 5/15/2027 25,000,000.00 24,285,156.25 24,498,500.00 97.994 ICED Asset Backed Secs American Express Credit 0.2582JJV3 3.750 3.898 1.567 9/12/2022 8/15/2027 10,000,000.00 29,988,722.00 9,978,800.00 99.788 ICED Asset Backed Secs American Express Credit 0.2582JJV3 3.750 3.898 1.567 9/12/2022 8/15/2027 27,740,000.00 27,589,380.47 27,205,366.98 98.073 ICED Asset Backed Secs Chase Issuance Trust 16157HB56 3.970 4.417 1.605 2/2/2023 9/15/2027 10,000,000.00 9,998,311.00 9,828,160.00 98.282 ICED Asset Backed Secs American Express Credit 0.2582JJV9 4.950 5.004 1.639 11/3/2022 10/15/2027 10,000,000.00 9,998,531.00 9,988,280.00 99.653 ICED Asset Backed Secs American Express Credit 0.2582JJV9 4.950 5.004 1.639 11/3/2022 10/15/2027 10,000,000.00 7,469,238.28 7,473,937.50 99.653 ICED Asset Backed Secs American Express Credit 0.2582JJV9 4.950 5.004 1.639 11/3/2022 10/15/2027 7,500,000.00 7,469,238.28 7,473,937.50 99.653 ICED Asset Backed Secs Bank of America Credit Card 0.5522RDF2 5.000 5.131 1.8		Issuer	CUSIP					,	Current Par Value	Current Book Value	Market Value		Price
Asset Backed Secs	SECURITIES			Rate	Maturity	Duration	Date	Date				Drico	Source
Asset Backed Secs												Piice	Jource
Asset Backed Secs Bank of America Credit Card O5522RDH8 4,980 4,985 2.448 12/14/2023 11/15/2026 9,500,000.00 9,498,724.15 9,522,762.00 100.240 ICED Asset Backed Secs Mercedes-Benz Auto Lease 58768RAC4 4,740 4,789 1.343 5/24/2023 11/15/2027 19,000,000.00 18,999,338.80 18,883,359.00 99,386 ICED Asset Backed Secs Ghase Issuance Trust 161571HV9 4,600 4,601 2,606 1/31/2024 1/15/2027 34,000,000.00 12,998,329.50 33,808,716.00 99,437 ICED Asset Backed Secs American Express Credt 02582JJT8 3.390 4,744 1.472 4/20/2023 5/15/2027 25,000,000.00 24,371,093.75 24,483,500.00 97.994 ICED Asset Backed Secs American Express Credt 02582JJV3 3.750 3.898 1.567 9/12/2022 8/15/2027 25,000,000.00 24,285,156.25 24,498,500.00 97.994 ICED Asset Backed Secs American Express Credt 02582JJV3 3.750 3.898 1.567 9/12/2022 8/15/2027 27,740,000.00 24,285,156.25 24,498,500.00 99,798 ICED Asset Backed Secs American Express Credt 02582JJV3 3.750 3.898 1.567 9/12/2022 8/15/2027 27,740,000.00 27,589,380.47 27,205,366.98 98.073 ICED Asset Backed Secs Chase Issuance Trust 161571HS6 3.970 4.417 1.605 2/2/2023 9/15/2027 27,740,000.00 27,589,380.47 27,205,366.98 98.073 ICED Asset Backed Secs Chase Issuance Trust 161571HS6 3.970 4.417 1.605 2/2/2023 9/15/2027 10,000,000.00 9,998,331.00 9,828,160.00 98.282 ICED Asset Backed Secs American Express Credt 02582JJV3 4.950 5.004 1.639 11/3/2022 10/15/2027 10,000,000.00 9,998,331.00 9,828,160.00 98.282 ICED Asset Backed Secs American Express Credt 02582JJV3 4.950 5.004 1.639 11/3/2022 10/15/2027 10,000,000.00 9,999,504.00 9,965,250.00 99.653 ICED Asset Backed Secs Bank of America Credit Card 05522RDE5 3.530 4.691 1.678 5/22/2023 11/15/2028 20,645,000.00 12,969,396.40 13,066,300.00 100.510 ICED Asset Backed Secs Backed Secs Bank of America Credit Card 05522RDE5 3.530 4.691 1.678 5/22/2023 11/15/2028 20,645,000.00 24,696,360.00 120,969,396.40 13,066,300.00 100.510 ICED Asset Backed Secs Ford Credit Auto OwnerTrust 1657HTV4 5.160 5.228 2.041 9/15/2028 9/15/2028 13,000,000.00 8,998,387.10 9,001,2137.40 100.135 MNL													
Asset Backed Secs Chase Issuance Trust 161571HS6 3.970 4.00 16571HS6 3.00 16571HS6	Asset Backed Secs							12/8/2025				100.026	ICED
Asset Backed Secs Chase Issuance Trust 161571HV9 4.600 4.601 2.606 1/31/2024 1/15/2027 34,000,000.00 33,994,821.80 33,808,716.00 99.437 ICED Asset Backed Secs GMF Floorplan Owner Revolvi 361886DA9 5.130 5.190 2.735 3/27/2024 3/15/2027 13,000,000.00 12,998,329.50 13,000,000.00 100.000 ICED Asset Backed Secs American Express Credt 0.2582JJT8 3.390 4.744 1.472 4/20/2023 5/15/2027 25,000,000.00 24,378,196.25 24,483,500.00 97.994 ICED Asset Backed Secs Capital One 14,041NGA3 3.490 4.798 1.473 9/30/2022 5/15/2027 25,000,000.00 24,278,196.25 24,498,500.00 97.994 ICED Asset Backed Secs Tesla Auto Lease Trust 88166VAD8 5.300 5.367 1.592 3/13/2024 6/21/2027 10,000,000.00 9,998,722.00 9,978,800.00 99.788 ICED Asset Backed Secs American Express Credt 0.2582JJV3 3.750 3.898 1.567 9/12/2022 8/15/2027 27,740,000.00 27,589,380.47 27,205,366.98 98.073 ICED Asset Backed Secs Chase Issuance Trust 161571HS6 3.970 4.417 1.605 2/2/2023 9/15/2027 8,871,000.00 8,776,052.58 8,718,560.74 98.282 ICED Asset Backed Secs Chase Issuance Trust 161571HS6 3.970 4.010 1.610 9/16/2022 9/15/2027 10,000,000.00 9,998,331.00 9,828,160.00 98.282 ICED Asset Backed Secs American Express Credt 0.2582JJX9 4.950 5.004 1.639 11/3/2022 10/15/2027 10,000,000.00 9,995,04.00 9,965,250.00 99.653 ICED Asset Backed Secs American Express Credt 0.2582JX9 4.950 5.185 1.639 11/3/2022 10/15/2027 7,500,000.00 7,469,238.28 7,473,937.50 99.636 ICED Asset Backed Secs Bank of America Credit Card 0.9522RDE5 3.530 4.691 1.678 5/22/2023 11/15/2027 15,000,000.00 14,645,507.81 14,699,700.00 97.998 ICED Asset Backed Secs Discover Card 2.54683CZ6 4.930 4.820 2.014 7/20/2023 6/15/2028 21,438,000.00 21,996,396.40 13,066,300.00 100.515 ICED Asset Backed Secs Ford Credit Auto Ow		Capital One	14041NFW6	0.550	0.533	1.139	3/1/2024	12/8/2025 7/15/2026	27,000,000.00	26,998,906.50	26,603,127.00	100.026 98.530	ICED ICED
Asset Backed Secs American Express Credt 02582JJV3 3.750 3.898 1.567 9/12/2022 8/15/2027 25,000,000.00 24,371,093.75 24,483,500.00 97.994 ICED Asset Backed Secs American Express Credt 02582JJV3 3.750 3.898 1.567 9/12/2022 8/15/2027 25,000,000.00 24,285,156.25 24,498,500.00 99.788 ICED Asset Backed Secs Chase Issuance Trust 161571HS6 3.970 4.417 1.605 2/2/2023 9/15/2027 10,000,000.00 9,998,331.00 9,828,160.00 98.282 ICED Asset Backed Secs Chase Issuance Trust 161571HS6 3.970 4.705 1.610 3/31/2022 10/15/2027 10,000,000.00 9,998,331.00 9,828,160.00 98.282 ICED Asset Backed Secs American Express Credt 02582JJV9 4.950 5.004 1.639 11/3/2022 10/15/2027 10,000,000.00 9,999,500.00 9,995,525.00 99.653 ICED Asset Backed Secs American Express Credt 02582JJV9 4.950 5.185 1.639 11/3/2022 10/15/2027 7,500,000.00 14,645,507.81 14,699,700.00 97.998 ICED Asset Backed Secs Bank of America Credit Card 05522RDF2 5.000 5.13 1.838 6/21/2023 9/15/2028 21,488,000.00 14,645,507.81 14,699,700.00 97.998 ICED Asset Backed Secs Discover Card 254683CZ6 4.930 4.820 2.014 7/20/2023 9/15/2028 21,450.00.00 12,998,329.50 13,000,000.00 12,998,329.50 13,000,000.00 12,998,329.50 13,000,000.00 12,998,329.50 13,000,000.00 12,998,329.50 120,000,000.00 12,998,329.50 120,000,000.00 12,4371,093.75 24,488,500.00 97.934 ICED 1.620 1.	Asset Backed Secs	Capital One Bank of America Credit Card	14041NFW6 05522RDH8	0.550 4.980	0.533 4.985	1.139	3/1/2024 12/14/2023	12/8/2025 7/15/2026 11/15/2026	27,000,000.00 9,500,000.00	26,998,906.50 9,498,724.15	26,603,127.00 9,522,762.00	100.026 98.530 100.240	ICED ICED ICED
