

Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Julia H. Cooper

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
SEPTEMBER 30, 2022**

DATE: October 31, 2022

Approved



Date

11/7/2022

Transmitted herewith is the City Investment Report for the quarter ended September 30, 2022. To meet the reporting requirements set forth in the City of San José Investment Policy, an electronic version of this report will be posted on the City's website at <https://www.sanjoseca.gov/your-government/departments/finance/reports/-folder-450> and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on November 17, 2022 and will be agendized through the PSFSS Committee for review by the full City Council.

Summary of portfolio performance and compliance for quarter ended September 30, 2022:

- **Size of total portfolio:** \$2,475,016,963
- **Earned income yield:** 1.619%
- **Weighted average days to maturity:** 597 days
- **Fiscal year-to-date net interest earnings:** \$10,280,845
- No exceptions to the City's Investment Policy during this quarter

During the quarter, the City's external auditor, Macias, Gini, & O'Connell LLP, evaluated the City's investment program for the year ended June 30, 2022. The Independent Accountant's Report on Applying Agreed-Upon Procedure is included herewith. The report noted one finding and no exceptions to the Investment Policy. Staff has since made the correction in the investment accounting system.

If you have questions on this investment report, please do not hesitate to call me at (408) 535-7011, or via email at julia.cooper@sanjoseca.gov.

/s/

JULIA H. COOPER
Director of Finance

cc: Jennifer A. Maguire, City Manager
Joe Rois, City Auditor
Nora Frimann, City Attorney
Luz Cofresí-Howe, Assistant Director of Finance

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**INVESTMENT REPORT FOR
THE QUARTER ENDED
SEPTEMBER 30, 2022**



Prepared by
Finance Department
Debt and Treasury Management Division

Julia H. Cooper
Director of Finance

**Investment Report for
The Quarter Ended
September 30, 2022**

**City of San José
Department of Finance
Debt and Treasury Management Division**

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Director of Finance

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Rebecca Todd, *Administrative Assistant*

**CITY OF SAN JOSE
INVESTMENT REPORTS FOR
THE QUARTER ENDED SEPTEMBER 30, 2022
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October 31, 2022

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED SEPTEMBER 30, 2022

I am pleased to present this report of investment activity for the quarter ended September 30, 2022, in compliance with the reporting requirements set forth in the City of San José Investment Policy. The report presents information in the following major categories: Portfolio Statistics, Portfolio Performance, Compliance Reporting Requirements, Investment Trading Activity, and Investment Strategy.

The information presented in the table below highlights the investment activity for the quarter ended September 30, 2022, as well as provides a comparison to the quarters ended June 30, 2022, and September 30, 2021.

INVESTMENT SUMMARY			
For the Quarter Ended	September 30, 2022	June 30, 2022	September 30, 2021
<u>Total Portfolio</u>			
Portfolio Value ^{(1) (2)}	\$2,475,016,963	\$2,725,410,958	\$2,046,949,882
Earned Interest Yield	1.619%	1.111%	0.918%
Dollar-weighted average yield			
Purchases	3.428%	1.990%	0.120%
Maturities	1.075%	0.622%	0.562%
Called Securities	1.542%	2.258%	1.131%
Weighted avg. yield at end of period	1.973%	1.295%	0.886%
Weighted avg. days to maturity	597	533	552
<u>Portfolio Fund 3</u>			
Portfolio Value ^{(1) (2) (3)}	\$2,454,787,041	\$2,705,254,061	\$2,025,891,114
Earned Interest Yield	1.617%	1.116%	0.927%
Dollar-weighted average yield			
Purchases	3.428%	1.990%	0.120%
Maturities	1.075%	0.622%	0.562%
Called Securities	1.542%	2.258%	1.131%
Weighted avg. yield at end of period	1.967%	1.301%	0.895%
Weighted avg. days to maturity	602	537	558

¹ Reflects book value (principal plus any purchased interest) of investments.

² Total excludes bond proceeds held by trustees for the City of San José (\$421,427,571).

³ Total excludes other restricted funds required to be invested separately.

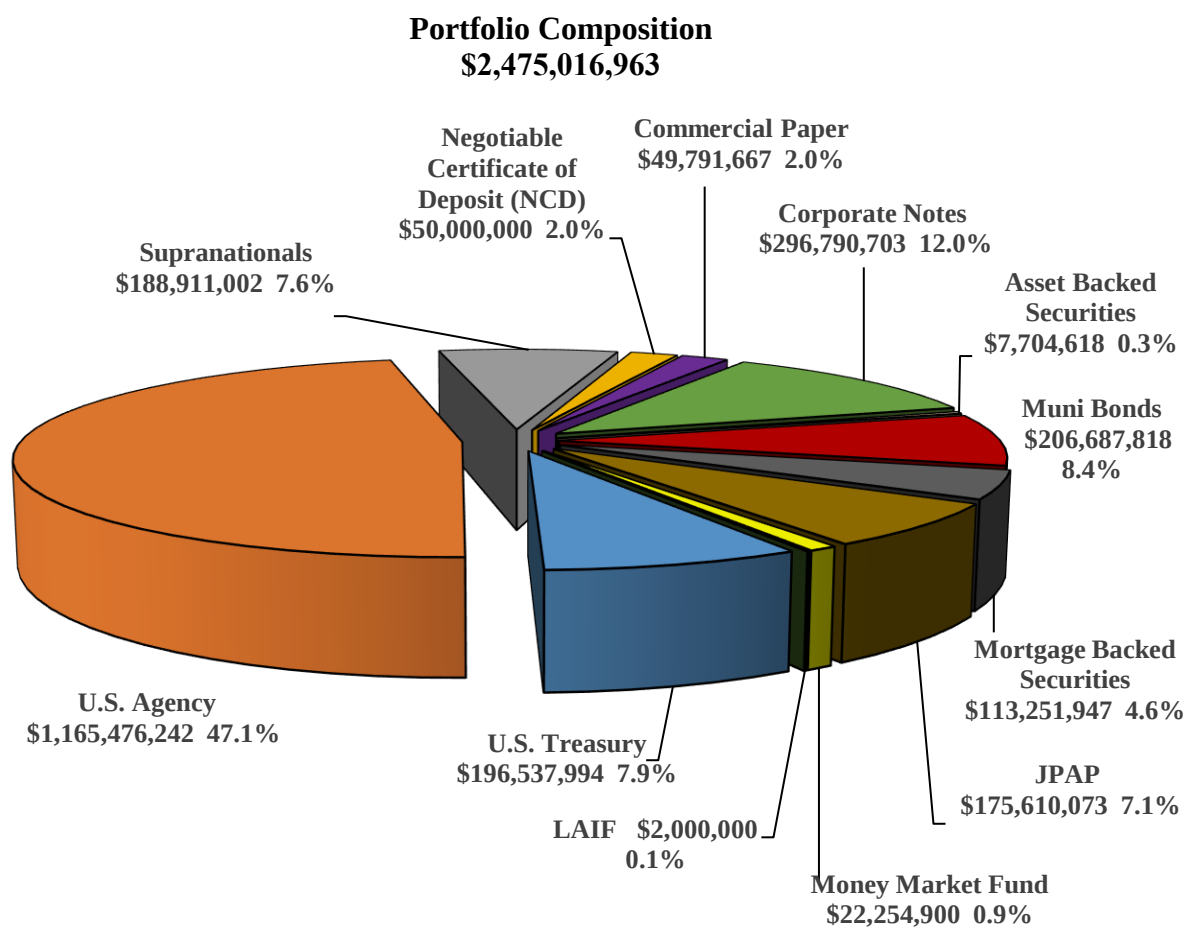
PORTFOLIO STATISTICS

Detailed information can be found in the attachments while summaries are provided below.

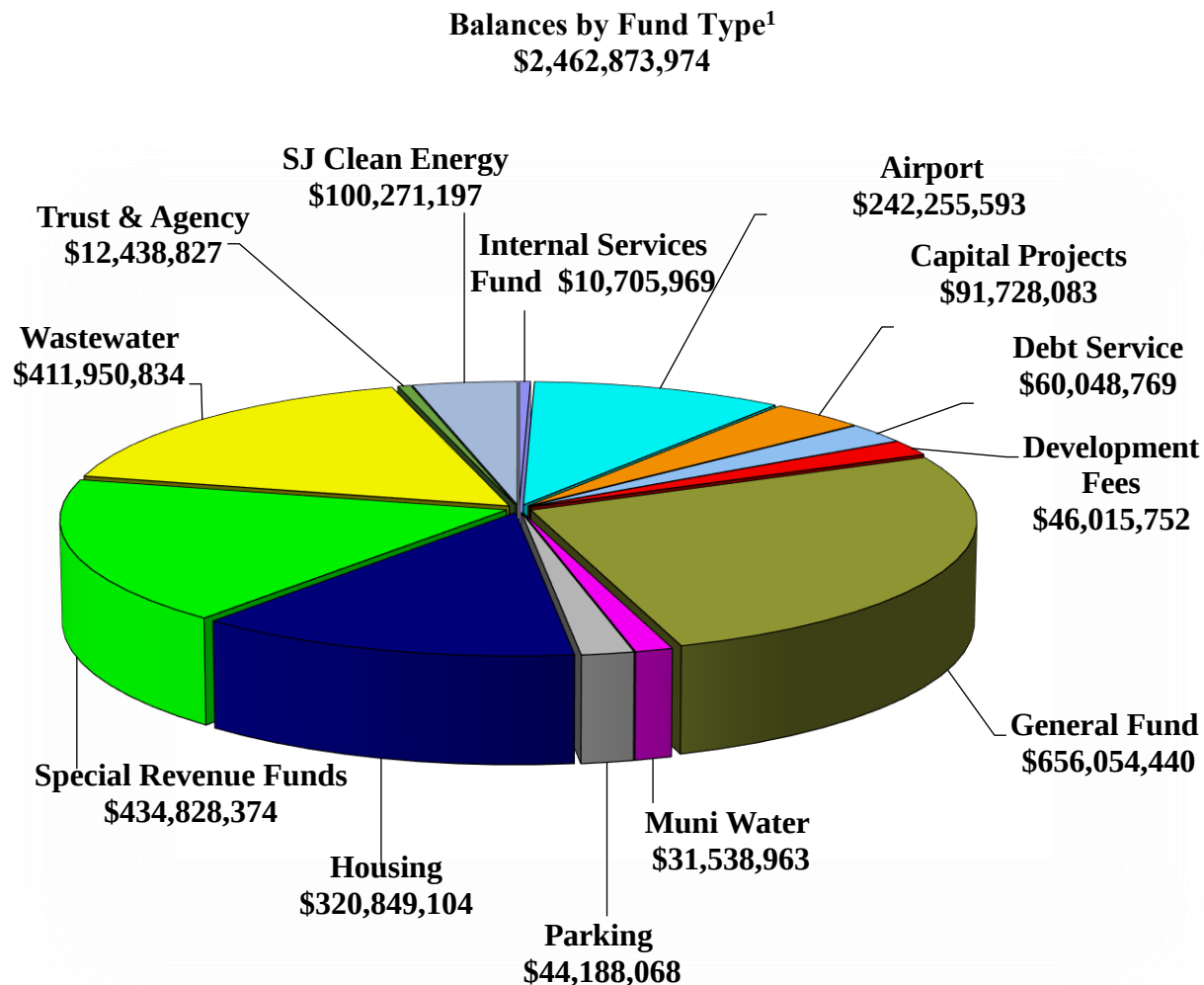
Portfolio Composition

Within this section are snapshots of the City's total investment portfolio as of September 30, 2022.

The first graph shows the portfolio composition by investment type.



The graph below reflects the reconciliation of total balances reported by the investment program's record-keeping system to the City's Financial Management System (FMS).



Portfolio Balance	\$2,475,016,963
General Banking Balance	7,901,735
Deposit-in-Transit, Outstanding Checks ²	(20,044,724)
Total Balances per FMS	\$2,462,873,974

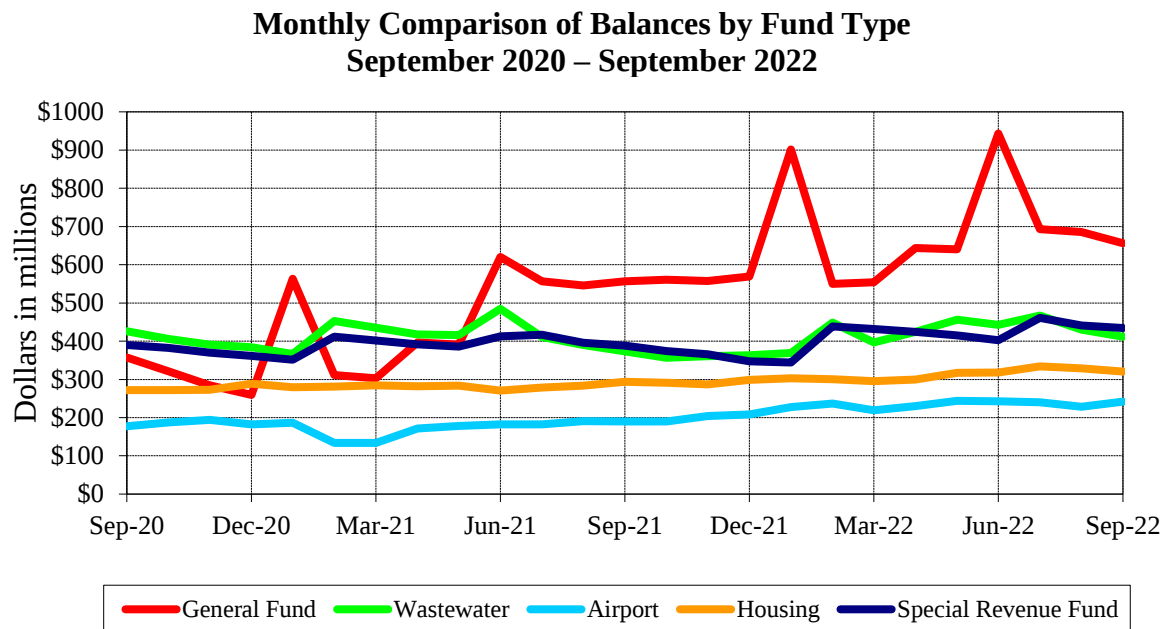
¹ General Fund includes \$542,042,503 of General Fund (Fund 001) as well as \$114,011,937 of other General Fund funds which are separately tracked including the Emergency Reserve Fund, Coronavirus Aid, Relief, and Economic Security Act (CARES Act), American Rescue Plan Act of 2021 (ARPA) including Emergency Rental Assistance funds established by ARPA, Developer Fees, Depositor Funds, and other smaller funds and reserves.

² Reflects timing difference between when deposits are made and accounted for in FMS or when checks are written and not yet cashed by the receiving party.

General Fund Balances

The General Fund balances decreased by \$287.3 million during the quarter and ended with a balance of \$656.1 million as of September 30, 2022. This decrease is attributed to prefunding of employer retirement contributions in July 2022, and debt service payments in August 2022. General Fund cash balances usually peak during the months of January and June, when the bulk of property taxes are received, and decline in the summer months due to retirement prefunding, debt service payments and operational expenditures.

The following graph compares monthly balances of five largest City funds as reported by FMS.

**Prefunding of Annual Retirement Contributions**

The City opted to prefund Tier 1 annual employer retirement contributions along with Other Post-Employment Benefit (OPEB) contributions for Fiscal Year 2022-23. The total prefunding amount was \$421 million. In anticipation of this cash outflow, the City set aside \$146 million in cash and matured investments and issued \$275 million Tax Revenue Anticipation Notes (TRANs) on July 1, 2022, that were purchased directly by Bank of America, N.A. (Bank). The TRANs maturity dates are February 28, 2023, and June 30, 2023, with \$137.5 million due on each date along with the accrued interest. The fixed interest rate on the Notes is 3.09% for the February 28th maturity and 3.36% for the June 30th maturity.

Successor Agency to the Redevelopment Agency of the City of San José

Historically, the Redevelopment Agency participated in the City investment pool with both restricted bond proceeds and operating cash balances. As of February 1, 2012, redevelopment agencies in California were dissolved by legislative action and the City, as the Successor

Agency to the Redevelopment Agency (SARA), transferred the Redevelopment Agency funds from the investment pool to SARA bank accounts. In July 2018, the City entered the final stage of dissolution and absorbed the remaining SARA operations into City operations. City staff will continue to manage SARA's accounts until all assets are liquidated and bonds are redeemed.

As of September 30, 2022, SARA reported cash balances as outlined in the table below:

SARA CASH SUMMARY

	Pledged for Bond/Enforceable Obligations
LAIF	\$2,099,214
Wells Fargo:	
General Account	\$209,198
Total Wells Fargo Funds	\$209,198
Wilmington Trust:	
Total Wilmington Trust Funds	\$470,002 (A)
TOTAL	\$2,778,414

(A) Funds restricted for tax allocation bond debt service payments

PORTFOLIO PERFORMANCE

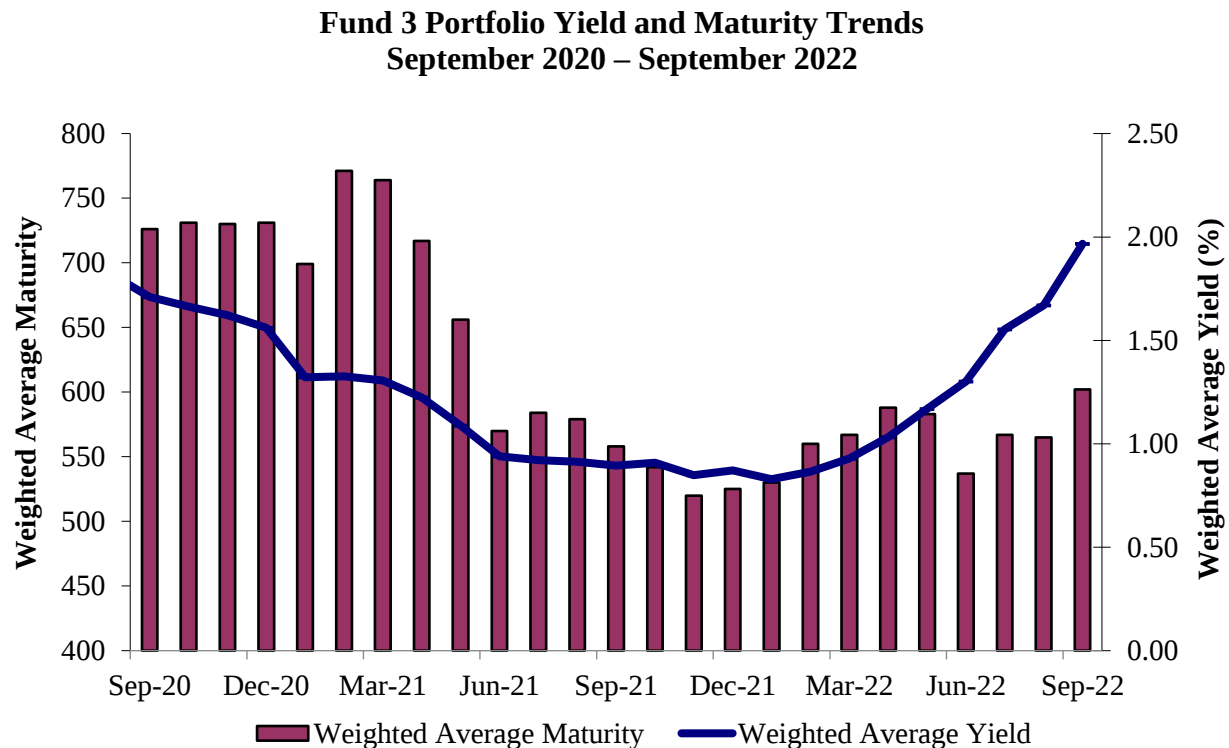
The following table illustrates the total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago.

TOTAL PORTFOLIO INCOME RECOGNIZED			
	Accrual Basis		
Total Portfolio	September 30, 2022	June 30, 2022	September 30, 2021
<u>Quarter-End</u>			
Total interest earnings	\$10,298,752	\$6,864,084	\$4,823,727
Realized gains (losses)	(\$17,907)	(\$924)	\$3,222
Total income recognized	\$10,280,845	\$6,863,160	\$4,826,949
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$10,298,752	\$21,204,388	\$4,823,727
Realized gains (losses) ³	(\$17,907)	(\$15,235)	\$3,222
Total income recognized	\$10,280,845	\$21,189,153	\$4,826,949

³ Realized losses are attributed primarily to CUSIP 594918BH6 (Microsoft Corp 2.65% due 11/03/2022) for \$17,815.05, which was purchased at a premium price of 101.74% and called prior to maturity at par (100%). Security premiums are amortized to maturity. When a security is called prior to maturity, unamortized premium is recorded as realized loss.

Yield and Maturity Trend

The following graph illustrates the monthly dollar-weighted average maturity (WAM) of Fund 3 Portfolio (bar graph) along with the weighted average yield (line graph) for the past two years.



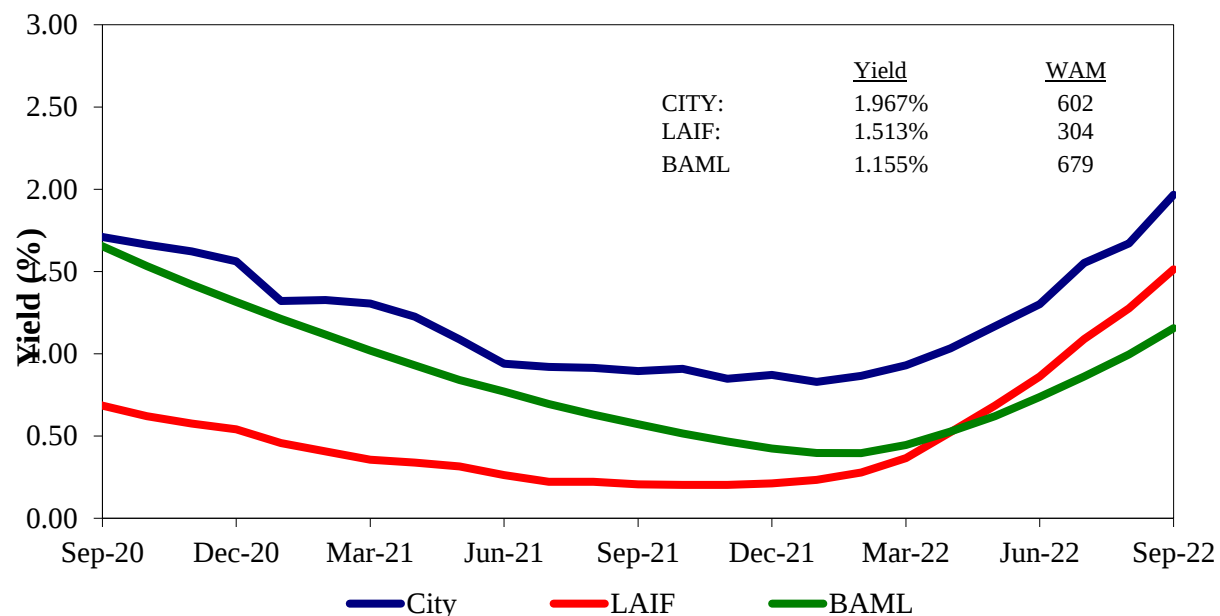
Fund 3 Portfolio's WAM increased from 537 days on June 30, 2022, to 602 days on September 30, 2022. The weighted average yield increased from 1.301% on June 30, 2022, to 1.967% on September 30, 2022.

During the quarter, one corporate note (CUSIP 59498BH6) for \$5.6 million was called before maturity, and \$13 million of principal was amortized from various mortgage-backed and asset-backed securities. The Federal Reserve Bank moved in an unprecedented fashion this quarter to restrain inflation by raising the Federal Funds Rate 1.5% in two consecutive FOMC meetings. Due to the rapid rising interest rate environment, many new investments were purchased at higher yields, compared with matured securities. Moreover, treasury staff moved considerable amounts of asset out of lower yielding liquidity vehicles such as CAMP, MMF and LAIF, and invested strategically along the yield curve to improve portfolio yield and target large future outflows such as TRAN payments and debt service payments. As interest rates rose broadly across various sectors, staff also increased portfolio diversification by investing in U.S. Treasuries, Municipal Bonds, Negotiable Certificates of Deposit (NCDs), Corporate Notes and Mortgage-backed securities. As a result, the aggregate portfolio yield and WAM increased.

Comparison with Benchmarks

The City Total Portfolio is not compared to benchmarks as it includes various funds which have separate cash flows and investment requirements. Only the City's Fund 3 Portfolio is compared against benchmarks for performance purposes. The following graph demonstrates a yield comparison by month of the City Fund 3 Portfolio, the California LAIF, and the BAML Index for the period from September 2020 to September 2022.

**Portfolio vs. Benchmarks
September 2020 – September 2022**

**Notes:**

1. **City** refers to City's Fund 3 Portfolio, and the yield data are month-end weighted average yields.
2. **LAIF** refers to the State of California Local Agency Investment Fund and yield data are average monthly effective yields.
3. **BAML** refers to Bank of America Merrill Lynch 1-3 Year AAA-A US Corporate & Government Index, and yield data are rolling 2-year effective yields.

LAIF is a short-term investment option available to local agencies in California. LAIF's WAM was 304 days as of September 30, 2022, much shorter than the City Fund 3 portfolio's WAM of 602 days. Normally a shorter portfolio such as LAIF is better positioned to benefit from rapidly rising interest rates especially when the yield curve is inverted as of the present. LAIF experienced significant outflows during this quarter, which limited its investment activities and caused its aggregated yield to be lower than the City's.

The BAML Index is a broad market index that tracks dollar-denominated, investment-grade, bonds with a remaining maturity of up to three (3) years. To simulate an index portfolio for comparison purpose, Treasury staff calculates a 2-year rolling average of daily BAML Index effective yield in the period from October 1, 2020 to September 30, 2022, the BAML Index effective yield averaged under 1% 16 of the past 24 months, causing the simulate index portfolio

to lag behind the City portfolio and LAIF in performance. As interest rates are expected to continue rising in the near future, the performance gap between the BAML Index and the City portfolio should narrow.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page one of this report, the total portfolio size as of September 30, 2022, was approximately \$2.47 billion. The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio's market value to both its original cost and amortized cost.

UNREALIZED GAINS & LOSSES			
Cash Basis			
	Original Cost	Amortized Cost	
Market Value	\$2,372,832,925	Market Value	\$2,372,832,925
Original Cost	(2,475,016,963)	Amortized Cost	(2,471,380,453)
Net Unrealized Loss	\$ (102,184,038)	Net Unrealized Loss	\$ (98,547,528)

An inverse relationship exists between changes in interest rates (Yield) and the value (Price) of fixed income investment securities. As interest rates decrease, the value of fixed income investments increases. Conversely, as interest rates increase, the value of fixed income investments decreases. The City's investment practice, per the Investment Policy, is generally to hold securities to maturity, with exceptions as noted in the Investment Policy. The net unrealized losses noted above are "paper losses" and would only be realized if securities were sold prior to maturity.

Interest rates have increased significantly in this quarter. Given the inverse relationship between interest rates and value, this has led to an increase in unrealized losses from \$55 million (original cost basis) and \$50 million (amortized cost basis) as of June 30, 2022 to losses of \$102 million (original cost) and \$99 million (amortized cost) as of September 30, 2022, respectively, as shown in the table above. As interest rates are expected to continue to rise, this may lead to additional unrealized losses. This is partly offset over time by maturing securities being replaced by new purchases at rates more in line with current market value.

Earned Interest Yield

The earned interest yield of the total investment portfolio for the quarter ended September 30, 2022, was 1.619%, 0.508% higher than the previous quarter and 0.701% higher than a year ago.

COMPLIANCE REPORTING REQUIREMENTS

Pursuant to Section 21.0 of the City's Investment Policy, "No less than semi-annually each year, a compliance audit shall be conducted of the City's investment program to determine whether the City's investments within the City's pooled portfolio are in compliance with the City's

Investment Policy, internal controls and department procedures.” These compliance audits per the Investment Policy can be included in the City Auditor’s work plan or can be conducted by an external auditor at the request of the Director of Finance. During the quarter, the City Auditor’s Office engaged the services of Macias, Gini, & O’Connell LLP (“MGO”) to audit the City’s investments within the pooled portfolio.

MGO completed its evaluation for the six-month ended June 30, 2022, and found the City’s investment program to be in compliance with the City’s Investment Policy, internal controls and department procedures. The report noted one difference in market value of 0.02% for one security due to an incorrect CUSIP number in the City’s investment management system. The City has subsequently corrected the CUSIP number. A copy of the Independent Accountant’s Agreed-Upon Procedures Report is attached to this quarterly report (Section F).

Cash Management Projection

Based on the Finance Department’s pooled cash flow projection as of September 30, 2022, total revenues and investment maturities for the next six months are anticipated to be approximately \$2.06 billion. This is sufficient to cover projected expenditures of approximately \$1.98 billion.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended September 30, 2022. The investment portfolio meets the requirements of the City’s Investment Policy and California Government Code section 53601.

Comparison of Portfolio Investment Earnings to FY 2022-23 Budget

The following is a comparison of actual General Fund investment earnings, on an accrual basis, to the Fiscal Year 2022-23 budget. The Fiscal Year 2022-23 Budget included \$4.2 million for interest earnings for the General Fund, based on an assumed net interest yield of 1.62%. The schedule below compares the unaudited actual net investment earnings to the General Fund budget for the quarter ended September 30, 2022. The interest earning rates are less than the forecast for the quarter and for the fiscal year.

BUDGET COMPARISON	
<u>Net Investment Earnings</u>	<u>Yield</u>
<i>Quarter Ended</i>	
Budget ^(a)	1.62%
Actual ^(b)	<u>1.47%</u>
Variance	(0.15%)
<i>Fiscal Year to Date</i>	
Budget ^(a)	1.62%
Actual ^(b)	<u>1.47%</u>
Variance	(0.15%)

(a) Reflects the 2022-2027 General Fund Forecast Information submitted by Finance on January 27, 2022.

(b) Reflects the earned interest yield less costs to administer the investment program, adjusted for funds with negative cash balances at month end.

INVESTMENT TRADING ACTIVITY

Section E provides a detail of the City's investment activities, including purchases, maturities, amortization, interest received, and realized gains or losses from trading activities.

In general, the City holds all securities to maturity. On rare occasions, the City may liquidate holdings to raise cash or as allowed under the Investment Policy.

INVESTMENT STRATEGY AND MARKET UPDATE

The Investment Program continues to focus on its core mandates of safety, liquidity, and yield. Staff continues its effort to match known cash flow outlays in the next 24-month horizon with investment maturities. Beyond the 24-month horizon, staff selectively invests in various assets classes and maturity buckets to diversify the portfolio structure and maximize the portfolio's earnings potential, as allowed by the Investment Policy.

Gross Domestic Product (GDP) decreased in the second quarter of 2022 by 0.6% annualized rate compared to the previous quarter rate of -1.6%. Although initial jobless claims and continuing claims remained steady, and the national unemployment rate decreased to 3.5% in September 2022 from the previous quarter ended June 30, 2022, persistent high inflation, and future Federal Reserve Bank action continued to dominate headlines and drive the broader markets during this quarter. Year-over-year inflation remained high at 8.2% in September 2022, though down slightly from the previous quarter rate of 9.1%. Mortgage rates reached a 15-year high in September 2022 with the average 30-year mortgage rate rising to 6.7%. Sustained shipping challenges, housing and labor shortages, the continuing war in Ukraine and higher commodity prices contributed to the Federal Reserve raising its benchmark rate by 1.5% this quarter in a bid

to control the rising inflation. Fed officials remain adamant on further tightening of money supply. Fears of economic contraction, and a hard landing of the U.S. economy have gained momentum on concerns of the Fed's hawkish view of monetary policies and the direction of the overall economy.

Investment staff will closely monitor market developments, continue to focus on the overall quality of the portfolio and invest with care, prudence and diligence.

Future Commitments – As of September 30, 2022, the City had no obligations to sell securities and no commitments to participate in securities trading.

Executed Reverse Repurchase Agreements – No reverse repurchase agreements were executed this quarter.

Restructuring – No restructuring activities took place during this quarter.

CONCLUSION

The total investment portfolio as of September 30, 2022, was \$2,475,016,963 a decrease of approximately \$250 million from the previous quarter. For the quarter ended September 30, 2022, the earned interest yield increased from 1.111% to 1.619% as compared to the quarter ended June 30, 2022, and the weighted average days to maturity increased from 533 days to 597 days over the same period. As of September 30, 2022, approximately 55% of the total portfolio was invested in U.S. Treasuries and Agency securities.

/s/

JULIA H. COOPER
Director of Finance

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SECTION A

PORTFOLIO STATISTICS

Portfolio Statistics summarizes information such as interest received, net earnings received, average daily and ending portfolio balance, yield and days to maturity of the portfolio. Please see statistic definitions as below:

TOTAL INTEREST RECEIVED IN THIS PERIOD: Represents the cash basis receipts for the report period. Includes the total actual interest receipts less accrued interest purchased (if not offset by prior coupon payment) and further modified by the gain or loss amounts incurred through sales during the period.

