Attachment B

CITY OF SAN JOSE
CAPITAL OF SILICON VALLEY

Memorandum

TO: HONORABLE MAYOR AND CITY COUNCIL

FROM: Rick Bruneau

SUBJECT: INVESTMENT REPORT FOR THE QUARTER ENDED JUNE 30, 2023

DATE: August 2, 2023

Approved Date 8/10/2023

Transmitted herewith is the City Investment Report for the quarter ended June 30, 2023. 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-offices/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, San José.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on August 17, 2023 and will be agendized through the PSFSS Committee for review by the full City Council on September 19, 2023.

Summary of portfolio performance and compliance for quarter ended June 30, 2023:

- **Size of total portfolio**: $2,889,664,128
- **Earned income yield**: 2.858%
- **Weighted average days to maturity:** 530 days
- **Fiscal year-to-date net interest earnings**: $62,078,780
- 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 six-month period ended December 31, 2022. The Independent Accountant's Report on Applying Agreed-Upon Procedure is included herewith. The report noted two findings and no exceptions to the Investment Policy. Detailed discussions can be found in the Letter of Transmittal and the audit report (Section F).

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

/s/
RICK BRUNEAU
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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City of San José
California

INVESTMENT REPORT FOR THE QUARTER ENDED JUNE 30, 2023

Prepared by
Finance Department
Debt and Treasury Management Division

Rick Bruneau
Director of Finance

Investment Report for
The Quarter Ended
June 30, 2023

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

Rick Bruneau
Director of Finance

Luz Cofresí-Howe
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Deputy Director of Finance,
Debt & Treasury Management Division

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CITY OF SAN JOSE
INVESTMENT REPORTS FOR
THE QUARTER ENDED JUNE 30, 2023
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CITY OF SAN JOSE
CAPITAL OF SILICON VALLEY

Finance Department

August 2, 2023

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED JUNE 30, 2023

I am pleased to present this report of investment activity for the quarter ended June 30, 2023, 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 June 30, 2023, and provides a comparison to the quarters ended March 31, 2023, and June 30, 2022.

INVESTMENT SUMMARY

For the Quarter Ended	**June 30, 2023**	**March 31, 2023**	**June 30, 2022**
Total Portfolio			
Portfolio Value [1] [2]	$2,889,664,128	$2,681,321,553	$2,725,410,958
Earned Interest Yield	2.858%	2.645%	1.111%
Dollar-weighted average yield			
Purchases	4.883%	4.716%	1.990%
Maturities	3.038%	2.325%	0.622%
Called Securities	0.852%	1.350%	2.258%
Weighted avg. yield at end of period	3.133%	2.768%	1.295%
Weighted avg. days to maturity	530	570	533
Portfolio Fund 3			
Portfolio Value [1] [2] [3]	$2,889,664,128	$2,681,321,553	$2,705,254,061
Earned Interest Yield	2.858%	2.636%	1.116%
Dollar-weighted average yield			
Purchases	4.883%	4.716%	1.990%
Maturities	3.038%	2.325%	0.622%
Called Securities	0.852%	1.350%	2.258%
Weighted avg. yield at end of period	3.133%	2.768%	1.301%
Weighted avg. days to maturity	530	570	537

[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 ($351,461,950).
[3] Total excludes other restricted funds required to be invested separately.

PORTFOLIO STATISTICS

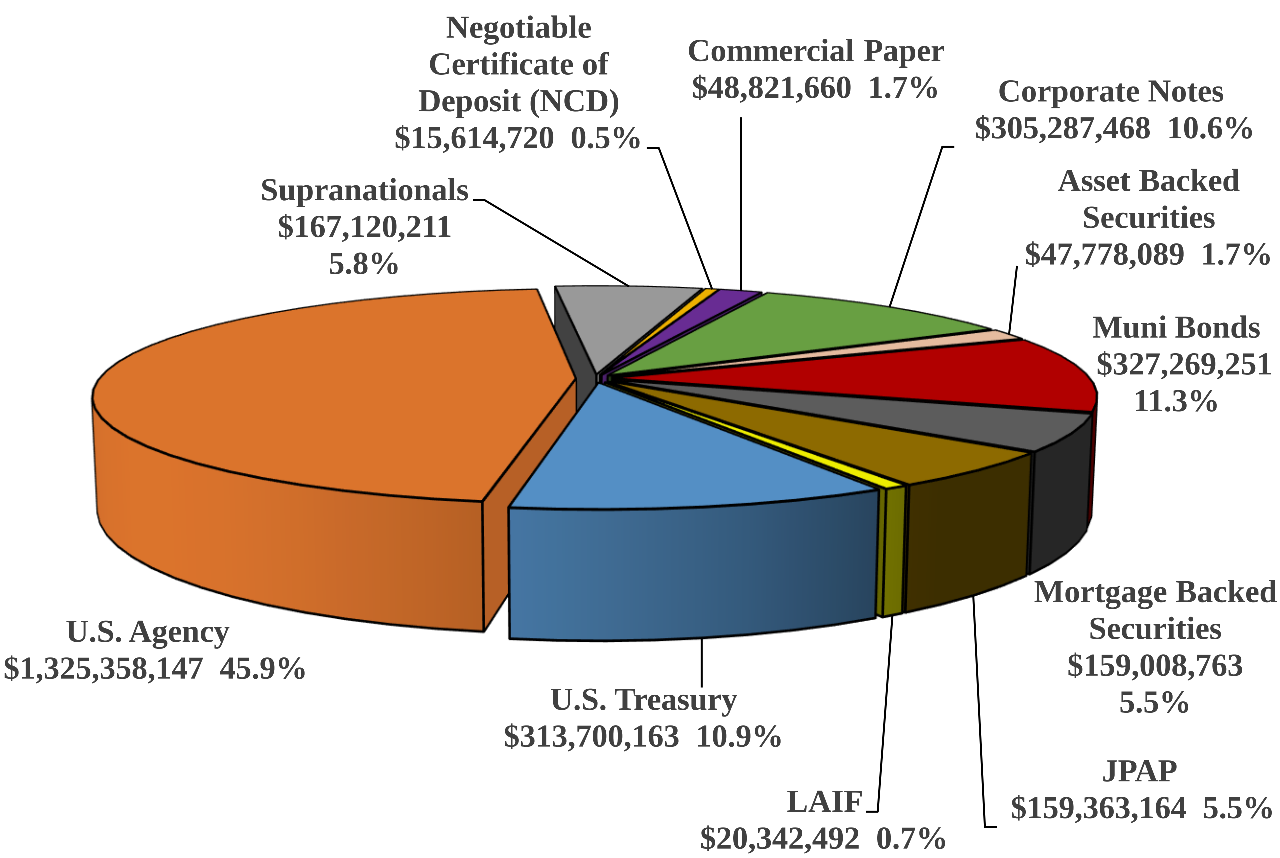
Detailed information can be found in the attachments while summaries are provided below.