Asset Backed Secs	Asset Backed Secs	Capital One Bank of America Credit Card	14041NFW6 05522RDH8	0.550 4.980	0.533 4.985	1.139 2.448	3/1/2024 12/14/2023	12/8/2025 7/15/2026 11/15/2026	27,000,000.00 9,500,000.00	26,998,906.50 9,498,724.15	26,603,127.00 9,522,762.00	100.026 98.530 100.240 99.386	ICED ICED ICED ICED
Asset Backed Secs	Asset Backed Secs Asset Backed Secs	Capital One Bank of America Credit Card Mercedes-Benz Auto Lease Chase Issuance Trust	14041NFW6 05522RDH8 58768RAC4 161571HV9	0.550 4.980 4.740	0.533 4.985 4.789	1.139 2.448 1.343	3/1/2024 12/14/2023 5/24/2023	12/8/2025 7/15/2026 11/15/2026 1/15/2027	27,000,000.00 9,500,000.00 19,000,000.00	26,998,906.50 9,498,724.15 18,999,338.80	26,603,127.00 9,522,762.00 18,883,359.00	100.026 98.530 100.240 99.386	ICED ICED ICED ICED
Asset Backed Secs	Asset Backed Secs Asset Backed Secs Asset Backed Secs	Capital One Bank of America Credit Card Mercedes-Benz Auto Lease Chase Issuance Trust	14041NFW6 05522RDH8 58768RAC4 161571HV9	0.550 4.980 4.740 4.600	0.533 4.985 4.789 4.601	1.139 2.448 1.343 2.606	3/1/2024 12/14/2023 5/24/2023 1/31/2024	12/8/2025 7/15/2026 11/15/2026 1/15/2027 1/15/2027	27,000,000.00 9,500,000.00 19,000,000.00 34,000,000.00	26,998,906.50 9,498,724.15 18,999,338.80 33,994,821.80	26,603,127.00 9,522,762.00 18,883,359.00 33,808,716.00	100.026 98.530 100.240 99.386 99.437	ICED ICED ICED ICED ICED
Asset Backed Secs American Express Credt 02582JJV3 3.750 3.898 1.567 9/12/2022 8/15/2027 27,740,000.00 27,589,380.47 27,205,366.98 98.073 ICED Asset Backed Secs Chase Issuance Trust 161571HS6 3.970 4.417 1.605 2/2/2023 9/15/2027 8,871,000.00 8,776,052.58 8,718,560.74 98.282 ICED Asset Backed Secs Chase Issuance Trust 161571HS6 3.970 4.010 1.610 9/16/2022 9/15/2027 10,000,000.00 9,998,331.00 9,828,160.00 98.282 ICED Asset Backed Secs Chase Issuance Trust 161571HS6 3.970 4.705 1.610 3/31/2022 9/15/2027 10,000,000.00 23,613,476.56 23,587,584.00 98.282 ICED Asset Backed Secs American Express Credt 02582JJX9 4.950 5.004 1.639 11/3/2022 10/15/2027 10,000,000.00 9,999,504.00 9,965,250.00 99.653 ICED Asset Backed Secs American Express Credt 02582JJX9 4.950 5.185 1.639 11/3/2022 10/15/2027 7,500,000.00 7,469,238.28 7,473,937.50 99.653 ICED Asset Backed Secs Bank of America Credit Card 05522RDE5 3.530 4.691 1.678 5/22/2023 11/15/2027 15,000,000.00 14,645,507.81 14,699,700.00 97.998 ICED Asset Backed Secs Discover Card 254683CZ6 4.930 4.820 2.014 7/20/2023 6/15/2028 20,645,000.00 21,460,610.39 21,396,324.53 99.806 ICED Asset Backed Secs Chase Issuance Trust 161571HT4 5.160 5.228 2.041 9/15/2023 11/15/2028 9,000,000.00 12,996,396.40 13,066,300.00 100.510 ICED Asset Backed Secs Chase Issuance Trust 161571HT4 5.160 5.228 2.041 9/15/2023 11/15/2028 9,000,000.00 12,996,396.40 13,066,300.00 100.510 ICED Asset Backed Secs Ford Credit Auto OwnerTrust 34535EAD4 5.090 5.152 2.162 3/19/2024 12/15/2028 9,000,000.00 8,998,487.10 9,012,137.40 100.135 MNL	Asset Backed Secs Asset Backed Secs Asset Backed Secs Asset Backed Secs	Capital One Bank of America Credit Card Mercedes-Benz Auto Lease Chase Issuance Trust GMF Floorplan Owner Revolvi	14041NFW6 05522RDH8 58768RAC4 161571HV9 361886DA9	0.550 4.980 4.740 4.600 5.130	0.533 4.985 4.789 4.601 5.190	1.139 2.448 1.343 2.606 2.735	3/1/2024 12/14/2023 5/24/2023 1/31/2024 3/27/2024	12/8/2025 7/15/2026 11/15/2026 1/15/2027 1/15/2027 3/15/2027	27,000,000.00 9,500,000.00 19,000,000.00 34,000,000.00 13,000,000.00	26,998,906.50 9,498,724.15 18,999,338.80 33,994,821.80 12,998,329.50	26,603,127.00 9,522,762.00 18,883,359.00 33,808,716.00 13,000,000.00	100.026 98.530 100.240 99.386 99.437 100.000	ICED ICED ICED ICED ICED ICED
Asset Backed Secs	Asset Backed Secs Asset Backed Secs Asset Backed Secs Asset Backed Secs Asset Backed Secs	Capital One Bank of America Credit Card Mercedes-Benz Auto Lease Chase Issuance Trust GMF Floorplan Owner Revolvi American Express Credt	14041NFW6 05522RDH8 58768RAC4 161571HV9 361886DA9 02582JJT8	0.550 4.980 4.740 4.600 5.130 3.390	0.533 4.985 4.789 4.601 5.190 4.744	1.139 2.448 1.343 2.606 2.735 1.472	3/1/2024 12/14/2023 5/24/2023 1/31/2024 3/27/2024 4/20/2023	12/8/2025 7/15/2026 11/15/2026 1/15/2027 1/15/2027 3/15/2027 5/15/2027	27,000,000.00 9,500,000.00 19,000,000.00 34,000,000.00 13,000,000.00 25,000,000.00	26,998,906.50 9,498,724.15 18,999,338.80 33,994,821.80 12,998,329.50 24,371,093.75	26,603,127.00 9,522,762.00 18,883,359.00 33,808,716.00 13,000,000.00 24,483,500.00	100.026 98.530 100.240 99.386 99.437 100.000 97.934	ICED ICED ICED ICED ICED ICED ICED
Asset Backed Secs Chase Issuance Trust 161571HS6 3.970 4.417 1.605 2/2/2023 9/15/2027 8,871,000.00 8,776,052.58 8,718,560.74 98.282 ICED Asset Backed Secs Chase Issuance Trust 161571HS6 3.970 4.010 1.610 9/16/2022 9/15/2027 10,000,000.00 9,998,331.00 9,828,160.00 98.282 ICED Asset Backed Secs Chase Issuance Trust 161571HS6 3.970 4.705 1.610 3/31/2023 9/15/2027 24,000,000.00 23,613,476.56 23,587,584.00 98.282 ICED Asset Backed Secs American Express Credt 02582JJX9 4.950 5.004 1.639 11/3/2022 10/15/2027 10,000,000.00 9,999,504.00 9,965,250.00 99.653 ICED Asset Backed Secs American Express Credt 02582JJX9 4.950 5.185 1.639 11/3/2022 10/15/2027 7,500,000.00 7,469,238.28 7,473,937.50 99.653 ICED Asset Backed Secs Bank of America Credit Card 05522RDE5 3.530 4.691 1.678 5/22/2023 11/15/2027 15,000,000.00 14,645,507.81 14,699,700.00 97.998 ICED Asset Backed Secs Discover Card 254683CZ6 4.930 4.820 2.014 7/20/2023 6/15/2028 20,645,000.00 20,600,645.51 20,590,951.39 99.738 ICED Asset Backed Secs Chase Issuance Trust 161571HT4 5.160 5.228 2.041 9/15/2023 9/15/2028 13,000,000.00 12,996,396.40 13,066,300.00 100.510 ICED Asset Backed Secs Ford Credit Auto OwnerTrust 34535EAD4 5.090 5.152 2.162 3/19/2024 12/15/2028 9,000,000.00 8,776,052.58 8,718,560.74 98.282 ICED 1.600,000.00 00.00 00.00 00.000.00 00.000.0	Asset Backed Secs Asset Backed Secs Asset Backed Secs Asset Backed Secs Asset Backed Secs Asset Backed Secs	Capital One Bank of America Credit Card Mercedes-Benz Auto Lease Chase Issuance Trust GMF Floorplan Owner Revolvi American Express Credt Capital One	14041NFW6 05522RDH8 58768RAC4 161571HV9 361886DA9 02582JJT8 14041NGA3	0.550 4.980 4.740 4.600 5.130 3.390 3.490	0.533 4.985 4.789 4.601 5.190 4.744 4.798	1.139 2.448 1.343 2.606 2.735 1.472 1.473	3/1/2024 12/14/2023 5/24/2023 1/31/2024 3/27/2024 4/20/2023 9/30/2022	12/8/2025 7/15/2026 11/15/2026 1/15/2027 1/15/2027 3/15/2027 5/15/2027 5/15/2027	27,000,000.00 9,500,000.00 19,000,000.00 34,000,000.00 13,000,000.00 25,000,000.00	26,998,906.50 9,498,724.15 18,999,338.80 33,994,821.80 12,998,329.50 24,371,093.75 24,285,156.25	26,603,127.00 9,522,762.00 18,883,359.00 33,808,716.00 13,000,000.00 24,483,500.00 24,498,500.00	100.026 98.530 100.240 99.386 99.437 100.000 97.934 97.994	ICED ICED ICED ICED ICED ICED ICED ICED