TOTAL NET EARNINGS THIS PERIOD: Represents the accrued net earnings for the period. Encompasses the net of interest accrual, premium amortization, discount accretion, and gains/losses from sales.

AVERAGE DAILY PORTFOLIO BALANCE: The sum of daily investment balances (cost-adjusted by amortization/accretion postings) during the actual period, including weekends and holidays, divided by the number of days in the reporting period.

EARNED INTEREST YIELD THIS PERIOD: The total net accrued earnings this period, divided by the number of days within the report period, then multiplied by 365 days, and divided by the average daily investment balance.

END OF PERIOD PORTFOLIO BALANCE: The sum of all investment balances (adjusted cost basis) which are active at the end of the report.

WEIGHTED AVERAGE YIELD AT END OF PERIOD: The sum of all end of period investment balances, each multiplied by its ending sub-period yield, then divided by the sum of the end of period investment balances (current book value or adjusted costs basis).

WEIGHTED AVERAGE DAYS TO MATURITY: The sum of all investment cost balances for securities active at the end of the report period, each multiplied by the days to maturity, then divided by total investment costs.

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City of San Jose
Portfolio Statistics
Funds: 003, 501
7/1/22 THROUGH 9/30/22

	Fund 003	Fund 501	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	7,956,951.81	73,025.66	8,029,977.47
TOTAL NET EARNINGS THIS PERIOD:	10,185,436.12	95,409.30	10,280,845.42
AVERAGE DAILY PORTFOLIO BALANCE:	2,497,713,789.54	20,197,692.83	2,517,911,482.37
EARNED INCOME YIELD THIS PERIOD	1.617	1.87	1.619
END OF PERIOD PORTFOLIO BALANCE:	2,454,787,040.54	20,229,922.55	2,475,016,963.09
CURRENT AMORTIZED BOOK VALUE:	2,450,734,105.83	20,229,922.55	2,470,964,028.38
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.967	2.670	1.973
WEIGHTED AVERAGE DAYS OF MATURITY:	602	1	597

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SECTION B

TOTAL EARNINGS REPORT

Total Earnings Report summarizes portfolio remaining cost, annualized yield, interest earned, amortization of premium and discount, and realized gain/loss for all investments active during the report period.

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City of San Jose
Total Earnings
Sorted by Fund - Investment Number
July 1, 2022 - September 30, 2022

City of San Jose
200 E. Santa Clara St.
San Jose, CA 95113

										Adjusted Interest Earnings		
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
CITY	32936	003	STPOOL	1,000,000.00	5,000,000.00	8,937,750.39	1.600	1.350	30,420.53	0.00	0.00	30,420.53
VP6000104	36512	003	FEDRAT	2,024,977.53	252,407,740.81	133,464,662.64	2.810	1.758	591,258.62	0.00	0.00	591,258.62
CSJFA	37042	003	STPOOL	1,000,000.00	5,000,000.00	8,938,356.28	1.600	1.350	30,422.59	0.00	0.00	30,422.59
84247PHX2	37565	003	STNPWR	0.00	2,831,272.50	0.00	3.258		0.00	0.00	0.00	0.00
13063DDF2	37579	003	CAS	5,000,000.00	5,066,150.00	5,066,150.00	2.500	2.185	31,250.00	-3,354.08	0.00	27,895.92
13063DDF2	37588	003	CAS	5,000,000.00	5,019,950.00	5,019,950.00	2.500	2.388	31,250.00	-1,035.47	0.00	30,214.53
3130ACZS6	37589	003	FHLB	0.00	9,982,270.00	0.00	2.100		0.00	0.00	0.00	0.00
91412HBK8	37624	003	UNVHGR	4,000,000.00	4,000,000.00	4,000,000.00	3.297	3.270	32,970.00	0.00	0.00	32,970.00
13067WPE6	37625	003	CASPWR	1,000,000.00	983,530.00	983,530.00	2.518	2.908	6,295.00	915.00	0.00	7,210.00
4581X0CZ9	37634	003	IADB	0.00	19,089,200.00	15,561,847.83	1.750	2.923	70,972.22	43,684.89	0.00	114,657.11
544351MN6	37638	003	LOS	0.00	4,816,203.75	3,245,702.53	2.900	2.839	23,272.50	-48.51	0.00	23,223.99
13063DGN2	40008	003	CAS	5,000,000.00	5,075,550.00	5,075,550.00	3.400	3.019	42,500.00	-3,878.78	0.00	38,621.22
3133EJD48	40013	003	FFCB	25,000,000.00	24,915,000.00	24,915,000.00	3.050	3.104	190,625.00	4,285.71	0.00	194,910.71
544351MN6	40036	003	LOS	0.00	4,009,560.00	2,702,094.78	2.900	2.775	19,333.33	-434.55	0.00	18,898.78
3133EJ5W5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.651	132,500.00	1,006.32	0.00	133,506.32
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.516	31,250.00	407.50	0.00	31,657.50
3137AWQH1	40115	003	FHLMC	0.00	6,630,149.78	1,823,422.43	2.307	-0.100	471.58	-780.98	-151.87	-461.27
3137AWQH1	40121	003	FHLMC	0.00	4,794,219.60	1,318,505.29	2.307	-0.101	341.00	-567.06	-110.27	-336.33
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.887	46,875.00	650.00	0.00	47,525.00
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.818	43,750.00	1,901.34	0.00	45,651.34
3137B4WB8	40148	003	FHLMC	4,250,000.00	4,250,000.00	4,390,781.25	3.060	2.938	32,512.50	0.00	0.00	32,512.50
70922PAK8	40152	003	PASTRN	1,750,000.00	1,837,920.00	1,837,920.00	2.929	1.662	12,814.37	-5,114.94	0.00	7,699.43
91412GVB8	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.756	9,095.00	-4,306.43	0.00	4,788.57
649902ZM8	40156	003	NYSHGR	2,700,000.00	2,972,376.00	2,972,376.00	5.092	2.049	34,371.00	-19,017.72	0.00	15,353.28
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.538	11,250.00	352.70	0.00	11,602.70
43815NAC8	40158	003	HAROT	322,661.55	956,402.55	628,370.96	1.780	1.766	2,795.79	0.32	1.33	2,797.44
037833DL1	40164	003	AAPL	0.00	999,830.00	782,475.65	1.700	1.682	3,305.56	11.02	0.00	3,316.58
037833DL1	40166	003	AAPL	0.00	4,991,750.00	3,906,586.96	1.700	1.733	16,527.78	534.72	0.00	17,062.50
3137B36J2	40167	003	FHLMC	4,655,344.00	4,784,238.00	4,965,519.32	3.320	2.396	35,465.00	-5,477.99	0.00	29,987.01
3138LC5B7	40169	003	FNMA	1,000,000.00	1,000,000.00	1,019,843.75	2.710	2.636	6,774.99	0.00	0.00	6,774.99
3140HUNV4	40171	003	FNMA	4,893,544.60	4,916,499.95	4,992,225.36	2.420	2.325	29,651.34	-398.14	0.00	29,253.20
30298LAA9	40173	003	FHLMC	4,930,159.20	5,082,925.90	5,021,493.89	1.990	1.958	24,780.92	0.00	0.00	24,780.92

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Fund: General Pool													
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.842	2,321.25	0.00	0.00	2,321.25	
30314KAS2	40180	003	FHLMC	1,259,472.58	1,607,163.38	1,531,288.97	2.090	1.509	7,479.43	-1,653.62	0.00	5,825.81	
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.648	40,625.00	853.31	0.00	41,478.31	
649791PP9	40185	003	NYS	5,000,000.00	5,002,600.00	5,002,600.00	2.010	1.981	25,125.00	-151.45	0.00	24,973.55	
89233MAD5	40186	003	TMCC	597,692.85	1,010,534.48	797,889.43	1.920	1.911	3,829.75	3.45	10.14	3,843.34	
3138ELJW4	40189	003	FNMA	1,014,018.99	2,009,566.12	1,649,748.44	2.791	-3.897	9,385.44	-25,588.67	0.00	-16,203.23	
43813VAC2	40190	003	HAROT	2,053,851.84	3,231,722.88	2,664,910.14	1.830	1.831	12,197.54	28.66	71.82	12,298.02	
3138L1UV9	40194	003	FNMA	0.00	0.00	0.00	2.220		0.00	0.00	0.00	0.00	
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.702	80,132.55	-14,736.96	0.00	65,395.59	
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.678	46,750.00	-204.01	0.00	46,545.99	
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.325	46,288.32	0.00	0.00	46,288.32	
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.198	41,720.01	0.00	0.00	41,720.01	
3138L4EN9	40206	003	FNMA	21,751,961.01	21,921,140.50	22,330,521.29	2.610	2.462	142,295.62	-3,700.80	0.00	138,594.82	
6500354U9	40207	003	NYSDEV	5,000,000.00	5,190,300.00	5,190,300.00	2.860	1.860	35,750.00	-11,418.00	0.00	24,332.00	
3138LL3J2	40209	003	FNMA	1,000,000.00	1,000,000.00	1,023,750.00	2.710	2.626	6,774.99	0.00	0.00	6,774.99	
46625HJE1	40213	003	JPM	0.00	2,119,372.00	1,935,078.78	3.250	1.898	15,175.69	-5,919.36	0.00	9,256.33	
30295NAE0	40214	003	FHLMC	258,023.13	259,680.56	259,325.25	2.050	2.024	1,325.13	-2.07	0.00	1,323.06	
3136ACGJ4	40221	003	FNMA	473,551.08	1,120,518.26	924,690.12	2.509	-1.956	4,641.13	-9,199.07	0.00	-4,557.94	
46625HJH4	40223	003	JPM	10,000,000.00	10,405,200.00	10,405,200.00	3.200	1.756	80,000.00	-33,955.30	0.00	46,044.70	
3138L8CE2	40225	003	FNMA	3,500,000.00	3,500,000.00	3,577,656.25	2.960	2.872	25,899.99	0.00	0.00	25,899.99	
3138LDR21	40226	003	FNMA	-0.11	-0.11	-0.11	2.275		0.00	0.00	0.00	0.00	
30298LAA9	40231	003	FHLMC	579,293.74	597,243.82	597,400.88	1.990	1.785	2,911.76	-224.38	0.00	2,687.38	
574193SP4	40234	003	MDS	1,000,000.00	1,000,000.00	1,000,000.00	0.970	0.962	2,425.00	0.00	0.00	2,425.00	
254687FJ0	40237	003	DIS	0.00	1,405,490.68	947,178.50	1.650	1.812	3,883.00	441.81	0.00	4,324.81	
69371RQ33	40238	003	PCAR	0.00	986,760.00	933,131.74	2.000	2.542	4,722.22	1,256.03	0.00	5,978.25	
06406RAE7	40242	003	BK	10,444,000.00	10,763,199.97	10,763,199.97	2.950	1.787	77,024.50	-28,556.66	0.00	48,467.84	
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.733	42,187.50	-18,724.83	0.00	23,462.67	
60412AKS1	40245	003	MNS	3,500,000.00	3,579,380.00	3,579,380.00	2.020	1.065	17,675.00	-8,063.43	0.00	9,611.57	
459058JB0	40246	003	IBRD	3,000,000.00	2,988,390.00	2,988,390.00	0.625	0.699	4,687.50	580.50	0.00	5,268.00	
89239RAC0	40252	003	TMCC	636,078.95	862,680.63	745,616.79	1.360	1.365	2,535.46	8.69	21.15	2,565.30	
44891LAC7	40253	003	HART	656,064.37	852,352.94	750,302.06	1.410	1.416	2,645.32	9.62	22.69	2,677.63	
76913CAX7	40255	003	RIV	1,655,000.00	1,655,000.00	1,655,000.00	2.363	2.344	9,776.92	0.00	0.00	9,776.92	
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.645	26,670.00	0.00	0.00	26,670.00	
3134GVQX9	40261	003	FHLMC	10,000,000.00	9,990,000.00	9,990,000.00	0.700	0.715	17,500.00	500.00	0.00	18,000.00	
64990GZW5	40262	003	NYU	2,450,000.00	2,438,877.00	2,438,877.00	1.438	1.542	8,807.75	669.62	0.00	9,477.37	
037833DV9	40263	003	AAPL	6,795,000.00	6,793,097.40	6,793,097.40	0.750	0.753	12,740.62	158.55	0.00	12,899.17	
882722VK4	40264	003	TXS	3,425,000.00	3,705,815.75	3,705,815.75	3.823	0.910	32,734.44	-24,231.46	0.00	8,502.98	
3134GVSN9	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.694	17,500.00	0.00	0.00	17,500.00	
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.538	69,249.99	0.00	0.00	69,249.99	
69371RN77	40267	003	PCAR	0.00	2,970,699.68	1,291,608.56	2.300	1.123	7,218.36	-3,561.69	0.00	3,656.67	

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Fund: General Pool													
459058GU1	40269	003	IBRD	0.00	16,606,400.00	0.00	2.125		0.00	0.00	0.00	0.00	
43813DAC2	40270	003	HAROT	885,628.90	1,182,593.86	1,028,667.57	0.820	0.819	2,108.84	4.89	10.84	2,124.57	
3135G04Q3	40271	003	FNMA	10,000,000.00	9,969,900.00	9,969,900.00	0.250	0.349	6,250.00	2,508.33	0.00	8,758.33	
3136AL7K1	40272	003	FNMA	2,899,344.59	2,909,733.51	3,144,914.50	2.967	2.608	21,531.03	-856.04	0.00	20,674.99	
3134GVBA9	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.744	75,000.00	0.00	0.00	75,000.00	
931142DH3	40274	003	WMT	26,018,000.00	27,403,406.46	27,403,406.46	2.550	0.649	165,864.75	-121,054.94	0.00	44,809.81	
69371RQ82	40275	003	PCAR	2,000,000.00	1,997,220.00	1,997,220.00	0.800	0.841	4,000.00	231.66	0.00	4,231.66	
3137B04Y7	40276	003	FHLMC	5,450,000.00	5,450,000.00	5,727,609.38	2.615	2.227	32,153.40	0.00	0.00	32,153.40	
923078CT4	40277	003	VNTCTF	1,000,000.00	1,000,000.00	1,000,000.00	1.048	1.039	2,620.00	0.00	0.00	2,620.00	
923078CU1	40278	003	VNTCTF	900,000.00	900,000.00	900,000.00	1.223	1.213	2,751.75	0.00	0.00	2,751.75	
24422EVG1	40279	003	JD	0.00	7,508,925.00	326,475.00	0.550	0.499	458.33	-47.79	0.00	410.54	
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.843	63,750.00	0.00	0.00	63,750.00	
3133ELJ47	40282	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.580	0.575	14,500.00	0.00	0.00	14,500.00	
3133ELG81	40283	003	FFCB	10,000,000.00	9,999,100.00	9,999,100.00	0.300	0.301	7,500.00	75.28	0.00	7,575.28	
459058GU1	40287	003	IBRD	0.00	7,779,030.00	0.00	2.125		0.00	0.00	0.00	0.00	
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.538	12,500.00	1,036.16	0.00	13,536.16	
3136AGMB5	40289	003	FNMA	716,728.52	986,157.33	940,831.62	2.492	-2.804	5,169.53	-11,819.09	0.00	-6,649.56	
3130AJS26	40291	003	FHLB	0.00	25,000,000.00	3,804,347.83	0.220	0.223	2,138.89	0.00	0.00	2,138.89	
91412HFL2	40293	003	UNVHGR	1,000,000.00	1,000,000.00	1,000,000.00	0.833	0.826	2,082.50	0.00	0.00	2,082.50	
91412HFL2	40294	003	UNVHGR	650,000.00	650,000.00	650,000.00	0.833	0.826	1,353.63	0.00	0.00	1,353.63	
30315EAA4	40295	003	FHLMC	3,329,316.99	3,418,905.27	3,399,296.43	0.830	0.762	6,970.04	-438.18	0.00	6,531.86	
89237VAB5	40296	003	TMCC	2,553,597.95	3,355,908.93	2,944,867.06	0.440	0.443	3,239.39	13.44	31.75	3,284.58	
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.630	8,250.00	-305.67	0.00	7,944.33	
574193TQ1	40298	003	MDS	5,000,000.00	5,001,950.00	5,001,950.00	0.510	0.496	6,375.00	-122.21	0.00	6,252.79	
31422BJ27	40299	003	FAMC	2,500,000.00	2,499,875.00	2,499,875.00	0.500	0.497	3,125.00	6.30	0.00	3,131.30	
30288WAK5	40300	003	FHLMC	261,205.64	262,572.65	269,424.10	2.190	2.053	1,432.55	-38.66	0.00	1,393.89	
46625HRL6	40303	003	JPM	5,000,000.00	5,284,400.00	5,284,400.00	2.700	0.589	33,750.00	-25,906.89	0.00	7,843.11	
373385FQ1	40304	003	GAS	14,615,000.00	14,615,000.00	14,615,000.00	0.520	0.516	18,999.50	0.00	0.00	18,999.50	
373385FP3	40305	003	GAS	4,345,000.00	4,345,000.00	4,345,000.00	0.420	0.417	4,562.25	0.00	0.00	4,562.25	
46625HJH4	40308	003	JPM	2,433,000.00	2,587,738.80	2,587,738.80	3.200	0.442	19,464.00	-16,579.15	0.00	2,884.85	
3137EAEX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.433	4,687.50	753.34	0.00	5,440.84	
34153QUD6	40311	003	FLSEDU	10,000,000.00	10,000,000.00	10,000,000.00	0.550	0.546	13,750.00	0.00	0.00	13,750.00	
546417DQ6	40312	003	LAS	4,000,000.00	4,000,000.00	4,000,000.00	0.840	0.833	8,400.00	0.00	0.00	8,400.00	
34153QUC8	40313	003	FLSEDU	5,000,000.00	4,995,850.00	4,995,850.00	0.390	0.410	4,875.00	287.53	0.00	5,162.53	
3138L9QS4	40314	003	FNMA	0.00	2,500,000.00	1,584,706.18	2.810	-36.283	5,854.17	-150,781.25	0.00	-144,927.08	
544351MQ9	40315	003	LOS	3,670,000.00	4,065,589.30	4,065,589.30	3.320	0.486	30,461.00	-25,485.35	0.00	4,975.65	
3137EAey1	40316	003	FHLMC	4,000,000.00	3,985,080.00	3,985,080.00	0.125	0.248	1,250.00	1,243.33	0.00	2,493.33	
419792ZM1	40317	003	HIS	5,000,000.00	5,014,900.00	5,014,900.00	0.852	0.783	10,650.00	-756.78	0.00	9,893.22	
13077DML3	40318	003	CASHGR	10,000,000.00	10,039,100.00	10,039,100.00	0.885	0.797	22,125.00	-1,956.09	0.00	20,168.91	
882724RA7	40319	003	TXS	1,600,000.00	1,945,088.00	1,945,088.00	5.000	0.502	20,000.00	-17,536.94	0.00	2,463.06	

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
06406RAJ6	40320	003	BK	3,868,000.00	4,193,530.88	4,193,530.88	3.450	0.379	33,361.50	-29,356.49	0.00	4,005.01
45818WCW4	40321	003	IADB	10,000,000.00	9,995,330.00	9,995,330.00	0.340	0.349	8,500.00	297.45	0.00	8,797.45
57582RK88	40322	003	MAS	1,000,000.00	1,000,000.00	1,000,000.00	0.695	0.689	1,737.50	0.00	0.00	1,737.50
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.759	2,648.82	0.00	0.00	2,648.82
91412HGE7	40324	003	UNVHGR	2,215,000.00	2,238,988.45	2,238,988.45	0.883	0.627	4,889.61	-1,353.58	0.00	3,536.03
91412HGE7	40325	003	UNVHGR	3,560,000.00	3,603,004.80	3,603,004.80	0.883	0.597	7,858.70	-2,434.23	0.00	5,424.47
91412HGE7	40326	003	UNVHGR	10,000,000.00	10,118,600.00	10,118,600.00	0.883	0.602	22,075.00	-6,717.43	0.00	15,357.57
3136AY6S7	40327	003	FNMA	3,145,446.16	3,567,819.46	3,500,774.16	2.624	-1.235	20,646.28	-31,542.84	0.00	-10,896.56
3137BGKX4	40328	003	FHLMC	4,500,000.00	4,500,000.00	4,937,850.00	3.062	2.768	34,447.50	0.00	0.00	34,447.50
3135G05X7	40329	003	FNMA	10,000,000.00	9,975,300.00	9,975,300.00	0.375	0.426	9,375.00	1,326.37	0.00	10,701.37
3133EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	12,500.00	0.00	0.00	12,500.00
3135G06R9	40331	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	0.550	0.546	20,625.00	0.00	0.00	20,625.00
45950VPG5	40332	003	IFC	8,550,000.00	8,584,490.70	8,584,490.70	0.425	0.317	9,084.37	-2,228.40	0.00	6,855.97
3135G06G3	40333	003	FNMA	10,000,000.00	10,039,690.00	10,039,690.00	0.500	0.413	12,500.00	-2,051.76	0.00	10,448.24
31422B6K1	40334	003	FAMC	10,000,000.00	9,992,000.00	9,992,000.00	0.480	0.492	12,000.00	400.00	0.00	12,400.00
459058JA2	40335	003	IBRD	20,000,000.00	20,288,120.00	20,288,120.00	0.750	0.395	37,500.00	-17,287.20	0.00	20,212.80
459058JL8	40336	003	IBRD	10,000,000.00	9,996,360.00	9,996,360.00	0.500	0.504	12,500.00	189.69	0.00	12,689.69
31422B6K1	40337	003	FAMC	10,000,000.00	9,991,610.00	9,991,610.00	0.480	0.493	12,000.00	419.50	0.00	12,419.50
459058JL8	40338	003	IBRD	10,000,000.00	9,993,370.00	9,993,370.00	0.500	0.510	12,500.00	345.52	0.00	12,845.52
459058DX8	40339	003	IBRD	4,765,000.00	5,158,198.27	5,158,198.27	2.500	0.337	29,781.25	-25,404.05	0.00	4,377.20
3130AKPW0	40340	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	12,500.00	0.00	0.00	12,500.00
459058JE4	40341	003	IBRD	10,000,000.00	9,933,980.00	9,933,980.00	0.375	0.520	9,375.00	3,634.13	0.00	13,009.13
30318CAA5	40342	003	FHLMC	3,922,352.30	4,175,668.25	4,140,469.83	0.670	0.531	6,788.38	-1,242.26	0.00	5,546.12
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.500	15,452.50	-6,494.72	0.00	8,957.78
459056HV2	40344	003	IBRD	10,000,000.00	10,427,200.00	10,427,200.00	1.500	0.298	37,500.00	-29,666.66	0.00	7,833.34
45950VPL4	40347	003	IFC	10,000,000.00	9,971,900.00	9,971,900.00	0.450	0.503	11,250.00	1,405.00	0.00	12,655.00
46625HJT8	40348	003	JPM	15,000,000.00	16,528,245.00	16,528,245.00	3.875	0.431	145,312.50	-127,353.75	0.00	17,958.75
69371RR24	40349	003	PCAR	7,000,000.00	6,991,880.00	6,991,880.00	0.350	0.386	6,125.00	676.66	0.00	6,801.66
3130AKXX9	40350	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	12,500.00	0.00	0.00	12,500.00
3130AKXX9	40353	003	FHLB	10,000,000.00	9,994,000.00	9,994,000.00	0.500	0.508	12,500.00	300.00	0.00	12,800.00
45905U5Y6	40354	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.595	7,500.00	0.00	0.00	7,500.00
45905U5Y6	40355	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.595	7,500.00	0.00	0.00	7,500.00
3137FQ3W1	40356	003	FHLMC	4,950,000.00	4,950,000.00	5,316,300.00	2.588	2.390	32,026.50	0.00	0.00	32,026.50
45818WCZ7	40357	003	IADB	10,000,000.00	10,000,000.00	10,000,000.00	0.650	0.651	16,396.38	0.00	0.00	16,396.38
3133EMSU7	40358	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.800	0.793	20,000.00	0.00	0.00	20,000.00
459058JA2	40359	003	IBRD	10,000,000.00	10,054,800.00	10,054,800.00	0.750	0.605	18,750.00	-3,427.38	0.00	15,322.62
31422XCX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	0.992	25,000.00	0.00	0.00	25,000.00
COVID RELIEF	40363	003	STPOOL	0.00	75,000,000.00	74,189,293.67	1.600	1.350	252,510.70	0.00	0.00	252,510.70
06367CKK2	40391	003	BMO	0.00	25,000,000.00	0.00	0.160		0.00	0.00	0.00	0.00
06367CL39	40392	003	BMO	0.00	25,000,000.00	0.00	0.160		0.00	0.00	0.00	0.00

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
45950KCS7	40408	003	IFC	24,721,000.00	24,768,711.53	24,768,711.53	0.500	0.353	30,901.25	-8,890.34	0.00	22,010.91
3130APRF4	40409	003	FHLB	20,000,000.00	19,991,000.00	19,991,000.00	1.000	1.007	50,000.00	751.39	0.00	50,751.39
3130APWP6	40410	003	FHLB	8,300,000.00	8,292,530.00	8,292,530.00	0.600	0.640	12,450.00	933.75	0.00	13,383.75
3130ADRG9	40411	003	FHLB	1,050,000.00	1,081,675.88	1,081,675.88	2.750	0.409	7,218.75	-6,104.56	0.00	1,114.19
3133ENBT6	40412	003	FFCB	1,825,000.00	1,822,098.25	1,822,098.25	0.180	0.314	821.25	618.85	0.00	1,440.10
3135G0T94	40414	003	FNMA	2,700,000.00	2,763,871.20	2,763,871.20	2.375	0.318	16,031.25	-13,818.28	0.00	2,212.97
3135G04Q3	40415	003	FNMA	2,963,000.00	2,952,599.87	2,952,599.87	0.250	0.482	1,851.87	1,736.57	0.00	3,588.44
3130APZU2	40417	003	FHLB	1,900,000.00	1,900,000.00	1,900,000.00	0.875	0.868	4,156.25	0.00	0.00	4,156.25
3130APU45	40418	003	FHLB	4,875,000.00	4,867,687.50	4,867,687.50	0.850	0.894	10,359.38	613.92	0.00	10,973.30
45950VLH7	40419	003	IFC	3,173,000.00	3,222,800.24	3,222,800.24	2.000	0.250	15,865.00	-13,833.40	0.00	2,031.60
3135G05U3	40420	003	FNMA	7,000,000.00	6,982,570.00	6,982,570.00	0.350	0.492	6,125.00	2,538.35	0.00	8,663.35
3130APKF1	40421	003	FHLB	2,725,000.00	2,711,375.00	2,711,375.00	0.750	0.917	5,109.38	1,159.03	0.00	6,268.41
3130APMH5	40422	003	FHLB	3,150,000.00	3,145,212.00	3,145,212.00	0.625	0.682	4,921.88	486.37	0.00	5,408.25
3133ENFZ8	40423	003	FFCB	10,000,000.00	10,013,900.00	10,013,900.00	1.010	0.954	25,250.00	-1,158.33	0.00	24,091.67
3133EMZP0	40424	003	FFCB	1,250,000.00	1,245,450.00	1,245,450.00	0.140	0.387	437.50	777.04	0.00	1,214.54
91282CAG6	40426	003	USTR	0.00	19,993,276.00	13,256,411.26	0.125	0.169	4,144.02	1,507.96	0.00	5,651.98
594918BH6	40431	003	MSFT	0.00	5,677,092.00	3,949,281.39	2.650	-1.081	25,466.50	-18,408.88	-17,815.05	-10,757.43
594918AW4	40432	003	MSFT	1,851,000.00	1,948,566.21	1,948,566.21	3.625	0.956	16,774.68	-12,078.35	0.00	4,696.33
3133EMGX4	40433	003	FFCB	20,000,000.00	19,961,764.00	19,961,764.00	0.125	0.322	6,250.00	9,945.78	0.00	16,195.78
931142DU4	40434	003	WMT	5,000,000.00	5,094,800.00	5,094,800.00	2.350	0.477	29,375.00	-23,247.95	0.00	6,127.05
3130APQU2	40435	003	FHLB	14,370,000.00	14,348,445.00	14,348,445.00	0.650	0.723	23,351.25	2,783.28	0.00	26,134.53
3133ENAQ3	40437	003	FFCB	20,350,000.00	20,320,899.50	20,320,899.50	0.070	0.241	3,561.25	8,788.74	0.00	12,349.99
742718EU9	40438	003	PG	0.00	10,153,229.94	4,524,808.99	2.150	0.201	23,951.00	-21,656.16	0.00	2,294.84
3130AKDH6	40440	003	FHLB	5,300,000.00	5,294,382.00	5,294,382.00	0.125	0.248	1,656.25	1,652.35	0.00	3,308.60
594918BX1	40442	003	MSFT	1,025,000.00	1,067,732.25	1,067,732.25	2.875	0.872	7,367.19	-5,020.76	0.00	2,346.43
594918BQ6	40443	003	MSFT	2,876,000.00	2,936,971.20	2,936,971.20	2.000	0.682	14,380.00	-9,332.33	0.00	5,047.67
931142DU4	40444	003	WMT	10,000,000.00	10,184,200.00	10,184,200.00	2.350	0.469	58,750.00	-46,698.59	0.00	12,051.41
3133ENGW4	40445	003	FFCB	6,435,000.00	6,432,426.00	6,432,426.00	0.660	0.675	10,617.75	323.55	0.00	10,941.30
3130APS48	40446	003	FHLB	13,240,000.00	13,241,098.92	13,241,098.92	1.050	1.039	34,755.00	-94.10	0.00	34,660.90
89236THD0	40447	003	TMCC	0.00	5,863,574.60	1,338,424.64	0.450	0.351	1,538.25	-354.09	0.00	1,184.16
89236TEL5	40448	003	TMCC	15,003,000.00	15,332,765.94	15,332,765.94	2.700	0.605	101,270.25	-77,897.47	0.00	23,372.78
13063DMA3	40449	003	CAS	10,110,000.00	10,631,069.40	10,631,069.40	2.650	1.351	66,978.75	-30,771.81	0.00	36,206.94
037833CG3	40459	003	AAPL	10,000,000.00	10,407,000.00	10,407,000.00	3.000	1.002	75,000.00	-48,710.11	0.00	26,289.89
459056LD7	40460	003	IBRD	2,000,000.00	2,147,432.00	2,147,432.00	7.625	0.454	38,125.00	-35,669.03	0.00	2,455.97
3130AQG49	40461	003	FHLB	2,485,000.00	2,471,605.85	2,471,605.85	1.000	1.193	6,212.50	1,217.65	0.00	7,430.15
037833DE7	40462	003	AAPL	15,266,000.00	15,537,963.79	15,537,963.79	2.400	0.603	91,596.00	-67,990.94	0.00	23,605.06
037833DF4	40463	003	AAPL	15,114,000.00	15,723,396.48	15,723,396.48	2.750	1.339	103,908.75	-50,830.11	0.00	53,078.64
037833BU3	40464	003	AAPL	3,052,000.00	3,118,625.16	3,118,625.16	2.850	0.835	21,745.50	-15,180.42	0.00	6,565.08
3130AJY52	40466	003	FHLB	0.00	9,988,752.10	4,560,082.48	0.125	0.317	1,423.61	2,217.13	0.00	3,640.74
3130AQCNI	40467	003	FHLB	5,000,000.00	4,986,250.00	4,986,250.00	0.875	0.857	9,618.06	1,146.90	0.00	10,764.96