Portfolio Composition

Within this section are snapshots of the City's total investment portfolio as of June 30, 2023.

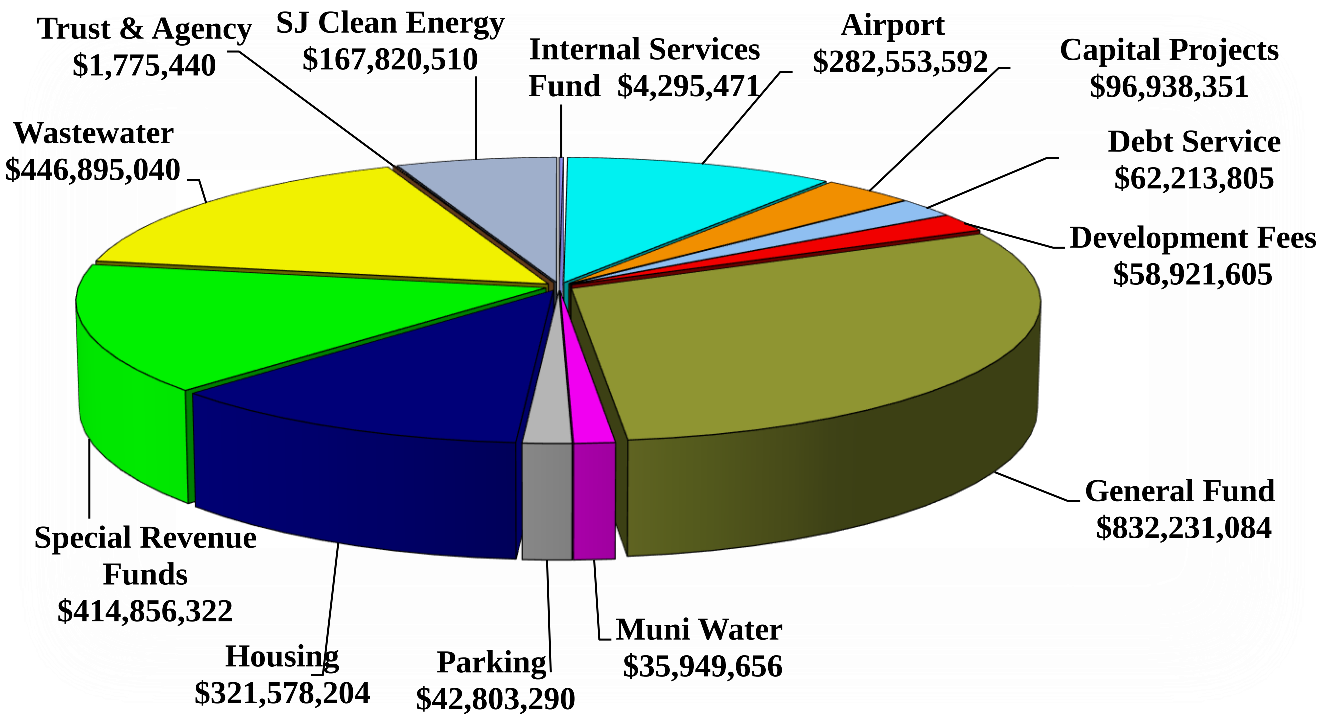
The first graph shows the portfolio composition by investment type.

Portfolio Composition
$2,889,664,128



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).

Balances by Fund Type[1]
$2,768,832,372



Portfolio Balance	$2,889,664,128
General Banking Balance	12,354,700
Deposit-in-Transit, Outstanding Checks[2]	(133,186,456)
Total Balances per FMS	$2,768,832,372

[1] General Fund includes $564,108,206 of General Fund (Fund 001) as well as $268,122,878 of other General Fund funds which are separately tracked including the Emergency Reserve Fund, 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.