Asset Backed Secs Chase Issuance Trust 161571HS6 3.970 4.010 1.610 9/16/2022 9/15/2027 10,000,000.00 9,998,331.00 9,828,160.00 98.282 ICED Asset Backed Secs Chase Issuance Trust 161571HS6 3.970 4.705 1.610 3/31/2023 9/15/2027 24,000,000.00 23,613,476.56 23,587,584.00 98.282 ICED Asset Backed Secs American Express Credit 02582JJX9 4.950 5.004 1.639 11/3/2022 10/15/2027 10,000,000.00 9,999,504.00 9,965,550.00 99.653 ICED Asset Backed Secs American Express Credit 02582JJX9 4.950 5.185 1.639 11/3/2022 10/15/2027 7,500,000.00 7,469,238.28 7,473,937.50 99.653 ICED Asset Backed Secs Bank of America Credit Card 05522RDE5 3.530 4.691 1.678 5/22/2023 11/15/2027 15,000,000.00 14,645,507.81 14,699,700.00 97.998 ICED Asset Backed Secs Bank of America Credit Card 05522RDE5 5.000 5.113 1.838 6/21/2023 4/15/2028 20,645,000.00 20,600,645.51 20,590,951.39 99.738 ICED Asset Backed Secs Discover Card 254683CZ6 4.930 4.820 2.014 7/20/2023 6/15/2028 20,645,000.00 21,460,610.39 21,396,324.53 99.806 ICED Asset Backed Secs Chase Issuance Trust 161571HT4 5.160 5.228 2.041 9/15/2023 9/15/2028 13,000,000.00 12,996,396.40 13,066,300.00 100.510 ICED Asset Backed Secs Ford Credit Auto OwnerTrust 34535EAD4 5.090 5.152 2.162 3/19/2024 12/15/2028 9,000,000.00 8,998,331.00 9,828,160.00 98.282 ICED 10.000,000.00 10.000.00 10.000.00 10.000.00 10.000.00	Asset Backed Secs Asset Backed Secs Asset Backed Secs Asset Backed Secs Asset Backed Secs Asset Backed Secs Asset Backed Secs	Capital One Bank of America Credit Card Mercedes-Benz Auto Lease Chase Issuance Trust GMF Floorplan Owner Revolvi American Express Credt Capital One Tesla Auto Lease Trust	14041NFW6 05522RDH8 58768RAC4 161571HV9 361886DA9 02582JJT8 14041NGA3 88166VAD8	0.550 4.980 4.740 4.600 5.130 3.390 3.490 5.300	0.533 4.985 4.789 4.601 5.190 4.744 4.798 5.367	1.139 2.448 1.343 2.606 2.735 1.472 1.473 1.592	3/1/2024 12/14/2023 5/24/2023 1/31/2024 3/27/2024 4/20/2023 9/30/2022 3/13/2024	12/8/2025 7/15/2026 11/15/2026 1/15/2027 1/15/2027 3/15/2027 5/15/2027 5/15/2027 6/21/2027	27,000,000.00 9,500,000.00 19,000,000.00 34,000,000.00 13,000,000.00 25,000,000.00 25,000,000.00	26,998,906.50 9,498,724.15 18,999,338.80 33,994,821.80 12,998,329.50 24,371,093.75 24,285,156.25 9,998,722.00	26,603,127.00 9,522,762.00 18,883,359.00 33,808,716.00 13,000,000.00 24,483,500.00 24,498,500.00 9,978,800.00	100.026 98.530 100.240 99.386 99.437 100.000 97.934 97.994	ICED ICED ICED ICED ICED ICED ICED ICED
Asset Backed Secs American Express Credt 02582JJX9 4.950 5.004 1.639 11/3/2022 10/15/2027 24,000,000.00 23,613,476.56 23,587,584.00 98.282 ICED Asset Backed Secs American Express Credt 02582JJX9 4.950 5.004 1.639 11/3/2022 10/15/2027 10,000,000.00 9,999,504.00 9,965,250.00 99.653 ICED Asset Backed Secs American Express Credt 02582JJX9 4.950 5.185 1.639 11/3/2022 10/15/2027 7,500,000.00 7,469,238.28 7,473,937.50 99.653 ICED Asset Backed Secs Bank of America Credit Card 05522RDE5 3.530 4.691 1.678 5/22/2023 11/15/2027 15,000,000.00 14,645,507.81 14,699,700.00 97.998 ICED Asset Backed Secs Bank of America Credit Card 05522RDE5 5.000 5.113 1.838 6/21/2023 4/15/2028 20,645,000.00 20,600,645.51 20,599,700.00 99.99.306 ICED Asset Backed Secs Discover Card 254683CZ6 4.930 4.820 2.014 7/20/2023 6/15/2028 20,645,000.00 21,460,610.39 21,396,324.53 99.806 ICED Asset Backed Secs Chase Issuance Trust 161571HT4 5.160 5.228 2.041 9/15/2028 9,000,000.00 8,998,487.10 9,012,137.40 100.135 MNL	Asset Backed Secs Asset Backed Secs	Capital One Bank of America Credit Card Mercedes-Benz Auto Lease Chase Issuance Trust GMF Floorplan Owner Revolvi American Express Credt Capital One Tesla Auto Lease Trust American Express Credt	14041NFW6 05522RDH8 58768RAC4 161571HV9 361886DA9 02582JJT8 14041NGA3 88166VAD8 02582JJV3	0.550 4.980 4.740 4.600 5.130 3.390 3.490 5.300 3.750	0.533 4.985 4.789 4.601 5.190 4.744 4.798 5.367 3.898	1.139 2.448 1.343 2.606 2.735 1.472 1.473 1.592 1.567	3/1/2024 12/14/2023 5/24/2023 1/31/2024 3/27/2024 4/20/2023 9/30/2022 3/13/2024 9/12/2022	12/8/2025 7/15/2026 11/15/2027 1/15/2027 1/15/2027 3/15/2027 5/15/2027 5/15/2027 6/21/2027 8/15/2027	27,000,000.00 9,500,000.00 19,000,000.00 34,000,000.00 13,000,000.00 25,000,000.00 25,000,000.00 10,000,000.00 27,740,000.00	26,998,906.50 9,498,724.15 18,999,338.80 33,994,821.80 12,998,329.50 24,371,093.75 24,285,156.25 9,998,722.00 27,589,380.47	26,603,127.00 9,522,762.00 18,883,359.00 33,808,716.00 13,000,000.00 24,483,500.00 24,498,500.00 9,978,800.00 27,205,366.98	100.026 98.530 100.240 99.386 99.437 100.000 97.934 97.994 99.788 98.073	ICED ICED ICED ICED ICED ICED ICED ICED
Asset Backed Secs American Express Credt 02582JJX9 4.950 5.004 1.639 11/3/2022 10/15/2027 10,000,000.00 9,999,504.00 9,965,250.00 99.653 ICED Asset Backed Secs American Express Credt 02582JJX9 4.950 5.185 1.639 11/3/2022 10/15/2027 7,500,000.00 7,469,238.28 7,473,937.50 99.653 ICED Asset Backed Secs Bank of America Credit Card 05522RDE5 3.530 4.691 1.678 5/22/2023 11/15/2027 15,000,000.00 14,645,507.81 14,699,700.00 97.998 ICED Asset Backed Secs Discover Card 254683CZ6 4.930 4.820 2.014 7/20/2023 6/15/2028 20,645,000.00 21,460,645.51 20,590,951.39 99.738 ICED Asset Backed Secs Chase Issuance Trust 161571HT4 5.160 5.228 2.041 9/15/2023 11/15/2028 13,000,000.00 12,996,396.40 13,066,300.00 100.510 ICED Asset Backed Secs Ford Credit Auto OwnerTrust 34535EAD4 5.090 5.152 2.162 3/19/2024 12/15/2028 9,000,000.00 8,998,487.10 9,012,137.40 100.135 MNL	Asset Backed Secs Asset Backed Secs	Capital One Bank of America Credit Card Mercedes-Benz Auto Lease Chase Issuance Trust GMF Floorplan Owner Revolvi American Express Credt Capital One Tesla Auto Lease Trust American Express Credt Chase Issuance Trust	14041NFW6 05522RDH8 58768RAC4 161571HV9 361886DA9 02582JJT8 14041NGA3 88166VAD8 02582JJV3 161571HS6	0.550 4.980 4.740 4.600 5.130 3.390 3.490 5.300 3.750 3.970	0.533 4.985 4.789 4.601 5.190 4.744 4.798 5.367 3.898 4.417	1.139 2.448 1.343 2.606 2.735 1.472 1.473 1.592 1.567 1.605	3/1/2024 12/14/2023 5/24/2023 1/31/2024 3/27/2024 4/20/2023 9/30/2022 3/13/2024 9/12/2022 2/2/2023	12/8/2025 7/15/2026 11/15/2026 11/15/2027 1/15/2027 3/15/2027 5/15/2027 6/21/2027 8/15/2027 9/15/2027	27,000,000.00 9,500,000.00 19,000,000.00 34,000,000.00 25,000,000.00 25,000,000.00 10,000,000.00 27,740,000.00 8,871,000.00	26,998,906.50 9,498,724.15 18,999,338.80 33,994,821.80 12,998,329.50 24,371,093.75 24,285,156.25 9,998,722.00 27,589,380.47 8,776,052.58	26,603,127.00 9,522,762.00 18,883,359.00 33,808,716.00 13,000,000.00 24,483,500.00 24,498,500.00 9,978,800.00 27,205,366.98 8,718,560.74	100.026 98.530 100.240 99.386 99.437 100.000 97.934 97.994 99.788 98.073 98.282	ICED ICED ICED ICED ICED ICED ICED ICED