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
3133ENLB4	40468	003	FFCB	20,000,000.00	19,988,000.00	19,988,000.00	0.460	0.516	23,000.00	3,000.00	0.00	26,000.00	
3134GXJH8	40469	003	FHLMC	4,225,000.00	4,176,243.50	4,176,243.50	0.220	0.903	2,323.75	7,181.81	0.00	9,505.56	
3130ALHH0	40470	003	FHLB	25,000,000.00	24,479,750.00	24,479,750.00	0.960	1.483	60,000.00	31,487.89	0.00	91,487.89	
037833CG3	40471	003	AAPL	11,966,000.00	12,402,280.36	12,402,280.36	3.000	1.173	89,745.00	-53,061.13	0.00	36,683.87	
3130AQQQ9	40472	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.000	0.955	48,125.00	0.00	0.00	48,125.00	
3130AQN584	40473	003	FHLB	14,000,000.00	13,982,500.00	13,982,500.00	0.700	0.737	24,500.00	1,458.33	0.00	25,958.33	
3130AQM03	40475	003	FHLB	7,200,000.00	7,189,200.00	7,189,200.00	1.000	0.996	17,325.00	720.00	0.00	18,045.00	
3130AQQQ9	40477	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.000	0.955	48,125.00	0.00	0.00	48,125.00	
3130AQM04	40478	003	FHLB	12,500,000.00	12,495,875.00	12,495,875.00	0.875	0.843	26,171.88	375.00	0.00	26,546.88	
3133ENMH0	40479	003	FFCB	10,350,000.00	10,348,965.00	10,348,965.00	1.600	1.590	41,400.00	64.69	0.00	41,464.69	
3133ENAL4	40480	003	FFCB	4,150,000.00	4,103,407.95	4,103,407.95	0.290	0.949	3,008.75	6,807.28	0.00	9,816.03	
037833BU3	40482	003	AAPL	2,336,000.00	2,371,857.60	2,371,857.60	2.850	1.321	16,644.00	-8,745.76	0.00	7,898.24	
037833CG3	40485	003	AAPL	12,318,000.00	12,613,016.10	12,613,016.10	3.000	1.738	92,385.00	-37,134.89	0.00	55,250.11	
3133ENPB0	40486	003	FFCB	15,150,000.00	15,138,637.50	15,138,637.50	2.180	2.179	82,567.50	568.12	0.00	83,135.62	
037833CU2	40487	003	AAPL	7,300,000.00	7,460,673.00	7,460,673.00	2.850	1.796	52,012.50	-18,235.27	0.00	33,777.23	
313380GJ0	40489	003	FHLB	0.00	10,068,160.00	7,660,556.52	2.000	0.719	37,777.78	-23,891.13	0.00	13,886.65	
3134GW6E1	40490	003	FHLMC	20,000,000.00	19,520,000.00	19,520,000.00	0.320	1.821	16,000.00	73,594.55	0.00	89,594.55	
3130ARAY7	40495	003	FHLB	1,000,000.00	992,500.00	992,500.00	1.375	1.624	3,437.50	625.00	0.00	4,062.50	
3130ARBY6	40496	003	FHLB	4,600,000.00	4,590,340.00	4,590,340.00	1.500	1.560	17,250.00	805.00	0.00	18,055.00	
3130AR7C9	40497	003	FHLB	1,565,000.00	1,544,029.00	1,544,029.00	1.850	2.350	7,238.13	1,908.39	0.00	9,146.52	
3133ENQC7	40498	003	FFCB	150,000.00	148,500.00	148,500.00	1.940	2.353	727.50	153.23	0.00	880.73	
3130AQT78	40499	003	FHLB	2,360,000.00	2,314,924.00	2,314,924.00	1.750	2.428	10,325.00	3,841.70	0.00	14,166.70	
3136G46V0	40500	003	FNMA	1,500,000.00	1,449,900.00	1,449,900.00	0.310	2.176	1,162.50	6,790.66	0.00	7,953.16	
3133ENAL4	40501	003	FFCB	1,170,000.00	1,139,135.40	1,139,135.40	0.290	2.023	848.26	4,960.38	0.00	5,808.64	
3130AMR53	40502	003	FHLB	20,000,000.00	19,070,000.00	19,070,000.00	0.620	2.427	31,000.00	85,670.42	0.00	116,670.42	
3136G4H55	40503	003	FNMA	2,350,000.00	2,202,791.30	2,202,791.30	0.550	2.549	3,231.25	10,922.33	0.00	14,153.58	
3136G4R62	40504	003	FNMA	1,715,000.00	1,609,825.91	1,609,825.91	0.625	2.548	2,679.69	7,658.31	0.00	10,338.00	
3134GW5R3	40505	003	FHLMC	2,000,000.00	1,873,460.00	1,873,460.00	0.650	2.551	3,250.00	8,794.29	0.00	12,044.29	
3134GWUG9	40506	003	FHLMC	1,500,000.00	1,403,410.20	1,403,410.20	0.570	2.552	2,137.50	6,888.34	0.00	9,025.84	
3134GWVN3	40507	003	FHLMC	17,490,000.00	16,376,215.10	16,376,215.10	0.600	2.551	26,235.00	79,054.13	0.00	105,289.13	
3130ANWN6	40508	003	FHLB	825,000.00	778,622.63	778,622.63	0.700	2.541	1,443.75	3,543.26	0.00	4,987.01	
3134GW6E1	40509	003	FHLMC	18,300,000.00	17,737,824.00	17,737,824.00	0.320	2.306	14,640.00	88,454.27	0.00	103,094.27	
3133EL5J9	40510	003	FFCB	13,965,000.00	13,606,518.45	13,606,518.45	0.300	2.146	10,473.75	63,137.65	0.00	73,611.40	
3134GXMZ4	40511	003	FHLMC	1,033,000.00	1,020,087.50	1,020,087.50	1.800	2.437	4,648.50	1,618.56	0.00	6,267.06	
3130APWH4	40512	003	FHLB	2,000,000.00	1,951,980.00	1,951,980.00	0.750	2.246	3,750.00	7,300.34	0.00	11,050.34	
3133ENGW4	40513	003	FFCB	1,859,000.00	1,808,137.76	1,808,137.76	0.660	2.312	3,067.35	7,467.54	0.00	10,534.89	
3133EMYW6	40514	003	FFCB	1,347,000.00	1,304,057.64	1,304,057.64	0.230	2.252	774.53	6,629.18	0.00	7,403.71	
3135G05P4	40515	003	FNMA	3,371,000.00	3,288,848.73	3,288,848.73	0.300	2.195	2,528.25	15,664.44	0.00	18,192.69	
3130AQJM6	40516	003	FHLB	1,400,000.00	1,341,991.00	1,341,991.00	1.250	2.826	4,375.00	5,184.52	0.00	9,559.52	
3130AMU67	40517	003	FHLB	6,000,000.00	5,710,188.00	5,710,188.00	0.400	2.691	6,000.00	32,726.57	0.00	38,726.57	

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3130AQGT4	40518	003	FHLB	23,060,000.00	22,022,300.00	22,022,300.00	1.100	2.839	63,415.00	94,146.17	0.00	157,561.17
3130AQMR1	40519	003	FHLB	23,390,000.00	22,416,742.10	22,416,742.10	1.250	2.835	73,093.75	87,070.79	0.00	160,164.54
3130AQZ48	40520	003	FHLB	3,060,000.00	3,009,204.00	3,009,204.00	2.000	2.720	15,300.00	5,334.47	0.00	20,634.47
3130APXH3	40521	003	FHLB	9,120,000.00	8,864,184.00	8,864,184.00	0.800	2.609	18,240.00	40,040.77	0.00	58,280.77
3133EMSC7	40522	003	FFCB	3,500,000.00	3,259,655.00	3,259,655.00	0.480	3.065	4,200.00	20,980.65	0.00	25,180.65
3130ARVJ7	40523	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	3.250	3.224	162,500.00	0.00	0.00	162,500.00
3133ENUZ1	40524	003	FFCB	20,000,000.00	19,890,000.00	19,890,000.00	3.090	3.239	154,500.00	7,869.63	0.00	162,369.63
3134GXS F2	40525	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	2.500	2.480	62,500.00	0.00	0.00	62,500.00
3133ENVK3	40526	003	FFCB	20,000,000.00	20,000,000.00	20,000,000.00	3.650	3.620	182,500.00	0.00	0.00	182,500.00
3130APM44	40527	003	FHLB	3,565,000.00	3,449,208.80	3,449,208.80	0.500	2.608	4,456.25	18,218.89	0.00	22,675.14
594918BJ2	40528	003	MSFT	4,000,000.00	3,999,400.00	3,999,400.00	3.125	3.104	31,250.00	42.59	0.00	31,292.59
3130ARR86	40529	003	FHLB	13,270,000.00	13,245,848.60	13,245,848.60	1.625	1.736	53,909.37	4,040.19	0.00	57,949.56
3133EMSE3	40530	003	FFCB	4,916,000.00	4,845,209.60	4,845,209.60	0.110	1.910	1,351.90	21,969.44	0.00	23,321.34
3130A0F70	40531	003	FHLB	10,215,000.00	10,346,364.90	10,346,364.90	3.375	2.505	86,189.07	-20,851.57	0.00	65,337.50
3130APQJ7	40532	003	FHLB	1,500,000.00	1,458,750.00	1,458,750.00	0.575	2.419	2,156.25	6,737.75	0.00	8,894.00
3130APWH4	40533	003	FHLB	6,000,000.00	5,843,952.00	5,843,952.00	0.750	2.497	11,250.00	25,535.13	0.00	36,785.13
3133ELSP0	40534	003	FFCB	14,800,000.00	14,653,480.00	14,653,480.00	0.750	1.937	27,750.00	43,809.97	0.00	71,559.97
3133EMST0	40535	003	FFCB	1,530,000.00	1,507,123.29	1,507,123.29	0.140	1.960	535.50	6,909.07	0.00	7,444.57
3134G3X54	40536	003	FHLMC	2,635,000.00	2,630,942.10	2,630,942.10	2.000	2.134	13,175.00	976.50	0.00	14,151.50
3130AS3T46	40537	003	FHLB	9,305,000.00	9,303,139.00	9,303,139.00	2.125	2.128	49,432.81	471.80	0.00	49,904.61
459058JM6	40538	003	IBRD	5,580,000.00	5,394,470.58	5,394,470.58	0.250	2.535	3,487.50	30,978.93	0.00	34,466.43
3130AS2M0	40539	003	FHLB	3,835,000.00	3,835,000.00	3,835,000.00	2.650	2.628	25,406.87	0.00	0.00	25,406.87
313380GJ0	40541	003	FHLB	0.00	10,019,100.00	7,623,228.26	2.000	1.322	37,777.78	-12,369.52	0.00	25,408.26
3130AS3J6	40542	003	FHLB	2,700,000.00	2,699,460.00	2,699,460.00	2.500	2.493	16,875.00	90.00	0.00	16,965.00
3130AS4H9	40543	003	FHLB	4,885,000.00	4,885,000.00	4,885,000.00	2.250	2.232	27,478.12	0.00	0.00	27,478.12
3130ARVT5	40544	003	FHLB	3,630,000.00	3,639,909.90	3,639,909.90	3.000	2.831	27,225.00	-1,250.90	0.00	25,974.10
3130AMNR9	40545	003	FHLB	20,000,000.00	18,899,647.00	18,899,647.00	0.625	2.958	31,250.00	109,669.73	0.00	140,919.73
3130AMU67	40546	003	FHLB	20,000,000.00	19,053,800.00	19,053,800.00	0.400	2.768	20,000.00	112,941.65	0.00	132,941.65
3130APWH4	40547	003	FHLB	20,000,000.00	19,475,000.00	19,475,000.00	0.750	2.553	37,500.00	87,825.28	0.00	125,325.28
3130ASB65	40548	003	FHLB	11,000,000.00	10,999,725.00	10,999,725.00	1.880	1.868	51,700.00	93.05	0.00	51,793.05
3130ASBG3	40549	003	FHLB	7,150,000.00	7,130,337.50	7,130,337.50	2.125	2.270	37,984.38	2,808.92	0.00	40,793.30
3133ENYA2	40550	003	FFCB	5,200,000.00	5,177,640.00	5,177,640.00	3.450	3.523	44,850.00	1,121.74	0.00	45,971.74
3134GXRL0	40551	003	FHLMC	12,940,000.00	12,887,851.80	12,887,851.80	3.125	3.249	101,093.75	4,448.66	0.00	105,542.41
3130ARMT5	40552	003	FHLB	8,905,000.00	8,864,126.05	8,864,126.05	2.800	2.982	62,335.00	4,287.47	0.00	66,622.47
037833DV9	40553	003	AAPL	10,000,000.00	9,861,950.00	9,861,950.00	0.750	2.255	18,750.00	37,310.82	0.00	56,060.82
31422XRQ7	40554	003	FAMC	10,779,000.00	10,390,632.63	10,390,632.63	0.690	3.154	18,593.78	64,016.60	0.00	82,610.38
3130ASD30	40555	003	FHLB	1,540,000.00	1,533,054.60	1,533,054.60	2.290	2.731	8,816.50	1,736.35	0.00	10,552.85
3134GXYM0	40556	003	FHLMC	5,615,000.00	5,588,441.05	5,588,441.05	3.125	3.350	43,867.19	3,319.87	0.00	47,187.06
594918BB9	40557	003	MSFT	11,335,000.00	11,106,939.80	11,106,939.80	2.700	3.499	76,511.25	21,447.67	0.00	97,958.92
3134GXYT5	40558	003	FHLMC	7,250,000.00	7,202,657.50	7,202,657.50	2.900	3.330	52,562.50	7,890.42	0.00	60,452.92

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3134GXYT5	40559	003	FHLMC	4,500,000.00	4,470,615.00	4,470,615.00	2.900	3.330	32,625.00	4,897.50	0.00	37,522.50
3130AS6D6	40560	003	FHLB	1,250,000.00	1,233,700.00	1,233,700.00	2.875	3.545	8,984.37	2,040.33	0.00	11,024.70
3133EMBQ4	40561	003	FFCB	1,025,000.00	985,312.00	985,312.00	0.270	3.339	691.87	7,599.83	0.00	8,291.70
3135G05U3	40562	003	FNMA	7,200,000.00	6,959,160.00	6,959,160.00	0.350	3.280	6,300.00	51,242.55	0.00	57,542.55
3135G05P4	40563	003	FNMA	5,000,000.00	4,836,400.00	4,836,400.00	0.300	3.268	3,750.00	36,088.23	0.00	39,838.23
594918BB9	40564	003	MSFT	7,250,000.00	7,084,700.00	7,084,700.00	2.700	3.612	48,937.50	15,561.71	0.00	64,499.21
3134GXKH6	40565	003	FHLMC	5,000,000.00	4,921,950.00	4,921,950.00	0.125	2.676	1,562.50	31,641.89	0.00	33,204.39
CAMP	40566	003	CAMP	175,610,072.57	269,000,000.00	197,799,177.81	2.950	2.142	1,067,850.63	0.00	0.00	1,067,850.63
03785EHB3	40567	003	AAPL	0.00	0.00	4,884,619.57	1.640	1.665	0.00	20,500.00	0.00	20,500.00
912796T58	40568	003	USTR	0.00	0.00	10,306,903.38	1.760	1.788	0.00	46,444.44	0.00	46,444.44
48133DP95	40569	003	JPM	10,000,000.00	0.00	7,065,217.39	4.570	4.491	79,975.00	0.00	0.00	79,975.00
48133DQ45	40570	003	JPM	10,000,000.00	0.00	7,065,217.39	4.100	4.029	71,750.00	0.00	0.00	71,750.00
48133DQ52	40571	003	JPM	10,000,000.00	0.00	7,065,217.39	4.250	4.176	74,375.00	0.00	0.00	74,375.00
912796U56	40572	003	USTR	0.00	0.00	13,548,082.73	2.060	2.095	0.00	71,527.78	0.00	71,527.78
89233HK78	40573	003	TMCC	50,000,000.00	0.00	29,225,543.48	2.500	2.545	0.00	187,500.00	0.00	187,500.00
478160BY9	40574	003	JNJ	13,945,000.00	0.00	5,442,701.67	2.450	3.344	34,165.25	11,709.83	0.00	45,875.08
478160BY9	40575	003	JNJ	4,214,000.00	0.00	1,594,458.51	2.450	3.456	10,037.51	3,853.39	0.00	13,890.90
677522SQ8	40576	003	OHS	7,930,000.00	0.00	2,722,127.65	2.300	3.404	15,705.80	7,649.34	0.00	23,355.14
912796T33	40577	003	USTR	30,000,000.00	0.00	9,309,438.15	3.218	3.314	0.00	77,768.33	0.00	77,768.33
9128283Z1	40578	003	USTR	30,000,000.00	0.00	9,279,950.75	2.750	3.589	66,091.16	17,851.13	0.00	83,942.29
3136AR5S3	40579	003	FNMA	5,825,000.00	0.00	1,147,538.85	2.469	2.624	7,590.46	0.00	0.00	7,590.46
194162AN3	40580	003	CL	8,202,000.00	0.00	1,902,330.87	3.100	3.878	15,538.23	3,057.18	0.00	18,595.41
13063DRD2	40581	003	CAS	5,570,000.00	0.00	1,264,932.47	2.375	3.858	8,084.24	4,217.66	0.00	12,301.90
912828S35	40582	003	USTR	30,000,000.00	0.00	5,440,837.30	1.375	3.772	19,055.70	32,674.63	0.00	51,730.33
91282CCU3	40583	003	USTR	20,000,000.00	0.00	3,566,015.63	0.125	3.911	1,174.03	33,978.81	0.00	35,152.84
912828S35	40584	003	USTR	20,000,000.00	0.00	3,413,043.48	1.375	3.812	11,956.52	20,833.33	0.00	32,789.85
91282CAK7	40585	003	USTR	20,000,000.00	0.00	3,349,456.52	0.125	3.976	1,104.97	32,465.75	0.00	33,570.72
9128284Z0	40586	003	USTR	10,000,000.00	0.00	1,690,353.26	2.750	3.827	12,154.69	4,151.25	0.00	16,305.94
912796X79	40587	003	USTR	25,000,000.00	0.00	3,236,519.02	3.090	3.156	0.00	25,750.00	0.00	25,750.00
78015JEW3	40588	003	RY	25,000,000.00	0.00	2,989,130.43	4.530	4.593	34,604.17	0.00	0.00	34,604.17
544351QQ5	40589	003	LOS	9,475,000.00	0.00	316,574.17	5.000	4.115	3,947.92	-664.60	0.00	3,283.32
89115BVJ6	40590	003	TD	25,000,000.00	0.00	2,445,652.17	4.620	4.684	28,875.00	0.00	0.00	28,875.00
313384BR9	40591	003	FHLB	25,000,000.00	0.00	2,143,359.90	3.640	3.743	0.00	20,222.22	0.00	20,222.22
313384CL1	40592	003	FHLB	25,000,000.00	0.00	2,138,706.52	3.690	3.803	0.00	20,500.00	0.00	20,500.00
544351QP7	40593	003	LOS	10,000,000.00	0.00	330,929.35	5.000	4.225	4,166.67	-642.86	0.00	3,523.81
91412GU94	40594	003	UNVHGR	3,820,000.00	0.00	159,908.52	3.063	4.644	1,300.07	571.85	0.00	1,871.92
91412HGE7	40595	003	UNVHGR	3,000,000.00	0.00	118,811.74	0.883	4.749	294.33	1,127.97	0.00	1,422.30
Subtotal				2,458,090,388.93	2,700,779,322.82	2,497,713,789.54		1.617	9,427,252.39	776,091.20	-17,907.47	10,185,436.12

City of San Jose
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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: SJCE												
VP4560000	40162	501	ALLSPR	20,229,922.55	20,156,896.89	20,197,692.83	2.670	1.874	95,409.30	0.00	0.00	95,409.30
			Subtotal	20,229,922.55	20,156,896.89	20,197,692.83		1.874	95,409.30	0.00	0.00	95,409.30
			Total	2,478,320,311.48	2,720,936,219.71	2,517,911,482.37		1.619	9,522,661.69	776,091.20	-17,907.47	10,280,845.42

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SECTION C

PORTFOLIO HOLDINGS AT COST

Investment Status Report shows cost information of portfolio holdings including yield to maturity, accrued interest at purchase, current principal and amortized book value of the portfolio by investment type. Types of investments are described as follows:

MONEY MARKET MUTUAL FUND: An entity that pools funds and invests in a variety of short-term debt instruments. The City only invests in money market mutual funds that are invested in US Treasuries, federal agency securities, and repurchase agreements backed US Treasury and federal agency securities.

LOCAL AGENCY INVESTMENT FUND: An investment pool managed by the State Treasurer in which local governments and agencies in California may participate.

CORPORATE NOTES: Debt instruments which are issued by private corporations.

NEGOTIABLE CERTIFICATE OF DEPOSIT: A time deposit in large denomination with a specific maturity evidenced by a certificate. It is typically negotiated between the investor and the issuing bank.

COMMERCIAL PAPER: Short-term, unsecured, negotiable promissory notes of corporations.

FEDERAL AGENCY SECURITIES: Securities issued by US federal government agencies, including the Federal Agricultural Mortgage Corporation, the Federal Farm Credit Banks, the Federal Home Loan Banks, Federal Home Loan Mortgage Corporation and the Federal National Mortgage Association.

U.S. TREASURY OBLIGATIONS: Securities issued by the U.S. Treasury and backed by the full faith and credit of the United States.

SUPRANATIONALS: Debt obligations issued by international development institutions that provide development financing, advisory services, and other financial services to member countries to promote improved living standards through sustainable local economic growth.

MUNICIPAL BONDS: Debt obligations issued by states and local governments and their agencies, including cities, counties, government retirement plans, school districts, state universities, sewer districts, municipally owned utilities and authorities running bridges, airports and other transportation facilities.

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City of San Jose
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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Money Markets												
VP4560000	40162	ALLSPR	20,229,922.55	2.670			2.670	2.670	07/01 - Monthly		20,229,922.55	20,229,922.55
VP6000104	36512	FEDRAT	2,024,977.53	2.810			2.810	2.810	07/01 - Monthly		2,024,977.53	2,024,977.53
Money Markets Totals			22,254,900.08				2.683	2.683		0.00	22,254,900.08	22,254,900.08
State Pool												
CITY	32936	STPOOL	1,000,000.00	1.600			1.600	1.600	07/01 - Quarterly		1,000,000.00	1,000,000.00
CSJFA	37042	STPOOL	1,000,000.00	1.600			1.600	1.600	07/01 - Quarterly		1,000,000.00	1,000,000.00
COVID RELIEF	40363	STPOOL	0.00	1.600			1.600	1.600	07/01 - Quarterly		0.00	0.00
State Pool Totals			2,000,000.00				1.600	1.600		0.00	2,000,000.00	2,000,000.00
JPA Pool												
CAMP	40566	CAMP	175,610,072.57	2.950			2.950	2.950	07/01 - Monthly		175,610,072.57	175,610,072.57
JPA Pool Totals			175,610,072.57				2.950	2.950		0.00	175,610,072.57	175,610,072.57
Corp Medium Term Notes												
037833DV9	40263	AAPL	6,795,000.00	0.750	05/11/2023	05/11/2020	0.759	0.759	11/11 - 05/11		6,793,097.40	6,794,612.43
037833CG3	40459	AAPL	10,000,000.00	3.000	02/09/2024	01/07/2022	0.861	0.861	02/09 - 08/09	Received	10,407,000.00	10,264,117.02
037833DE7	40462	AAPL	15,266,000.00	2.400	01/13/2023	01/13/2022	0.451	0.451	07/13 - 01/13		15,537,963.79	15,343,056.41
037833DF4	40463	AAPL	15,114,000.00	2.750	01/13/2025	01/14/2022	1.295	1.295	07/13 - 01/13	Received	15,723,396.48	15,578,248.29
037833BU3	40464	AAPL	3,052,000.00	2.850	02/23/2023	01/18/2022	0.847	0.847	02/23 - 08/23	Received	3,118,625.16	3,075,951.32
037833CG3	40471	AAPL	11,966,000.00	3.000	02/09/2024	01/19/2022	1.046	1.046	02/09 - 08/09	Received	12,402,280.36	12,253,709.21
037833BU3	40482	AAPL	2,336,000.00	2.850	02/23/2023	02/14/2022	1.050	1.050	02/23 - 08/23	Received	2,371,857.60	2,349,798.86
037833CG3	40485	AAPL	12,318,000.00	3.000	02/09/2024	02/14/2022	1.659	1.659	08/09 - 02/09	Received	12,613,016.10	12,519,353.65
037833CU2	40487	AAPL	7,300,000.00	2.850	05/11/2024	02/28/2022	1.745	1.745	05/11 - 11/11	Received	7,460,673.00	7,417,516.19
037833DV9	40553	AAPL	10,000,000.00	0.750	05/11/2023	06/08/2022	2.266	2.266	11/11 - 05/11	5,625.00	9,861,950.00	9,908,795.80
06406RAE7	40242	BK	10,444,000.00	2.950	01/29/2023	04/13/2020	1.823	1.823	07/29 - 01/29	Received	10,763,199.97	10,481,440.95
06406RAJ6	40320	BK	3,868,000.00	3.450	08/11/2023	11/03/2020	0.394	0.394	02/11 - 08/11	Received	4,193,530.88	3,969,116.81
194162AN3	40580	CL	8,202,000.00	3.100	08/15/2027	09/09/2022	3.774	3.774	02/15 - 08/15	21,188.50	7,955,201.82	7,958,259.00
478160BY9	40574	JNJ	13,945,000.00	2.450	03/01/2026	08/25/2022	3.347	3.347	09/01 - 03/01	Received	13,533,204.15	13,544,913.98
478160BY9	40575	JNJ	4,214,000.00	2.450	03/01/2026	08/26/2022	3.457	3.457	09/01 - 03/01	Received	4,074,727.30	4,078,580.69
46625HJH4	40223	JPM	10,000,000.00	3.200	01/25/2023	01/31/2020	1.799	1.799	07/25 - 01/25	Received	10,405,200.00	10,043,010.06
46625HRL6	40303	JPM	5,000,000.00	2.700	05/18/2023	08/20/2020	0.607	0.607	11/18 - 05/18	Received	5,284,400.00	5,065,342.91
46625HJH4	40308	JPM	2,433,000.00	3.200	01/25/2023	09/25/2020	0.456	0.456	01/25 - 07/25	Received	2,587,738.80	2,454,000.27
46625HJT8	40348	JPM	15,000,000.00	3.875	02/01/2024	02/01/2021	0.452	0.452	08/01 - 02/01		16,528,245.00	15,679,220.00
48133DP95	40569	JPM	10,000,000.00	4.570	07/28/2027	07/28/2022	4.570	4.570	01/28 - 07/28		10,000,000.00	10,000,000.00
48133DQ45	40570	JPM	10,000,000.00	4.100	07/28/2025	07/28/2022	4.100	4.100	01/28 - 07/28		10,000,000.00	10,000,000.00
48133DQ52	40571	JPM	10,000,000.00	4.250	07/28/2026	07/28/2022	4.250	4.250	01/28 - 07/28		10,000,000.00	10,000,000.00

Portfolio CITY
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PM (PRF_PMS) 7.3.0
Report Ver. 7.3.7

City of San Jose
Portfolio Management
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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Corp Medium Term Notes												
594918AW4	40432	MSFT	1,851,000.00	3.625	12/15/2023	12/08/2021	0.982	0.982	12/15 - 06/15	Received	1,948,566.21	1,909,244.48
594918BX1	40442	MSFT	1,025,000.00	2.875	02/06/2024	12/20/2021	0.892	0.892	02/06 - 08/06	Received	1,067,732.25	1,052,056.32
594918BQ6	40443	MSFT	2,876,000.00	2.000	08/08/2023	12/20/2021	0.692	0.692	02/08 - 08/08	Received	2,936,971.20	2,907,833.60
594918BJ2	40528	MSFT	4,000,000.00	3.125	11/03/2025	04/25/2022	3.129	3.129	05/03 - 11/03	Received	3,999,400.00	3,999,473.82
594918BB9	40557	MSFT	11,335,000.00	2.700	02/12/2025	06/15/2022	3.498	3.498	08/12 - 02/12	Received	11,106,939.80	11,132,200.39
594918BB9	40564	MSFT	7,250,000.00	2.700	02/12/2025	06/16/2022	3.607	3.607	08/12 - 02/12	Received	7,084,700.00	7,102,855.33
69371RQ82	40275	PCAR	2,000,000.00	0.800	06/08/2023	06/08/2020	0.847	0.847	12/08 - 06/08		1,997,220.00	1,999,364.20
69371RR24	40349	PCAR	7,000,000.00	0.350	02/02/2024	02/02/2021	0.389	0.389	08/02 - 02/02		6,991,880.00	6,996,383.59
89236TEL5	40448	TMCC	15,003,000.00	2.700	01/11/2023	12/20/2021	0.613	0.613	01/11 - 07/11	Received	15,332,765.94	15,089,552.74
931142DH3	40274	WMT	26,018,000.00	2.550	04/11/2023	06/01/2020	0.668	0.668	10/11 - 04/11	Received	27,403,406.46	26,273,560.41
931142DU4	40434	WMT	5,000,000.00	2.350	12/15/2022	12/08/2021	0.483	0.483	12/15 - 06/15	Received	5,094,800.00	5,019,114.99
931142DU4	40444	WMT	10,000,000.00	2.350	12/15/2022	12/20/2021	0.475	0.475	06/15 - 12/15	Received	10,184,200.00	10,038,396.62
Corp Medium Term Notes Totals			290,611,000.00				1.725	1.725		26,813.50	296,763,889.67	292,299,080.34
Negotiable CDs												
78015JEW3	40588	RY	25,000,000.00	4.530	06/30/2023	09/20/2022	4.530	4.593	06/30 - At Maturity		25,000,000.00	25,000,000.00
89115BVJ6	40590	TD	25,000,000.00	4.620	06/30/2023	09/22/2022	4.620	4.684	06/30 - At Maturity		25,000,000.00	25,000,000.00
Negotiable CDs Totals			50,000,000.00				4.575	4.639		0.00	50,000,000.00	50,000,000.00
Commercial Paper Discounts												
89233HK78	40573	TMCC	50,000,000.00	2.500	10/07/2022	08/08/2022	2.510	2.545	10/07 - At Maturity		49,791,666.67	49,979,166.67
Commercial Paper Discounts Totals			50,000,000.00				2.510	2.545		0.00	49,791,666.67	49,979,166.67
Federal Agency Coupon Securities												
31422BJ27	40299	FAMC	2,500,000.00	0.500	07/14/2025	07/28/2020	0.501	0.501	01/14 - 07/14	Received	2,499,875.00	2,499,929.80
31422B6K1	40334	FAMC	10,000,000.00	0.480	01/15/2026	01/15/2021	0.496	0.496	07/15 - 01/15		9,992,000.00	9,994,737.78
31422B6K1	40337	FAMC	10,000,000.00	0.480	01/15/2026	01/15/2021	0.497	0.497	07/15 - 01/15		9,991,610.00	9,994,481.24
3133EJD48	40013	FFCB	25,000,000.00	3.050	10/02/2023	10/17/2018	3.124	3.124	04/02 - 10/02	Received	24,915,000.00	24,982,809.52
3133EJ5W5	40049	FFCB	20,000,000.00	2.650	10/23/2023	01/23/2019	2.672	2.672	04/23 - 10/23		19,980,880.00	19,995,728.75
3133ELG81	40283	FFCB	10,000,000.00	0.300	06/08/2023	06/12/2020	0.303	0.303	12/08 - 06/08	Received	9,999,100.00	9,999,793.40
3133ENBT6	40412	FFCB	1,825,000.00	0.180	01/25/2023	11/23/2021	0.316	0.316	01/25 - 07/25	Received	1,822,098.25	1,824,216.11
3133EMGX4	40433	FFCB	20,000,000.00	0.125	11/23/2022	12/07/2021	0.324	0.324	05/23 - 11/23	Received	19,961,764.00	19,994,253.55
3133ENAL4	40480	FFCB	4,150,000.00	0.290	10/12/2023	01/26/2022	0.953	0.953	04/12 - 10/12	Received	4,103,407.95	4,121,938.88
3133ENAL4	40501	FFCB	1,170,000.00	0.290	10/12/2023	03/22/2022	2.021	2.021	04/12 - 10/12	Received	1,139,135.40	1,149,552.20
3133ELSP0	40534	FFCB	14,800,000.00	0.750	03/13/2023	05/12/2022	1.949	1.949	09/13 - 03/13	Received	14,653,480.00	14,721,142.06
3130AGWK7	40157	FHLB	3,000,000.00	1.500	08/15/2024	08/16/2019	1.549	1.549	02/15 - 08/15		2,992,950.00	2,997,358.70
3130ADRG9	40411	FHLB	1,050,000.00	2.750	03/10/2023	11/23/2021	0.416	0.416	03/10 - 09/10	Received	1,081,675.88	1,060,784.72