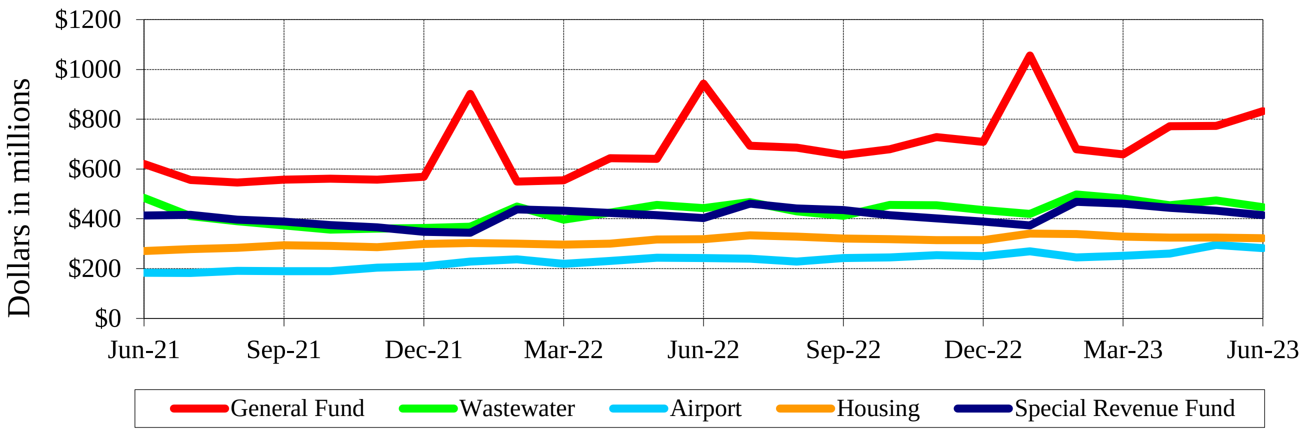
General Fund Balances

The General Fund balances increased in June with the receipt of property tax disbursements and ended with a balance of $832.2 million as of June 30, 2023, $173 million higher than the previous quarter. 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.

Monthly Comparison of Balances by Fund Type

June 2021 – June 2023



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 of TRANs on July 1, 2022, that were purchased directly by Bank of America, N.A. (Bank). The City repaid $137.5 million plus accrued interest of the TRANs on February 28, 2023 and paid the remaining balance of $137.5 million plus accrued interest on June 30, 2023.

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 June 30, 2023, SARA reported cash balances as outlined in the table below:

SARA CASH SUMMARY

	Pledged for Bond/Enforceable Obligations	
LAIF	$317,803	
Wells Fargo:		
General Account	$193,385	
Total Wells Fargo Funds	$193,385	
Wilmington Trust:		
Total Wilmington Trust Funds	$125,479,042	(A)
TOTAL	$125,990,230	

(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

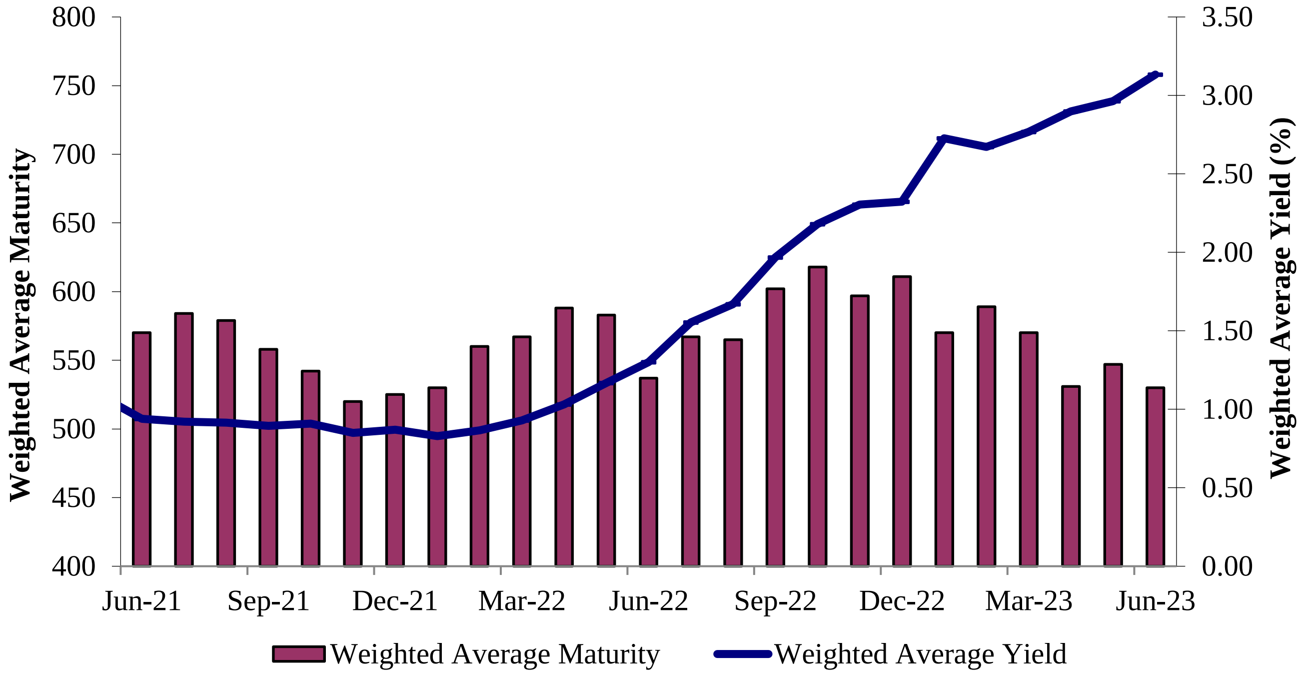
Total Portfolio	**June 30, 2023**	**March 31, 2023**	**June 30, 2022**
Quarter-End			
Total interest earnings	$19,761,181	$17,787,711	$6,864,084
Realized gains (losses)	$45	$93	($924)
Total income recognized	$19,761,226	$17,787,804	$6,863,160
Fiscal Year-to-Date			
Total interest earnings	$62,096,423	$42,335,242	$21,204,388
Realized gains (losses)	($17,643)	($17,688)[1]	($15,235)
Total income recognized	$62,078,780	$42,317,554	$21,189,153

[1] 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 Yield and Maturity Trends
June 2021 – June 2023