Asset Backed Secs American Express Credit 02582JJX9 4.950 5.185 1.639 11/3/2022 10/15/2027 7,500,000.00 7,469,238.28 7,473,937.50 99.653 ICED Asset Backed Secs Bank of America Credit Card 05522RDE5 3.530 4.691 1.678 5/22/2023 11/15/2027 15,000,000.00 14,645,507.81 14,699,700.00 97.998 ICED Asset Backed Secs Discover Card 254683CZ6 4.930 4.820 2.014 7/20/2023 6/15/2028 21,438,000.00 21,460,610.39 21,396,324.53 99.806 ICED Asset Backed Secs Chase Issuance Trust 161571HT4 5.160 5.228 2.041 9/15/2028 3/19/2024 12/15/2028 3/1000,000.00 12,996,396.40 13,066,300.00 100.510 ICED Asset Backed Secs Ford Credit Auto OwnerTrust 34535EAD4 5.090 5.152 2.162 3/19/2024 12/15/2028 9,000,000.00 8,998,487.10 9,012,137.40 100.135 MNL	Asset Backed Secs Asset Backed Secs	Capital One Bank of America Credit Card Mercedes-Benz Auto Lease Chase Issuance Trust GMF Floorplan Owner Revolvi American Express Credt Capital One Tesla Auto Lease Trust American Express Credt Chase Issuance Trust Chase Issuance Trust	14041NFW6 05522RDH8 58768RAC4 161571HV9 361886DA9 02582JJT8 14041NGA3 88166VAD8 02582JJV3 161571HS6 161571HS6	0.550 4.980 4.740 4.600 5.130 3.390 3.490 5.300 3.750 3.970 3.970	0.533 4.985 4.789 4.601 5.190 4.744 4.798 5.367 3.898 4.417 4.010	1.139 2.448 1.343 2.606 2.735 1.472 1.473 1.592 1.567 1.605 1.610	3/1/2024 12/14/2023 5/24/2023 1/31/2024 3/27/2024 4/20/2023 9/30/2022 3/13/2024 9/12/2022 2/2/2023 9/16/2022	12/8/2025 7/15/2026 11/15/2027 1/15/2027 3/15/2027 3/15/2027 5/15/2027 6/21/2027 8/15/2027 9/15/2027 9/15/2027	27,000,000.00 9,500,000.00 19,000,000.00 34,000,000.00 25,000,000.00 25,000,000.00 10,000,000.00 27,740,000.00 10,000,000.00	26,998,906.50 9,498,724.15 18,999,338.80 33,994,821.80 12,998,329.50 24,371,093.75 24,285,156.25 9,998,722.00 27,589,380.47 8,776,052.58 9,998,331.00	26,603,127.00 9,522,762.00 18,883,359.00 33,808,716.00 13,000,000.00 24,483,500.00 24,498,500.00 9,978,800.00 27,205,366.98 8,718,560.74 9,828,160.00	100.026 98.530 100.240 99.386 99.437 100.000 97.934 97.994 99.788 98.073 98.282 98.282	ICED ICED ICED ICED ICED ICED ICED ICED
Asset Backed Secs Bank of America Credit Card 05522RDE5 3.530 4.691 1.678 5/22/2023 11/15/2027 15,000,000.00 14,645,507.81 14,699,700.00 97.998 ICED Asset Backed Secs Bank of America Credit Card 05522RDE5 5.000 5.113 1.838 6/21/2023 4/15/2028 20,645,000.00 20,600,645.51 20,590,951.39 99.738 ICED Asset Backed Secs Discover Card 254683CZ6 4.930 4.820 2.014 7/20/2023 6/15/2028 21,438,000.00 21,460,610.39 21,396,324.53 99.806 ICED Asset Backed Secs Chase Issuance Trust 161571HT4 5.160 5.228 2.041 9/15/2028 9/15/2028 13,000,000.00 12,996,396.40 13,066,300.00 100.510 ICED Asset Backed Secs Ford Credit Auto OwnerTrust 34535EAD4 5.090 5.152 2.162 3/19/2024 12/15/2028 9,000,000.00 8,998,487.10 9,012,137.40 100.135 MNL	Asset Backed Secs Asset Backed Secs	Capital One Bank of America Credit Card Mercedes-Benz Auto Lease Chase Issuance Trust GMF Floorplan Owner Revolvi American Express Credt Capital One Tesla Auto Lease Trust American Express Credt Chase Issuance Trust Chase Issuance Trust Chase Issuance Trust	14041NFW6 05522RDH8 58768RAC4 161571HV9 361886DA9 02582JJT8 14041NGA3 88166VAD8 02582JJV3 161571HS6 161571HS6	0.550 4.980 4.740 4.600 5.130 3.390 3.490 5.300 3.750 3.970 3.970	0.533 4.985 4.789 4.601 5.190 4.744 4.798 5.367 3.898 4.417 4.010 4.705	1.139 2.448 1.343 2.606 2.735 1.472 1.473 1.592 1.567 1.605 1.610 1.610	3/1/2024 12/14/2023 5/24/2023 1/31/2024 3/27/2024 4/20/2023 9/30/2022 3/13/2024 9/12/2022 9/16/2022 3/31/2023	12/8/2025 7/15/2026 1/15/2027 1/15/2027 3/15/2027 5/15/2027 5/15/2027 6/21/2027 8/15/2027 9/15/2027 9/15/2027 9/15/2027	27,000,000.00 9,500,000.00 19,000,000.00 34,000,000.00 25,000,000.00 25,000,000.00 10,000,000.00 27,740,000.00 8,871,000.00 10,000,000.00 24,000,000.00	26,998,906.50 9,498,724.15 18,999,338.80 33,994,821.80 12,998,329.50 24,371,093.75 24,285,156.25 9,998,722.00 27,589,380.47 8,776,052.58 9,998,331.00 23,613,476.56	26,603,127.00 9,522,762.00 18,883,359.00 33,808,716.00 13,000,000.00 24,483,500.00 24,498,500.00 9,978,800.00 27,205,366.98 8,718,560.74 9,828,160.00 23,587,584.00	100.026 98.530 100.240 99.386 99.437 100.000 97.934 97.994 99.788 98.073 98.282 98.282	ICED ICED ICED ICED ICED ICED ICED ICED
Asset Backed Secs Bank of America Credit Card 05522RDF2 5.000 5.113 1.838 6/21/2023 4/15/2028 20,645,000.00 20,600,645.51 20,590,951.39 99.738 ICED Asset Backed Secs Discover Card 254683CZ6 4.930 4.820 2.014 7/20/2023 6/15/2028 21,438,000.00 21,460,610.39 21,396,324.53 99.806 ICED Chase Issuance Trust 161571HT4 5.160 5.228 2.041 9/15/2023 9/15/2028 13,000,000.00 12,996,396.40 13,066,300.00 100.510 ICED Asset Backed Secs Ford Credit Auto OwnerTrust 34535EAD4 5.090 5.152 2.162 3/19/2024 12/15/2028 9,000,000.00 8,998,487.10 9,012,137.40 100.135 MNL	Asset Backed Secs Asset Backed Secs	Capital One Bank of America Credit Card Mercedes-Benz Auto Lease Chase Issuance Trust GMF Floorplan Owner Revolvi American Express Credt Capital One Tesla Auto Lease Trust American Express Credt Chase Issuance Trust Chase Issuance Trust Chase Issuance Trust American Express Credt	14041NFW6 05522RDH8 58768RAC4 616571HV9 361886DA9 02582JJT8 14041NGA3 88166VAD8 02582JJV3 161571HS6 161571HS6 02582JJV3	0.550 4.980 4.740 4.600 5.130 3.390 3.490 5.300 3.750 3.970 3.970 4.950	0.533 4.985 4.789 4.601 5.190 4.744 4.798 5.367 3.898 4.417 4.010 4.705 5.004	1.139 2.448 1.343 2.606 2.735 1.472 1.473 1.592 1.567 1.605 1.610 1.639	3/1/2024 12/14/2023 5/24/2023 1/31/2024 4/20/2023 9/30/2022 9/12/2022 2/2/2023 9/16/2022 3/31/2023 11/3/2022	12/8/2025 7/15/2026 1/15/2027 1/15/2027 3/15/2027 5/15/2027 5/15/2027 6/21/2027 9/15/2027 9/15/2027 9/15/2027 10/15/2027	27,000,000.00 9,500,000.00 19,000,000.00 34,000,000.00 25,000,000.00 25,000,000.00 27,740,000.00 8,871,000.00 10,000,000.00 24,000,000.00	26,998,906.50 9,498,724.15 18,999,338.80 12,998,329.50 24,371,093.75 24,285,156.25 9,998,722.00 27,589,380.47 8,776,052.58 9,998,331.00 23,613,476.56 9,999,504.00	26,603,127.00 9,522,762.00 18,883,359.00 33,808,716.00 13,000,000.00 24,4483,500.00 24,498,500.00 27,205,366.98 8,718,560.74 9,828,160.00 23,587,584.00 9,965,250.00	100.026 98.530 100.240 99.386 99.437 100.000 97.934 97.994 99.788 98.073 98.282 98.282 98.282 99.653	ICED ICED ICED ICED ICED ICED ICED ICED