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Federal Agency Coupon Securities												
3130AKDH6	40440	FHLB	5,300,000.00	0.125	10/21/2022	12/15/2021	0.250	0.250	04/21 - 10/21	Received	5,294,382.00	5,299,632.81
3130A0F70	40531	FHLB	10,215,000.00	3.375	12/08/2023	05/11/2022	2.536	2.536	06/08 - 12/08	Received	10,346,364.90	10,313,929.12
3130AS3T46	40537	FHLB	9,305,000.00	2.125	05/12/2023	05/17/2022	2.145	2.145	11/12 - 05/12	2,746.27	9,303,139.00	9,303,841.46
3137EAEX3	40309	FHLMC	5,000,000.00	0.375	09/23/2025	09/25/2020	0.436	0.436	03/23 - 09/23		4,984,950.00	4,991,026.92
3137EAEY1	40316	FHLMC	4,000,000.00	0.125	10/16/2023	10/16/2020	0.250	0.250	04/16 - 10/16		3,985,080.00	3,994,819.44
3134G3X54	40536	FHLMC	2,635,000.00	2.000	05/26/2023	05/12/2022	2.150	2.150	05/26 - 11/26	Received	2,630,942.10	2,632,450.25
3135G0V75	40142	FNMA	10,000,000.00	1.750	07/02/2024	07/08/2019	1.830	1.830	01/02 - 07/02		9,962,100.00	9,986,669.51
3135G0W66	40183	FNMA	10,000,000.00	1.625	10/15/2024	10/22/2019	1.661	1.661	04/15 - 10/15	Received	9,983,000.00	9,993,040.71
3135G04Q3	40271	FNMA	10,000,000.00	0.250	05/22/2023	05/22/2020	0.351	0.351	11/22 - 05/22		9,969,900.00	9,993,561.94
3135G04Z3	40288	FNMA	10,000,000.00	0.500	06/17/2025	06/19/2020	0.542	0.542	12/17 - 06/17		9,979,300.00	9,988,763.52
3135G05X7	40329	FNMA	10,000,000.00	0.375	08/25/2025	12/29/2020	0.429	0.429	02/25 - 08/25	Received	9,975,300.00	9,984,614.08
3135G06G3	40333	FNMA	10,000,000.00	0.500	11/07/2025	01/06/2021	0.417	0.417	05/07 - 11/07	Received	10,039,690.00	10,025,441.72
3135G0T94	40414	FNMA	2,700,000.00	2.375	01/19/2023	11/23/2021	0.322	0.322	01/19 - 07/19	Received	2,763,871.20	2,716,581.95
3135G04Q3	40415	FNMA	2,963,000.00	0.250	05/22/2023	11/23/2021	0.486	0.486	05/22 - 11/22	Received	2,952,599.87	2,958,542.80
3135G05U3	40420	FNMA	7,000,000.00	0.350	08/18/2023	11/30/2021	0.496	0.496	02/18 - 08/18	Received	6,982,570.00	6,991,059.37
Federal Agency Coupon Securities Totals			232,613,000.00				1.321	1.321		2,746.27	232,286,165.55	232,510,702.31
Federal Agency Discounts												
313384BR9	40591	FHLB	25,000,000.00	3.640	02/09/2023	09/23/2022	3.743	3.795	02/09 - At Maturity		24,648,638.89	24,668,861.11
313384CL1	40592	FHLB	25,000,000.00	3.690	02/28/2023	09/23/2022	3.803	3.856	02/28 - At Maturity		24,595,125.00	24,615,625.00
Federal Agency Discounts Totals			50,000,000.00				3.773	3.825		0.00	49,243,763.89	49,284,486.11
Treasury Coupon Securities												
912828W48	40196	USTR	15,000,000.00	2.125	02/29/2024	12/23/2019	1.719	1.719	02/29 - 08/31	Received	15,244,921.88	15,082,655.13
9128283Z1	40578	USTR	30,000,000.00	2.750	02/28/2025	09/02/2022	3.539	3.539	02/28 - 08/31	4,558.01	29,439,843.75	29,457,694.88
912828S35	40582	USTR	30,000,000.00	1.375	06/30/2023	09/14/2022	3.763	3.763	12/31 - 06/30	85,190.22	29,444,531.25	29,477,205.88
91282CCU3	40583	USTR	20,000,000.00	0.125	08/31/2023	09/14/2022	3.878	3.878	02/28 - 08/31	966.85	19,298,437.50	19,332,416.31
912828S35	40584	USTR	20,000,000.00	1.375	06/30/2023	09/15/2022	3.082	3.082	12/31 - 06/30	57,540.76	19,625,000.00	19,645,833.33
91282CAK7	40585	USTR	20,000,000.00	0.125	09/15/2023	09/15/2022	3.938	3.938	03/15 - 09/15		19,259,375.00	19,291,840.75
9128284Z0	40586	USTR	10,000,000.00	2.750	08/31/2025	09/15/2022	3.760	3.760	02/28 - 08/31	11,395.03	9,719,531.25	9,723,682.50
Treasury Coupon Securities Totals			145,000,000.00				3.444	3.444		159,650.87	142,031,640.63	142,011,328.78
Treasury Discounts												
912796T33	40577	USTR	30,000,000.00	3.218	02/23/2023	09/02/2022	3.314	3.360	02/23 - At Maturity		29,533,390.00	29,611,158.33
912796X79	40587	USTR	25,000,000.00	3.090	12/15/2022	09/19/2022	3.156	3.200	12/15 - At Maturity		24,813,312.50	24,839,062.50
Treasury Discounts Totals			55,000,000.00				3.242	3.287		0.00	54,346,702.50	54,450,220.83

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Federal Agency Callables												
31422XCX8	40360	FAMC	10,000,000.00	1.000	04/20/2026	04/20/2021	1.000	1.000	10/20 - 04/20		10,000,000.00	10,000,000.00
31422XRQ7	40554	FAMC	10,779,000.00	0.690	12/20/2023	06/14/2022	3.141	3.141	06/20 - 12/20	Received	10,390,632.63	10,466,741.25
3133ELJ47	40282	FFCB	10,000,000.00	0.580	06/17/2024	06/17/2020	0.580	0.580	12/17 - 06/17		10,000,000.00	10,000,000.00
3133EMLR1	40330	FFCB	10,000,000.00	0.500	12/23/2025	12/29/2020	0.500	0.500	06/23 - 12/23	Received	10,000,000.00	10,000,000.00
3133EMSU7	40358	FFCB	10,000,000.00	0.800	03/09/2026	03/09/2021	0.800	0.800	09/09 - 03/09		10,000,000.00	10,000,000.00
3133ENFZ8	40423	FFCB	10,000,000.00	1.010	12/02/2024	12/02/2021	0.963	0.963	06/02 - 12/02		10,013,900.00	10,010,051.76
3133EMZP0	40424	FFCB	1,250,000.00	0.140	05/18/2023	12/01/2021	0.390	0.390	05/18 - 11/18	Received	1,245,450.00	1,248,040.13
3133ENAQ3	40437	FFCB	20,350,000.00	0.070	10/13/2022	12/15/2021	0.243	0.243	04/13 - 10/13	Received	20,320,899.50	20,348,828.17
3133ENGW4	40445	FFCB	6,435,000.00	0.660	12/13/2023	12/17/2021	0.680	0.680	06/13 - 12/13	Received	6,432,426.00	6,433,446.97
3133ENLB4	40468	FFCB	20,000,000.00	0.460	01/18/2023	01/18/2022	0.520	0.520	07/18 - 01/18		19,988,000.00	19,996,433.33
3133ENMH0	40479	FFCB	10,350,000.00	1.600	01/27/2026	01/27/2022	1.603	1.603	07/27 - 01/27		10,348,965.00	10,349,140.38
3133ENPB0	40486	FFCB	15,150,000.00	2.180	02/16/2027	02/16/2022	2.196	2.196	08/16 - 02/16		15,138,637.50	15,140,057.81
3133ENQC7	40498	FFCB	150,000.00	1.940	09/03/2024	03/22/2022	2.363	2.363	09/03 - 03/03	Received	148,500.00	148,821.79
3133EL5J9	40510	FFCB	13,965,000.00	0.300	09/01/2023	03/30/2022	2.146	2.146	09/01 - 03/01	Received	13,606,518.45	13,733,495.28
3133ENGW4	40513	FFCB	1,859,000.00	0.660	12/13/2023	03/30/2022	2.308	2.308	06/13 - 12/13	Received	1,808,137.76	1,823,155.81
3133EMYW6	40514	FFCB	1,347,000.00	0.230	11/13/2023	03/30/2022	2.246	2.246	05/13 - 11/13	Received	1,304,057.64	1,317,389.66
3133EMSC7	40522	FFCB	3,500,000.00	0.480	03/03/2025	04/22/2022	3.000	3.000	09/03 - 03/03	Received	3,259,655.00	3,296,720.81
3133ENUZ1	40524	FFCB	20,000,000.00	3.090	10/20/2025	04/22/2022	3.258	3.258	10/20 - 04/20	3,433.33	19,890,000.00	19,903,903.02
3133ENVK3	40526	FFCB	20,000,000.00	3.650	10/27/2026	04/27/2022	3.650	3.650	10/27 - 04/27		20,000,000.00	20,000,000.00
3133EMSE3	40530	FFCB	4,916,000.00	0.110	03/01/2023	05/11/2022	1.920	1.920	09/01 - 03/01	Received	4,845,209.60	4,879,384.28
3133EMST0	40535	FFCB	1,530,000.00	0.140	03/10/2023	05/12/2022	1.970	1.970	09/10 - 03/10	Received	1,507,123.29	1,517,793.97
3133ENYA2	40550	FFCB	5,200,000.00	3.450	06/01/2027	06/07/2022	3.545	3.545	12/01 - 06/01	2,990.00	5,177,640.00	5,179,060.87
3133EMBQ4	40561	FFCB	1,025,000.00	0.270	10/05/2023	06/15/2022	3.325	3.325	10/05 - 04/05	538.13	985,312.00	994,262.91
3130AKPW0	40340	FHLB	10,000,000.00	0.500	01/28/2026	01/28/2021	0.500	0.500	07/28 - 01/28		10,000,000.00	10,000,000.00
3130AKXX9	40350	FHLB	10,000,000.00	0.500	02/25/2026	02/25/2021	0.500	0.500	08/25 - 02/25		10,000,000.00	10,000,000.00
3130AKXX9	40353	FHLB	10,000,000.00	0.500	02/25/2026	02/25/2021	0.500	0.500	08/25 - 02/25		9,994,000.00	9,995,920.00
3130APRF4	40409	FHLB	20,000,000.00	1.000	11/15/2024	11/17/2021	1.015	1.015	05/15 - 11/15	Received	19,991,000.00	19,993,621.52
3130APWP6	40410	FHLB	8,300,000.00	0.600	11/24/2023	11/24/2021	0.645	0.645	05/24 - 11/24		8,292,530.00	8,295,715.13
3130APZU2	40417	FHLB	1,900,000.00	0.875	05/28/2024	11/30/2021	0.875	0.875	05/28 - 11/28		1,900,000.00	1,900,000.00
3130APU45	40418	FHLB	4,875,000.00	0.850	11/22/2024	11/30/2021	0.901	0.901	05/22 - 11/22	Received	4,867,687.50	4,869,740.73
3130APKF1	40421	FHLB	2,725,000.00	0.750	11/08/2024	11/30/2021	0.923	0.923	05/08 - 11/08	Received	2,711,375.00	2,715,251.30
3130APMH5	40422	FHLB	3,150,000.00	0.625	05/17/2024	12/01/2021	0.687	0.687	05/17 - 11/17	Received	3,145,212.00	3,146,833.22
3130APQU2	40435	FHLB	14,370,000.00	0.650	11/22/2023	12/15/2021	0.728	0.728	05/22 - 11/22	Received	14,348,445.00	14,357,289.66
3130APS48	40446	FHLB	13,240,000.00	1.050	11/18/2024	12/17/2021	1.047	1.047	05/18 - 11/18	Received	13,241,098.92	13,240,801.97
3130AQG49	40461	FHLB	2,485,000.00	1.000	10/18/2024	01/18/2022	1.200	1.200	07/18 - 01/18		2,471,605.85	2,475,028.80
3130AQCN1	40467	FHLB	5,000,000.00	0.875	01/17/2025	01/18/2022	0.905	0.905	03/17 - Quarterly	Received	4,986,250.00	4,989,474.05
3130ALHH0	40470	FHLB	25,000,000.00	0.960	03/05/2026	01/18/2022	1.481	1.481	03/05 - 09/05	Received	24,479,750.00	24,568,265.97

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Federal Agency Callables												
3130AQQQ9	40472	FHLB	20,000,000.00	1.000	01/28/2025	01/28/2022	0.969	0.969	04/28 - Quarterly		20,000,000.00	20,000,000.00
3130AQN584	40473	FHLB	14,000,000.00	0.700	01/27/2025	01/27/2022	1.438	1.438	07/27 - 01/27		13,982,500.00	13,986,453.70
3130AQQQ3	40475	FHLB	7,200,000.00	1.000	01/28/2025	01/28/2022	1.076	1.076	04/28 - Quarterly		7,189,200.00	7,191,144.00
3130AQQQ9	40477	FHLB	20,000,000.00	1.000	01/28/2025	01/28/2022	0.750	0.750	04/28 - Quarterly		20,000,000.00	20,000,000.00
3130AQM4	40478	FHLB	12,500,000.00	0.875	10/28/2024	01/28/2022	0.754	0.754	04/28 - Quarterly		12,495,875.00	12,496,887.50
3130ARAY7	40495	FHLB	1,000,000.00	1.375	03/24/2025	03/24/2022	2.137	2.137	09/24 - 03/24		992,500.00	993,798.61
3130ARBY6	40496	FHLB	4,600,000.00	1.500	03/28/2025	03/28/2022	1.713	1.713	09/28 - 03/28		4,590,340.00	4,591,976.83
3130AR7C9	40497	FHLB	1,565,000.00	1.850	12/27/2024	03/28/2022	2.357	2.357	06/27 - 12/27		1,544,029.00	1,547,909.38
3130AQT78	40499	FHLB	2,360,000.00	1.750	02/28/2025	03/22/2022	2.428	2.428	08/28 - 02/28	Received	2,314,924.00	2,322,991.58
3130AMR53	40502	FHLB	20,000,000.00	0.620	12/09/2024	03/22/2022	2.400	2.400	06/09 - 12/09	Received	19,070,000.00	19,249,907.88
3130ANWN6	40508	FHLB	825,000.00	0.700	06/30/2025	03/22/2022	2.500	2.500	03/30 - 09/30	Received	778,622.63	786,063.48
3130APWH4	40512	FHLB	2,000,000.00	0.750	11/22/2023	03/30/2022	2.245	2.245	05/23 - 11/23	Received	1,951,980.00	1,966,661.79
3130AQJM6	40516	FHLB	1,400,000.00	1.250	01/28/2025	04/11/2022	2.800	2.800	07/28 - 01/28	Received	1,341,991.00	1,351,783.98
3130AMU67	40517	FHLB	6,000,000.00	0.400	06/28/2024	04/11/2022	2.661	2.661	06/28 - 12/28	Received	5,710,188.00	5,772,004.86
3130AQGT4	40518	FHLB	23,060,000.00	1.100	01/13/2025	04/11/2022	2.808	2.808	07/13 - 01/13	Received	22,022,300.00	22,200,131.65
3130AQMRL	40519	FHLB	23,390,000.00	1.250	01/27/2025	04/11/2022	2.808	2.808	07/27 - 01/27	Received	22,416,742.10	22,581,209.14
3130AQZ48	40520	FHLB	3,060,000.00	2.000	08/28/2024	04/11/2022	2.724	2.724	08/28 - 02/28	Received	3,009,204.00	3,019,280.22
3130APXH3	40521	FHLB	9,120,000.00	0.800	11/27/2023	04/22/2022	2.604	2.604	05/27 - 11/27	Received	8,864,184.00	8,934,922.69
3130ARVJ7	40523	FHLB	20,000,000.00	3.250	04/29/2027	04/29/2022	3.250	3.250	10/29 - 04/29		20,000,000.00	20,000,000.00
3130APM44	40527	FHLB	3,565,000.00	0.500	11/24/2023	04/22/2022	2.600	2.600	05/24 - 11/24	Received	3,449,208.80	3,481,395.51
3130ARR86	40529	FHLB	13,270,000.00	1.625	10/27/2023	04/29/2022	1.997	1.997	10/27 - 04/27		13,245,848.60	13,252,672.04
3130APQJ7	40532	FHLB	1,500,000.00	0.575	11/22/2023	05/11/2022	2.416	2.416	05/22 - 11/22	Received	1,458,750.00	1,469,230.94
3130APWH4	40533	FHLB	6,000,000.00	0.750	11/22/2023	05/12/2022	2.496	2.496	05/23 - 11/23	Received	5,843,952.00	5,883,389.59
3130AS2M0	40539	FHLB	3,835,000.00	2.650	11/24/2023	05/24/2022	2.650	2.650	11/24 - 05/24		3,835,000.00	3,835,000.00
3130AS3J6	40542	FHLB	2,700,000.00	2.500	11/24/2023	05/24/2022	2.514	2.514	11/24 - 05/24		2,699,460.00	2,699,587.00
3130AS4H9	40543	FHLB	4,885,000.00	2.250	05/26/2023	05/26/2022	2.250	2.250	11/26 - 05/26		4,885,000.00	4,885,000.00
3130ARVT5	40544	FHLB	3,630,000.00	3.000	05/17/2024	05/24/2022	2.716	2.716	11/17 - 05/17	2,117.50	3,639,909.90	3,638,144.74
3130AMNR9	40545	FHLB	20,000,000.00	0.625	11/27/2024	05/24/2022	2.916	2.916	05/28 - 11/28	Received	18,899,647.00	19,054,403.18
3130AMU67	40546	FHLB	20,000,000.00	0.400	06/28/2024	05/24/2022	2.740	2.740	06/28 - 12/28	Received	19,053,800.00	19,213,173.21
3130APWH4	40547	FHLB	20,000,000.00	0.750	11/22/2023	05/24/2022	2.551	2.551	11/23 - 05/23	416.67	19,475,000.00	19,598,931.23
3130ASB65	40548	FHLB	11,000,000.00	1.880	02/23/2023	05/27/2022	1.885	1.885	11/23 - 02/23		10,999,725.00	10,999,853.20
3130ASBG3	40549	FHLB	7,150,000.00	2.125	03/15/2024	06/15/2022	2.125	2.125	09/15 - 03/15		7,130,337.50	7,133,645.79
3130ARMT5	40552	FHLB	8,905,000.00	2.800	10/25/2024	06/07/2022	3.000	3.000	10/25 - 04/25	29,089.67	8,864,126.05	8,869,556.85
3130ASD30	40555	FHLB	1,540,000.00	2.290	06/16/2023	06/16/2022	2.750	2.750	12/16 - 06/16		1,533,054.60	1,535,080.34
3130AS6D6	40560	FHLB	1,250,000.00	2.875	06/14/2024	06/15/2022	3.557	3.557	12/14 - 06/14	99.83	1,233,700.00	1,236,103.06
3134GVQX9	40261	FHLMC	10,000,000.00	0.700	05/05/2025	05/05/2020	0.720	0.720	11/05 - 05/05		9,990,000.00	9,994,811.11
3134GVS9	40265	FHLMC	10,000,000.00	0.700	04/01/2025	05/08/2020	0.700	0.700	07/01 - 01/01		10,000,000.00	10,000,000.00

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Federal Agency Callables												
3134GVB49	40273	FHLMC	40,000,000.00	0.750	06/18/2025	06/23/2020	0.750	0.750	12/18 - 06/18		40,000,000.00	40,000,000.00
3134GXJH8	40469	FHLMC	4,225,000.00	0.220	09/29/2023	01/18/2022	0.907	0.907	06/29 - 12/29	Received	4,176,243.50	4,196,432.36
3134GW6E1	40490	FHLMC	20,000,000.00	0.320	11/02/2023	03/15/2022	1.820	1.820	05/02 - 11/02	Received	19,520,000.00	19,680,272.57
3134GW5R3	40505	FHLMC	2,000,000.00	0.650	10/27/2025	03/22/2022	2.500	2.500	04/27 - 10/27	Received	1,873,460.00	1,891,928.00
3134GWUG9	40506	FHLMC	1,500,000.00	0.570	09/24/2025	03/22/2022	2.500	2.500	03/24 - 09/24	Received	1,403,410.20	1,417,875.71
3134GWVN3	40507	FHLMC	17,490,000.00	0.600	09/30/2025	03/22/2022	2.500	2.500	03/30 - 09/30	Received	16,376,215.10	16,542,228.78
3134GW6E1	40509	FHLMC	18,300,000.00	0.320	11/02/2023	03/30/2022	2.300	2.300	05/02 - 11/02	Received	17,737,824.00	17,915,715.36
3134GXMZ4	40511	FHLMC	1,033,000.00	1.800	03/28/2024	03/30/2022	2.446	2.446	09/28 - 03/28	Received	1,020,087.50	1,023,342.60
3134GXSf2	40525	FHLMC	10,000,000.00	2.500	04/29/2025	04/29/2022	2.500	2.500	10/29 - 04/29		10,000,000.00	10,000,000.00
3134GXRL0	40551	FHLMC	12,940,000.00	3.125	05/12/2025	06/07/2022	3.270	3.270	11/12 - 05/12	28,081.60	12,887,851.80	12,893,486.77
3134GXYM0	40556	FHLMC	5,615,000.00	3.125	06/28/2024	06/28/2022	3.372	3.372	12/28 - 06/28		5,588,441.05	5,591,871.58
3134GXYT5	40558	FHLMC	7,250,000.00	2.900	12/29/2023	06/29/2022	3.350	3.350	12/29 - 06/29		7,202,657.50	7,210,723.26
3134GXYT5	40559	FHLMC	4,500,000.00	2.900	12/29/2023	06/29/2022	3.350	3.350	12/29 - 06/29		4,470,615.00	4,475,621.33
3134GXKH6	40565	FHLMC	5,000,000.00	0.125	01/27/2023	06/15/2022	2.694	2.694	07/27 - 01/27	Received	4,921,950.00	4,959,217.12
3136G4WU3	40281	FNMA	30,000,000.00	0.850	06/23/2025	06/23/2020	0.850	0.850	01/16 - 07/16		30,000,000.00	30,000,000.00
3135G06R9	40331	FNMA	15,000,000.00	0.550	01/28/2026	01/28/2021	0.550	0.550	07/28 - 01/28		15,000,000.00	15,000,000.00
3136G46V0	40500	FNMA	1,500,000.00	0.310	01/26/2024	03/22/2022	2.167	2.167	07/26 - 01/26	Received	1,449,900.00	1,464,160.39
3136G4H55	40503	FNMA	2,350,000.00	0.550	08/05/2025	03/22/2022	2.500	2.500	08/05 - 02/05	Received	2,202,791.30	2,225,728.19
3136G4R62	40504	FNMA	1,715,000.00	0.625	08/28/2025	03/22/2022	2.500	2.500	08/28 - 02/28	Received	1,609,825.91	1,625,908.36
3135G05P4	40515	FNMA	3,371,000.00	0.300	08/03/2023	04/11/2022	2.196	2.196	08/03 - 02/03	Received	3,288,848.73	3,318,437.11
3135G05U3	40562	FNMA	7,200,000.00	0.350	08/18/2023	06/15/2022	3.275	3.275	08/18 - 02/18	Received	6,959,160.00	7,019,512.34
3135G05P4	40563	FNMA	5,000,000.00	0.300	08/03/2023	06/15/2022	3.264	3.264	08/03 - 02/03	Received	4,836,400.00	4,878,903.92
Federal Agency Callables Totals			896,150,000.00				1.798	1.798		66,766.73	883,876,799.41	886,439,141.38
Supranational												
45818WCS3	40201	IADB	11,000,000.00	1.700	11/15/2024	01/08/2020	1.692	1.692	05/15 - 11/15	Received	11,003,960.00	11,001,731.79
45818WCW4	40321	IADB	10,000,000.00	0.340	10/15/2024	11/12/2020	0.352	0.352	04/15 - 10/15		9,995,330.00	9,997,574.11
45818WCZ7	40357	IADB	10,000,000.00	0.650	02/20/2026	02/24/2021	0.650	0.650	08/20 - 02/20		10,000,000.00	10,000,000.00
459058GQ0	40079	IBRD	5,000,000.00	2.500	03/19/2024	03/19/2019	2.535	2.535	09/19 - 03/19		4,991,850.00	4,997,609.33
459058GX5	40126	IBRD	10,000,000.00	1.875	06/19/2023	06/19/2019	1.902	1.902	12/19 - 06/19		9,989,600.00	9,998,136.67
459058JB0	40246	IBRD	3,000,000.00	0.625	04/22/2025	04/22/2020	0.704	0.704	10/22 - 04/22		2,988,390.00	2,994,059.55
459058JA2	40335	IBRD	20,000,000.00	0.750	03/11/2025	01/11/2021	0.401	0.401	03/11 - 09/11	Received	20,288,120.00	20,169,030.40
459058JL8	40336	IBRD	10,000,000.00	0.500	10/28/2025	01/11/2021	0.508	0.508	04/28 - 10/28	Received	9,996,360.00	9,997,666.77
459058JL8	40338	IBRD	10,000,000.00	0.500	10/28/2025	01/11/2021	0.514	0.514	04/28 - 10/28	Received	9,993,370.00	9,995,750.20
459058DX8	40339	IBRD	4,765,000.00	2.500	11/25/2024	01/12/2021	0.351	0.351	05/25 - 11/25	Received	5,158,198.27	4,983,474.85
459058JE4	40341	IBRD	10,000,000.00	0.375	07/28/2025	01/13/2021	0.522	0.522	01/28 - 07/28	Received	9,933,980.00	9,958,934.35
459056HV2	40344	IBRD	10,000,000.00	1.500	08/28/2024	01/22/2021	0.306	0.306	02/28 - 08/28	Received	10,427,200.00	10,226,455.56

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Supranational												
45905U5Y6	40354	IBRD	5,000,000.00	0.600	02/18/2026	02/18/2021	0.600	0.600	08/18 - 02/18		5,000,000.00	5,000,000.00
45905U5Y6	40355	IBRD	5,000,000.00	0.600	02/18/2026	02/18/2021	0.600	0.600	08/18 - 02/18		5,000,000.00	5,000,000.00
459058JA2	40359	IBRD	10,000,000.00	0.750	03/11/2025	03/12/2021	0.611	0.611	09/11 - 03/11	Received	10,054,800.00	10,033,512.16
459056LD7	40460	IBRD	2,000,000.00	7.625	01/19/2023	01/07/2022	0.465	0.465	01/19 - 07/19	Received	2,147,432.00	2,042,802.84
459058JM6	40538	IBRD	5,580,000.00	0.250	11/24/2023	05/25/2022	2.527	2.527	11/24 - 05/24	38.75	5,394,470.58	5,437,841.09
45950VPG5	40332	IFC	8,550,000.00	0.425	11/19/2024	01/06/2021	0.320	0.320	05/19 - 11/19	Received	8,584,490.70	8,569,015.69
45950VPL4	40347	IFC	10,000,000.00	0.450	02/05/2026	02/05/2021	0.507	0.507	08/05 - 02/05		9,971,900.00	9,981,204.22
45950KCS7	40408	IFC	24,721,000.00	0.500	03/20/2023	11/17/2021	0.356	0.356	03/20 - 09/20	Received	24,768,711.53	24,737,694.10
45950VLH7	40419	IFC	3,173,000.00	2.000	10/24/2022	11/30/2021	0.253	0.253	04/24 - 10/24	Received	3,222,800.24	3,176,535.20
Supranational Totals			187,789,000.00				0.717	0.717		38.75	188,910,963.32	188,299,028.88
Asset Backed Securities												
43815NAC8	40158	HAROT	322,661.55	1.780	08/15/2023	08/27/2019	1.780	1.780	09/15 -		322,658.87	322,660.96
43813VAC2	40190	HAROT	2,053,851.84	1.830	01/18/2024	11/26/2019	1.845	1.845	12/18 -		2,053,485.84	2,053,737.28
43813DAC2	40270	HAROT	885,628.90	0.820	07/15/2024	05/27/2020	0.825	0.825	06/15 -		885,559.20	885,598.73
44891LAC7	40253	HART	656,064.37	1.410	11/15/2024	04/29/2020	1.424	1.424	05/15 -		655,911.51	655,992.99
89233MAD5	40186	TMCC	597,692.85	1.920	01/16/2024	11/13/2019	1.931	1.931	12/15 -		597,649.70	597,679.50
89239RAC0	40252	TMCC	636,078.95	1.360	08/15/2024	04/29/2020	1.373	1.373	05/15 -		635,951.73	636,023.49
89237VAB5	40296	TMCC	2,553,597.95	0.440	10/15/2024	07/27/2020	0.444	0.444	08/15 -		2,553,401.32	2,553,502.87
Asset Backed Securities Totals			7,705,576.41				1.193	1.193		0.00	7,704,618.17	7,705,195.82
Municipal Bonds												
13063DDF2	37579	CAS	5,000,000.00	2.500	10/01/2022	10/26/2017	2.222	2.222	04/01 - 10/01		5,066,150.00	5,000,000.00
13063DDF2	37588	CAS	5,000,000.00	2.500	10/01/2022	12/07/2017	2.411	2.411	04/01 - 10/01	Received	5,019,950.00	5,000,000.00
13063DGN2	40008	CAS	5,000,000.00	3.400	08/01/2023	09/18/2018	3.064	3.064	02/01 - 08/01		5,075,550.00	5,012,929.26
13063DGB8	40243	CAS	5,000,000.00	3.375	04/01/2025	04/13/2020	1.802	1.802	10/01 - 04/01	Received	5,372,000.00	5,187,248.32
13063DMA3	40449	CAS	10,110,000.00	2.650	04/01/2026	01/07/2022	1.392	1.392	04/01 - 10/01	Received	10,631,069.40	10,540,805.41
13063DRD2	40581	CAS	5,570,000.00	2.375	10/01/2026	09/09/2022	3.721	3.721	10/01 - 04/01	58,059.51	5,289,717.60	5,293,935.26
13034AL65	40323	CASDEV	1,385,000.00	0.765	10/01/2025	12/17/2020	0.765	0.765	04/01 - 10/01		1,385,000.00	1,385,000.00
13077DML3	40318	CASHGR	10,000,000.00	0.885	11/01/2025	11/02/2020	0.805	0.805	05/01 - 11/01	Received	10,039,100.00	10,024,125.07
13067WPE6	37625	CASPWR	1,000,000.00	2.518	12/01/2022	06/01/2018	2.911	2.911	12/01 - 06/01		983,530.00	999,390.00
34153QUD6	40311	FLSEDU	10,000,000.00	0.550	06/01/2025	10/22/2020	0.550	0.550	06/01 - 12/01		10,000,000.00	10,000,000.00
34153QUC8	40313	FLSEDU	5,000,000.00	0.390	06/01/2024	10/22/2020	0.413	0.413	06/01 - 12/01		4,995,850.00	4,998,083.14
373385FQ1	40304	GAS	14,615,000.00	0.520	08/01/2025	08/27/2020	0.520	0.520	02/01 - 08/01		14,615,000.00	14,615,000.00
373385FP3	40305	GAS	4,345,000.00	0.420	08/01/2024	08/27/2020	0.420	0.420	02/01 - 08/01		4,345,000.00	4,345,000.00
419792ZM1	40317	HIS	5,000,000.00	0.852	10/01/2025	10/29/2020	0.790	0.790	10/01 - 04/01		5,014,900.00	5,009,081.26
546417DQ6	40312	LAS	4,000,000.00	0.840	06/01/2025	10/14/2020	0.840	0.840	12/01 - 06/01		4,000,000.00	4,000,000.00