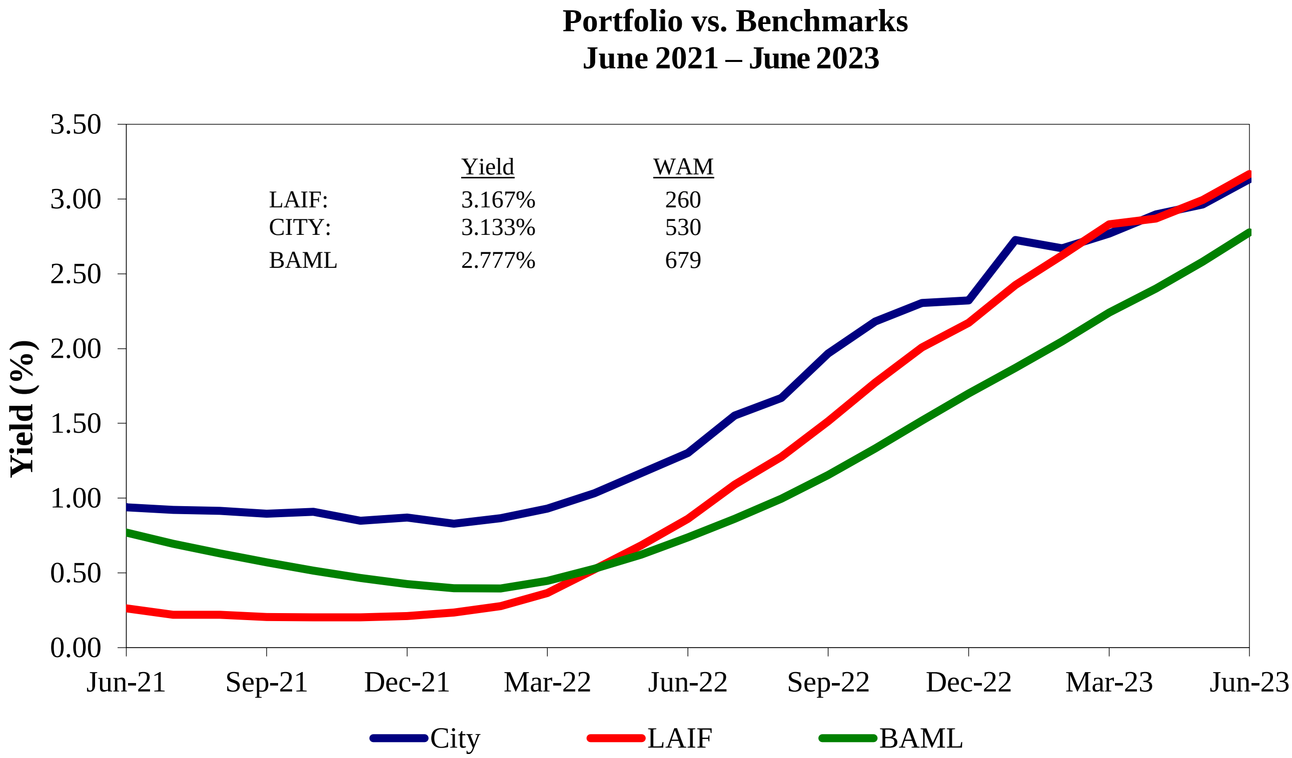


Fund 3 Portfolio's WAM decreased from 570 days on March 31, 2023, to 530 days on June 30, 2023. The weighted average yield increased from 2.768% on March 31, 2023, to 3.133% on June 30, 2023.

During the quarter, no corporate notes were called before maturity. The Federal Reserve Bank raised the Federal Funds Target Rate by a total of 0.25% at its May 2023 Federal Open Market Committee (FOMC) meeting and elected to leave interest rates unchanged at their June 2023 FOMC meeting. With a sustained yield curve inversion, staff made near-term investments to match anticipated cash outflows such as TRAN, payroll, and debt service payments. New investments were purchased at higher yields, compared with matured securities. As a result, the aggregate portfolio yield increased while the portfolio WAM decreased.

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 June 2021 to June 2023.



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 260 days as of June 30, 2023, much shorter than the City Fund 3 portfolio's WAM of 530 days. A shorter portfolio such as LAIF is better positioned to benefit from rapidly rising interest rates in the shorter maturities.

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 purposes, Treasury staff calculates a 2-year rolling average of daily BAML Index effective yields. As interest rates have continued to rise, the performance gap between the BAML Index and the City portfolio has narrowed.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page one of this report, the total portfolio size as of June 30, 2023, was approximately $2.89 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	$2,814,967,255	**Market Value**	$2,814,967,255
Original Cost	(2,889,664,128)	**Amortized Cost**	(2,900,432,690)
Net Unrealized Loss	$ (74,696,873)	**Net Unrealized Loss**	$ (85,465,435)

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 decrease. 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 continued to increase this quarter but at a slower rate. Given the inverse relationship between interest rates and value, this has led to unrealized losses of $75 million (original cost) and $85 million (amortized cost) as of June 30, 2023, 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 June 30, 2023, was 2.858%, 0.213% higher than the previous quarter and 1.747% 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 period ended December 31, 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 two findings and no exceptions to the Investment Policy. The first finding noted a difference in market value of 0.03% due to outdated fair market values (FMVs) in the City's investment management system. The City has subsequently corrected the FMVs in the City's investment management system. The second finding noted a net variance of $11 million between the Investment Report and the City's general ledger due to posting errors. The City has subsequently corrected all variances. Furthermore, Finance staff has implemented an additional reconciliation process to prevent similar posting errors in the future. 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 June 30, 2023, total revenues, investment maturities and cash for the next six months are anticipated to be approximately $2.1 billion. This is sufficient to cover projected expenditures of approximately $2.0 billion.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended June 30, 2023. 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 (FY) 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 June 30, 2023. The actual interest earning rates are greater than the forecast for the quarter and for the fiscal year.

BUDGET COMPARISON

Net Investment Earnings	Yield
Quarter Ended	
Budget[(a)]	1.62%
Actual[(b)]	2.71%
Variance	1.09%
Fiscal Year to Date	
Budget[(a)]	1.62%
Actual[(b)]	2.20%
Variance	0.58%

(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 details 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.