Asset Backed Secs Discover Card 254683CZ6 4.930 4.820 2.014 7/20/2023 6/15/2028 21,438,000.00 21,460,610.39 21,396,324.53 99.806 ICED Asset Backed Secs Chase Issuance Trust 161571HT4 5.160 5.228 2.041 9/15/2023 9/15/2028 13,000,000.00 12,996,396.40 13,066,300.00 100.510 ICED Asset Backed Secs Ford Credit Auto OwnerTrust 34535EAD4 5.090 5.152 2.162 3/19/2024 12/15/2028 9,000,000.00 8,998,487.10 9,012,137.40 100.135 MNL	Asset Backed Secs Asset Backed Secs	Capital One Bank of America Credit Card Mercedes-Benz Auto Lease Chase Issuance Trust GMF Floorplan Owner Revolvi American Express Credt Capital One Tesla Auto Lease Trust American Express Credt Chase Issuance Trust Chase Issuance Trust Chase Issuance Trust American Express Credt American Express Credt American Express Credt	14041NFW6 05522RDH8 58768RAC4 161571HV9 361886DA9 02582JJT8 14041NGA3 88166VAD8 02582JJV3 161571HS6 161571HS6 161571HS6 02582JJX9 02582JJX9	0.550 4.980 4.740 4.600 5.130 3.390 5.300 3.750 3.970 3.970 3.970 4.950 4.950	0.533 4.985 4.789 4.601 5.190 4.744 4.798 5.367 3.898 4.417 4.010 4.705 5.004 5.185	1.139 2.448 1.343 2.606 2.735 1.472 1.473 1.592 1.567 1.605 1.610 1.639 1.639	3/1/2024 12/14/2023 5/24/2023 1/31/2024 4/20/2023 9/30/2022 3/13/2024 9/12/2022 2/2/2023 9/16/2022 3/31/2023 11/3/2022	12/8/2025 7/15/2026 11/15/2026 11/15/2027 1/15/2027 5/15/2027 5/15/2027 5/15/2027 6/21/2027 9/15/2027 9/15/2027 10/15/2027 10/15/2027	27,000,000.00 9,500,000.00 19,000,000.00 34,000,000.00 25,000,000.00 25,000,000.00 27,740,000.00 8,871,000.00 10,000,000.00 24,000,000.00 24,000,000.00 7,500,000.00	26,998,906.50 9,498,724.15 18,999,338.80 12,998,329.50 24,371,093.75 24,285,156.25 9,998,722.00 27,589,380.47 8,776,052.58 9,998,331.00 23,613,476.56 9,999,504.00 7,469,238.28	26,603,127.00 9,522,762.00 18,883,359.00 33,808,716.00 13,000,000.00 24,483,500.00 24,498,500.00 27,205,366.98 8,718,560.74 9,828,160.00 23,587,584.00 9,965,250.00 7,473,937.50	100.026 98.530 100.240 99.386 99.437 100.000 97.934 97.994 99.788 98.073 98.282 98.282 99.653	ICED ICED ICED ICED ICED ICED ICED ICED
Asset Backed Secs Chase Issuance Trust 161571HT4 5.160 5.228 2.041 9/15/2023 9/15/2028 13,000,000.00 12,996,396.40 13,066,300.00 100.510 ICED Asset Backed Secs Ford Credit Auto OwnerTrust 34535EAD4 5.090 5.152 2.162 3/19/2024 12/15/2028 9,000,000.00 8,998,487.10 9,012,137.40 100.135 MNL	Asset Backed Secs Asset Backed Secs	Capital One Bank of America Credit Card Mercedes-Benz Auto Lease Chase Issuance Trust GMF Floorplan Owner Revolvi American Express Credt Capital One Tesla Auto Lease Trust American Express Credt Chase Issuance Trust Chase Issuance Trust American Express Credt American Express Credt American Express Credt Bank of America Credit Card	14041NFW6 05522RDH8 58768RAC4 161571HV9 361886DA9 02582JJT8 14041NGA3 88166VAD8 02582JJV3 161571HS6 161571HS6 161571HS6 02582JJX9 02582JJX9 05522JX9	0.550 4.980 4.740 4.600 5.130 3.390 3.490 5.300 3.750 3.970 3.970 4.950 4.950 3.530	0.533 4.985 4.789 4.601 5.190 4.744 4.798 5.367 3.898 4.417 4.010 4.705 5.004 5.185 4.691	1.139 2.448 1.343 2.606 2.735 1.472 1.473 1.592 1.567 1.605 1.610 1.610 1.639 1.639 1.639	3/1/2024 12/14/2023 5/24/2023 1/31/2024 4/20/2023 9/30/2022 3/13/2024 9/12/2022 2/2/2023 9/16/2022 3/31/2023 11/3/2022 5/22/2023	12/8/2025 7/15/2026 1/15/2027 1/15/2027 3/15/2027 3/15/2027 5/15/2027 6/21/2027 8/15/2027 9/15/2027 9/15/2027 10/15/2027 10/15/2027 11/15/2027	27,000,000.00 9,500,000.00 19,000,000.00 34,000,000.00 25,000,000.00 25,000,000.00 10,000,000.00 27,740,000.00 8,871,000.00 10,000,000.00 24,000,000.00 10,000,000.00 7,500,000.00	26,998,906.50 9,498,724.15 18,999,338.80 33,994,821.80 12,998,329.50 24,371,093.75 24,285,156.25 9,998,722.00 27,589,380.47 8,776,052.58 9,998,331.00 23,613,476.56 9,999,504.00 7,469,238.28 14,645,507.81	26,603,127.00 9,522,762.00 18,883,359.00 33,808,716.00 13,000,000.00 24,483,500.00 24,498,500.00 9,978,800.00 27,205,366.98 8,718,560.74 9,828,160.00 23,587,584.00 9,965,250.00 7,473,937.50 14,699,700.00	100.026 98.530 100.240 99.386 99.437 100.000 97.934 97.994 99.788 98.073 98.282 98.282 99.653 99.653 97.998	ICED ICED ICED ICED ICED ICED ICED ICED
Asset Backed Secs Ford Credit Auto OwnerTrust 34535EAD4 5.090 5.152 2.162 3/19/2024 12/15/2028 9,000,000.00 8,998,487.10 9,012,137.40 100.135 MNL	Asset Backed Secs Asset Backed Secs	Capital One Bank of America Credit Card Mercedes-Benz Auto Lease Chase Issuance Trust GMF Floorplan Owner Revolvi American Express Credt Capital One Tesla Auto Lease Trust American Express Credt Chase Issuance Trust Chase Issuance Trust Chase Issuance Trust American Express Credt American Express Credt American Express Credt Bank of America Credit Card Bank of America Credit Card	14041NFW6 05522RDH8 58768RAC4 161571HV9 361886DA9 02582JJT8 14041NGA3 88166VAD8 02582JJV3 161571HS6 161571HS6 101571HS6 02582JJX9 02582JJX9 05522RDE5 05522RDE5	0.550 4.980 4.740 4.600 5.130 3.390 3.490 5.300 3.750 3.970 3.970 4.950 4.950 4.950 3.530 5.000	0.533 4.985 4.789 4.601 5.190 4.744 4.798 5.367 3.898 4.417 4.010 4.705 5.004 5.185 4.691 5.113	1.139 2.448 1.343 2.606 2.735 1.472 1.473 1.592 1.567 1.605 1.610 1.639 1.639 1.639 1.678 1.838	3/1/2024 12/14/2023 5/24/2023 1/31/2024 3/27/2024 4/20/2023 9/30/2022 3/13/2024 9/12/2022 2/2/2023 9/16/2022 3/31/2023 11/3/2022 11/3/2022 5/22/2023 6/21/2023	12/8/2025 7/15/2026 11/15/2027 1/15/2027 3/15/2027 5/15/2027 5/15/2027 6/21/2027 8/15/2027 9/15/2027 9/15/2027 10/15/2027 10/15/2027 11/15/2027 4/15/2028	27,000,000.00 9,500,000.00 19,000,000.00 34,000,000.00 25,000,000.00 25,000,000.00 27,740,000.00 10,000,000.00 24,000,000.00 10,000,000.00 7,500,000.00 15,000,000.00 20,645,000.00	26,998,906.50 9,498,724.15 18,999,338.80 33,994,821.80 12,998,329.50 24,371,093.75 24,285,156.25 9,998,722.00 27,589,380.47 8,776,052.58 9,998,331.00 23,613,476.56 9,999,504.00 7,469,238.28 14,645,507.81 20,600,645.51	26,603,127.00 9,522,762.00 18,883,359.00 33,808,716.00 13,000,000.00 24,483,500.00 24,498,500.00 9,978,800.00 27,205,366.98 8,718,560.74 9,828,160.00 23,587,584.00 9,965,250.00 7,4773,97.50 14,699,700.00 20,590,951.39	100.026 98.530 100.240 99.386 99.437 100.000 97.934 97.994 99.788 98.282 98.282 99.653 97.998 99.738	ICED ICED ICED ICED ICED ICED ICED ICED
	Asset Backed Secs	Capital One Bank of America Credit Card Mercedes-Benz Auto Lease Chase Issuance Trust GMF Floorplan Owner Revolvi American Express Credt Capital One Tesla Auto Lease Trust American Express Credt Chase Issuance Trust Chase Issuance Trust Chase Issuance Trust American Express Credt American Express Credt American Express Credt Bank of America Credit Card Bank of America Credit Card Discover Card	14041NFW6 05522RDH8 58768RAC4 161571HV9 361886DA9 02582JJT8 14041NGA3 88166VAD8 02582JJV3 161571HS6 161571HS6 02582JJX9 02582JJX9 05522RDE5 05522RDE5 254683CZ6	0.550 4.980 4.740 4.600 5.130 3.390 5.300 3.750 3.970 4.950 4.950 5.300 5.300 4.930	0.533 4.985 4.789 4.601 5.190 4.744 4.798 5.367 3.898 4.417 4.010 4.705 5.004 5.185 4.691 5.113 4.820	1.139 2.448 1.343 2.606 2.735 1.472 1.473 1.592 1.567 1.605 1.610 1.639 1.639 1.678 1.838 2.014	3/1/2024 12/14/2023 5/24/2023 1/31/2024 4/20/2023 9/30/2022 2/2/2023 9/12/2022 2/2/2023 11/3/2022 11/3/2022 5/22/2023 6/21/2023 7/20/2023	12/8/2025 7/15/2026 1/15/2027 1/15/2027 3/15/2027 5/15/2027 5/15/2027 6/21/2027 8/15/2027 9/15/2027 9/15/2027 10/15/2027 10/15/2027 11/15/2027 4/15/2028	27,000,000.00 9,500,000.00 19,000,000.00 34,000,000.00 25,000,000.00 25,000,000.00 27,740,000.00 8,871,000.00 10,000,000.00 24,000,000.00 10,000,000.00 7,500,000.00 15,000,000.00 20,645,000.00 21,438,000.00	26,998,906.50 9,498,724.15 18,999,338.80 12,998,329.50 24,371,093.75 24,285,156.25 9,998,722.00 27,589,380.47 8,776,052.58 9,999,504.00 7,469,238.28 14,645,507.81 20,600,645.51 21,460,610.39	26,603,127.00 9,522,762.00 18,883,359.00 33,808,716.00 13,000,000.00 24,483,500.00 24,498,500.00 27,205,366.98 8,718,560.74 9,828,160.00 23,587,584.00 9,965,250.00 7,473,937.50 14,699,700.00 20,590,951.39 21,396,324.53	100.026 98.530 100.240 99.386 99.437 100.000 97.934 97.994 98.073 98.282 98.282 99.653 99.653 97.998 99.738 99.738	ICED ICED ICED ICED ICED ICED ICED ICED