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Municipal Bonds												
544351MQ9	40315	LOS	3,670,000.00	3.320	09/01/2024	10/14/2020	0.511	0.511	03/01 - 09/01	Received	4,065,589.30	3,865,387.70
544351QQ5	40589	LOS	9,475,000.00	5.000	09/01/2025	09/28/2022	4.097	4.097	09/01 - 03/01		9,708,274.50	9,707,609.90
544351QP7	40593	LOS	10,000,000.00	5.000	09/01/2024	09/28/2022	4.187	4.187	09/01 - 03/01		10,148,500.00	10,147,857.14
57582RK88	40322	MAS	1,000,000.00	0.695	11/01/2025	12/03/2020	0.695	0.695	05/01 - 11/01		1,000,000.00	1,000,000.00
574193SP4	40234	MDS	1,000,000.00	0.970	03/15/2024	03/18/2020	0.970	0.970	09/15 - 03/15		1,000,000.00	1,000,000.00
574193TR9	40297	MDS	5,000,000.00	0.660	08/01/2025	08/05/2020	0.635	0.635	02/01 - 08/01		5,006,100.00	5,003,464.37
574193TQ1	40298	MDS	5,000,000.00	0.510	08/01/2024	08/05/2020	0.500	0.500	02/01 - 08/01		5,001,950.00	5,000,896.24
60412AKS1	40245	MNS	3,500,000.00	2.020	10/01/2022	04/15/2020	1.084	1.084	10/01 - 04/01	Received	3,579,380.00	3,500,000.00
649791PP9	40185	NYS	5,000,000.00	2.010	02/15/2024	10/30/2019	1.998	1.998	02/15 - 08/15		5,002,600.00	5,000,831.33
6500354U9	40207	NYSDEV	5,000,000.00	2.860	03/15/2024	01/15/2020	1.905	1.905	03/15 - 09/15	Received	5,190,300.00	5,066,478.13
649902ZM8	40156	NYSHGR	2,700,000.00	5.092	03/15/2023	08/16/2019	2.149	2.149	09/15 - 03/15	Received	2,972,376.00	2,734,654.51
64990GZW5	40262	NYU	2,450,000.00	1.438	07/01/2024	05/06/2020	1.551	1.551	07/01 - 01/01	Received	2,438,877.00	2,445,312.72
677522SQ8	40576	OHS	7,930,000.00	2.300	11/01/2023	08/30/2022	3.451	3.451	11/01 - 05/01	60,290.03	7,826,117.00	7,833,766.34
70922PAK8	40152	PASTRN	1,750,000.00	2.929	12/01/2023	08/14/2019	1.711	1.711	12/01 - 06/01	Received	1,837,920.00	1,773,869.68
76913CAX7	40255	RIV	1,655,000.00	2.363	02/15/2023	05/06/2020	2.362	2.362	08/15 - 02/15		1,655,000.00	1,655,000.00
76913CAZ2	40256	RIV	4,000,000.00	2.667	02/15/2025	05/06/2020	2.667	2.667	08/15 - 02/15		4,000,000.00	4,000,000.00
882722VK4	40264	TXS	3,425,000.00	3.823	04/01/2023	05/08/2020	0.947	0.947	10/01 - 04/01	Received	3,705,815.75	3,473,462.93
882724RA7	40319	TXS	1,600,000.00	5.000	10/01/2025	10/30/2020	0.550	0.550	04/01 - 10/01	Received	1,945,088.00	1,810,443.27
91412HBK8	37624	UNVHGR	4,000,000.00	3.297	05/15/2023	06/05/2018	3.297	3.297	11/15 - 05/15		4,000,000.00	4,000,000.00
91412GVB8	40153	UNVHGR	1,000,000.00	3.638	05/15/2024	08/14/2019	1.831	1.831	11/15 - 05/15	Received	1,081,870.00	1,027,943.94
91412HFL2	40293	UNVHGR	1,000,000.00	0.833	05/15/2024	07/16/2020	0.833	0.833	11/15 - 05/15		1,000,000.00	1,000,000.00
91412HFL2	40294	UNVHGR	650,000.00	0.833	05/15/2024	07/16/2020	0.833	0.833	11/15 - 05/15		650,000.00	650,000.00
91412HGE7	40324	UNVHGR	2,215,000.00	0.883	05/15/2025	12/10/2020	0.630	0.630	05/15 - 11/15	Received	2,238,988.45	2,229,197.55
91412HGE7	40325	UNVHGR	3,560,000.00	0.883	05/15/2025	12/15/2020	0.605	0.605	05/15 - 11/15	Received	3,603,004.80	3,585,532.41
91412HGE7	40326	UNVHGR	10,000,000.00	0.883	05/15/2025	12/16/2020	0.610	0.610	05/15 - 11/15	Received	10,118,600.00	10,070,458.40
91412HGE7	40343	UNVHGR	7,000,000.00	0.883	05/15/2025	01/22/2021	0.507	0.507	05/15 - 11/15	Received	7,112,070.00	7,068,122.40
91412GU94	40594	UNVHGR	3,820,000.00	3.063	07/01/2025	09/27/2022	4.509	4.509	01/01 - 07/01	27,951.58	3,677,896.00	3,678,467.85
91412HGE7	40595	UNVHGR	3,000,000.00	0.883	05/15/2025	09/27/2022	4.509	4.509	11/15 - 05/15	9,713.00	2,732,670.00	2,733,797.97
923078CT4	40277	VNTCTF	1,000,000.00	1.048	11/01/2023	06/11/2020	1.048	1.048	11/01 - 05/01		1,000,000.00	1,000,000.00
923078CU1	40278	VNTCTF	900,000.00	1.223	11/01/2024	06/11/2020	1.223	1.223	11/01 - 05/01		900,000.00	900,000.00
97705MNM3	40177	WIS	500,000.00	1.857	05/01/2024	10/30/2019	1.857	1.857	05/01 - 11/01		500,000.00	500,000.00
Municipal Bonds Totals			203,825,000.00				1.728	1.728		156,014.12	206,531,803.80	204,873,152.50
Mortgage Backed Securities												
3137B4WB8	40148	FHLMC	4,250,000.00	3.060	07/25/2023	08/01/2019	2.119	2.119	09/25 - Monthly		4,390,781.25	4,390,781.25
3137B36J2	40167	FHLMC	4,655,344.00	3.320	02/25/2023	09/16/2019	1.948	1.948	10/25 - Monthly	Received	4,853,196.12	4,853,196.12
30298LAA9	40173	FHLMC	4,930,159.20	1.990	05/25/2024	09/30/2019	1.962	1.962	10/25 - Monthly	Received	4,930,159.20	4,930,159.20

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Mortgage Backed Securities												
30314KAS2	40180	FHLMC	1,259,472.58	2.090	07/25/2024	10/18/2019	1.941	1.941	11/25 - Monthly	Received	1,265,462.63	1,265,462.63
30295NAE0	40214	FHLMC	258,023.13	2.050	10/25/2023	01/22/2020	1.973	1.973	02/25 - Monthly	Received	258,345.66	258,345.66
30298LAA9	40231	FHLMC	579,293.74	1.990	05/25/2024	02/27/2020	1.590	1.590	03/25 - Monthly	Received	586,534.91	586,534.91
3137BJQ71	40266	FHLMC	10,000,000.00	2.770	05/25/2025	05/26/2020	1.043	1.043	06/25 - Monthly	Received	10,823,437.50	10,823,437.50
3137B04Y7	40276	FHLMC	5,450,000.00	2.615	01/25/2023	06/04/2020	0.605	0.605	07/25 - Monthly	Received	5,727,609.38	5,727,609.38
30315EAA4	40295	FHLMC	3,329,316.99	0.830	05/25/2025	07/24/2020	0.695	0.695	08/25 - Monthly	Received	3,345,600.68	3,345,600.68
30288WAK5	40300	FHLMC	261,205.64	2.190	03/25/2023	07/31/2020	0.919	0.919	08/25 - Monthly	Received	268,592.86	268,592.86
3137BGK24	40328	FHLMC	4,500,000.00	3.062	12/25/2024	12/28/2020	0.496	0.496	01/25 - Monthly	Received	4,937,850.00	4,937,850.00
30318CAA5	40342	FHLMC	3,922,352.30	0.670	11/25/2025	01/22/2021	0.537	0.537	02/25 - Monthly	Received	3,941,587.52	3,941,587.52
3137FQ3W1	40356	FHLMC	4,950,000.00	2.588	03/25/2025	02/22/2021	0.554	0.554	03/25 - Monthly	Received	5,316,300.00	5,316,300.00
3138LC5B7	40169	FNMA	1,000,000.00	2.710	02/01/2023	09/17/2019	2.108	2.108	10/25 - Monthly	Received	1,019,843.75	1,019,843.75
3140HUNV4	40171	FNMA	4,893,544.60	2.420	07/01/2024	09/19/2019	2.046	2.046	10/25 - Monthly	Received	4,978,417.01	4,978,417.01
3138ELJW4	40189	FNMA	1,014,018.99	2.791	06/01/2023	11/12/2019	1.999	1.999	12/25 - Monthly	Received	1,040,082.45	1,040,082.45
3138L84Z4	40202	FNMA	7,747,000.00	2.390	02/01/2025	02/03/2020	1.991	1.991	03/25 - Monthly	Received	7,899,519.06	7,899,519.06
3140HWYW6	40203	FNMA	7,450,000.00	2.240	01/01/2025	01/22/2020	2.021	2.021	02/25 - Monthly	Received	7,531,484.38	7,531,484.38
3138L4EN9	40206	FNMA	21,751,961.01	2.610	08/01/2023	01/22/2020	1.939	1.939	02/25 - Monthly	Received	22,227,785.16	22,227,785.16
3138LL3J2	40209	FNMA	1,000,000.00	2.710	01/01/2025	01/17/2020	2.223	2.223	02/25 - Monthly	Received	1,023,750.00	1,023,750.00
3136ACGJ4	40221	FNMA	473,551.08	2.509	11/25/2022	01/24/2020	1.900	1.900	02/25 - Monthly	Received	480,284.38	480,284.38
3138L8CE2	40225	FNMA	3,500,000.00	2.960	11/01/2024	02/05/2020	2.482	2.482	03/25 - Monthly	Received	3,577,656.25	3,577,656.25
3136AL7K1	40272	FNMA	2,899,344.59	2.967	03/25/2025	05/27/2020	1.008	1.008	06/25 - Monthly	Received	3,138,250.59	3,138,250.59
3136AGMB5	40289	FNMA	716,728.52	2.492	03/25/2023	06/22/2020	0.675	0.675	07/25 - Monthly	Received	748,169.38	748,169.38
3136AY6S7	40327	FNMA	3,145,446.16	2.624	11/25/2024	12/22/2020	0.543	0.543	01/25 - Monthly	Received	3,380,348.08	3,380,348.08
3136AR5S3	40579	FNMA	5,825,000.00	2.469	04/25/2026	09/12/2022	3.844	3.844	10/25 - Monthly	4,394.48	5,556,503.91	5,556,503.91
Mortgage Backed Securities Totals			109,761,762.53				1.630	1.630		4,394.48	113,247,552.11	113,247,552.00
Investment Totals			2,478,320,311.59				1.973	1.977		416,424.72	2,474,600,538.37	2,470,964,028.38

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SECTION D

MARKET VALUE OF PORTFOLIO

Portfolio Management Report shows portfolio details including market value, book value, days to maturity and yield to maturity information of the portfolio by investment type.

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Money Markets												
VP4560000	40162	Allspring Govt Money Mkt Fd			20,229,922.55	20,229,922.55	20,229,922.55	2.670	1	1	2.670	
VP6000104	36512	Federated Govt Obligation Fund			2,024,977.53	2,024,977.53	2,024,977.53	2.810	1	1	2.810	
Subtotal and Average			63,745,526.52		22,254,900.08	22,254,900.08	22,254,900.08		1	1	2.683	
State Pool												
CITY	32936	State Investment Pool			1,000,000.00	1,000,000.00	1,000,000.00	1.600	1	1	1.600	
CSJFA	37042	State Investment Pool			1,000,000.00	1,000,000.00	1,000,000.00	1.600	1	1	1.600	
COVID RELIEF	40363	State Investment Pool			0.00	0.00	0.00	1.600	1	1	1.600	
Subtotal and Average			81,966,666.67		2,000,000.00	2,000,000.00	2,000,000.00		1	1	1.600	
JPA Pool												
CAMP	40566	California Asset Management Pr			175,610,072.57	175,610,072.57	175,610,072.57	2.950	1	1	2.950	
Subtotal and Average			176,183,185.58		175,610,072.57	175,610,072.57	175,610,072.57		1	1	2.950	
Corp Medium Term Notes												
037833DV9	40263	Apple Inc		05/11/2020	6,795,000.00	6,659,167.95	6,794,612.43	0.750	1,095	222	0.759	05/11/2023
037833CG3	40459	Apple Inc		01/07/2022	10,000,000.00	9,820,700.00	10,264,117.02	3.000	763	496	0.861	02/09/2024
037833DE7	40462	Apple Inc		01/13/2022	15,266,000.00	15,214,400.92	15,343,056.41	2.400	365	104	0.451	01/13/2023
037833DF4	40463	Apple Inc		01/14/2022	15,114,000.00	14,528,181.36	15,578,248.29	2.750	1,095	835	1.295	01/13/2025
037833BU3	40464	Apple Inc		01/18/2022	3,052,000.00	3,038,449.12	3,075,951.32	2.850	401	145	0.847	02/23/2023
037833CG3	40471	Apple Inc		01/19/2022	11,966,000.00	11,751,449.62	12,253,709.21	3.000	751	496	1.046	02/09/2024
037833BU3	40482	Apple Inc		02/14/2022	2,336,000.00	2,325,628.16	2,349,798.86	2.850	374	145	1.050	02/23/2023
037833CG3	40485	Apple Inc		02/14/2022	12,318,000.00	12,097,138.26	12,519,353.65	3.000	725	496	1.659	02/09/2024
037833CU2	40487	Apple Inc		02/28/2022	7,300,000.00	7,120,055.00	7,417,516.19	2.850	803	588	1.745	05/11/2024
037833DV9	40553	Apple Inc		06/08/2022	10,000,000.00	9,800,100.00	9,908,795.80	0.750	337	222	2.266	05/11/2023
06406RAE7	40242	Bank of New York Mellon		04/13/2020	10,444,000.00	10,402,328.44	10,481,440.95	2.950	1,021	120	1.823	01/29/2023
06406RAJ6	40320	Bank of New York Mellon		11/03/2020	3,868,000.00	3,838,409.80	3,969,116.81	3.450	1,011	314	0.394	08/11/2023
194162AN3	40580	Colgate-Palmolive		09/09/2022	8,202,000.00	7,705,779.00	7,958,259.00	3.100	1,801	1,779	3.774	08/15/2027
478160BY9	40574	Johnson & Johnson		08/25/2022	13,945,000.00	13,018,075.85	13,544,913.98	2.450	1,284	1,247	3.347	03/01/2026
478160BY9	40575	Johnson & Johnson		08/26/2022	4,214,000.00	3,933,895.42	4,078,580.69	2.450	1,283	1,247	3.457	03/01/2026
46625HJH4	40223	JP Morgan		01/31/2020	10,000,000.00	9,968,000.00	10,043,010.06	3.200	1,090	116	1.799	01/25/2023
46625HRL6	40303	JP Morgan		08/20/2020	5,000,000.00	4,952,000.00	5,065,342.91	2.700	1,001	229	0.607	05/18/2023
46625HJH4	40308	JP Morgan		09/25/2020	2,433,000.00	2,425,214.40	2,454,000.27	3.200	852	116	0.456	01/25/2023
46625HJT8	40348	JP Morgan		02/01/2021	15,000,000.00	14,822,700.00	15,679,220.00	3.875	1,095	488	0.452	02/01/2024
48133DP95	40569	JP Morgan		07/28/2022	10,000,000.00	9,513,800.00	10,000,000.00	4.570	1,826	1,761	4.570	07/28/2027
48133DQ45	40570	JP Morgan		07/28/2022	10,000,000.00	9,667,000.00	10,000,000.00	4.100	1,096	1,031	4.100	07/28/2025
48133DQ52	40571	JP Morgan		07/28/2022	10,000,000.00	9,599,800.00	10,000,000.00	4.250	1,461	1,396	4.250	07/28/2026
594918AW4	40432	Microsoft Inc.		12/08/2021	1,851,000.00	1,834,266.96	1,909,244.48	3.625	737	440	0.982	12/15/2023

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date
Corp Medium Term Notes											
594918BX1	40442	Microsoft Inc.		12/20/2021	1,025,000.00	1,004,202.75	1,052,056.32	2.875	778	493	0.892 02/06/2024
594918BQ6	40443	Microsoft Inc.		12/20/2021	2,876,000.00	2,821,614.84	2,907,833.60	2.000	596	311	0.692 08/08/2023
594918BJ2	40528	Microsoft Inc.		04/25/2022	4,000,000.00	3,841,160.00	3,999,473.82	3.125	1,288	1,129	3.129 11/03/2025
594918BB9	40557	Microsoft Inc.		06/15/2022	11,335,000.00	10,877,632.75	11,132,200.39	2.700	973	865	3.498 02/12/2025
594918BB9	40564	Microsoft Inc.		06/16/2022	7,250,000.00	6,957,462.50	7,102,855.33	2.700	972	865	3.607 02/12/2025
69371RQ82	40275	PACCAR Inc.		06/08/2020	2,000,000.00	1,952,880.00	1,999,364.20	0.800	1,095	250	0.847 06/08/2023
69371RR24	40349	PACCAR Inc.		02/02/2021	7,000,000.00	6,624,730.00	6,996,383.59	0.350	1,095	489	0.389 02/02/2024
89236TEL5	40448	Toyota Motor Credit Corp		12/20/2021	15,003,000.00	14,940,437.49	15,089,552.74	2.700	387	102	0.613 01/11/2023
931142DH3	40274	Wal-Mart		06/01/2020	26,018,000.00	25,783,317.64	26,273,560.41	2.550	1,044	192	0.668 04/11/2023
931142DU4	40434	Wal-Mart		12/08/2021	5,000,000.00	4,986,800.00	5,019,114.99	2.350	372	75	0.483 12/15/2022
931142DU4	40444	Wal-Mart		12/20/2021	10,000,000.00	9,973,600.00	10,038,396.62	2.350	360	75	0.475 12/15/2022
Subtotal and Average			295,005,663.63		290,611,000.00	283,800,378.23	292,299,080.34		937	567	1.725
Negotiable CDs											
78015JEW3	40588	Royal Bank of Canada		09/20/2022	25,000,000.00	24,983,750.00	25,000,000.00	4.530	283	272	4.530 06/30/2023
89115BVJ6	40590	Toronto Dominion Bank		09/22/2022	25,000,000.00	24,985,500.00	25,000,000.00	4.620	281	272	4.620 06/30/2023
Subtotal and Average			16,666,666.67		50,000,000.00	49,969,250.00	50,000,000.00		282	272	4.575
Commercial Paper Discounts											
89233HK78	40573	Toyota Motor Credit Corp		08/08/2022	50,000,000.00	49,983,500.00	49,979,166.67	2.500	60	6	2.510 10/07/2022
Subtotal and Average			49,928,819.45		50,000,000.00	49,983,500.00	49,979,166.67		60	6	2.510
Federal Agency Coupon Securities											
31422BJ27	40299	Federal Agricultural Mtg Corp		07/28/2020	2,500,000.00	2,254,650.00	2,499,929.80	0.500	1,812	1,017	0.501 07/14/2025
31422B6K1	40334	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	8,846,800.00	9,994,737.78	0.480	1,826	1,202	0.496 01/15/2026
31422B6K1	40337	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	8,846,800.00	9,994,481.24	0.480	1,826	1,202	0.497 01/15/2026
3133EJD48	40013	Federal Farm Credit Bank		10/17/2018	25,000,000.00	24,672,000.00	24,982,809.52	3.050	1,811	366	3.124 10/02/2023
3133EJ5W5	40049	Federal Farm Credit Bank		01/23/2019	20,000,000.00	19,667,800.00	19,995,728.75	2.650	1,734	387	2.672 10/23/2023
3133ELG81	40283	Federal Farm Credit Bank		06/12/2020	10,000,000.00	9,739,800.00	9,999,793.40	0.300	1,091	250	0.303 06/08/2023
3133ENBT6	40412	Federal Farm Credit Bank		11/23/2021	1,825,000.00	1,806,202.50	1,824,216.11	0.180	428	116	0.316 01/25/2023
3133EMGX4	40433	Federal Farm Credit Bank		12/07/2021	20,000,000.00	19,912,200.00	19,994,253.55	0.125	351	53	0.324 11/23/2022
3133ENAL4	40480	Federal Farm Credit Bank		01/26/2022	4,150,000.00	3,981,966.50	4,121,938.88	0.290	624	376	0.953 10/12/2023
3133ENAL4	40501	Federal Farm Credit Bank		03/22/2022	1,170,000.00	1,122,626.70	1,149,552.20	0.290	569	376	2.021 10/12/2023
3133ELSP0	40534	Federal Farm Credit Bank		05/12/2022	14,800,000.00	14,588,804.00	14,721,142.06	0.750	305	163	1.949 03/13/2023
3130AGWK7	40157	Federal Home Loan Bank		08/16/2019	3,000,000.00	2,855,250.00	2,997,358.70	1.500	1,826	684	1.549 08/15/2024
3130ADRG9	40411	Federal Home Loan Bank		11/23/2021	1,050,000.00	1,045,023.00	1,060,784.72	2.750	472	160	0.416 03/10/2023
3130AKDH6	40440	Federal Home Loan Bank		12/15/2021	5,300,000.00	5,292,580.00	5,299,632.81	0.125	310	20	0.250 10/21/2022
3130A0F70	40531	Federal Home Loan Bank		05/11/2022	10,215,000.00	10,090,785.60	10,313,929.12	3.375	576	433	2.536 12/08/2023

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Federal Agency Coupon Securities												
3130AS3T46	40537	Federal Home Loan Bank		05/17/2022	9,305,000.00	9,188,966.65	9,303,841.46	2.125	360	223	2.145	05/12/2023
3137EAEX3	40309	Federal Home Loan Mtg Corp		09/25/2020	5,000,000.00	4,459,300.00	4,991,026.92	0.375	1,824	1,088	0.436	09/23/2025
3137EAEY1	40316	Federal Home Loan Mtg Corp		10/16/2020	4,000,000.00	3,831,920.00	3,994,819.44	0.125	1,095	380	0.250	10/16/2023
3134G3X54	40536	Federal Home Loan Mtg Corp		05/12/2022	2,635,000.00	2,592,471.10	2,632,450.25	2.000	379	237	2.150	05/26/2023
3135G0V75	40142	Federal National Mtg Assn		07/08/2019	10,000,000.00	9,574,200.00	9,986,669.51	1.750	1,821	640	1.830	07/02/2024
3135G0W66	40183	Federal National Mtg Assn		10/22/2019	10,000,000.00	9,488,100.00	9,993,040.71	1.625	1,820	745	1.661	10/15/2024
3135G04Q3	40271	Federal National Mtg Assn		05/22/2020	10,000,000.00	9,759,900.00	9,993,561.94	0.250	1,095	233	0.351	05/22/2023
3135G04Z3	40288	Federal National Mtg Assn		06/19/2020	10,000,000.00	9,038,100.00	9,988,763.52	0.500	1,824	990	0.542	06/17/2025
3135G05X7	40329	Federal National Mtg Assn		12/29/2020	10,000,000.00	8,941,500.00	9,984,614.08	0.375	1,700	1,059	0.429	08/25/2025
3135G06G3	40333	Federal National Mtg Assn		01/06/2021	10,000,000.00	8,905,400.00	10,025,441.72	0.500	1,766	1,133	0.417	11/07/2025
3135G0T94	40414	Federal National Mtg Assn		11/23/2021	2,700,000.00	2,688,795.00	2,716,581.95	2.375	422	110	0.322	01/19/2023
3135G04Q3	40415	Federal National Mtg Assn		11/23/2021	2,963,000.00	2,891,858.37	2,958,542.80	0.250	545	233	0.486	05/22/2023
3135G05U3	40420	Federal National Mtg Assn		11/30/2021	7,000,000.00	6,758,500.00	6,991,059.37	0.350	626	321	0.496	08/18/2023
Subtotal and Average			237,836,983.75		232,613,000.00	222,842,299.42	232,510,702.31		1,230	513	1.321	
Federal Agency Discounts												
313384BR9	40591	Federal Home Loan Bank		09/23/2022	25,000,000.00	24,668,250.00	24,668,861.11	3.640	139	131	3.743	02/09/2023
313384CL1	40592	Federal Home Loan Bank		09/23/2022	25,000,000.00	24,619,500.00	24,615,625.00	3.690	158	150	3.803	02/28/2023
Subtotal and Average			13,137,778.70		50,000,000.00	49,287,750.00	49,284,486.11		148	140	3.773	
Treasury Coupon Securities												
912828W48	40196	U.S. Treasury		12/23/2019	15,000,000.00	14,550,000.00	15,082,655.13	2.125	1,529	516	1.719	02/29/2024
912828Z1	40578	U.S. Treasury		09/02/2022	30,000,000.00	28,956,000.00	29,457,694.88	2.750	910	881	3.539	02/28/2025
912828S35	40582	U.S. Treasury		09/14/2022	30,000,000.00	29,396,400.00	29,477,205.88	1.375	289	272	3.763	06/30/2023
91282CCU3	40583	U.S. Treasury		09/14/2022	20,000,000.00	19,258,600.00	19,332,416.31	0.125	351	334	3.878	08/31/2023
912828S35	40584	U.S. Treasury		09/15/2022	20,000,000.00	19,597,600.00	19,645,833.33	1.375	288	272	3.082	06/30/2023
91282CAK7	40585	U.S. Treasury		09/15/2022	20,000,000.00	19,227,400.00	19,291,840.75	0.125	365	349	3.938	09/15/2023
9128284Z0	40586	U.S. Treasury		09/15/2022	10,000,000.00	9,588,700.00	9,723,682.50	2.750	1,081	1,065	3.760	08/31/2025
Subtotal and Average			97,131,791.58		145,000,000.00	140,574,700.00	142,011,328.78		622	497	3.444	
Treasury Discounts												
912796T33	40577	U.S. Treasury		09/02/2022	30,000,000.00	29,578,800.00	29,611,158.33	3.218	174	145	3.314	02/23/2023
912796X79	40587	U.S. Treasury		09/19/2022	25,000,000.00	24,857,250.00	24,839,062.50	3.090	87	75	3.156	12/15/2022
Subtotal and Average			56,008,718.11		55,000,000.00	54,436,050.00	54,450,220.83		134	113	3.242	
Federal Agency Callables												
31422XCX8	40360	Federal Agricultural Mtg Corp		04/20/2021	10,000,000.00	8,867,800.00	10,000,000.00	1.000	1,826	1,297	1.000	04/20/2026
31422XRQ7	40554	Federal Agricultural Mtg Corp		06/14/2022	10,779,000.00	10,308,604.44	10,466,741.25	0.690	554	445	3.141	12/20/2023

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Federal Agency Callables											
3133ELJ47	40282	Federal Farm Credit Bank		06/17/2020	10,000,000.00	9,351,700.00	10,000,000.00	0.580	1,461 625	0.580	06/17/2024
3133EMLR1	40330	Federal Farm Credit Bank		12/29/2020	10,000,000.00	8,807,100.00	10,000,000.00	0.500	1,820 1,179	0.500	12/23/2025
3133EMSU7	40358	Federal Farm Credit Bank		03/09/2021	10,000,000.00	8,836,200.00	10,000,000.00	0.800	1,826 1,255	0.800	03/09/2026
3133ENFZ8	40423	Federal Farm Credit Bank		12/02/2021	10,000,000.00	9,276,000.00	10,010,051.76	1.010	1,096 793	0.963	12/02/2024
3133EMZP0	40424	Federal Farm Credit Bank		12/01/2021	1,250,000.00	1,217,737.50	1,248,040.13	0.140	533 229	0.390	05/18/2023
3133ENAQ3	40437	Federal Farm Credit Bank		12/15/2021	20,350,000.00	20,324,766.00	20,348,828.17	0.070	302 12	0.243	10/13/2022
3133ENGW4	40445	Federal Farm Credit Bank		12/17/2021	6,435,000.00	6,144,073.65	6,433,446.97	0.660	726 438	0.680	12/13/2023
3133ENLB4	40468	Federal Farm Credit Bank		01/18/2022	20,000,000.00	19,806,800.00	19,996,433.33	0.460	365 109	0.520	01/18/2023
3133ENMH0	40479	Federal Farm Credit Bank		01/27/2022	10,350,000.00	9,471,078.00	10,349,140.38	1.600	1,461 1,214	1.603	01/27/2026
3133ENPB0	40486	Federal Farm Credit Bank		02/16/2022	15,150,000.00	13,769,986.50	15,140,057.81	2.180	1,826 1,599	2.196	02/16/2027
3133ENQC7	40498	Federal Farm Credit Bank		03/22/2022	150,000.00	142,933.50	148,821.79	1.940	896 703	2.363	09/03/2024
3133EL5J9	40510	Federal Farm Credit Bank		03/30/2022	13,965,000.00	13,455,696.45	13,733,495.28	0.300	520 335	2.146	09/01/2023
3133ENGW4	40513	Federal Farm Credit Bank		03/30/2022	1,859,000.00	1,774,954.61	1,823,155.81	0.660	623 438	2.308	12/13/2023
3133EMYW6	40514	Federal Farm Credit Bank		03/30/2022	1,347,000.00	1,283,866.11	1,317,389.66	0.230	593 408	2.246	11/13/2023
3133EMSC7	40522	Federal Farm Credit Bank		04/22/2022	3,500,000.00	3,192,315.00	3,296,720.81	0.480	1,046 884	3.000	03/03/2025
3133ENUZ1	40524	Federal Farm Credit Bank		04/22/2022	20,000,000.00	19,109,200.00	19,903,903.02	3.090	1,277 1,115	3.258	10/20/2025
3133ENVK3	40526	Federal Farm Credit Bank		04/27/2022	20,000,000.00	19,161,800.00	20,000,000.00	3.650	1,644 1,487	3.650	10/27/2026
3133EMSE3	40530	Federal Farm Credit Bank		05/11/2022	4,916,000.00	4,838,622.16	4,879,384.28	0.110	294 151	1.920	03/01/2023
3133EMST0	40535	Federal Farm Credit Bank		05/12/2022	1,530,000.00	1,503,133.20	1,517,793.97	0.140	302 160	1.970	03/10/2023
3133ENYA2	40550	Federal Farm Credit Bank		06/07/2022	5,200,000.00	4,956,744.00	5,179,060.87	3.450	1,820 1,704	3.545	06/01/2027
3133EMBQ4	40561	Federal Farm Credit Bank		06/15/2022	1,025,000.00	981,857.75	994,262.91	0.270	477 369	3.325	10/05/2023
3130AKPW0	40340	Federal Home Loan Bank		01/28/2021	10,000,000.00	8,809,000.00	10,000,000.00	0.500	1,826 1,215	0.500	01/28/2026
3130AKXX9	40350	Federal Home Loan Bank		02/25/2021	10,000,000.00	8,826,200.00	10,000,000.00	0.500	1,826 1,243	0.500	02/25/2026
3130AKXX9	40353	Federal Home Loan Bank		02/25/2021	10,000,000.00	8,826,200.00	9,995,920.00	0.500	1,826 1,243	0.500	02/25/2026
3130APRF4	40409	Federal Home Loan Bank		11/17/2021	20,000,000.00	18,618,600.00	19,993,621.52	1.000	1,094 776	1.015	11/15/2024
3130APWP6	40410	Federal Home Loan Bank		11/24/2021	8,300,000.00	7,950,321.00	8,295,715.13	0.600	730 419	0.645	11/24/2023
3130APZU2	40417	Federal Home Loan Bank		11/30/2021	1,900,000.00	1,787,976.00	1,900,000.00	0.875	910 605	0.875	05/28/2024
3130APU45	40418	Federal Home Loan Bank		11/30/2021	4,875,000.00	4,505,816.25	4,869,740.73	0.850	1,088 783	0.901	11/22/2024
3130APKF1	40421	Federal Home Loan Bank		11/30/2021	2,725,000.00	2,516,728.25	2,715,251.30	0.750	1,074 769	0.923	11/08/2024
3130APMH5	40422	Federal Home Loan Bank		12/01/2021	3,150,000.00	2,955,204.00	3,146,833.22	0.625	898 594	0.687	05/17/2024
3130APQU2	40435	Federal Home Loan Bank		12/15/2021	14,370,000.00	13,740,594.00	14,357,289.66	0.650	707 417	0.728	11/22/2023
3130APS48	40446	Federal Home Loan Bank		12/17/2021	13,240,000.00	12,295,988.00	13,240,801.97	1.050	1,067 779	1.047	11/18/2024
3130AQG49	40461	Federal Home Loan Bank		01/18/2022	2,485,000.00	2,311,994.30	2,475,028.80	1.000	1,004 748	1.200	10/18/2024
3130AQCNI	40467	Federal Home Loan Bank		01/18/2022	5,000,000.00	4,660,450.00	4,989,474.05	0.875	1,095 839	0.905	01/17/2025
3130ALHH0	40470	Federal Home Loan Bank		01/18/2022	25,000,000.00	22,267,250.00	24,568,265.97	0.960	1,507 1,251	1.481	03/05/2026
3130AQQQ9	40472	Federal Home Loan Bank		01/28/2022	20,000,000.00	18,793,000.00	20,000,000.00	1.000	1,096 850	0.969	01/28/2025
3130AQN584	40473	Federal Home Loan Bank		01/27/2022	14,000,000.00	13,083,700.00	13,986,453.70	0.700	1,096 849	1.438	01/27/2025
3130AQM03	40475	Federal Home Loan Bank		01/28/2022	7,200,000.00	6,626,952.00	7,191,144.00	1.000	1,369 1,123	1.076	10/28/2025