Economic activity increased during the fourth quarter of FY 2023, despite many FOMC interest-rate increases and fear of a global recession. The labor markets and consumer spending also remained strong. Gross Domestic Product (GDP) reported an annualized rate of 2.0% in the first quarter of 2023 compared to the previous quarter rate of 2.6%, a decrease of 0.6%. The national unemployment rate increased to 3.6% in June 2023 from 3.5 % for the previous quarter ended March 31, 2023. Year-over-year inflation decreased to 3.0% in June 2023, from 5% reported in the previous quarter. The Federal Reserve raised its benchmark rate by a total of 0.25% at its May 2023 FOMC meeting and elected to leave it unchanged at its June meeting. Despite the pause, Federal Reserve Bank officials said policymakers will need to raise interest rates further this year to bring inflation back to the central bank's goal of 2%.

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 June 30, 2023, 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 June 30, 2023, was $2,889,664,128 an increase of approximately $208 million from the previous quarter. For the quarter ended June 30, 2023, the earned interest yield increased from 2.645% to 2.858% as compared to the quarter ended March 31, 2022, and the weighted average days to maturity decreased from 570 days to 530 days over the same period. As of June 30, 2023, approximately 57% of the total portfolio was invested in U.S. Treasuries and Agency securities.

/s/
RICK BRUNEAU
Director of Finance

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.

City of San Jose

Portfolio Statistics

Funds: 003, 501

4/1/23 THROUGH 6/30/23

	Fund 003	Fund 501	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	13,487,493.00	34,263.18	13,521,756.18
TOTAL NET EARNINGS THIS PERIOD:	19,761,226.10	-	19,761,226.10
AVERAGE DAILY PORTFOLIO BALANCE:	2,773,583,408.71	-	2,773,583,408.71
EARNED INCOME YIELD THIS PERIOD	2.858	-	2.858
END OF PERIOD PORTFOLIO BALANCE:	2,889,664,127.76	-	2,889,664,127.76
CURRENT AMORTIZED BOOK VALUE:	2,899,925,335.69	-	2,899,925,335.69
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.133	-	3.133
WEIGHTED AVERAGE DAYS OF MATURITY:	530	-	530

City of San Jose

Portfolio Statistics

Funds: 003, 501

7/1/22 THROUGH 6/30/23

	Fund 003	Fund 501	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	40,337,764.19	457,427.16	40,795,191.35
TOTAL NET EARNINGS THIS PERIOD:	61,636,455.91	442,324.51	62,078,780.42
AVERAGE DAILY PORTFOLIO BALANCE:	2,622,483,678.32	14,310,278.98	2,636,793,957.30
EARNED INCOME YIELD THIS PERIOD	2.350	3.091	2.354
END OF PERIOD PORTFOLIO BALANCE:	2,889,664,127.76	-	2,889,664,127.76
CURRENT AMORTIZED BOOK VALUE:	2,899,925,335.69	-	2,899,925,335.69
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.133	-	3.133
WEIGHTED AVERAGE DAYS OF MATURITY:	530	-	530

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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
April 1, 2023 - June 30, 2023

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	15,006,746.08	1,000,000.00	11,555,232.90	3.260	3.356	96,676.59	0.00	0.00	96,676.59
VP6000104	36512	003	FEDRAT	0.00	0.00	0.00	4.920		6,634.12	0.00	0.00	6,634.12
CSJFA	37042	003	STPOOL	5,335,746.08	1,000,000.00	4,121,232.90	3.260	3.356	34,480.20	0.00	0.00	34,480.20
91412HBK8	37624	003	UNVHGR	0.00	4,000,000.00	1,934,065.93	3.297	3.343	16,118.67	0.00	0.00	16,118.67
13063DGN2	40008	003	CAS	5,000,000.00	5,075,550.00	5,075,550.00	3.400	3.052	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	3.138	190,625.00	4,285.72	0.00	194,910.72
3133EJ5W5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.680	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	2.544	31,250.00	407.50	0.00	31,657.50
459058GX5	40126	003	IBRD	0.00	9,989,600.00	8,672,290.11	1.875	1.905	40,625.00	563.33	0.00	41,188.33
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.838	43,750.00	1,901.33	0.00	45,651.33
3137B4WB8	40148	003	FHLMC	225,888.22	3,810,677.97	2,724,866.58	3.060	-15.579	12,912.80	-118,746.16	0.00	-105,833.36
70922PAK8	40152	003	PASTRN	1,750,000.00	1,837,920.00	1,837,920.00	2.929	1.680	12,814.38	-5,114.93	0.00	7,699.45
91412GVB8	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.775	9,095.00	-4,306.43	0.00	4,788.57
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.555	11,250.00	352.70	0.00	11,602.70
3140HUNV4	40171	003	FNMA	4,821,914.40	4,845,526.05	4,919,901.85	2.420	2.349	29,220.30	-409.51	0.00	28,810.79
30298LAA9	40173	003	FHLMC	4,364,864.59	4,882,358.08	4,840,383.99	1.990	1.938	23,392.92	0.00	0.00	23,392.92
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.862	2,321.25	0.00	0.00	2,321.25
30314KAS2	40180	003	FHLMC	1,173,790.07	1,250,773.13	1,250,127.14	2.090	1.934	6,393.52	-366.13	0.00	6,027.39
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.667	40,625.00	853.32	0.00	41,478.32
649791PP9	40185	003	NYS	5,000,000.00	5,002,600.00	5,002,600.00	2.010	2.002	25,125.00	-151.45	0.00	24,973.55
3138ELJW4	40189	003	FNMA	0.00	865,162.75	525,836.34	2.791	-15.431	2,007.05	-22,237.39	0.00	-20,230.34
43813VAC2	40190	003	HAROT	0.00	78,887.59	14,737.24	1.830	0.073	0.00	0.16	2.54	2.70
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.690	78,821.33	-14,576.77	0.00	64,244.56
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.697	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	2.350	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	2.222	41,720.01	0.00	0.00	41,720.01
3138L4EN9	40206	003	FNMA	-0.03	21,402,762.56	20,369,162.52	2.610	-7.393	92,724.72	-468,185.44	0.00	-375,460.72
6500354U9	40207	003	NYSDEV	5,000,000.00	5,190,300.00	5,190,300.00	2.860	1.880	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	2.654	6,774.99	0.00	0.00	6,774.99
30295NAE0	40214	003	FHLMC	252,813.69	254,529.65	254,156.88	2.050	2.046	1,298.61	-2.14	0.00	1,296.47
3138L8CE2	40225	003	FNMA	3,500,000.00	3,500,000.00	3,577,656.25	2.960	2.904	25,899.99	0.00	0.00	25,899.99
30298LAA9	40231	003	FHLMC	512,871.62	573,677.10	575,854.46	1.990	1.385	2,748.67	-760.07	0.00	1,988.60