Total Count 20 4.071 4.412 1.772 334,194,000.00 331,792,158.55 330,824,184.04 98.992	Asset Backed Secs	Capital One Bank of America Credit Card Mercedes-Benz Auto Lease Chase Issuance Trust GMF Floorplan Owner Revolvi American Express Credt Capital One Tesla Auto Lease Trust American Express Credt Chase Issuance Trust Chase Issuance Trust Chase Issuance Trust American Express Credt American Express Credt Bank of America Credit Card Bank of America Credit Card Discover Card Chase Issuance Trust	14041NFW6 05522RDH8 58768RAC4 616571HV9 361886DA9 02582JJT8 14041NGA3 161571HS6 161571HS6 161571HS6 02582JJX9 02582JJX9 05522RDE5 05522RDE5 05522RDF2 254683CZ6 161571HT4	0.550 4.980 4.740 4.600 5.130 3.390 5.300 3.750 3.970 3.970 3.970 4.950 4.950 4.950 4.950 4.950 5.160	0.533 4.985 4.789 4.601 5.190 4.744 4.798 5.367 3.898 4.417 4.010 4.705 5.004 5.185 4.691 5.113 4.820 5.228	1.139 2.448 1.343 2.606 2.735 1.472 1.473 1.592 1.567 1.605 1.610 1.639 1.639 1.678 1.838 2.014 2.041	3/1/2024 12/14/2023 5/24/2023 1/31/2024 4/20/2023 9/30/2022 2/2/2023 9/15/2022 3/31/2023 11/3/2022 11/3/2022 5/22/2023 6/21/2023 7/20/2023 9/15/2023	12/8/2025 7/15/2026 1/15/2027 1/15/2027 3/15/2027 5/15/2027 5/15/2027 6/21/2027 9/15/2027 9/15/2027 10/15/2027 10/15/2027 11/15/2028	27,000,000.00 9,500,000.00 19,000,000.00 34,000,000.00 25,000,000.00 25,000,000.00 27,740,000.00 24,000,000.00 24,000,000.00 24,000,000.00 7,500,000.00 15,000,000.00 20,645,000.00 21,438,000.00 13,000,000.00	26,998,906.50 9,498,724.15 18,999,338.80 12,998,329.50 24,371,093.75 24,285,156.25 9,998,722.00 27,589,380.47 8,776,052.58 9,998,331.00 23,613,476.56 9,999,504.00 7,469,238.28 14,645,507.81 20,600,645.51 21,460,610.39 12,996,396.40	26,603,127.00 9,522,762.00 18,883,359.00 33,808,716.00 13,000,000.00 24,483,500.00 24,498,500.00 9,978,800.00 27,205,366.98 8,718,560.74 9,828,160.00 23,587,584.00 9,965,250.00 7,473,937.50 14,699,700.00 20,590,951.39 21,396,324.53 13,066,300.00	100.026 98.530 100.240 99.386 99.437 100.000 97.934 97.994 99.788 98.073 98.282 98.282 99.653 99.653 97.998 99.738 99.738	ICED ICED ICED ICED ICED ICED ICED ICED
	Asset Backed Secs	Capital One Bank of America Credit Card Mercedes-Benz Auto Lease Chase Issuance Trust GMF Floorplan Owner Revolvi American Express Credt Capital One Tesla Auto Lease Trust American Express Credt Chase Issuance Trust Chase Issuance Trust Chase Issuance Trust Chase Issuance Trust American Express Credt American Express Credt Bank of America Credit Card Bank of America Credit Card Discover Card Chase Issuance Trust Ford Credit Auto OwnerTrust	14041NFW6 05522RDH8 58768RAC4 616571HV9 361886DA9 02582JJT8 14041NGA3 161571HS6 161571HS6 161571HS6 02582JJX9 02582JJX9 05522RDE5 05522RDE5 05522RDF2 254683CZ6 161571HT4	0.550 4.980 4.740 4.600 5.130 3.390 3.490 5.300 3.750 3.970 4.950 3.530 5.000 4.950 5.160 5.090	0.533 4.985 4.789 4.601 5.190 4.744 4.798 5.367 3.898 4.417 4.010 4.705 5.004 5.185 4.691 5.113 4.820 5.228 5.152	1.139 2.448 1.343 2.606 2.735 1.472 1.473 1.592 1.567 1.605 1.610 1.639 1.639 1.678 1.838 2.014 2.041 2.162	3/1/2024 12/14/2023 5/24/2023 1/31/2024 4/20/2023 9/30/2022 2/2/2023 9/15/2022 3/31/2023 11/3/2022 11/3/2022 5/22/2023 6/21/2023 7/20/2023 9/15/2023	12/8/2025 7/15/2026 1/15/2027 1/15/2027 3/15/2027 5/15/2027 5/15/2027 6/21/2027 9/15/2027 9/15/2027 10/15/2027 10/15/2027 11/15/2028	27,000,000.00 9,500,000.00 19,000,000.00 34,000,000.00 25,000,000.00 25,000,000.00 27,740,000.00 8,871,000.00 10,000,000.00 24,000,000.00 7,500,000.00 15,000,000.00 20,645,000.00 21,438,000.00 13,000,000.00	26,998,906.50 9,498,724.15 18,999,338.80 33,994,821.80 12,998,329.50 24,371,093.75 24,285,156.25 9,998,722.00 27,589,380.47 8,776,052.58 9,998,331.00 23,613,476.56 9,999,504.00 7,469,238.28 14,645,507.81 20,600,645.51 21,466,610.39 12,996,396.40 8,998,487.10	26,603,127.00 9,522,762.00 18,883,359.00 33,808,716.00 13,000,000.00 24,483,500.00 24,498,500.00 9,978,800.00 27,205,366.98 8,718,560.74 9,828,160.00 23,587,584.00 9,965,250.00 7,473,937.50 14,699,700.00 20,590,951.39 21,396,324.53 13,066,300.00 9,012,137.40	100.026 98.530 100.240 99.386 99.437 100.000 97.934 97.994 98.073 98.282 98.282 99.653 97.998 99.738 99.738 99.806 100.510	ICED ICED ICED ICED ICED ICED ICED ICED
	Asset Backed Secs	Capital One Bank of America Credit Card Mercedes-Benz Auto Lease Chase Issuance Trust GMF Floorplan Owner Revolvi American Express Credt Capital One Tesla Auto Lease Trust American Express Credt Chase Issuance Trust Chase Issuance Trust Chase Issuance Trust Chase Issuance Trust American Express Credt American Express Credt Bank of America Credit Card Bank of America Credit Card Discover Card Chase Issuance Trust Ford Credit Auto OwnerTrust	14041NFW6 05522RDH8 58768RAC4 616571HV9 361886DA9 02582JJT8 14041NGA3 161571HS6 161571HS6 161571HS6 02582JJX9 02582JJX9 05522RDE5 05522RDE5 05522RDF2 254683CZ6 161571HT4	0.550 4.980 4.740 4.600 5.130 3.390 3.490 5.300 3.750 3.970 4.950 3.530 5.000 4.950 5.160 5.090	0.533 4.985 4.789 4.601 5.190 4.744 4.798 5.367 3.898 4.417 4.010 4.705 5.004 5.185 4.691 5.113 4.820 5.228 5.152	1.139 2.448 1.343 2.606 2.735 1.472 1.473 1.592 1.567 1.605 1.610 1.639 1.639 1.678 1.838 2.014 2.041 2.162	3/1/2024 12/14/2023 5/24/2023 1/31/2024 4/20/2023 9/30/2022 2/2/2023 9/15/2022 3/31/2023 11/3/2022 11/3/2022 5/22/2023 6/21/2023 7/20/2023 9/15/2023	12/8/2025 7/15/2026 1/15/2027 1/15/2027 3/15/2027 5/15/2027 5/15/2027 6/21/2027 9/15/2027 9/15/2027 10/15/2027 10/15/2027 11/15/2028	27,000,000.00 9,500,000.00 19,000,000.00 34,000,000.00 25,000,000.00 25,000,000.00 27,740,000.00 8,871,000.00 10,000,000.00 24,000,000.00 7,500,000.00 15,000,000.00 20,645,000.00 21,438,000.00 13,000,000.00	26,998,906.50 9,498,724.15 18,999,338.80 33,994,821.80 12,998,329.50 24,371,093.75 24,285,156.25 9,998,722.00 27,589,380.47 8,776,052.58 9,998,331.00 23,613,476.56 9,999,504.00 7,469,238.28 14,645,507.81 20,600,645.51 21,466,610.39 12,996,396.40 8,998,487.10	26,603,127.00 9,522,762.00 18,883,359.00 33,808,716.00 13,000,000.00 24,483,500.00 24,498,500.00 9,978,800.00 27,205,366.98 8,718,560.74 9,828,160.00 23,587,584.00 9,965,250.00 7,473,937.50 14,699,700.00 20,590,951.39 21,396,324.53 13,066,300.00 9,012,137.40	100.026 98.530 100.240 99.386 99.437 100.000 97.934 97.994 98.073 98.282 98.282 99.653 97.998 99.738 99.738 99.806 100.510	ICED ICED ICED ICED ICED ICED ICED ICED