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Federal Agency Callables											
3130AQQQ9	40477	Federal Home Loan Bank		01/28/2022	20,000,000.00	18,793,000.00	20,000,000.00	1.000	1,096	850	0.750 01/28/2025
3130AQMUA	40478	Federal Home Loan Bank		01/28/2022	12,500,000.00	11,787,500.00	12,496,887.50	0.875	1,004	758	0.754 10/28/2024
3130ARAY7	40495	Federal Home Loan Bank		03/24/2022	1,000,000.00	943,910.00	993,798.61	1.375	1,096	905	2.137 03/24/2025
3130ARBY6	40496	Federal Home Loan Bank		03/28/2022	4,600,000.00	4,417,380.00	4,591,976.83	1.500	1,096	909	1.713 03/28/2025
3130AR7C9	40497	Federal Home Loan Bank		03/28/2022	1,565,000.00	1,468,251.70	1,547,909.38	1.850	1,005	818	2.357 12/27/2024
3130AQT78	40499	Federal Home Loan Bank		03/22/2022	2,360,000.00	2,223,757.20	2,322,991.58	1.750	1,074	881	2.428 02/28/2025
3130AMR53	40502	Federal Home Loan Bank		03/22/2022	20,000,000.00	18,359,600.00	19,249,907.88	0.620	993	800	2.400 12/09/2024
3130ANWN6	40508	Federal Home Loan Bank		03/22/2022	825,000.00	743,061.00	786,063.48	0.700	1,196	1,003	2.500 06/30/2025
3130APWH4	40512	Federal Home Loan Bank		03/30/2022	2,000,000.00	1,919,840.00	1,966,661.79	0.750	602	417	2.245 11/22/2023
3130AQJM6	40516	Federal Home Loan Bank		04/11/2022	1,400,000.00	1,294,552.00	1,351,783.98	1.250	1,023	850	2.800 01/28/2025
3130AMU67	40517	Federal Home Loan Bank		04/11/2022	6,000,000.00	5,602,800.00	5,772,004.86	0.400	809	636	2.661 06/28/2024
3130AQGT4	40518	Federal Home Loan Bank		04/11/2022	23,060,000.00	21,382,385.00	22,200,131.65	1.100	1,008	835	2.808 01/13/2025
3130AQMR1	40519	Federal Home Loan Bank		04/11/2022	23,390,000.00	21,682,062.20	22,581,209.14	1.250	1,022	849	2.808 01/27/2025
3130AQZ48	40520	Federal Home Loan Bank		04/11/2022	3,060,000.00	2,915,506.80	3,019,280.22	2.000	870	697	2.724 08/28/2024
3130APXH3	40521	Federal Home Loan Bank		04/22/2022	9,120,000.00	8,744,803.20	8,934,922.69	0.800	584	422	2.604 11/27/2023
3130ARVJ7	40523	Federal Home Loan Bank		04/29/2022	20,000,000.00	18,886,800.00	20,000,000.00	3.250	1,826	1,671	3.250 04/29/2027
3130APM44	40527	Federal Home Loan Bank		04/22/2022	3,565,000.00	3,402,186.45	3,481,395.51	0.500	581	419	2.600 11/24/2023
3130ARR86	40529	Federal Home Loan Bank		04/29/2022	13,270,000.00	13,044,277.30	13,252,672.04	1.625	546	391	1.997 10/27/2023
3130APQJ7	40532	Federal Home Loan Bank		05/11/2022	1,500,000.00	1,433,055.00	1,469,230.94	0.575	560	417	2.416 11/22/2023
3130APWH4	40533	Federal Home Loan Bank		05/12/2022	6,000,000.00	5,759,520.00	5,883,389.59	0.750	559	417	2.496 11/22/2023
3130AS2M0	40539	Federal Home Loan Bank		05/24/2022	3,835,000.00	3,756,957.75	3,835,000.00	2.650	549	419	2.650 11/24/2023
3130AS3J6	40542	Federal Home Loan Bank		05/24/2022	2,700,000.00	2,636,442.00	2,699,587.00	2.500	549	419	2.514 11/24/2023
3130AS4H9	40543	Federal Home Loan Bank		05/26/2022	4,885,000.00	4,815,095.65	4,885,000.00	2.250	365	237	2.250 05/26/2023
3130ARVT5	40544	Federal Home Loan Bank		05/24/2022	3,630,000.00	3,536,926.80	3,638,144.74	3.000	724	594	2.716 05/17/2024
3130AMNR9	40545	Federal Home Loan Bank		05/24/2022	20,000,000.00	18,450,800.00	19,054,403.18	0.625	918	788	2.916 11/27/2024
3130AMU67	40546	Federal Home Loan Bank		05/24/2022	20,000,000.00	18,676,000.00	19,213,173.21	0.400	766	636	2.740 06/28/2024
3130APWH4	40547	Federal Home Loan Bank		05/24/2022	20,000,000.00	19,198,400.00	19,598,931.23	0.750	547	417	2.551 11/22/2023
3130ASB65	40548	Federal Home Loan Bank		05/27/2022	11,000,000.00	10,903,200.00	10,999,853.20	1.880	272	145	1.885 02/23/2023
3130ASBG3	40549	Federal Home Loan Bank		06/15/2022	7,150,000.00	6,977,756.50	7,133,645.79	2.125	639	531	2.125 03/15/2024
3130ARMT5	40552	Federal Home Loan Bank		06/07/2022	8,905,000.00	8,584,063.80	8,869,556.85	2.800	871	755	3.000 10/25/2024
3130ASD30	40555	Federal Home Loan Bank		06/16/2022	1,540,000.00	1,515,837.40	1,535,080.34	2.290	365	258	2.750 06/16/2023
3130AS6D6	40560	Federal Home Loan Bank		06/15/2022	1,250,000.00	1,214,600.00	1,236,103.06	2.875	730	622	3.557 06/14/2024
3134GVQX9	40261	Federal Home Loan Mtg Corp		05/05/2020	10,000,000.00	9,061,800.00	9,994,811.11	0.700	1,826	947	0.720 05/05/2025
3134GVSU9	40265	Federal Home Loan Mtg Corp		05/08/2020	10,000,000.00	9,095,000.00	10,000,000.00	0.700	1,789	913	0.700 04/01/2025
3134GVB49	40273	Federal Home Loan Mtg Corp		06/23/2020	40,000,000.00	36,127,200.00	40,000,000.00	0.750	1,821	991	0.750 06/18/2025
3134GXJH8	40469	Federal Home Loan Mtg Corp		01/18/2022	4,225,000.00	4,047,845.75	4,196,432.36	0.220	619	363	0.907 09/29/2023
3134GW6E1	40490	Federal Home Loan Mtg Corp		03/15/2022	20,000,000.00	19,122,000.00	19,680,272.57	0.320	597	397	1.820 11/02/2023
3134GW5R3	40505	Federal Home Loan Mtg Corp		03/22/2022	2,000,000.00	1,779,760.00	1,891,928.00	0.650	1,315	1,122	2.500 10/27/2025

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Federal Agency Callables											
3134GWUG9	40506	Federal Home Loan Mtg Corp		03/22/2022	1,500,000.00	1,339,410.00	1,417,875.71	0.570	1,282	1,089	2.500 09/24/2025
3134GWVN3	40507	Federal Home Loan Mtg Corp		03/22/2022	17,490,000.00	15,579,392.40	16,542,228.78	0.600	1,288	1,095	2.500 09/30/2025
3134GW6E1	40509	Federal Home Loan Mtg Corp		03/30/2022	18,300,000.00	17,496,630.00	17,915,715.36	0.320	582	397	2.300 11/02/2023
3134GXMZ4	40511	Federal Home Loan Mtg Corp		03/30/2022	1,033,000.00	993,074.55	1,023,342.60	1.800	729	544	2.446 03/28/2024
3134GXSF2	40525	Federal Home Loan Mtg Corp		04/29/2022	10,000,000.00	9,845,000.00	10,000,000.00	2.500	1,096	941	2.500 04/29/2025
3134GXRL0	40551	Federal Home Loan Mtg Corp		06/07/2022	12,940,000.00	12,456,173.40	12,893,486.77	3.125	1,070	954	3.270 05/12/2025
3134GXYM0	40556	Federal Home Loan Mtg Corp		06/28/2022	5,615,000.00	5,513,368.50	5,591,871.58	3.125	731	636	3.372 06/28/2024
3134GXYT5	40558	Federal Home Loan Mtg Corp		06/29/2022	7,250,000.00	7,125,662.50	7,210,723.26	2.900	548	454	3.350 12/29/2023
3134GXYT5	40559	Federal Home Loan Mtg Corp		06/29/2022	4,500,000.00	4,422,825.00	4,475,621.33	2.900	548	454	3.350 12/29/2023
3134GXKH6	40565	Federal Home Loan Mtg Corp		06/15/2022	5,000,000.00	4,940,850.00	4,959,217.12	0.125	226	118	2.694 01/27/2023
3136G4WU3	40281	Federal National Mtg Assn		06/23/2020	30,000,000.00	27,189,300.00	30,000,000.00	0.850	1,826	996	0.850 06/23/2025
3135G06R9	40331	Federal National Mtg Assn		01/28/2021	15,000,000.00	13,186,650.00	15,000,000.00	0.550	1,826	1,215	0.550 01/28/2026
3136G46V0	40500	Federal National Mtg Assn		03/22/2022	1,500,000.00	1,419,075.00	1,464,160.39	0.310	675	482	2.167 01/26/2024
3136G4H55	40503	Federal National Mtg Assn		03/22/2022	2,350,000.00	2,102,404.00	2,225,728.19	0.550	1,232	1,039	2.500 08/05/2025
3136G4R62	40504	Federal National Mtg Assn		03/22/2022	1,715,000.00	1,534,050.35	1,625,908.36	0.625	1,255	1,062	2.500 08/28/2025
3135G05P4	40515	Federal National Mtg Assn		04/11/2022	3,371,000.00	3,259,251.35	3,318,437.11	0.300	479	306	2.196 08/03/2023
3135G05U3	40562	Federal National Mtg Assn		06/15/2022	7,200,000.00	6,951,600.00	7,019,512.34	0.350	429	321	3.275 08/18/2023
3135G05P4	40563	Federal National Mtg Assn		06/15/2022	5,000,000.00	4,834,250.00	4,878,903.92	0.300	414	306	3.264 08/03/2023
Subtotal and Average			886,205,018.00		896,150,000.00	839,651,843.22	886,439,141.38		1,101	799	1.798
Supranational											
45818WCS3	40201	IADB		01/08/2020	11,000,000.00	10,381,250.00	11,001,731.79	1.700	1,773	776	1.692 11/15/2024
45818WCW4	40321	IADB		11/12/2020	10,000,000.00	9,199,900.00	9,997,574.11	0.340	1,433	745	0.352 10/15/2024
45818WCZ7	40357	IADB		02/24/2021	10,000,000.00	8,966,500.00	10,000,000.00	0.650	1,822	1,238	0.650 02/20/2026
459058GQ0	40079	IBRD		03/19/2019	5,000,000.00	4,870,400.00	4,997,609.33	2.500	1,827	535	2.535 03/19/2024
459058GX5	40126	IBRD		06/19/2019	10,000,000.00	9,834,000.00	9,998,136.67	1.875	1,461	261	1.902 06/19/2023
459058JB0	40246	IBRD		04/22/2020	3,000,000.00	2,730,870.00	2,994,059.55	0.625	1,826	934	0.704 04/22/2025
459058JA2	40335	IBRD		01/11/2021	20,000,000.00	18,341,000.00	20,169,030.40	0.750	1,520	892	0.401 03/11/2025
459058JL8	40336	IBRD		01/11/2021	10,000,000.00	8,896,000.00	9,997,666.77	0.500	1,751	1,123	0.508 10/28/2025
459058JL8	40338	IBRD		01/11/2021	10,000,000.00	8,896,000.00	9,995,750.20	0.500	1,751	1,123	0.514 10/28/2025
459058DX8	40339	IBRD		01/12/2021	4,765,000.00	4,588,504.40	4,983,474.85	2.500	1,413	786	0.351 11/25/2024
459058JE4	40341	IBRD		01/13/2021	10,000,000.00	8,950,500.00	9,958,934.35	0.375	1,657	1,031	0.522 07/28/2025
459056HV2	40344	IBRD		01/22/2021	10,000,000.00	9,501,000.00	10,226,455.56	1.500	1,314	697	0.306 08/28/2024
45905U5Y6	40354	IBRD		02/18/2021	5,000,000.00	4,391,650.00	5,000,000.00	0.600	1,826	1,236	0.600 02/18/2026
45905U5Y6	40355	IBRD		02/18/2021	5,000,000.00	4,391,650.00	5,000,000.00	0.600	1,826	1,236	0.600 02/18/2026
459058JA2	40359	IBRD		03/12/2021	10,000,000.00	9,170,500.00	10,033,512.16	0.750	1,460	892	0.611 03/11/2025
459056LD7	40460	IBRD		01/07/2022	2,000,000.00	2,021,160.00	2,042,802.84	7.625	377	110	0.465 01/19/2023
459058JM6	40538	IBRD		05/25/2022	5,580,000.00	5,324,994.00	5,437,841.09	0.250	548	419	2.527 11/24/2023

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Supranational											
45950VPG5	40332	International Finance Corp		01/06/2021	8,550,000.00	7,851,978.00	8,569,015.69	0.425	1,413	780	0.320 11/19/2024
45950VPL4	40347	International Finance Corp		02/05/2021	10,000,000.00	8,769,200.00	9,981,204.22	0.450	1,826	1,223	0.507 02/05/2026
45950KCS7	40408	International Finance Corp		11/17/2021	24,721,000.00	24,322,991.90	24,737,694.10	0.500	488	170	0.356 03/20/2023
45950VLH7	40419	International Finance Corp		11/30/2021	3,173,000.00	3,170,874.09	3,176,535.20	2.000	328	23	0.253 10/24/2022
Subtotal and Average			196,979,948.15		187,789,000.00	174,570,922.39	188,299,028.88		1,402	771	0.717
Asset Backed Securities											
43815NAC8	40158	American Honda Finance Corp		08/27/2019	322,661.55	322,316.30	322,660.96	1.780	1,449	318	1.780 08/15/2023
43813VAC2	40190	American Honda Finance Corp		11/26/2019	2,053,851.84	2,044,239.81	2,053,737.28	1.830	1,514	474	1.845 01/18/2024
43813DAC2	40270	American Honda Finance Corp		05/27/2020	885,628.90	881,537.29	885,598.73	0.820	1,510	653	0.825 07/15/2024
44891LAC7	40253	Hyundai Auto Receivables Trust		04/29/2020	656,064.37	647,364.96	655,992.99	1.410	1,661	776	1.424 11/15/2024
89233MAD5	40186	Toyota Motor Credit Corp		11/13/2019	597,692.85	595,840.00	597,679.50	1.920	1,525	472	1.931 01/16/2024
89239RAC0	40252	Toyota Motor Credit Corp		04/29/2020	636,078.95	629,819.93	636,023.49	1.360	1,569	684	1.373 08/15/2024
89237VAB5	40296	Toyota Motor Credit Corp		07/27/2020	2,553,597.95	2,511,412.51	2,553,502.87	0.440	1,541	745	0.444 10/15/2024
Subtotal and Average			8,331,525.06		7,705,576.41	7,632,530.80	7,705,195.82		1,538	621	1.193
Municipal Bonds											
13063DDF2	37579	State of California GO		10/26/2017	5,000,000.00	5,000,000.00	5,000,000.00	2.500	1,801	0	2.222 10/01/2022
13063DDF2	37588	State of California GO		12/07/2017	5,000,000.00	5,000,000.00	5,000,000.00	2.500	1,759	0	2.411 10/01/2022
13063DGN2	40008	State of California GO		09/18/2018	5,000,000.00	4,970,500.00	5,012,929.26	3.400	1,778	304	3.064 08/01/2023
13063DGB8	40243	State of California GO		04/13/2020	5,000,000.00	4,861,900.00	5,187,248.32	3.375	1,814	913	1.802 04/01/2025
13063DMA3	40449	State of California GO		01/07/2022	10,110,000.00	9,498,243.90	10,540,805.41	2.650	1,545	1,278	1.392 04/01/2026
13063DRD2	40581	State of California GO		09/09/2022	5,570,000.00	5,143,950.70	5,293,935.26	2.375	1,483	1,461	3.721 10/01/2026
13034AL65	40323	California Infra & Econ Dev		12/17/2020	1,385,000.00	1,234,228.90	1,385,000.00	0.765	1,749	1,096	0.765 10/01/2025
13077DML3	40318	California State Univ Rev		11/02/2020	10,000,000.00	8,949,400.00	10,024,125.07	0.885	1,825	1,127	0.805 11/01/2025
13067WPE6	37625	CA Dept of Water Resource Pwr		06/01/2018	1,000,000.00	998,660.00	999,390.00	2.518	1,644	61	2.911 12/01/2022
34153QUD6	40311	Florida State Brd of Edu GO		10/22/2020	10,000,000.00	8,998,600.00	10,000,000.00	0.550	1,683	974	0.550 06/01/2025
34153QUC8	40313	Florida State Brd of Edu GO		10/22/2020	5,000,000.00	4,680,100.00	4,998,083.14	0.390	1,318	609	0.413 06/01/2024
373385FQ1	40304	State of Georgia GO		08/27/2020	14,615,000.00	13,130,116.00	14,615,000.00	0.520	1,800	1,035	0.520 08/01/2025
373385FP3	40305	State of Georgia GO		08/27/2020	4,345,000.00	4,054,667.10	4,345,000.00	0.420	1,435	670	0.420 08/01/2024
419792ZM1	40317	State of Hawaii GO		10/29/2020	5,000,000.00	4,491,000.00	5,009,081.26	0.852	1,798	1,096	0.790 10/01/2025
546417DQ6	40312	State of Louisiana GO		10/14/2020	4,000,000.00	3,638,160.00	4,000,000.00	0.840	1,691	974	0.840 06/01/2025
544351MQ9	40315	City of Los Angeles		10/14/2020	3,670,000.00	3,601,150.80	3,865,387.70	3.320	1,418	701	0.511 09/01/2024
544351QQ5	40589	City of Los Angeles		09/28/2022	9,475,000.00	9,635,885.50	9,707,609.90	5.000	1,069	1,066	4.097 09/01/2025
544351QP7	40593	City of Los Angeles		09/28/2022	10,000,000.00	10,116,700.00	10,147,857.14	5.000	704	701	4.187 09/01/2024
57582RK88	40322	State of Massachusetts GO		12/03/2020	1,000,000.00	886,910.00	1,000,000.00	0.695	1,794	1,127	0.695 11/01/2025
574193SP4	40234	Maryland State GO		03/18/2020	1,000,000.00	957,060.00	1,000,000.00	0.970	1,458	531	0.970 03/15/2024
574193TR9	40297	Maryland State GO		08/05/2020	5,000,000.00	4,519,100.00	5,003,464.37	0.660	1,822	1,035	0.635 08/01/2025

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Municipal Bonds											
574193TQ1	40298	Maryland State GO		08/05/2020	5,000,000.00	4,677,900.00	5,000,896.24	0.510	1,457	670	0.500 08/01/2024
60412AKS1	40245	State of Minnesota GO		04/15/2020	3,500,000.00	3,500,000.00	3,500,000.00	2.020	899	0	1.084 10/01/2022
649791PP9	40185	New York State GO		10/30/2019	5,000,000.00	4,850,650.00	5,000,831.33	2.010	1,569	502	1.998 02/15/2024
6500354U9	40207	New York ST Urban Dev Corp Rev		01/15/2020	5,000,000.00	4,898,250.00	5,066,478.13	2.860	1,521	531	1.905 03/15/2024
649902ZM8	40156	NYS Dormitory Authority		08/16/2019	2,700,000.00	2,706,912.00	2,734,654.51	5.092	1,307	165	2.149 03/15/2023
64990GZW5	40262	New York University		05/06/2020	2,450,000.00	2,324,437.50	2,445,312.72	1.438	1,517	639	1.551 07/01/2024
677522SQ8	40576	State of Ohio GO		08/30/2022	7,930,000.00	7,785,277.50	7,833,766.34	2.300	428	396	3.451 11/01/2023
70922PAK8	40152	Pennsylvania Turnpike Comm		08/14/2019	1,750,000.00	1,729,507.50	1,773,869.68	2.929	1,570	426	1.711 12/01/2023
76913CAX7	40255	County of Riverside CA		05/06/2020	1,655,000.00	1,643,133.65	1,655,000.00	2.363	1,015	137	2.362 02/15/2023
76913CAZ2	40256	County of Riverside CA		05/06/2020	4,000,000.00	3,786,160.00	4,000,000.00	2.667	1,746	868	2.667 02/15/2025
882722VK4	40264	State of Texas GO		05/08/2020	3,425,000.00	3,421,746.25	3,473,462.93	3.823	1,058	182	0.947 04/01/2023
882724RA7	40319	State of Texas GO		10/30/2020	1,600,000.00	1,626,240.00	1,810,443.27	5.000	1,797	1,096	0.550 10/01/2025
91412HBK8	37624	UC General Revenue Bonds		06/05/2018	4,000,000.00	3,976,320.00	4,000,000.00	3.297	1,805	226	3.297 05/15/2023
91412GVB8	40153	UC General Revenue Bonds		08/14/2019	1,000,000.00	989,060.00	1,027,943.94	3.638	1,736	592	1.831 05/15/2024
91412HFL2	40293	UC General Revenue Bonds		07/16/2020	1,000,000.00	945,820.00	1,000,000.00	0.833	1,399	592	0.833 05/15/2024
91412HFL2	40294	UC General Revenue Bonds		07/16/2020	650,000.00	614,783.00	650,000.00	0.833	1,399	592	0.833 05/15/2024
91412HGE7	40324	UC General Revenue Bonds		12/10/2020	2,215,000.00	2,016,447.40	2,229,197.55	0.883	1,617	957	0.630 05/15/2025
91412HGE7	40325	UC General Revenue Bonds		12/15/2020	3,560,000.00	3,240,881.60	3,585,532.41	0.883	1,612	957	0.605 05/15/2025
91412HGE7	40326	UC General Revenue Bonds		12/16/2020	10,000,000.00	9,103,600.00	10,070,458.40	0.883	1,611	957	0.610 05/15/2025
91412HGE7	40343	UC General Revenue Bonds		01/22/2021	7,000,000.00	6,372,520.00	7,068,122.40	0.883	1,574	957	0.507 05/15/2025
91412GU94	40594	UC General Revenue Bonds		09/27/2022	3,820,000.00	3,667,887.60	3,678,467.85	3.063	1,008	1,004	4.509 07/01/2025
91412HGE7	40595	UC General Revenue Bonds		09/27/2022	3,000,000.00	2,731,080.00	2,733,797.97	0.883	961	957	4.509 05/15/2025
923078CT4	40277	Ventura Cnty Pub Fin Auth Leas		06/11/2020	1,000,000.00	965,360.00	1,000,000.00	1.048	1,238	396	1.048 11/01/2023
923078CU1	40278	Ventura Cnty Pub Fin Auth Leas		06/11/2020	900,000.00	838,746.00	900,000.00	1.223	1,604	762	1.223 11/01/2024
97705MNM3	40177	State of Wisconsin GO		10/30/2019	500,000.00	481,755.00	500,000.00	1.857	1,645	578	1.857 05/01/2024
Subtotal and Average			180,059,953.65		203,825,000.00	193,260,807.90	204,873,152.50		1,477	783	1.728
Mortgage Backed Securities											
3137B4WB8	40148	Federal Home Loan Mtg Corp		08/01/2019	4,250,000.00	4,205,630.00	4,390,781.25	3.060	1,454	297	2.119 07/25/2023
3137B36J2	40167	Federal Home Loan Mtg Corp		09/16/2019	4,655,344.00	4,638,398.55	4,853,196.12	3.320	1,258	147	1.948 02/25/2023
30298LAA9	40173	Federal Home Loan Mtg Corp		09/30/2019	4,930,159.20	4,760,463.12	4,930,159.20	1.990	1,699	602	1.962 05/25/2024
30314KAS2	40180	Federal Home Loan Mtg Corp		10/18/2019	1,259,472.58	1,204,937.42	1,265,462.63	2.090	1,742	663	1.941 07/25/2024
30295NAE0	40214	Federal Home Loan Mtg Corp		01/22/2020	258,023.13	251,482.24	258,345.66	2.050	1,372	389	1.973 10/25/2023
30298LAA9	40231	Federal Home Loan Mtg Corp		02/27/2020	579,293.74	559,354.45	586,534.91	1.990	1,549	602	1.590 05/25/2024
3137BJQ71	40266	Federal Home Loan Mtg Corp		05/26/2020	10,000,000.00	9,527,300.00	10,823,437.50	2.770	1,825	967	1.043 05/25/2025
3137B04Y7	40276	Federal Home Loan Mtg Corp		06/04/2020	5,450,000.00	5,417,136.50	5,727,609.38	2.615	965	116	0.605 01/25/2023
30315EAA4	40295	Federal Home Loan Mtg Corp		07/24/2020	3,329,316.99	3,061,806.37	3,345,600.68	0.830	1,766	967	0.695 05/25/2025
30288WAK5	40300	Federal Home Loan Mtg Corp		07/31/2020	261,205.64	257,851.76	268,592.86	2.190	967	175	0.919 03/25/2023

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Mortgage Backed Securities											
3137BGK24	40328	Federal Home Loan Mtg Corp		12/28/2020	4,500,000.00	4,352,445.00	4,937,850.00	3.062	1,458	816	0.496 12/25/2024
30318CAA5	40342	Federal Home Loan Mtg Corp		01/22/2021	3,922,352.30	3,536,392.83	3,941,587.52	0.670	1,768	1,151	0.537 11/25/2025
3137FQ3W1	40356	Federal Home Loan Mtg Corp		02/22/2021	4,950,000.00	4,744,624.50	5,316,300.00	2.588	1,492	906	0.554 03/25/2025
3138LC5B7	40169	Federal National Mtg Assn		09/17/2019	1,000,000.00	993,100.00	1,019,843.75	2.710	1,233	123	2.108 02/01/2023
3140HUNV4	40171	Federal National Mtg Assn		09/19/2019	4,893,544.60	4,740,034.11	4,978,417.01	2.420	1,747	639	2.046 07/01/2024
3138ELJW4	40189	Federal National Mtg Assn		11/12/2019	1,014,018.99	1,009,435.62	1,040,082.45	2.791	1,297	243	1.999 06/01/2023
3138L84Z4	40202	Federal National Mtg Assn		02/03/2020	7,747,000.00	7,425,809.38	7,899,519.06	2.390	1,825	854	1.991 02/01/2025
3140HWYW6	40203	Federal National Mtg Assn		01/22/2020	7,450,000.00	7,427,426.50	7,531,484.38	2.240	1,806	823	2.021 01/01/2025
3138L4EN9	40206	Federal National Mtg Assn		01/22/2020	21,751,961.01	21,554,018.16	22,227,785.16	2.610	1,287	304	1.939 08/01/2023
3138LL3J2	40209	Federal National Mtg Assn		01/17/2020	1,000,000.00	993,420.00	1,023,750.00	2.710	1,811	823	2.223 01/01/2025
3136ACGJ4	40221	Federal National Mtg Assn		01/24/2020	473,551.08	472,163.58	480,284.38	2.509	1,036	55	1.900 11/25/2022
3138L8CE2	40225	Federal National Mtg Assn		02/05/2020	3,500,000.00	3,490,690.00	3,577,656.25	2.960	1,731	762	2.482 11/01/2024
3136AL7K1	40272	Federal National Mtg Assn		05/27/2020	2,899,344.59	2,759,306.25	3,138,250.59	2.967	1,763	906	1.008 03/25/2025
3136AGMB5	40289	Federal National Mtg Assn		06/22/2020	716,728.52	709,812.09	748,169.38	2.492	1,006	175	0.675 03/25/2023
3136AY6S7	40327	Federal National Mtg Assn		12/22/2020	3,145,446.16	3,027,712.11	3,380,348.08	2.624	1,434	786	0.543 11/25/2024
3136AR5S3	40579	Federal National Mtg Assn		09/12/2022	5,825,000.00	5,420,745.00	5,556,503.91	2.469	1,321	1,302	3.844 04/25/2026
Subtotal and Average			111,951,370.28		109,761,762.42	106,541,495.43	113,247,552.00		1,526	652	1.630
Total and Average			2,471,139,615.80		2,478,320,311.48	2,372,416,500.04	2,470,964,028.27		974	597	1.973

**City of San Jose
Portfolio Management
Portfolio Details - Cash
September 30, 2022**

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM
Average Balance			0.00	Accrued Interest at Purchase		416,424.72	416,424.72		0	0	
				Subtotal		416,424.72	416,424.72				
Total Cash and Investments			2,471,139,615.80		2,478,320,311.48	2,372,832,924.76	2,471,380,452.99		974	597	1.973

SECTION E

DETAIL OF INVESTMENT ACTIVITY

Transaction Activity Report summarizes investment activity during the report period by type of activity. The report shows all interest received during the report period, and all maturities, purchases and sales.

Reconciliation of Investment Activities summarizes investment activity during the report period by type of investment. The report shows sale/maturity and purchase dollar amounts that are reflected in portfolio balance of each investment type.

Purchase Report shows the number of purchases placed with each dealer and includes the total dollar amount of purchases per dealer.

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City of San Jose
Transaction Activity Report
July 1, 2022 - September 30, 2022
Sorted by Fund - Investment Number
All Funds

City of San Jose
200 E. Santa Clara St.
San Jose, CA 95113

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
32936	003	CITY	STPOOL 0.24%	Purchase	07/01/2022			5,000,000.00			-5,000,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	07/15/2022			91,011.95			-91,011.95
32936	003	CITY	STPOOL 0.24%	Purchase	07/26/2022			10,000,000.00			-10,000,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	07/18/2022				91,011.95		91,011.95
32936	003	CITY	STPOOL 0.24%	Redemption	09/09/2022				14,000,000.00		14,000,000.00
32936	003	CITY	STPOOL 0.24%	Interest	07/15/2022					91,011.95	91,011.95
36512	003	VP6000104	Federated Govt	Purchase	07/01/2022			252,407,740.81			-252,407,740.81
36512	003	VP6000104	Federated Govt	Purchase	07/05/2022			102,458.21			-102,458.21
36512	003	VP6000104	Federated Govt	Purchase	07/06/2022			5,000,000.00			-5,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	07/11/2022			5,000,000.00			-5,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	07/13/2022			6,000,000.00			-6,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	07/14/2022			3,000,000.00			-3,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	07/15/2022			1,000,000.00			-1,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	07/19/2022			12,000,000.00			-12,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	07/21/2022			3,000,000.00			-3,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	07/22/2022			6,000,000.00			-6,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	07/25/2022			52,000,000.00			-52,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	07/27/2022			1,000,000.00			-1,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	08/02/2022			267,480.95			-267,480.95
36512	003	VP6000104	Federated Govt	Purchase	08/02/2022			4,000,000.00			-4,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	08/04/2022			9,000,000.00			-9,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	08/09/2022			4,000,000.00			-4,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	08/10/2022			3,000,000.00			-3,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	08/11/2022			29,000,000.00			-29,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	08/16/2022			12,000,000.00			-12,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	08/18/2022			2,000,000.00			-2,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	08/19/2022			6,000,000.00			-6,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	08/22/2022			8,000,000.00			-8,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	08/23/2022			15,000,000.00			-15,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	08/24/2022			3,000,000.00			-3,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	08/25/2022			28,000,000.00			-28,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	08/29/2022			1,000,000.00			-1,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	09/01/2022			25,000,000.00			-25,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	09/02/2022			247,297.56			-247,297.56
36512	003	VP6000104	Federated Govt	Purchase	09/06/2022			18,000,000.00			-18,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	09/07/2022			12,000,000.00			-12,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	09/08/2022			3,000,000.00			-3,000,000.00

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City of San Jose
Transaction Activity Report
Sorted by Fund - Investment Number

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
36512	003	VP6000104	Federated Govt	Purchase	09/13/2022			4,000,000.00			-4,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	07/01/2022				14,000,000.00		14,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	07/05/2022				2,000,000.00		2,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	07/07/2022				2,000,000.00		2,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	07/08/2022				30,000,000.00		30,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	07/12/2022				9,000,000.00		9,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	07/18/2022				19,000,000.00		19,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	07/20/2022				21,000,000.00		21,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	07/26/2022				16,000,000.00		16,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	07/28/2022				25,000,000.00		25,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	07/29/2022				24,000,000.00		24,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	08/03/2022				26,000,000.00		26,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	08/05/2022				1,000,000.00		1,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	08/08/2022				44,000,000.00		44,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	08/12/2022				47,000,000.00		47,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	08/15/2022				3,000,000.00		3,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	08/17/2022				22,000,000.00		22,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	08/26/2022				7,000,000.00		7,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	08/30/2022				28,000,000.00		28,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	08/31/2022				15,000,000.00		15,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	09/02/2022				64,000,000.00		64,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	09/09/2022				17,000,000.00		17,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	09/14/2022				54,000,000.00		54,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	09/15/2022				41,000,000.00		41,000,000.00
36512	003	VP6000104	Federated Govt	Interest	07/05/2022					102,458.21	102,458.21
36512	003	VP6000104	Federated Govt	Interest	08/01/2022					267,480.95	267,480.95
36512	003	VP6000104	Federated Govt	Interest	08/05/2022					66.81	66.81
36512	003	VP6000104	Federated Govt	Interest	09/01/2022					247,297.56	247,297.56
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/01/2022			5,000,000.00			-5,000,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/15/2022			109,592.57			-109,592.57
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/26/2022			10,000,000.00			-10,000,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	07/18/2022				109,592.57		109,592.57
37042	003	CSJFA	STPOOL 0.22%	Redemption	09/09/2022				14,000,000.00		14,000,000.00
37042	003	CSJFA	STPOOL 0.22%	Interest	07/15/2022					109,592.57	109,592.57
37565	003	84247PHX2	STNPWR 3.258%	Redemption	07/01/2022	07/01/2022	Maturity		2,710,000.00		2,710,000.00
37565	003	84247PHX2	STNPWR 3.258%	Interest	07/01/2022	07/01/2022				44,145.90	44,145.90
37589	003	3130ACZS6	FHLB 2.1% MAT	Redemption	07/01/2022	07/01/2022	Maturity		10,000,000.00		10,000,000.00
37589	003	3130ACZS6	FHLB 2.1% MAT	Interest	07/01/2022	07/01/2022				105,000.00	105,000.00
37634	003	4581X0CZ9	IADB 1.75% MAT	Redemption	09/14/2022	09/14/2022	Maturity		20,000,000.00		20,000,000.00
37634	003	4581X0CZ9	IADB 1.75% MAT	Interest	09/14/2022	09/14/2022				175,000.00	175,000.00
37638	003	544351MN6	LOS 2.9 09/01/2022	Redemption	09/01/2022	09/01/2022	Maturity		4,815,000.00		4,815,000.00
37638	003	544351MN6	LOS 2.9 09/01/2022	Interest	09/01/2022	09/01/2022				69,817.50	69,817.50
40008	003	13063DGN2	CALIFORNIA ST,	Interest	08/01/2022	08/01/2023				85,000.00	85,000.00