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 Gainl/Loss	Adjusted Interest Earnings
Fund: General Pool												
574193SP4	40234	003	MDS	1,000,000.00	1,000,000.00	1,000,000.00	0.970	0.973	2,425.00	0.00	0.00	2,425.00
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.752	42,187.50	-18,724.83	0.00	23,462.67
459058JB0	40246	003	IBRD	3,000,000.00	2,988,390.00	2,988,390.00	0.625	0.707	4,687.50	580.50	0.00	5,268.00
89239RAC0	40252	003	TMCC	102,526.00	265,039.18	179,754.26	1.360	1.392	612.20	2.09	9.49	623.78
44891LAC7	40253	003	HART	170,363.33	324,503.21	243,338.48	1.410	1.440	858.91	3.12	11.88	873.91
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.674	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	0.723	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	1.559	8,807.75	669.61	0.00	9,477.36
037833DV9	40263	003	AAPL	0.00	6,793,097.40	2,985,976.88	0.750	0.770	5,662.50	70.47	0.00	5,732.97
882722VK4	40264	003	TXS	0.00	3,705,815.75	0.00	3.823		0.00	0.00	0.00	0.00
3134GVSN9	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.702	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	2.566	69,249.99	0.00	0.00	69,249.99
43813DAC2	40270	003	HAROT	177,863.39	397,329.85	281,400.18	0.820	0.832	577.69	1.34	4.89	583.92
3135G04Q3	40271	003	FNMA	0.00	9,969,900.00	5,587,526.37	0.250	0.356	3,541.67	1,421.39	0.00	4,963.06
3136AL7K1	40272	003	FNMA	2,466,611.07	2,478,404.71	2,677,490.49	2.967	2.600	18,325.18	-971.80	0.00	17,353.38
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.752	75,000.00	0.00	0.00	75,000.00
931142DH3	40274	003	WMT	0.00	27,403,406.46	3,011,363.35	2.550	0.663	18,429.42	-13,450.55	0.00	4,978.87
69371RQ82	40275	003	PCAR	0.00	1,997,220.00	1,492,428.13	0.800	0.847	2,977.78	172.46	0.00	3,150.24
923078CT4	40277	003	VNTCTF	1,000,000.00	1,000,000.00	1,000,000.00	1.048	1.051	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	1.226	2,751.75	0.00	0.00	2,751.75
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.852	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	0.582	14,500.00	0.00	0.00	14,500.00
3133ELG81	40283	003	FFCB	0.00	9,999,100.00	7,471,854.95	0.300	0.303	5,583.33	56.04	0.00	5,639.37
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.544	12,500.00	1,036.15	0.00	13,536.15
91412HFL2	40293	003	UNVHGR	1,000,000.00	1,000,000.00	1,000,000.00	0.833	0.835	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	0.835	1,353.62	0.00	0.00	1,353.62
30315EAA4	40295	003	FHLMC	3,132,363.23	3,146,588.30	3,156,227.48	0.830	0.818	6,509.52	-69.57	0.00	6,439.95
89237VAB5	40296	003	TMCC	603,136.27	1,203,181.50	888,781.45	0.440	0.451	978.83	4.05	15.56	998.44
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.637	8,250.00	-305.68	0.00	7,944.32
574193TQ1	40298	003	MDS	5,000,000.00	5,001,950.00	5,001,950.00	0.510	0.501	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	0.502	3,125.00	6.30	0.00	3,131.30
46625HRL6	40303	003	JPM	0.00	5,284,400.00	2,729,305.49	2.700	0.602	17,625.00	-13,529.15	0.00	4,095.85
373385FQ1	40304	003	GAS	14,615,000.00	14,615,000.00	14,615,000.00	0.520	0.521	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	0.421	4,562.25	0.00	0.00	4,562.25
3137EAEX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.438	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	0.552	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	0.842	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	0.414	4,875.00	287.53	0.00	5,162.53
544351MQ9	40315	003	LOS	3,670,000.00	4,065,589.30	4,065,589.30	3.320	0.491	30,461.00	-25,485.36	0.00	4,975.64
3137EAEY1	40316	003	FHLMC	4,000,000.00	3,985,080.00	3,985,080.00	0.125	0.251	1,250.00	1,243.33	0.00	2,493.33

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 GainI/Loss	Adjusted Interest Earnings