REPURCHASE	Ioguar	CUSIP	Coupon	Yield to	Modified	Purchase	Maturity	Current Day Value	Current Book Value	Market Value	Market	Price
AGREEMENT	Issuer	COSIP	Coupon Rate	Maturity	Duration	Date	Maturity Date	Current Par value	Culletti book value	Market value	Price	Source
AGREEMENT			Nate	Maturity	Duration	Date	Date				riice	Source
Repo	JP Morgan Repurchase Agmt	REPO80107	5.290	5.363	0.000	3/28/2024	4/1/2024	70,000,000.00	70,000,000.00	70,000,000.00	100.000	ICED
po	Total Count 1	1021 000107	5.290	5.363	0.000	3,20,2024	4/1/2024	70,000,000.00	70,000,000.00	70,000,000.00	100.000	. 1022
COMMEDCIAL		CHCID				Dunchess	Maturita	- , , ,		• , ,		Duiss
COMMERCIAL	Issuer	CUSIP	Coupon	Yield to	Modified	Purchase	Maturity	Current Par Value	Current Book Value	Market Value	Market	Price
PAPER			Rate	Maturity	Duration	Date	Date				Price	Source
Commercial Paper	US Bank	SYS79354	5.250	5.250	0.000	7/1/2019	4/1/2024	14,700,000.00	14,700,000.00	14,700,000.00	100.000	MNI
Commercial Paper	Bristol Myers Squibb	11012LD11	5.320	5.398	0.000	3/27/2024	4/1/2024	30,000,000.00	29,977,833.33	29,982,300.00	99.941	
Commercial Paper	Bosch Robert Finance	1000X2D96	5.340	5.438	0.021	3/11/2024	4/9/2024	30,000,000.00	29,870,950.00	29,946,030.00	99.820	
Commercial Paper	Mercy Health	58942PDA8	5.330	5.415	0.024	3/27/2024	4/10/2024	31,850,000.00	31,783,982.03	31,788,019.90	99.805	
Commercial Paper	Pedernales Electric Coop	70533LDF6	5.360	5.454	0.038	3/22/2024	4/15/2024	15,000,000.00	14,946,400.00	14,968,650.00	99.791	
oommerenar raper	Total Count 5	70)),,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	5.324	5.401	0.016	3,22,2024	4/15/2024	121,550,000.00	121,279,165.36	121,384,999.90	99.864	
	Total County		J.J24	,,401	0.010			121,550,000.00	121,27 / 120 / 1.50	121,504,777.70	77,004	
CORPORATE	Issuer	CUSIP	Coupon	Yield to	Modified	Purchase	Maturity	Current Par Value	Current Book Value	Market Value	Market	Price
MTN/BONDS			Rate	Maturity	Duration	Date	Date				Price	Source
•				,								
Medium Term Notes	Bank of America	06051GFF1	4.000	5.666	0.000	3/6/2024	4/1/2024	36,174,000.00	36,752,864.39	36,174,000.00		
Medium Term Notes	Bank of New York Mellon	06406RAS6	0.500	0.536	0.068	4/3/2023	4/26/2024	15,000,000.00	14,994,323.06	14,946,780.00	99.645	ICED
Medium Term Notes	Amazon	023135BW5	0.450	0.499	0.112	11/1/2023	5/12/2024	5,000,000.00	4,998,715.74	4,970,455.00	99.409	
Medium Term Notes	US BANK NA	90331HPL1	2.050	5.299	0.779	3/1/2024	1/21/2025	10,000,000.00	9,743,989.08	9,733,640.00	97.336	ICED
Medium Term Notes	Toyota Corporation	89236TKC8	3.950	4.511	0.837	9/23/2022	6/30/2025	24,765,000.00	24,405,659.85	24,414,129.48	98.583	ICED
Medium Term Notes	Caterpillar Fncl Service	14913UAB6	5.150	5.156	1.007	8/11/2023	8/11/2025	10,000,000.00	9,998,900.00	10,007,310.00	100.073	ICED
Medium Term Notes	Home Depot	437076CR1	4.000	4.294	1.391	9/23/2022	9/15/2025	11,272,000.00	11,180,245.92	11,116,829.65	98.623	
Medium Term Notes	UnitedHealth Group	91324PEN8	5.150	5.154	0.768	10/28/2022	10/15/2025	7,000,000.00	6,999,370.00	7,008,498.00	100.121	
Medium Term Notes	Caterpillar Fncl Service	14913R3B1	4.800	4.809	1.653	1/6/2023	1/6/2026	15,000,000.00	14,996,250.00	14,972,400.00	99.816	
Medium Term Notes	Bristol Myers Squibb	110122ED6	4.950	4.978	1.027	2/22/2024	2/20/2026	15,000,000.00	14,992,200.00	14,997,045.00	99.980	
Medium Term Notes	Deere & Co.	24422EWT2	5.050	4.470	1.805	3/30/2023	3/3/2026	15,000,000.00	15,235,500.00	15,042,510.00	100.283	
Medium Term Notes	PACCAR Inc	69371RS49	4.450	4.474	1.886	3/30/2023	3/30/2026	17,000,000.00	16,988,610.00	16,868,998.00	99.229	
Medium Term Notes	JPMorgan Chase	46625HQW3		5.519	0.977	5/18/2023	4/1/2026	10,000,000.00	9,647,100.00	9,683,200.00	96.832	
Medium Term Notes	Morgan Stanley	61690U4T4	4.754	4.754	1.893	4/21/2023	4/21/2026	15,000,000.00	15,000,000.00	14,901,705.00	99.345	
Medium Term Notes	Deere & Co.	24422EWX3		4.771	2.022	6/8/2023	6/8/2026	7,000,000.00	6,995,940.00	6,977,803.00	99.683	
Medium Term Notes	Bristol Myers Squibb	110122CN6	3.200	5.319	1.268	10/2/2023	6/15/2026	10,000,000.00	9,472,500.00	9,640,370.00	96.404	
Medium Term Notes	Bank of America	06051GLA5	4.827	5.050	2.136	5/9/2023	7/22/2026	15,000,000.00	14,901,000.00	14,865,030.00	99.100	
Medium Term Notes	State Street Corp	857477CD3	5.272	5.661	1.463	10/2/2023	8/3/2026	10,000,000.00	9,898,600.00	10,053,950.00	100.540	
Medium Term Notes	Thermo Fisher Scientific	883556CV2	4.953	5.395	1.495	10/2/2023	8/10/2026	10,000,000.00	9,883,800.00	10,017,590.00	100.176	
Medium Term Notes	Home Depot	437076CV2	4.950	5.037	2.322	12/4/2023	9/30/2026	10,000,000.00	9,978,100.00	10,016,200.00	100.162	
Medium Term Notes	JPMorgan Chase	46625HRV4		4.991	2.367	6/9/2023	10/1/2026	10,000,000.00	9,383,700.00	9,531,600.00	95.316	
Medium Term Notes	Citigroup Inc	17325FBC1	5.488	5.488	2.422	12/4/2023	12/4/2026	25,000,000.00	25,000,000.00	25,267,300.00	101.069	
Medium Term Notes	Thermo Fisher Scientific	883556CZ3	5.000	5.025	2.442	12/5/2023	12/5/2026	10,000,000.00	9,993,100.00	10,041,320.00	100.413	
Medium Term Notes	JPMorgan Chase	48125LRU8	5.110	5.110	2.444	12/8/2023	12/8/2026	20,000,000.00	20,000,000.00	20,057,420.00	100.287	
Medium Term Notes	Bank of America	06051GLE7	5.080	5.401	2.555	6/23/2023	1/20/2027	10,000,000.00	9,896,400.00	9,949,640.00	99.496	
Medium Term Notes	Morgan Stanley	61747YEZ4	5.050	5.311	1.686	7/18/2023	1/28/2027	10,000,000.00	9,938,800.00	9,961,540.00	99.615	
Medium Term Notes	Texas Instrument	882508CE2	4.600	4.623	2.627	2/8/2024	2/8/2027	10,000,000.00	9,993,600.00	9,985,530.00	99.855	
Medium Term Notes	Eli Lilly	532457CJ5	4.500	4.519	2.633	2/9/2024	2/9/2027	30,000,000.00	29,984,100.00	29,915,160.00	99.717	
Medium Term Notes	Cisco Systems	17275RBQ4	4.800	4.847	2.669	2/26/2024	2/26/2027	35,000,000.00	34,954,500.00	35,056,315.00	100.161	
Medium Term Notes	Abbvie Inc	00287YDR7	4.800	4.763	2.713	2/26/2024	3/15/2027	20,000,000.00	19,971,800.00	20,020,660.00	100.103	
Medium Term Notes	Hormel Foods Corp	440452AK6	4.800	4.833	2.753	3/8/2024	3/30/2027	15,000,000.00	14,985,450.00	14,984,850.00	99.899	ICED
	Total Count 31		4.396	4.796	1.736			463,211,000.00	461,165,118.04	461,179,778.13	99.561	
							Grand Total	2,602,122,936.23	2,583,793,060.59	2,560,630,091.30		