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City of San Jose
Transaction Activity Report
Sorted by Fund - Investment Number

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40036	003	544351MN6	LOS 2.9 09/01/2022	Redemption	09/01/2022	09/01/2022	Maturity		4,000,000.00		4,000,000.00
40036	003	544351MN6	LOS 2.9 09/01/2022	Interest	09/01/2022	09/01/2022				58,000.00	58,000.00
40079	003	459058GQ0	IBRD 2.5% MAT	Interest	09/19/2022	03/19/2024				62,500.00	62,500.00
40115	003	3137AWQH1	FHLMC 8.6M 2.31%	Redemption	07/25/2022	08/01/2022	Sale		5,397,111.40		5,397,111.40
40115	003	3137AWQH1	Loss FHLMC 8.6M	Cap G/L	07/25/2022	08/01/2022			-28,729.23		-28,729.23
40115	003	3137AWQH1	FHLMC 8.6M 2.31%	Redemption	08/25/2022	08/01/2022	Sale		1,226,474.82		1,226,474.82
40115	003	3137AWQH1	FHLMC 8.6M 2.31%	Interest	07/25/2022	08/01/2022				12,678.61	12,678.61
40115	003	3137AWQH1	FHLMC 8.6M 2.31%	Interest	08/25/2022	08/01/2022				2,356.47	2,356.47
40121	003	3137AWQH1	FHLMC 6.2M 2.31%	Redemption	07/25/2022	08/01/2022	Sale		3,902,617.23		3,902,617.23
40121	003	3137AWQH1	Loss FHLMC 6.2M	Cap G/L	07/25/2022	08/01/2022			-20,767.89		-20,767.89
40121	003	3137AWQH1	FHLMC 6.2M 2.31%	Redemption	08/25/2022	08/01/2022	Sale		886,857.68		886,857.68
40121	003	3137AWQH1	FHLMC 6.2M 2.31%	Interest	07/25/2022	08/01/2022				9,167.84	9,167.84
40121	003	3137AWQH1	FHLMC 6.2M 2.31%	Interest	08/25/2022	08/01/2022				1,706.41	1,706.41
40142	003	3135G0V75	FNMA 1.75% MAT	Interest	07/05/2022	07/02/2024				87,500.00	87,500.00
40148	003	3137B4WB8	FHLMC REMIC	Interest	07/25/2022	07/25/2023				10,837.50	10,837.50
40148	003	3137B4WB8	FHLMC REMIC	Interest	08/25/2022	07/25/2023				10,837.50	10,837.50
40148	003	3137B4WB8	FHLMC REMIC	Interest	09/25/2022	07/25/2023				10,837.50	10,837.50
40156	003	649902ZM8	NYSHGR 5.092%	Interest	09/15/2022	03/15/2023				68,742.00	68,742.00
40157	003	3130AGWK7	FEDERAL HOME	Interest	08/15/2022	08/15/2024				22,500.00	22,500.00
40158	003	43815NAC8	HAROT 2019-3 A3	Redemption	07/15/2022	08/15/2023	Sale		219,141.33		219,141.33
40158	003	43815NAC8	HAROT 2019-3 A3	Cap G/L	07/15/2022	08/15/2023			1.82		1.82
40158	003	43815NAC8	HAROT 2019-3 A3	Redemption	08/15/2022	08/15/2023	Sale		208,136.95		208,136.95
40158	003	43815NAC8	HAROT 2019-3 A3	Cap G/L	08/15/2022	08/15/2023			1.73		1.73
40158	003	43815NAC8	HAROT 2019-3 A3	Redemption	09/15/2022	08/15/2023	Sale		206,465.40		206,465.40
40158	003	43815NAC8	HAROT 2019-3 A3	Cap G/L	09/15/2022	08/15/2023			1.71		1.71
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	07/15/2022	08/15/2023				1,418.68	1,418.68
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	08/15/2022	08/15/2023				1,093.61	1,093.61
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	09/15/2022	08/15/2023				784.88	784.88
40164	003	037833DL1	AAPL 1.7% MAT	Redemption	09/12/2022	09/11/2022	Maturity		1,000,000.00		1,000,000.00
40164	003	037833DL1	AAPL 1.7% MAT	Interest	09/12/2022	09/11/2022				8,500.00	8,500.00
40166	003	037833DL1	AAPL 1.7% MAT	Redemption	09/12/2022	09/11/2022	Maturity		5,000,000.00		5,000,000.00
40166	003	037833DL1	AAPL 1.7% MAT	Interest	09/12/2022	09/11/2022				42,500.00	42,500.00
40167	003	3137B36J2	FHLMC 3.32% MAT	Interest	07/25/2022	02/25/2023				13,204.08	13,204.08
40167	003	3137B36J2	FHLMC 3.32% MAT	Redemption	07/25/2022	02/25/2023			12,777.95		12,777.95
40167	003	3137B36J2	FHLMC 3.32% MAT	Interest	08/25/2022	02/25/2023				13,201.04	13,201.04
40167	003	3137B36J2	FHLMC 3.32% MAT	Redemption	08/25/2022	02/25/2023			12,264.40		12,264.40
40167	003	3137B36J2	FHLMC 3.32% MAT	Interest	09/25/2022	02/25/2023				13,167.11	13,167.11
40167	003	3137B36J2	FHLMC 3.32% MAT	Redemption	09/25/2022	02/25/2023			103,851.65		103,851.65
40169	003	3138LC5B7	FNMA 2.71% MAT	Interest	07/25/2022	02/01/2023				2,258.33	2,258.33
40169	003	3138LC5B7	FNMA 2.71% MAT	Interest	08/25/2022	02/01/2023				2,333.61	2,333.61
40169	003	3138LC5B7	FNMA 2.71% MAT	Interest	09/25/2022	02/01/2023				2,333.61	2,333.61
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	07/25/2022	07/01/2024				9,914.94	9,914.94
40171	003	3140HUNV4	FNMA 2.42% MAT	Redemption	07/25/2022	07/01/2024			7,957.05		7,957.05

City of San Jose
Transaction Activity Report
Sorted by Fund - Investment Number

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	08/25/2022	07/01/2024				10,228.86	10,228.86
40171	003	3140HUNV4	FNMA 2.42% MAT	Redemption	08/25/2022	07/01/2024			7,487.50		7,487.50
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	09/25/2022	07/01/2024				10,213.25	10,213.25
40171	003	3140HUNV4	FNMA 2.42% MAT	Redemption	09/25/2022	07/01/2024			7,510.80		7,510.80
40173	003	30298LAA9	FRESB 2019-SB65	Interest	07/25/2022	05/25/2024				8,429.19	8,429.19
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	07/25/2022	05/25/2024			7,302.50		7,302.50
40173	003	30298LAA9	FRESB 2019-SB65	Interest	08/25/2022	05/25/2024				8,417.08	8,417.08
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	08/25/2022	05/25/2024			138,141.60		138,141.60
40173	003	30298LAA9	FRESB 2019-SB65	Interest	09/25/2022	05/25/2024				8,187.99	8,187.99
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	09/25/2022	05/25/2024			7,322.60		7,322.60
40180	003	30314KAS2	FRESB 2019-SB67	Interest	07/25/2022	07/25/2024				2,799.14	2,799.14
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	07/25/2022	07/25/2024			1,967.41		1,967.41
40180	003	30314KAS2	FRESB 2019-SB67	Interest	08/25/2022	07/25/2024				2,795.72	2,795.72
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	08/25/2022	07/25/2024			175,457.04		175,457.04
40180	003	30314KAS2	FRESB 2019-SB67	Interest	09/25/2022	07/25/2024				2,490.13	2,490.13
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	09/25/2022	07/25/2024			170,266.35		170,266.35
40185	003	649791PP9	NEW YORK ST,	Interest	08/15/2022	02/15/2024				50,250.00	50,250.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Redemption	07/15/2022	01/16/2024	Sale		142,964.97		142,964.97
40186	003	89233MAD5	TAOT 2019-D A3 1.92Cap	G/L	07/15/2022	01/16/2024			10.32		10.32
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Redemption	08/15/2022	01/16/2024	Sale		132,043.90		132,043.90
40186	003	89233MAD5	TAOT 2019-D A3 1.92Cap	G/L	08/15/2022	01/16/2024			9.53		9.53
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Redemption	09/15/2022	01/16/2024	Sale		137,875.92		137,875.92
40186	003	89233MAD5	TAOT 2019-D A3 1.92Cap	G/L	09/15/2022	01/16/2024			9.96		9.96
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	07/15/2022	01/16/2024				1,616.97	1,616.97
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	08/15/2022	01/16/2024				1,388.21	1,388.21
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	09/15/2022	01/16/2024				1,176.93	1,176.93
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	07/25/2022	06/01/2023				4,411.00	4,411.00
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	07/25/2022	06/01/2023			4,778.76		4,778.76
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	08/25/2022	06/01/2023				9,208.12	9,208.12
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	08/25/2022	06/01/2023			988,291.67		988,291.67
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	09/25/2022	06/01/2023				2,119.14	2,119.14
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	09/25/2022	06/01/2023			2,476.70		2,476.70
40190	003	43813VAC2	HAROT 2019-4 A3	Redemption	07/18/2022	01/18/2024	Sale		407,284.87		407,284.87
40190	003	43813VAC2	HAROT 2019-4 A3	Cap G/L	07/18/2022	01/18/2024			72.59		72.59
40190	003	43813VAC2	HAROT 2019-4 A3	Redemption	08/18/2022	01/18/2024	Sale		385,905.67		385,905.67
40190	003	43813VAC2	HAROT 2019-4 A3	Cap G/L	08/18/2022	01/18/2024			68.78		68.78
40190	003	43813VAC2	HAROT 2019-4 A3	Redemption	09/19/2022	01/18/2024	Sale		385,046.50		385,046.50
40190	003	43813VAC2	HAROT 2019-4 A3	Cap G/L	09/19/2022	01/18/2024			68.63		68.63
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	07/18/2022	01/18/2024				4,929.26	4,929.26
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	08/18/2022	01/18/2024				4,308.04	4,308.04
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	09/19/2022	01/18/2024				3,719.42	3,719.42
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	09/19/2022	01/18/2024				19.58	19.58
40196	003	912828W48	UNITED STATES	Interest	08/31/2022	02/29/2024				159,375.00	159,375.00

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40202	003	3138L84Z4	FN AM8039 2.39%	Interest	07/25/2022	02/01/2025				15,429.44	15,429.44
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	08/25/2022	02/01/2025				15,943.76	15,943.76
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	09/25/2022	02/01/2025				15,943.76	15,943.76
40203	003	3140HWYW6	FN BL5224 2.240	Interest	07/25/2022	01/01/2025				13,906.67	13,906.67
40203	003	3140HWYW6	FN BL5224 2.240	Interest	08/25/2022	01/01/2025				14,370.22	14,370.22
40203	003	3140HWYW6	FN BL5224 2.240	Interest	09/25/2022	01/01/2025				14,370.22	14,370.22
40206	003	3138L4EN9	FN AM3740 2.610	Interest	07/25/2022	08/01/2023				47,678.48	47,678.48
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	07/25/2022	08/01/2023			57,642.13		57,642.13
40206	003	3138L4EN9	FN AM3740 2.610	Interest	08/25/2022	08/01/2023				49,138.21	49,138.21
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	08/25/2022	08/01/2023			55,684.88		55,684.88
40206	003	3138L4EN9	FN AM3740 2.610	Interest	09/25/2022	08/01/2023				49,013.06	49,013.06
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	09/25/2022	08/01/2023			55,852.48		55,852.48
40207	003	6500354U9	NEW YORK ST	Interest	09/15/2022	03/15/2024				71,500.00	71,500.00
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	07/25/2022	01/01/2025				2,258.33	2,258.33
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	08/25/2022	01/01/2025				2,333.61	2,333.61
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	09/25/2022	01/01/2025				2,333.61	2,333.61
40213	003	46625HJE1	JPM 3.25% MAT	Redemption	09/23/2022	09/23/2022	Maturity		2,050,000.00		2,050,000.00
40213	003	46625HJE1	JPM 3.25% MAT	Interest	09/23/2022	09/23/2022				33,312.50	33,312.50
40214	003	30295NAE0	FRESB 2016-SB24	Interest	07/25/2022	10/25/2023				443.62	443.62
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	07/25/2022	10/25/2023			577.87		577.87
40214	003	30295NAE0	FRESB 2016-SB24	Interest	08/25/2022	10/25/2023				442.63	442.63
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	08/25/2022	10/25/2023			538.75		538.75
40214	003	30295NAE0	FRESB 2016-SB24	Interest	09/25/2022	10/25/2023				441.71	441.71
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	09/25/2022	10/25/2023			540.81		540.81
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	07/25/2022	11/25/2022				2,342.82	2,342.82
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	07/25/2022	11/25/2022			100,267.02		100,267.02
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	08/25/2022	11/25/2022				2,133.17	2,133.17
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	08/25/2022	11/25/2022			293,886.53		293,886.53
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	09/25/2022	11/25/2022				1,518.71	1,518.71
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	09/25/2022	11/25/2022			252,813.63		252,813.63
40223	003	46625HJH4	JPM 3.2% MAT	Interest	07/25/2022	01/25/2023				160,000.00	160,000.00
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	07/25/2022	11/01/2024				8,633.33	8,633.33
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	08/25/2022	11/01/2024				8,921.11	8,921.11
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	09/25/2022	11/01/2024				8,921.11	8,921.11
40231	003	30298LAA9	FRESB 2019-SB65	Interest	07/25/2022	05/25/2024				990.43	990.43
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	07/25/2022	05/25/2024			858.04		858.04
40231	003	30298LAA9	FRESB 2019-SB65	Interest	08/25/2022	05/25/2024				989.01	989.01
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	08/25/2022	05/25/2024			16,231.64		16,231.64
40231	003	30298LAA9	FRESB 2019-SB65	Interest	09/25/2022	05/25/2024				962.09	962.09
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	09/25/2022	05/25/2024			860.40		860.40
40234	003	574193SP4	MARYLAND ST,	Interest	09/15/2022	03/15/2024				4,850.00	4,850.00
40237	003	254687FJ0	DIS 1.65% MAT	Redemption	09/01/2022	09/01/2022	Maturity		1,412,000.00		1,412,000.00
40237	003	254687FJ0	DIS 1.65% MAT	Interest	09/01/2022	09/01/2022				11,649.00	11,649.00

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40238	003	69371RQ33	PACCAR FINL CORP	Redemption	09/26/2022	09/26/2022	Maturity		1,000,000.00		1,000,000.00
40238	003	69371RQ33	PACCAR FINL CORP	Interest	09/26/2022	09/26/2022				10,000.00	10,000.00
40242	003	06406RAE7	BK 2.95% MAT	Interest	07/29/2022	01/29/2023				154,049.00	154,049.00
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Redemption	07/15/2022	08/15/2024	Sale		78,191.63		78,191.63
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Cap G/L	07/15/2022	08/15/2024			15.64		15.64
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Redemption	08/15/2022	08/15/2024	Sale		74,010.63		74,010.63
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Cap G/L	08/15/2022	08/15/2024			14.81		14.81
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Redemption	09/15/2022	08/15/2024	Sale		74,526.63		74,526.63
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Cap G/L	09/15/2022	08/15/2024			14.91		14.91
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	07/15/2022	08/15/2024				977.90	977.90
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	08/15/2022	08/15/2024				889.27	889.27
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	09/15/2022	08/15/2024				805.37	805.37
40253	003	44891LAC7	HART 2020-A A3	Redemption	07/15/2022	11/15/2024	Sale		68,104.04		68,104.04
40253	003	44891LAC7	HART 2020-A A3	Cap G/L	07/15/2022	11/15/2024			15.87		15.87
40253	003	44891LAC7	HART 2020-A A3	Redemption	08/15/2022	11/15/2024	Sale		65,263.45		65,263.45
40253	003	44891LAC7	HART 2020-A A3	Cap G/L	08/15/2022	11/15/2024			15.21		15.21
40253	003	44891LAC7	HART 2020-A A3	Redemption	09/15/2022	11/15/2024	Sale		63,073.94		63,073.94
40253	003	44891LAC7	HART 2020-A A3	Cap G/L	09/15/2022	11/15/2024			14.70		14.70
40253	003	44891LAC7	HART 2020-A A3	Interest	07/15/2022	11/15/2024				1,001.75	1,001.75
40253	003	44891LAC7	HART 2020-A A3	Interest	08/15/2022	11/15/2024				921.71	921.71
40253	003	44891LAC7	HART 2020-A A3	Interest	09/15/2022	11/15/2024				845.00	845.00
40255	003	76913CAX7	RIV 2.363% MAT	Interest	08/15/2022	02/15/2023				19,553.83	19,553.83
40256	003	76913CAZ2	RIVERSIDE CNTY	Interest	08/15/2022	02/15/2025				53,340.00	53,340.00
40262	003	64990GZW5	NYSHGR 1.438%	Interest	07/01/2022	07/01/2024				17,615.50	17,615.50
40265	003	3134GVSN9	FEDERAL HOME LN	Interest	07/01/2022	04/01/2025				35,000.00	35,000.00
40266	003	3137BJQ71	FHMS KPLB A	Interest	07/25/2022	05/25/2025				23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	08/25/2022	05/25/2025				23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	09/25/2022	05/25/2025				23,083.33	23,083.33
40267	003	69371RN77	PACCAR FINL CORP	Redemption	08/10/2022	08/10/2022	Maturity		2,897,000.00		2,897,000.00
40267	003	69371RN77	PACCAR FINL CORP	Interest	08/10/2022	08/10/2022				33,315.50	33,315.50
40269	003	459058GU1	IBRD 2.125% MAT	Redemption	07/01/2022	07/01/2022	Maturity		16,000,000.00		16,000,000.00
40269	003	459058GU1	IBRD 2.125% MAT	Interest	07/01/2022	07/01/2022				170,079.90	170,079.90
40270	003	43813DAC2	HAROT 2020-2 A3	Redemption	07/15/2022	07/15/2024	Sale		101,670.80		101,670.80
40270	003	43813DAC2	HAROT 2020-2 A3	Cap G/L	07/15/2022	07/15/2024			8.00		8.00
40270	003	43813DAC2	HAROT 2020-2 A3	Redemption	08/15/2022	07/15/2024	Sale		100,163.70		100,163.70
40270	003	43813DAC2	HAROT 2020-2 A3	Cap G/L	08/15/2022	07/15/2024			7.88		7.88
40270	003	43813DAC2	HAROT 2020-2 A3	Redemption	09/15/2022	07/15/2024	Sale		95,200.17		95,200.17
40270	003	43813DAC2	HAROT 2020-2 A3	Cap G/L	09/15/2022	07/15/2024			7.49		7.49
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	07/15/2022	07/15/2024				808.17	808.17
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	08/15/2022	07/15/2024				738.69	738.69
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	09/15/2022	07/15/2024				670.24	670.24
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	07/25/2022	03/25/2025				6,918.81	6,918.81
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	07/25/2022	03/25/2025			3,573.96		3,573.96

Portfolio CITY

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40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	08/25/2022	03/25/2025				7,140.43	7,140.43
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	08/25/2022	03/25/2025			3,401.72		3,401.72
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	09/25/2022	03/25/2025				7,131.11	7,131.11
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	09/25/2022	03/25/2025			3,413.24		3,413.24
40276	003	3137B04Y7	FHMS KSMC A2	Interest	07/25/2022	01/25/2023				11,876.46	11,876.46
40276	003	3137B04Y7	FHMS KSMC A2	Interest	08/25/2022	01/25/2023				11,876.46	11,876.46
40276	003	3137B04Y7	FHMS KSMC A2	Interest	09/25/2022	01/25/2023				11,876.46	11,876.46
40279	003	24422EVG1	DEERE JOHN CAP	Redemption	07/05/2022	07/05/2022	Maturity		7,500,000.00		7,500,000.00
40279	003	24422EVG1	DEERE JOHN CAP	Interest	07/05/2022	07/05/2022				20,625.00	20,625.00
40281	003	3136G4WU3	FNMA 0.85% MAT	Interest	07/16/2022	06/23/2025				127,500.00	127,500.00
40287	003	459058GU1	IBRD 2.125% MAT	Redemption	07/01/2022	07/01/2022	Maturity		7,500,000.00		7,500,000.00
40287	003	459058GU1	IBRD 2.125% MAT	Interest	07/01/2022	07/01/2022				79,725.10	79,725.10
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	07/25/2022	03/25/2023				2,218.05	2,218.05
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	07/25/2022	03/25/2023			83,068.54		83,068.54
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	08/25/2022	03/25/2023				1,891.75	1,891.75
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	08/25/2022	03/25/2023			33,566.77		33,566.77
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	09/25/2022	03/25/2023				1,808.41	1,808.41
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	09/25/2022	03/25/2023			152,793.50		152,793.50
40291	003	3130AJS26	FHLB 0.22% MAT	Redemption	07/15/2022	07/15/2022	Maturity		25,000,000.00		25,000,000.00
40291	003	3130AJS26	FHLB 0.22% MAT	Interest	07/15/2022	07/15/2022				27,500.00	27,500.00
40295	003	30315EAA4	FRESB 2020-SB76	Interest	07/25/2022	05/25/2025				2,364.74	2,364.74
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	07/25/2022	05/25/2025			4,696.23		4,696.23
40295	003	30315EAA4	FRESB 2020-SB76	Interest	08/25/2022	05/25/2025				2,361.50	2,361.50
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	08/25/2022	05/25/2025			80,563.25		80,563.25
40295	003	30315EAA4	FRESB 2020-SB76	Interest	09/25/2022	05/25/2025				2,305.77	2,305.77
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	09/25/2022	05/25/2025			4,328.80		4,328.80
40296	003	89237VAB5	TMCC 0.44% MAT	Redemption	07/15/2022	10/15/2024	Sale		273,015.03		273,015.03
40296	003	89237VAB5	TMCC 0.44% MAT	Cap G/L	07/15/2022	10/15/2024			21.02		21.02
40296	003	89237VAB5	TMCC 0.44% MAT	Redemption	08/15/2022	10/15/2024	Sale		259,638.66		259,638.66
40296	003	89237VAB5	TMCC 0.44% MAT	Cap G/L	08/15/2022	10/15/2024			19.99		19.99
40296	003	89237VAB5	TMCC 0.44% MAT	Redemption	09/15/2022	10/15/2024	Sale		269,853.92		269,853.92
40296	003	89237VAB5	TMCC 0.44% MAT	Cap G/L	09/15/2022	10/15/2024			20.78		20.78
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	07/15/2022	10/15/2024				1,230.60	1,230.60
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	08/15/2022	10/15/2024				1,130.48	1,130.48
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	09/15/2022	10/15/2024				1,035.27	1,035.27
40297	003	574193TR9	MARYLAND ST,	Interest	08/01/2022	08/01/2025				16,500.00	16,500.00
40298	003	574193TQ1	MARYLAND ST,	Interest	08/01/2022	08/01/2024				12,750.00	12,750.00
40299	003	31422BJ27	FEDERAL AGRIC	Interest	07/14/2022	07/14/2025				6,250.00	6,250.00
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	07/25/2022	03/25/2023				479.19	479.19
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	07/25/2022	03/25/2023			473.73		473.73
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	08/25/2022	03/25/2023				478.33	478.33
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	08/25/2022	03/25/2023			445.85		445.85
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	09/25/2022	03/25/2023				477.52	477.52

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40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	09/25/2022	03/25/2023			447.43		447.43
40304	003	373385FQ1	GEORGIA ST,	Interest	08/01/2022	08/01/2025				37,999.00	37,999.00
40305	003	373385FP3	GAS 0.42% MAT	Interest	08/01/2022	08/01/2024				9,124.50	9,124.50
40308	003	46625HJH4	JPM 3.2% MAT	Interest	07/25/2022	01/25/2023				38,928.00	38,928.00
40309	003	3137EAEX3	FEDERAL HOME LN	Interest	09/23/2022	09/23/2025				9,375.00	9,375.00
40314	003	3138L9QS4	FN MA 8564 2.81%	Interest	07/25/2022	04/01/2025				5,854.17	5,854.17
40314	003	3138L9QS4	FN MA 8564 2.81%	Interest	08/25/2022	04/01/2025				20,269.31	20,269.31
40314	003	3138L9QS4	FN MA 8564 2.81%	Redemption	08/25/2022	04/01/2025		2,500,000.00			2,500,000.00
40315	003	544351MQ9	LOS ANGELES	Interest	09/01/2022	09/01/2024				60,922.00	60,922.00
40320	003	06406RAJ6	BANK NEW YORK	Interest	08/11/2022	08/11/2023				66,723.00	66,723.00
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	07/25/2022	11/25/2024				7,654.96	7,654.96
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	07/25/2022	11/25/2024		418,669.30			418,669.30
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	08/25/2022	11/25/2024				6,969.07	6,969.07
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	08/25/2022	11/25/2024		1,848.60			1,848.60
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	09/25/2022	11/25/2024				6,964.98	6,964.98
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	09/25/2022	11/25/2024		1,855.40			1,855.40
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	07/25/2022	12/25/2024				11,482.50	11,482.50
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	08/25/2022	12/25/2024				11,482.50	11,482.50
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	09/25/2022	12/25/2024				11,482.50	11,482.50
40329	003	3135G05X7	FEDERAL NATL MTG	Interest	08/25/2022	08/25/2025				18,750.00	18,750.00
40331	003	3135G06R9	FNMA 0.55% MAT	Interest	07/28/2022	01/28/2026				41,250.00	41,250.00
40334	003	31422B6K1	FEDERAL AGRIC	Interest	07/15/2022	01/15/2026				24,000.00	24,000.00
40335	003	459058JA2	IBRD 0.75% MAT	Interest	09/12/2022	03/11/2025				75,000.00	75,000.00
40337	003	31422B6K1	FEDERAL AGRIC	Interest	07/15/2022	01/15/2026				24,000.00	24,000.00
40340	003	3130AKPW0	FEDERAL HOME	Interest	07/28/2022	01/28/2026				25,000.00	25,000.00
40341	003	459058JE4	IBRD 0.375% MAT	Interest	07/28/2022	07/28/2025				18,800.00	18,800.00
40342	003	30318CAA5	FRESB 2021-SB82	Interest	07/25/2022	11/25/2025				2,331.41	2,331.41
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	07/25/2022	11/25/2025		6,142.45			6,142.45
40342	003	30318CAA5	FRESB 2021-SB82	Interest	08/25/2022	11/25/2025				2,327.98	2,327.98
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	08/25/2022	11/25/2025		103,111.55			103,111.55
40342	003	30318CAA5	FRESB 2021-SB82	Interest	09/25/2022	11/25/2025				2,270.41	2,270.41
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	09/25/2022	11/25/2025		144,061.95			144,061.95
40344	003	459056HV2	IBRD 1.5% MAT	Interest	08/29/2022	08/28/2024				75,000.00	75,000.00
40347	003	45950VPL4	IFC 0.45% MAT	Interest	08/05/2022	02/05/2026				22,500.00	22,500.00
40348	003	46625HJT8	JPM 3.875% MAT	Interest	08/01/2022	02/01/2024				290,625.00	290,625.00
40349	003	69371RR24	PACCAR FINANCIAL	Interest	08/02/2022	02/02/2024				12,250.00	12,250.00
40350	003	3130AKXX9	FEDERAL HOME	Interest	08/25/2022	02/25/2026				25,000.00	25,000.00
40353	003	3130AKXX9	FEDERAL HOME	Interest	08/25/2022	02/25/2026				25,000.00	25,000.00
40354	003	45905U5Y6	IBRD 0.6% MAT	Interest	08/18/2022	02/18/2026				15,000.00	15,000.00
40355	003	45905U5Y6	IBRD 0.6% MAT	Interest	08/18/2022	02/18/2026				15,000.00	15,000.00
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	07/25/2022	03/25/2025				10,675.50	10,675.50
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	08/25/2022	03/25/2025				10,675.50	10,675.50
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	09/25/2022	03/25/2025				10,675.50	10,675.50

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40357	003	45818WCZ7	IADB 0.65% MAT	Interest	08/22/2022	02/20/2026				32,500.00	32,500.00
40358	003	3133EMSU7	FEDERAL FARM CR	Interest	09/09/2022	03/09/2026				40,000.00	40,000.00
40359	003	459058JA2	IBRD 0.75% MAT	Interest	09/12/2022	03/11/2025				37,500.00	37,500.00
40363	003	COVID RELIEF	STPOOL 0.33%	Purchase	07/01/2022			75,000,000.00			-75,000,000.00
40363	003	COVID RELIEF	STPOOL 0.33%	Purchase	07/15/2022			138,339.32			-138,339.32
40363	003	COVID RELIEF	STPOOL 0.33%	Redemption	07/18/2022				138,339.32		138,339.32
40363	003	COVID RELIEF	STPOOL 0.33%	Redemption	09/30/2022				75,000,000.00		75,000,000.00
40363	003	COVID RELIEF	STPOOL 0.33%	Interest	07/15/2022					138,339.32	138,339.32
40391	003	06367CKK2	BMO 0.16% MAT	Redemption	07/01/2022	07/01/2022	Maturity		25,000,000.00		25,000,000.00
40391	003	06367CKK2	BMO 0.16% MAT	Interest	07/01/2022	07/01/2022				33,888.90	33,888.90
40392	003	06367CL39	BMO 0.16% MAT	Redemption	07/01/2022	07/01/2022	Maturity		25,000,000.00		25,000,000.00
40392	003	06367CL39	BMO 0.16% MAT	Interest	07/01/2022	07/01/2022				32,888.90	32,888.90
40408	003	45950KCS7	IFC 0.5% MAT	Interest	09/20/2022	03/20/2023				61,802.50	61,802.50
40411	003	3130ADRG9	FEDERAL HOME	Interest	09/12/2022	03/10/2023				14,437.50	14,437.50
40412	003	3133ENBT6	FEDERAL FARM CR	Interest	07/25/2022	01/25/2023				1,642.50	1,642.50
40414	003	3135G0T94	FEDERAL NATL MTG	Interest	07/19/2022	01/19/2023				32,062.50	32,062.50
40420	003	3135G0U53	FEDERAL NATL MTG	Interest	08/18/2022	08/18/2023				12,250.00	12,250.00
40426	003	91282CAG6	UNITED STATES	Redemption	08/31/2022	08/31/2022	Maturity		20,000,000.00		20,000,000.00
40426	003	91282CAG6	UNITED STATES	Interest	08/31/2022	08/31/2022				12,500.00	12,500.00
40431	003	594918BH6	MICROSOFT CORP,	Redemption	09/06/2022	11/03/2022	Call		5,677,092.00		5,677,092.00
40431	003	594918BH6	MICROSOFT CORP, Cap	G/L	09/06/2022	11/03/2022			-97,092.00		-97,092.00
40431	003	594918BH6	MICROSOFT CORP,	Interest	09/06/2022	11/03/2022				49,288.14	49,288.14
40438	003	742718EU9	PROCTER AND	Redemption	08/11/2022	08/11/2022	Maturity		10,026,000.00		10,026,000.00
40438	003	742718EU9	PROCTER AND	Interest	08/11/2022	08/11/2022				107,779.50	107,779.50
40442	003	594918BX1	MICROSOFT CORP,	Interest	08/08/2022	02/06/2024				14,734.38	14,734.38
40443	003	594918BQ6	MICROSOFT CORP,	Interest	08/08/2022	08/08/2023				28,760.00	28,760.00
40447	003	89236THD0	TMCC 0.45% MAT	Redemption	07/22/2022	07/22/2022	Maturity		5,860,000.00		5,860,000.00
40447	003	89236THD0	TMCC 0.45% MAT	Interest	07/22/2022	07/22/2022				13,185.00	13,185.00
40448	003	89236TEL5	TOYOTA MOTOR	Interest	07/11/2022	01/11/2023				202,540.50	202,540.50
40459	003	037833CG3	APPLE INC, SR GLBL	Interest	08/09/2022	02/09/2024				150,000.00	150,000.00
40460	003	459056LD7	IBRD 7.625% MAT	Interest	07/19/2022	01/19/2023				76,250.00	76,250.00
40461	003	3130AQG49	FEDERAL HOME	Interest	07/18/2022	10/18/2024				12,425.00	12,425.00
40462	003	037833DE7	APPLE INC, SR GLBL	Interest	07/13/2022	01/13/2023				183,192.00	183,192.00
40463	003	037833DF4	APPLE INC, SR GLBL	Interest	07/13/2022	01/13/2025				207,817.50	207,817.50
40463	003	037833DF4	APPLE INC, SR GLBL	Accr Int	07/13/2022	01/13/2025			1,154.54	-1,154.54	0.00
40464	003	037833BU3	APPLE INC, SR GLBL	Interest	08/23/2022	02/23/2023				43,491.00	43,491.00
40466	003	3130AJY52	FEDERAL HOME	Redemption	08/12/2022	08/12/2022	Maturity		10,000,000.00		10,000,000.00
40466	003	3130AJY52	FEDERAL HOME	Interest	08/12/2022	08/12/2022				6,250.00	6,250.00
40467	003	3130AQCN1	FEDERAL HOME	Interest	09/19/2022	01/17/2025				9,375.00	9,375.00
40468	003	3133ENLB4	FEDERAL FARM CR	Interest	07/18/2022	01/18/2023				46,000.00	46,000.00
40470	003	3130ALHH0	FEDERAL HOME	Interest	09/06/2022	03/05/2026				120,000.00	120,000.00
40471	003	037833CG3	APPLE INC, SR GLBL	Interest	08/09/2022	02/09/2024				179,490.00	179,490.00
40472	003	3130AQQQ9	FEDERAL HOME	Interest	07/28/2022	01/28/2025				43,750.00	43,750.00