Fund: General Pool

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized GainI/Loss	Adjusted Interest Earnings
419792ZM1	40317	003	HIS	5,000,000.00	5,014,900.00	5,014,900.00	0.852	0.791	10,650.00	-756.77	0.00	9,893.23
13077DML3	40318	003	CASHGR	10,000,000.00	10,039,100.00	10,039,100.00	0.885	0.806	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	0.508	20,000.00	-17,536.94	0.00	2,463.06
06406RAJ6	40320	003	BK	3,868,000.00	4,193,530.88	4,193,530.88	3.450	0.383	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	0.353	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	0.697	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	0.767	2,648.81	0.00	0.00	2,648.81
91412HGE7	40324	003	UNVHGR	2,215,000.00	2,238,988.45	2,238,988.45	0.883	0.633	4,889.62	-1,353.58	0.00	3,536.04
91412HGE7	40325	003	UNVHGR	3,560,000.00	3,603,004.80	3,603,004.80	0.883	0.604	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	0.609	22,075.00	-6,717.44	0.00	15,357.56
3136AY6S7	40327	003	FNMA	2,522,029.76	2,973,044.31	2,997,718.80	2.624	-2.161	17,528.94	-33,681.77	0.00	-16,152.83
3137BGK24	40328	003	FHLMC	4,500,000.00	4,500,000.00	4,937,850.00	3.062	2.798	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	0.430	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	0.501	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	0.552	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	0.320	9,084.38	-2,228.40	0.00	6,855.98
3135G06G3	40333	003	FNMA	10,000,000.00	10,039,690.00	10,039,690.00	0.500	0.417	12,500.00	-2,051.75	0.00	10,448.25
31422B6K1	40334	003	FAMC	10,000,000.00	9,992,000.00	9,992,000.00	0.480	0.498	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	0.400	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	0.509	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	0.499	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	0.516	12,500.00	345.51	0.00	12,845.51
459058DX8	40339	003	IBRD	4,765,000.00	5,158,198.27	5,158,198.27	2.500	0.340	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	0.501	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	0.525	9,375.00	3,634.12	0.00	13,009.12
30318CAA5	40342	003	FHLMC	3,732,418.83	3,834,599.30	3,811,727.16	0.670	0.611	6,308.87	-501.09	0.00	5,807.78
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.505	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	0.301	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	0.509	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	0.436	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	0.390	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	0.501	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	0.514	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	0.602	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	0.602	7,500.00	0.00	0.00	7,500.00
3137FQ3W1	40356	003	FHLMC	4,583,176.29	4,596,905.57	4,931,148.19	2.588	2.332	29,682.85	-1,015.96	0.00	28,666.89
45818WCZ7	40357	003	IADB	10,000,000.00	10,000,000.00	10,000,000.00	0.650	0.655	16,339.78	0.00	0.00	16,339.78
3133EMSU7	40358	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.800	0.802	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	0.611	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	1.003	25,000.00	0.00	0.00	25,000.00

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 Gainl/Loss	Adjusted Interest Earnings

Fund: General Pool

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gainl/Loss	Adjusted Interest Earnings
3130APRF4	40409	003	FHLB	20,000,000.00	19,991,000.00	19,991,000.00	1.000	1.018	50,000.00	751.40	0.00	50,751.40
3130APWP6	40410	003	FHLB	8,300,000.00	8,292,530.00	8,292,530.00	0.600	0.647	12,450.00	933.75	0.00	13,383.75
3135G04Q3	40415	003	FNMA	0.00	2,952,599.87	1,654,753.77	0.250	0.493	1,049.40	984.06	0.00	2,033.46
3130APZU2	40417	003	FHLB	1,900,000.00	1,900,000.00	1,900,000.00	0.875	0.877	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	0.904	10,359.37	613.92	0.00	10,973.29
3135G05U3	40420	003	FNMA	7,000,000.00	6,982,570.00	6,982,570.00	0.350	0.498	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	0.927	5,109.37	1,159.03	0.00	6,268.40
3130APMH5	40422	003	FHLB	3,150,000.00	3,145,212.00	3,145,212.00	0.625	0.690	4,921.87	486.37	0.00	5,408.24
3133ENFZ8	40423	003	FFCB	10,000,000.00	10,013,900.00	10,013,900.00	1.010	0.965	25,250.00	-1,158.33	0.00	24,091.67
3133EMZP0	40424	003	FFCB	0.00	1,245,450.00	643,254.40	0.140	0.395	228.47	405.79	0.00	634.26
594918AW4	40432	003	MSFT	1,851,000.00	1,948,566.21	1,948,566.21	3.625	0.967	16,774.70	-12,078.35	0.00	4,696.35
3130APQU2	40435	003	FHLB	14,370,000.00	14,348,445.00	14,348,445.00	0.650	0.731	23,351.25	2,783.29	0.00	26,134.54
594918BX1	40442	003	MSFT	1,025,000.00	1,067,732.25	1,067,732.25	2.875	0.881	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	0.689	14,380.00	-9,332.33	0.00	5,047.67
3133ENGW4	40445	003	FFCB	6,435,000.00	6,432,426.00	6,432,426.00	0.660	0.682	10,617.75	323.54	0.00	10,941.29
3130APS48	40446	003	FHLB	13,240,000.00	13,241,098.92	13,241,098.92	1.050	1.050	34,755.00	-94.10	0.00	34,660.90
13063DMA3	40449	003	CAS	10,110,000.00	10,631,069.40	10,631,069.40	2.650	1.366	66,978.75	-30,771.82	0.00	36,206.93
037833CG3	40459	003	AAPL	10,000,000.00	10,407,000.00	10,407,000.00	3.000	1.013	75,000.00	-48,710.11	0.00	26,289.89
3130AQG49	40461	003	FHLB	2,485,000.00	2,471,605.85	2,471,605.85	1.000	1.206	6,212.50	1,217.65	0.00	7,430.15
037833DF4	40463	003	AAPL	15,114,000.00	15,723,396.48	15,723,396.48	2.750	1.354	103,908.75	-50,830.10	0.00	53,078.65
3130AQCN1	40467	003	FHLB	5,000,000.00	4,986,250.00	4,986,250.00	1.250	1.243	14,305.56	1,146.90	0.00	15,452.46
3134GXJH8	40469	003	FHLMC	4,225,000.00	4,176,243.50	4,176,243.50	0.220	0.913	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	1.499	60,000.00	31,487.90	0.00	91,487.90
037833CG3	40471	003	AAPL	11,966,000.00	12,402,280.36	12,402,280.36	3.000	1.186	89,745.00	-53,061.12	0.00	36,683.88
3130AQQQ9	40472	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.375	1.341	66,875.00	0.00	0.00	66,875.00
3130AQN58	40473	003	FHLB	14,000,000.00	13,982,500.00	13,982,500.00	1.750	1.799	61,250.00	1,458.33	0.00	62,708.33
3130AQMQ3	40475	003	FHLB	7,200,000.00	7,189,200.00	7,189,200.00	1.375	1.383	24,075.00	720.00	0.00	24,795.00
3130AQQQ9	40477	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.375	1.341	66,875.00	0.00	0.00	66,875.00
3130AQMU4	40478	003	FHLB	12,500,000.00	12,495,875.00	12,495,875.00	1.250	1.228	37,890.62	375.00	0.00	38,265.62
3133ENMH0	40479	003	FFCB	10,350,000.00	10,348,965.00	10,348,965.00	1.600	1.607	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	0.959	3,008.75	6,807.28	0.00	9,816.03
037833CG3	40485	003	AAPL	12,318,000.00	12,613,016.10	12,613,016.10	3.000	1.757	92,385.00	-37,134.90	0.00	55,250.10
3133ENPB0	40486	003	FFCB	15,150,000.00	15,138,637.50	15,138,637.50	2.180	2.203	82,567.50	568.13	0.00	83,135.63
037833CU2	40487	003	AAPL	7,300,000.00	7,460,673.00	7,460,673.00	2.850	1.816	52,012.50	-18,235.27	0.00	33,777.23
3134GW6E1	40490	003	FHLMC	20,000,000.00	19,520,000.00	19,520,000.00	0.320	1.841	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	2.375	2.652	5,937.50	625.00	0.00	6,562.50
3130ARBY6	40496	003	FHLB	4,600,000.00	4,590,340.00	4,590,340.00	2.500	2.582	28,750.00	805.00	0.00	29,555.00
3130AR7C9	40497	003	FHLB	1,565,000.00	1,544,029.00	1,544,029.00	1.850	2.376	7,238.12	1,908.38	0.00	9,146.50
3133ENQC7	40498	003	FFCB	150,000.00	148,500.00	148,500.00	1.940	2.379	727.50	153.24	0.00	880.74
3130AQT78	40499	003	FHLB	2,360,000.00	2,314,924.00	2,314,924.00	1.750	2.455	10,325.00	3,841.70	0.00	14,166.70