GLOSSARY OF INVESTMENT TERMS

ASSET BACKED SECURITIES: Securities, such as bonds or notes, collateralized by receivables such as credit card or auto loans.

LOCAL AGENCY INVESTMENT FUND (LAIF): An investment pool sponsored by the State of California and administered/managed by the State Treasurer's Office. Local government units, with consent of the local governing body of that agency, may voluntarily deposit surplus funds for the purpose of investment.

U. S. GOVERNMENT AGENCY SECURITIES: Debt securities issued by U. S. Government sponsored enterprises and federally related institutions. These government agencies include: Federal Home Loan Banks (FHLB); Federal Home Loan Mortgage Corporation (FHLMC, or "Freddie Mac"); Federal National Mortgage Association (FNMA, or "Fannie Mae"); Federal Farm Credit Banks (FFCB); and Tennessee Valley Authority (TVA).

BOOK VALUE: The original cost of the investment, plus accrued interest and amortization of any premium or discount.

MARKET VALUE: The price at which a security is trading and could presumably be purchased or sold.

U.S. TREASURY SECURITIES: Securities issued by the U. S. Treasury and backed by the full faith and credit of the United States. Treasuries are considered to have no credit risk, and are the benchmark for interest rates on all other securities in the U.S. and overseas. The Treasury issues both discounted securities and fixed coupon notes and bonds.

CERTIFICATE OF DEPOSIT (CD or NCD): A deposit of funds at a bank for a specified period of time that earns interest at a specified rate. Commonly known as "CDs" or "negotiable CDs."

MATURITY: The date upon which the principal or stated value of an investment becomes due and payable.

WEIGHTED AVERAGE DAYS TO MATURITY: The weighted average of the remaining term to maturity of all of the assets in an investment pool or securities portfolio, as expressed in days.

COUPON: The annual rate at which a bond pays interest.

PAR VALUE: The amount of principal which must be paid at maturity. Also referred to as the face amount of a bond, normally quoted in \$1.000 increments per bond.

YIELD: The rate of annual income return on an investment, expressed as a percentage.

(a) EARNED INCOME YIELD is the annual income from an investment divided by the current market value.

(b) YIELD TO MATURITY is the rate of return earned on an investment considering all cash flows and timing factors: interest earnings, discounts, and premiums above par.

CUSIP: The number identifying all stocks and registered bonds, using the Committee on Uniform Securities Identification Procedures (CUSIP).

DURATION: Duration measures the price sensitivity of a bond to changes in interest rates.

(a) EFFECTIVE DURATION is a duration calculation for bonds with embedded options. Effective duration takes into account that expected cash flows will fluctuate as interest rates change.

(b) MACAULAY'S DURATION is the weighted average maturity of the bond's cash flows, where the present values of the cash flows serves as the weights. The greater the duration of the bond, the greater its percentage price volatility.

REPURCHASE AGREEMENT (RP OR REPO): The purchase of securities, on a temporary basis, with the seller's simultaneous agreement to repurchase the securities at a later date at a specified price that includes interest for the buyer's holding period. In essence, this is a collateralized investment whereby the security "buyer" lends the "seller" money for the period of the agreement.

SUPRANATIONAL: An entity formed by two or more central governments through international treaties, for the purpose of promoting economic development for member countries. Two examples of supranational institutions are the International Bank for Reconstruction and Development (World Bank) and the Inter-American Development Bank.

For additional glossary terms, previous Investment Reports, and City Investment Policy, please visit the Office of the City Treasurer's website at: http://www.sandiego.gov/treasurer/investments/