Portfolio CITY

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Report Ver. 7.3.7

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40473	003	3130AQN584	FHLB 0.7% MAT	Interest	07/27/2022	01/27/2025				49,000.00	49,000.00
40475	003	3130AQM03	FEDERAL HOME	Interest	07/28/2022	10/28/2025				15,750.00	15,750.00
40477	003	3130AQQ09	FEDERAL HOME	Interest	07/28/2022	01/28/2025				43,750.00	43,750.00
40478	003	3130AQM04	FEDERAL HOME	Interest	07/28/2022	10/28/2024				23,437.50	23,437.50
40479	003	3133ENMH0	FFCB 1.6% MAT	Interest	07/27/2022	01/27/2026				82,800.00	82,800.00
40482	003	037833BU3	APPLE INC, SR GLBL	Interest	08/23/2022	02/23/2023				33,288.00	33,288.00
40485	003	037833CG3	APPLE INC, SR GLBL	Interest	08/09/2022	02/09/2024				184,770.00	184,770.00
40485	003	037833CG3	APPLE INC, SR GLBL	Accr Int	08/09/2022	02/09/2024			5,132.50	-5,132.50	0.00
40486	003	3133ENPB0	FEDERAL FARM CR	Interest	08/16/2022	02/16/2027				165,135.00	165,135.00
40489	003	313380GJ0	FEDERAL HOME	Redemption	09/09/2022	09/09/2022	Maturity		10,000,000.00		10,000,000.00
40489	003	313380GJ0	FEDERAL HOME	Interest	09/09/2022	09/09/2022				100,000.00	100,000.00
40495	003	3130ARRAY7	FEDERAL HOME	Interest	09/27/2022	03/24/2025				6,875.00	6,875.00
40496	003	3130ARBY6	FEDERAL HOME	Interest	09/28/2022	03/28/2025				34,500.00	34,500.00
40498	003	3133ENQC7	FEDERAL FARM CR	Interest	09/06/2022	09/03/2024				1,455.00	1,455.00
40498	003	3133ENQC7	FEDERAL FARM CR	Accr Int	09/06/2022	09/03/2024			153.58	-153.58	0.00
40499	003	3130AQT78	FEDERAL HOME	Interest	08/29/2022	02/28/2025				20,650.00	20,650.00
40499	003	3130AQT78	FEDERAL HOME	Accr Int	08/29/2022	02/28/2025			2,753.33	-2,753.33	0.00
40500	003	3136G46V0	FNMA 0.31% MAT	Interest	07/26/2022	01/26/2024				2,325.00	2,325.00
40500	003	3136G46V0	FNMA 0.31% MAT	Accr Int	07/26/2022	01/26/2024			723.33	-723.33	0.00
40503	003	3136G4H55	FEDERAL NATL MTG	Interest	08/05/2022	08/05/2025				6,462.50	6,462.50
40503	003	3136G4H55	FEDERAL NATL MTG	Accr Int	08/05/2022	08/05/2025			1,687.43	-1,687.43	0.00
40504	003	3136G4R62	FEDERAL NATL MTG	Interest	08/29/2022	08/28/2025				5,359.38	5,359.38
40504	003	3136G4R62	FEDERAL NATL MTG	Accr Int	08/29/2022	08/28/2025			714.58	-714.58	0.00
40506	003	3134GWUG9	FHLMC 0.57% MAT	Interest	09/26/2022	09/24/2025				4,275.00	4,275.00
40507	003	3134GWVN3	FEDERAL HOME LN	Interest	09/30/2022	09/30/2025				52,470.00	52,470.00
40508	003	3130ANWN6	FEDERAL HOME	Interest	09/30/2022	06/30/2025				2,887.50	2,887.50
40510	003	3133EL5J9	FEDERAL FARM CR	Interest	09/01/2022	09/01/2023				20,947.50	20,947.50
40510	003	3133EL5J9	FEDERAL FARM CR	Accr Int	09/01/2022	09/01/2023			3,374.88	-3,374.88	0.00
40511	003	3134GXMZ4	FEDERAL HOME LN	Interest	09/28/2022	03/28/2024				9,297.00	9,297.00
40511	003	3134GXMZ4	FEDERAL HOME LN	Accr Int	09/28/2022	03/28/2024			103.30	-103.30	0.00
40515	003	3135G05P4	FEDERAL NATL MTG	Interest	08/03/2022	08/03/2023				5,056.50	5,056.50
40515	003	3135G05P4	FEDERAL NATL MTG	Accr Int	08/03/2022	08/03/2023			1,910.23	-1,910.23	0.00
40516	003	3130AQJM6	FEDERAL HOME	Interest	07/28/2022	01/28/2025				8,750.00	8,750.00
40516	003	3130AQJM6	FEDERAL HOME	Accr Int	07/28/2022	01/28/2025			3,548.61	-3,548.61	0.00
40518	003	3130AQGT4	FEDERAL HOME	Interest	07/13/2022	01/13/2025				126,830.00	126,830.00
40518	003	3130AQGT4	FEDERAL HOME	Accr Int	07/13/2022	01/13/2025			62,005.78	-62,005.78	0.00
40519	003	3130AQMR1	FEDERAL HOME	Interest	07/27/2022	01/27/2025				146,187.50	146,187.50
40519	003	3130AQMR1	FEDERAL HOME	Accr Int	07/27/2022	01/27/2025			60,099.31	-60,099.31	0.00
40520	003	3130AQZ48	FEDERAL HOME	Interest	08/29/2022	08/28/2024				30,600.00	30,600.00
40520	003	3130AQZ48	FEDERAL HOME	Accr Int	08/29/2022	08/28/2024			7,310.00	-7,310.00	0.00
40522	003	3133EMSC7	FEDERAL FARM CR	Interest	09/06/2022	03/03/2025				8,400.00	8,400.00
40522	003	3133EMSC7	FEDERAL FARM CR	Accr Int	09/06/2022	03/03/2025			2,286.67	-2,286.67	0.00
40530	003	3133EMSE3	FEDERAL FARM CR	Interest	09/01/2022	03/01/2023				2,703.80	2,703.80

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40530	003	3133EMSE3	FEDERAL FARM CR	Accr Int	09/01/2022	03/01/2023			1,051.48	-1,051.48	0.00
40534	003	3133ELSP0	FEDERAL FARM CR	Interest	09/13/2022	03/13/2023				55,500.00	55,500.00
40534	003	3133ELSP0	FEDERAL FARM CR	Accr Int	09/13/2022	03/13/2023			18,191.67	-18,191.67	0.00
40535	003	3133EMST0	FEDERAL FARM CR	Interest	09/12/2022	03/10/2023				1,071.00	1,071.00
40535	003	3133EMST0	FEDERAL FARM CR	Accr Int	09/10/2022	03/10/2023			368.90	-368.90	0.00
40541	003	313380GJ0	FEDERAL HOME	Redemption	09/09/2022	09/09/2022	Maturity		10,000,000.00		10,000,000.00
40541	003	313380GJ0	FEDERAL HOME	Interest	09/09/2022	09/09/2022				100,000.00	100,000.00
40541	003	313380GJ0	FEDERAL HOME	Accr Int	09/09/2022	09/09/2022			41,666.67	-41,666.67	0.00
40549	003	3130ASBG3	FEDERAL HOME	Interest	09/15/2022	03/15/2024				37,984.38	37,984.38
40557	003	594918BB9	MICROSOFT CORP,	Interest	08/12/2022	02/12/2025				153,022.50	153,022.50
40557	003	594918BB9	MICROSOFT CORP,	Accr Int	08/12/2022	02/12/2025			104,565.38	-104,565.38	0.00
40562	003	3135G05U3	FEDERAL NATL MTG	Interest	08/18/2022	08/18/2023				12,600.00	12,600.00
40562	003	3135G05U3	FEDERAL NATL MTG	Accr Int	08/18/2022	08/18/2023			8,190.00	-8,190.00	0.00
40563	003	3135G05P4	FEDERAL NATL MTG	Interest	08/03/2022	08/03/2023				7,500.00	7,500.00
40563	003	3135G05P4	FEDERAL NATL MTG	Accr Int	08/03/2022	08/03/2023			5,500.00	-5,500.00	0.00
40564	003	594918BB9	MICROSOFT CORP,	Interest	08/12/2022	02/12/2025				97,875.00	97,875.00
40564	003	594918BB9	MICROSOFT CORP,	Accr Int	08/12/2022	02/12/2025			67,425.00	-67,425.00	0.00
40565	003	3134GXKH6	FEDERAL HOME LN	Interest	07/27/2022	01/27/2023				3,125.00	3,125.00
40565	003	3134GXKH6	FEDERAL HOME LN	Accr Int	07/27/2022	01/27/2023			2,395.83	-2,395.83	0.00
40566	003	CAMP	CAMP 1.27%	Purchase	07/01/2022			269,000,000.00			-269,000,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	07/01/2022			113,594.86			-113,594.86
40566	003	CAMP	CAMP 1.27%	Purchase	08/01/2022			289,868.07			-289,868.07
40566	003	CAMP	CAMP 1.27%	Purchase	09/02/2022			406,609.64			-406,609.64
40566	003	CAMP	CAMP 1.27%	Purchase	09/21/2022			2,000,000.00			-2,000,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	09/22/2022			10,000,000.00			-10,000,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	09/26/2022			8,000,000.00			-8,000,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	09/29/2022			1,800,000.00			-1,800,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	09/30/2022			87,000,000.00			-87,000,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	07/01/2022				61,000,000.00		61,000,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	09/16/2022				8,000,000.00		8,000,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	09/19/2022				21,000,000.00		21,000,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	09/20/2022				18,000,000.00		18,000,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	09/23/2022				72,000,000.00		72,000,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	09/27/2022				4,000,000.00		4,000,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	09/28/2022				19,000,000.00		19,000,000.00
40566	003	CAMP	CAMP 1.27%	Interest	07/01/2022					113,594.86	113,594.86
40566	003	CAMP	CAMP 1.27%	Interest	08/01/2022					289,868.07	289,868.07
40566	003	CAMP	CAMP 1.27%	Interest	09/01/2022					406,609.64	406,609.64
40567	003	03785EHB3	AAPL DISC NOTE	Purchase	07/12/2022	08/11/2022		14,979,500.00			-14,979,500.00
40567	003	03785EHB3	AAPL DISC NOTE	Redemption	08/11/2022	08/11/2022	Maturity		15,000,000.00		15,000,000.00
40568	003	912796T58	UNITED STATES	Purchase	07/18/2022	08/25/2022		24,953,555.56			-24,953,555.56
40568	003	912796T58	UNITED STATES	Redemption	08/25/2022	08/25/2022	Maturity		25,000,000.00		25,000,000.00
40569	003	48133DP95	JPM 4.57% MAT	Purchase	07/28/2022	07/28/2027		10,000,000.00			-10,000,000.00

Portfolio CITY

AP

TA (PRF_TA) 7.1.1
Report Ver. 7.3.7

City of San Jose
Transaction Activity Report
Sorted by Fund - Investment Number

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40570	003	48133DQ45	JPM 4.1% MAT	Purchase	07/28/2022	07/28/2025		10,000,000.00			-10,000,000.00
40571	003	48133DQ52	JPM 4.25% MAT	Purchase	07/28/2022	07/28/2026		10,000,000.00			-10,000,000.00
40572	003	912796U56	UNITED STATES	Purchase	08/03/2022	09/22/2022		24,928,472.22			-24,928,472.22
40572	003	912796U56	UNITED STATES	Redemption	09/22/2022	09/22/2022	Maturity		25,000,000.00		25,000,000.00
40573	003	89233HK78	TMCC ZERO CPN	Purchase	08/08/2022	10/07/2022		49,791,666.67			-49,791,666.67
40574	003	478160BY9	JOHNSON &	Purchase	08/25/2022	03/01/2026		13,698,336.19			-13,698,336.19
40574	003	478160BY9	JOHNSON &	Interest	09/01/2022	03/01/2026				170,826.25	170,826.25
40574	003	478160BY9	JOHNSON &	Accr Int	09/01/2022	03/01/2026			165,132.04	-165,132.04	0.00
40575	003	478160BY9	JOHNSON &	Purchase	08/26/2022	03/01/2026		4,124,914.87			-4,124,914.87
40575	003	478160BY9	JOHNSON &	Interest	09/01/2022	03/01/2026				51,621.50	51,621.50
40575	003	478160BY9	JOHNSON &	Accr Int	09/01/2022	03/01/2026			50,187.57	-50,187.57	0.00
40576	003	677522SQ8	OHS 2.3% MAT	Purchase	08/30/2022	11/01/2023		7,886,407.03			-7,886,407.03
40577	003	912796T33	UNITED STATES	Purchase	09/02/2022	02/23/2023		29,533,390.00			-29,533,390.00
40578	003	9128283Z1	UNITED STATES	Purchase	09/02/2022	02/28/2025		29,444,401.76			-29,444,401.76
40579	003	3136AR5S3	FNA 2016-M5 A2	Purchase	09/12/2022	04/25/2026		5,560,898.39			-5,560,898.39
40580	003	194162AN3	CL 3.1% MAT	Purchase	09/09/2022	08/15/2027		7,976,390.32			-7,976,390.32
40581	003	13063DRD2	CALIFORNIA ST,	Purchase	09/09/2022	10/01/2026		5,347,777.11			-5,347,777.11
40582	003	912828S35	UNITED STATES	Purchase	09/14/2022	06/30/2023		29,529,721.47			-29,529,721.47
40583	003	91282CCU3	UNITED STATES	Purchase	09/14/2022	08/31/2023		19,299,404.35			-19,299,404.35
40584	003	912828S35	UNITED STATES	Purchase	09/15/2022	06/30/2023		19,682,540.76			-19,682,540.76
40585	003	91282CAK7	UNITED STATES	Purchase	09/15/2022	09/15/2023		19,259,375.00			-19,259,375.00
40586	003	9128284Z0	UNITED STATES	Purchase	09/15/2022	08/31/2025		9,730,926.28			-9,730,926.28
40587	003	912796X79	UNITED STATES	Purchase	09/19/2022	12/15/2022		24,813,312.50			-24,813,312.50
40588	003	78015JEW3	RY 4.53% MAT	Purchase	09/20/2022	06/30/2023		25,000,000.00			-25,000,000.00
40589	003	544351QQ5	LOS ANGELES	Purchase	09/28/2022	09/01/2025		9,708,274.50			-9,708,274.50
40590	003	89115BVJ6	TD 4.62% MAT	Purchase	09/22/2022	06/30/2023		25,000,000.00			-25,000,000.00
40591	003	313384BR9	FHLB ZERO CPN	Purchase	09/23/2022	02/09/2023		24,648,638.89			-24,648,638.89
40592	003	313384CL1	FHLB ZERO CPN	Purchase	09/23/2022	02/28/2023		24,595,125.00			-24,595,125.00
40593	003	544351QP7	LOS ANGELES	Purchase	09/28/2022	09/01/2024		10,148,500.00			-10,148,500.00
40594	003	91412GU94	UNIVERSITY CALIF	Purchase	09/27/2022	07/01/2025		3,705,847.58			-3,705,847.58
40595	003	91412HGE7	UNIVERSITY CALIF	Purchase	09/27/2022	05/15/2025		2,742,383.00			-2,742,383.00
Totals for General Pool								1,513,063,753.3	1,156,448,210.3	8,630,442.77	-347,985,100.25
40162	501	VP4560000	Allspring Govt Money	Purchase	07/01/2022			20,156,896.89			-20,156,896.89
40162	501	VP4560000	Allspring Govt Money	Purchase	07/05/2022			15,102.65			-15,102.65
40162	501	VP4560000	Allspring Govt Money	Purchase	08/02/2022			24,013.74			-24,013.74
40162	501	VP4560000	Allspring Govt Money	Purchase	09/02/2022			33,909.27			-33,909.27
40162	501	VP4560000	Allspring Govt Money	Interest	07/05/2022					15,102.65	15,102.65
40162	501	VP4560000	Allspring Govt Money	Interest	08/01/2022					24,013.74	24,013.74
40162	501	VP4560000	Allspring Govt Money	Interest	09/01/2022					33,909.27	33,909.27
Totals for SJCE								20,229,922.55		73,025.66	-20,156,896.89
Grand Total								1,533,293,675.9	1,156,448,210.3	8,703,468.43	-368,141,997.14

CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
7/1/22 THROUGH 9/30/22

	BALANCE 6/30/2022	SALES OR MATURITIES	ADDITIONS	BALANCE 9/30/2022
Asset Backed Securities	11,452,196.27	3,747,578.10		7,704,618.17
JPA Pool	269,000,000.00	203,000,000.00	109,610,072.57	175,610,072.57
Commercial Paper/Discount	0.00	14,979,500.00	64,771,166.67	49,791,666.67
Corporate Medium Term Notes	284,061,382.72	43,070,320.93	55,799,641.38	296,790,703.17
Federal Agency Securities	1,181,514,795.64	65,282,317.68	49,243,763.89	1,165,476,241.85
Mortgage Backed Securities	125,388,451.08	17,697,402.88	5,560,898.39	113,251,946.59
Money Market Mutual Fund	272,564,637.70	531,000,000.00	280,690,262.38	22,254,900.08
Muni Bonds	178,805,664.95	11,657,036.25	39,539,189.22	206,687,817.92
Negotiable CD's	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
State Pool	85,000,000.00	103,000,000.00	20,000,000.00	2,000,000.00
Supranationals	232,385,632.07	43,474,630.00		188,911,002.07
UST Bills, Notes & Bonds	35,238,197.88	69,875,303.78	231,175,099.90	196,537,994.00
Total	<u>2,725,410,958.31</u>	<u>1,156,784,089.62</u>	<u>906,390,094.40</u>	<u>2,475,016,963.09</u>

NET PURCHASES/(SALES): (250,393,995.22)

PORTFOLIO TURNOVER RATIO:
$$\frac{\text{Purchase} + \text{Sales/Maturities (at cost)}}{\text{Average Daily Portfolio Balance}}$$

JULY THROUGH SEPTEMBER 2022 TURNOVER RATIO: **0.82**

AVERAGE DAILY PORTFOLIO BALANCE: **2,517,911,482.37**

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**City of San Jose
Purchases Report
Sorted by Dealer - Fund
July 1, 2022 - September 30, 2022**

City of San Jose
200 E. Santa Clara St.
San Jose, CA 95113

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: CastleOak Securities LP													
03785EHB3	40567	003	ACP	AAPL	15,000,000.00	07/12/2022	08/11 - At Maturity	14,979,500.00		1.640	08/11/2022	1.642	0.00
912828S35	40582	003	TRC	USTR	30,000,000.00	09/14/2022	12/31 - 06/30	29,444,531.25	85,190.22	1.375	06/30/2023	3.763	29,477,205.88
91282CCU3	40583	003	TRC	USTR	20,000,000.00	09/14/2022	02/28 - 08/31	19,298,437.50	966.85	0.125	08/31/2023	3.878	19,332,416.31
313384BR9	40591	003	AFD	FHLB	25,000,000.00	09/23/2022	02/09 - At Maturity	24,648,638.89		3.640	02/09/2023	3.743	24,668,861.11
313384CL1	40592	003	AFD	FHLB	25,000,000.00	09/23/2022	02/28 - At Maturity	24,595,125.00		3.690	02/28/2023	3.803	24,615,625.00
Subtotal					115,000,000.00			112,966,232.64	86,157.07				98,094,108.30
Purchased from: Piper Sandler & Co.													
3136AR5S3	40579	003	GN4	FNMA	5,825,000.00	09/12/2022	10/25 - Monthly	5,556,503.91	4,394.48	2.469	04/25/2026	3.844	5,556,503.91
544351QQ5	40589	003	MUN	LOS	9,475,000.00	09/28/2022	09/01 - 03/01	9,708,274.50		5.000	09/01/2025	4.097	9,707,609.90
Subtotal					15,300,000.00			15,264,778.41	4,394.48				15,264,113.81
Purchased from: RBC Capital Markets													
912796T58	40568	003	ATD	USTR	25,000,000.00	07/18/2022	08/25 - At Maturity	24,953,555.56		1.760	08/25/2022	1.788	0.00
48133DP95	40569	003	MTN	JPM	10,000,000.00	07/28/2022	01/28 - 07/28	10,000,000.00		4.570	07/28/2027	4.570	10,000,000.00
48133DQ45	40570	003	MTN	JPM	10,000,000.00	07/28/2022	01/28 - 07/28	10,000,000.00		4.100	07/28/2025	4.100	10,000,000.00
48133DQ52	40571	003	MTN	JPM	10,000,000.00	07/28/2022	01/28 - 07/28	10,000,000.00		4.250	07/28/2026	4.250	10,000,000.00
912796U56	40572	003	ATD	USTR	25,000,000.00	08/03/2022	09/22 - At Maturity	24,928,472.22		2.060	09/22/2022	2.095	0.00
912828S35	40584	003	TRC	USTR	20,000,000.00	09/15/2022	12/31 - 06/30	19,625,000.00	57,540.76	1.375	06/30/2023	3.082	19,645,833.33
912796X79	40587	003	ATD	USTR	25,000,000.00	09/19/2022	12/15 - At Maturity	24,813,312.50		3.090	12/15/2022	3.156	24,839,062.50
78015JEW3	40588	003	NC2	RY	25,000,000.00	09/20/2022	06/30 - At Maturity	25,000,000.00		4.530	06/30/2023	4.530	25,000,000.00
Subtotal					150,000,000.00			149,320,340.28	57,540.76				99,484,895.83
Purchased from: Raymond James & Associates													
478160BY9	40574	003	MTN	JNJ	13,945,000.00	08/25/2022	09/01 - 03/01	13,533,204.15	Received	2.450	03/01/2026	3.347	13,544,913.98
478160BY9	40575	003	MTN	JNJ	4,214,000.00	08/26/2022	09/01 - 03/01	4,074,727.30	Received	2.450	03/01/2026	3.457	4,078,580.69
677522SQ8	40576	003	MUN	OHS	7,930,000.00	08/30/2022	11/01 - 05/01	7,826,117.00	60,290.03	2.300	11/01/2023	3.451	7,833,766.34
13063DRD2	40581	003	MUN	CAS	5,570,000.00	09/09/2022	10/01 - 04/01	5,289,717.60	58,059.51	2.375	10/01/2026	3.721	5,293,935.26
91412GU94	40594	003	MUN	UNVHGR	3,820,000.00	09/27/2022	01/01 - 07/01	3,677,896.00	27,951.58	3.063	07/01/2025	4.509	3,678,467.85
91412HGE7	40595	003	MUN	UNVHGR	3,000,000.00	09/27/2022	11/15 - 05/15	2,732,670.00	9,713.00	0.883	05/15/2025	4.509	2,733,797.97
544351QP7	40593	003	MUN	LOS	10,000,000.00	09/28/2022	09/01 - 03/01	10,148,500.00		5.000	09/01/2024	4.187	10,147,857.14
Subtotal					48,479,000.00			47,282,832.05	156,014.12				47,311,319.23
Purchased from: Toyota Financial Services													
89233HK78	40573	003	ACP	TMCC	50,000,000.00	08/08/2022	10/07 - At Maturity	49,791,666.67		2.500	10/07/2022	2.510	49,979,166.67

Received = Accrued Interest at Purchase was received by report ending date.

City of San Jose
Purchases Report
July 1, 2022 - September 30, 2022

Page 2

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Subtotal					50,000,000.00			49,791,666.67	0.00				49,979,166.67
Purchased from: UBS Financial Services													
89115BVJ6	40590	003	NC2	TD	25,000,000.00	09/22/2022	06/30 - At Maturity	25,000,000.00		4.620	06/30/2023	4.620	25,000,000.00
Subtotal					25,000,000.00			25,000,000.00	0.00				25,000,000.00
Purchased from: Unionbanc Investment													
194162AN3	40580	003	MTN	CL	8,202,000.00	09/09/2022	02/15 - 08/15	7,955,201.82	21,188.50	3.100	08/15/2027	3.774	7,958,259.00
91282CAK7	40585	003	TRC	USTR	20,000,000.00	09/15/2022	03/15 - 09/15	19,259,375.00		0.125	09/15/2023	3.938	19,291,840.75
Subtotal					28,202,000.00			27,214,576.82	21,188.50				27,250,099.75
Purchased from: Wedbush Securities													
912796T33	40577	003	ATD	USTR	30,000,000.00	09/02/2022	02/23 - At Maturity	29,533,390.00		3.218	02/23/2023	3.314	29,611,158.33
9128283Z1	40578	003	TRC	USTR	30,000,000.00	09/02/2022	02/28 - 08/31	29,439,843.75	4,558.01	2.750	02/28/2025	3.539	29,457,694.88
Subtotal					60,000,000.00			58,973,233.75	4,558.01				59,068,853.21
Purchased from: Wells Fargo Securities													
9128284Z0	40586	003	TRC	USTR	10,000,000.00	09/15/2022	02/28 - 08/31	9,719,531.25	11,395.03	2.750	08/31/2025	3.760	9,723,682.50
Subtotal					10,000,000.00			9,719,531.25	11,395.03				9,723,682.50
Total Purchases					501,981,000.00			495,533,191.87	341,247.97				431,176,239.30

SECTION F

INDEPENDENT ACCOUNTANT'S REPORT

This is an Independent Accountant's Report on Applying Agreed-Upon Procedures
as of June 30, 2022.

CITY OF SAN JOSE

Independent Accountant's Report on
Applying Agreed-Upon Procedures

As of June 30, 2022



Certified
Public
Accountants



Independent Accountant's Report on Applying Agreed-Upon Procedures

Members of the Public Safety, Finance &
Strategic Support Committee and the
San José City Council
San José, California

We have performed the procedures enumerated below on the investment program within the City of San José (City) as of June 30, 2022. The City's management is responsible for the City's compliance with the Investment Policy.

The City's Finance Department and the Office of the City Auditor (City Auditor) have agreed to and acknowledged that the procedures performed are appropriate to meet the intended purpose of evaluating whether the investments within the City's pooled portfolio are in compliance with the City's Investment Policy dated March 15, 2022 and Finance Department procedures as of June 30, 2022. This report may not be suitable for any other purpose. The procedures performed may not address all the items of interest to a user of this report and may not meet the needs of all users of this report and, as such, users are responsible for determining whether the procedures performed are appropriate for their purposes.

The procedures and associated findings are as follows:

1. Management of the City provided us with a copy of the FY 2021-22 Fourth Quarter Investment Report (Investment Report) as of June 30, 2022 and we traced and agreed individual investments, which includes investment description, maturity date, CUSIP number, book and market value, to supporting documentation such as custodian/bank statements obtained from the City.

Finding: We noted there was a difference of \$541,416 in market value representing 0.02% of the portfolio, where the custodian's statement reported a lower balance compared to the Investment Report. The difference is due to the incorrect CUSIP number entry of Investment number 40479, which was reported correctly in the custodian statement while incorrectly reported in the Investment Report. The City has subsequently corrected CUSIP number in Sympro.

2. We traced total fair value of investments listed on the Investment Report as of June 30, 2022 to the City's general ledger.

Finding: No exceptions were found as a result of applying the procedure.

3. We compared the types of investments listed in the Investment Report as of June 30, 2022 with the types of investments that are authorized by the City's Investment Policy.

Finding: No exceptions were found as a result of applying the procedure.

4. We read the Investment Report as of June 30, 2022 to confirm that it contains the information/data required by the City's Investment Policy and whether it meets the timing requirements of the City's Investment Policy, as follows:
 - a. The Investment Report includes the type of investment, issuer, date of maturity, par and dollar amount invested on all securities, investments and monies held by the City.
 - b. The Investment Report includes market value (and source) as of the date of the report of all securities held by the City or under management of any outside party.
 - c. The Investment Report includes a statement addressing the portfolio's compliance with the portfolio to the City's Investment Policy.
 - d. The Investment Report includes a statement addressing the ability of the City to meet the pool's expenditure requirements for the next six months.

Finding: No exceptions were found as a result of applying the procedure.

5. We compared the types of investments listed in the Investment Report as of June 30, 2022 to the list of permitted investments in the City's Investment Policy.

Finding: No exceptions were found as a result of applying the procedure.

6. We calculated the total investment amounts on a cost basis for the investment types listed in the Investment Report as of June 30, 2022, and compared those totals to the maximum portfolio limitations imposed by the City's Investment Policy for specified investment types.

Finding: No exceptions were found as a result of applying the procedure.

7. We agreed individual investment maturity dates listed in the Investment Report as of June 30, 2022 to the custodian/bank statements and determined whether they conform to the maturity requirements of the City's Investment Policy.

Finding: No exceptions were found as a result of applying the procedure.

8. We obtained and read the third-party custodial agreement(s) and broker/dealer agreement(s) in effect at the date of the Investment Report to determine if the agreements contained a clause addressing delivery of securities and that the delivery method conformed to the City's Investment Policy.

Finding: No exceptions were found as a result of applying the procedure.

9. We recalculated and agreed supporting documentation relevant to the repurchase agreements and, if applicable, the reverse repurchase agreements held by the City on June 30, 2022, to ascertain whether the investments conformed to the City's Investment Policy.

Finding: Not applicable. No repurchase or reverse repurchase agreements were held by the City on June 30, 2022.

10. We determined through inquiry and observation whether the responsibilities for initiating, evaluating, and approving transactions are separate from detail accounting and general ledger functions.

Finding: No exceptions were found as a result of applying the procedure.

11. We determined through inquiry and observation whether custodial responsibility for investments is restricted to authorized personnel and separate from personnel with accounting duties.

Finding: No exceptions were found as a result of applying the procedure.

12. We determined through inquiry and observation whether responsibilities for detailed investment records in the investment system (Sympro) are separate from general ledger functions.

Finding: No exceptions were found as a result of applying the procedure.

13. We determined through inquiry and document inspection whether the City maintains authorized lists of signatures, security dealers, and counterparties and whether those lists are updated periodically.

Finding: No exceptions were found as a result of applying the procedure.

14. We selected an investment purchase and maturity transaction between January 1, 2022 and June 30, 2022 and determined through inquiry and document inspection whether the City counts and/or confirms its investments as transactions occur.

Finding: No exceptions were found as a result of applying the procedure.

15. We selected an investment purchase and maturity transaction between January 1, 2022 and June 30, 2022 and determined through inquiry and document inspection whether counts and/or investment confirmations and detailed subsidiary records are prepared by an Accountant and reviewed by a Senior Accountant.

Finding: No exceptions were found as a result of applying the procedure.

16. We selected an investment purchase and maturity transaction between January 1, 2022 and June 30, 2022 and determined through inquiry and document inspection whether reconciliations between detailed subsidiary records and general ledger control accounts are prepared by an Accountant and reviewed by a Senior Accountant or Supervising Accountant.

Finding: No exceptions were found as a result of applying the procedure.

17. We selected an investment purchase and maturity transaction between January 1, 2022 and June 30, 2022 and determined through inquiry and document inspection whether the Deputy Director of Finance, Accounting and the Deputy Director of Finance, Debt and Treasury Management assesses the classification and valuation of its investments at acquisition. If either Deputy Director of Finance position is vacant or unavailable to sign, the Assistant Director of Finance or Director of Finance may sign in place of either Deputy Director of Finance. Additionally, we verified that the quarterly investment report was produced, agendaized on Public Safety, Finance, & Strategic Support Committee and City Council meetings and posted on the City's public website.

Finding: No exceptions were found as a result of applying the procedure.

We were engaged by the City to perform this agreed-upon procedures engagement and conducted our engagement in accordance with attestation standards established by the AICPA. We were not engaged to and did not conduct an examination or review engagement, the objective of which would be the expression of an opinion or conclusion, respectively, on whether the investments within the City's pooled portfolio are in compliance with the City's Investment Policy and Finance Department procedures as of June 30, 2022. Accordingly, we do not express such an opinion or conclusion. Had we performed additional procedures, other matters might have come to our attention that would have been reported to you.

We are required to be independent of the City and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements related to our agreed-upon procedures engagement.

This report is intended solely for the information and use of the City Council, the Public Safety, Finance & Strategic Support Committee, the City Auditor, and Finance Department and is not intended to be and should not be used by anyone other than these specified parties.

A handwritten signature in black ink that reads "Macias Gini E O'Connell LEP". The signature is written in a cursive, flowing style.

Walnut Creek, California
October 12, 2022