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 Gainl/Loss	Adjusted Interest Earnings
Fund: General Pool												
3136G46V0	40500	003	FNMA	1,500,000.00	1,449,900.00	1,449,900.00	0.310	2.200	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	2.045	848.25	4,960.38	0.00	5,808.63
3130AMR53	40502	003	FHLB	20,000,000.00	19,070,000.00	19,070,000.00	0.620	2.454	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	2.577	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	2.576	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	2.579	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	2.580	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	2.579	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	2.569	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	2.331	14,640.00	88,454.26	0.00	103,094.26
3133EL5J9	40510	003	FFCB	13,965,000.00	13,606,518.45	13,606,518.45	0.300	2.170	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	2.464	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	2.271	3,750.00	7,300.33	0.00	11,050.33
3133ENGW4	40513	003	FFCB	1,859,000.00	1,808,137.76	1,808,137.76	0.660	2.337	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	2.277	774.52	6,629.18	0.00	7,403.70
3135G05P4	40515	003	FNMA	3,371,000.00	3,288,848.73	3,288,848.73	0.300	2.219	2,528.25	15,664.43	0.00	18,192.68
3130AQJM6	40516	003	FHLB	1,400,000.00	1,341,991.00	1,341,991.00	1.250	2.857	4,375.00	5,184.51	0.00	9,559.51
3130AMU67	40517	003	FHLB	6,000,000.00	5,710,188.00	5,710,188.00	0.400	2.720	6,000.00	32,726.58	0.00	38,726.58
3130AQGT4	40518	003	FHLB	23,060,000.00	22,022,300.00	22,022,300.00	1.100	2.870	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	2.866	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	2.750	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	2.637	18,240.00	40,040.76	0.00	58,280.76
3133EMSC7	40522	003	FFCB	3,500,000.00	3,259,655.00	3,259,655.00	0.480	3.098	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	3.259	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	3.274	154,500.00	7,869.63	0.00	162,369.63
3134GXSF2	40525	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	3.250	3.103	77,361.11	0.00	0.00	77,361.11
3133ENVK3	40526	003	FFCB	20,000,000.00	20,000,000.00	20,000,000.00	3.650	3.660	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	2.637	4,456.25	18,218.90	0.00	22,675.15
594918BJ2	40528	003	MSFT	4,000,000.00	3,999,400.00	3,999,400.00	3.125	3.138	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	3.625	3.474	110,675.49	4,040.19	0.00	114,715.68
3130A0F70	40531	003	FHLB	10,215,000.00	10,346,364.90	10,346,364.90	3.375	2.533	86,189.06	-20,851.57	0.00	65,337.49
3130APQJ7	40532	003	FHLB	1,500,000.00	1,458,750.00	1,458,750.00	0.575	2.446	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	2.525	11,250.00	25,535.13	0.00	36,785.13
3134G3X54	40536	003	FHLMC	0.00	2,630,942.10	1,590,129.84	2.000	2.181	8,051.39	596.75	0.00	8,648.14
3130AS3T46	40537	003	FHLB	0.00	9,303,139.00	4,191,524.16	2.125	2.176	22,519.40	214.93	0.00	22,734.33
459058JM6	40538	003	IBRD	5,580,000.00	5,394,470.58	5,394,470.58	0.250	2.563	3,487.50	30,978.94	0.00	34,466.44
3130AS2M0	40539	003	FHLB	3,835,000.00	3,835,000.00	3,835,000.00	2.650	2.657	25,406.88	0.00	0.00	25,406.88
3130AS3J6	40542	003	FHLB	2,700,000.00	2,699,460.00	2,699,460.00	2.500	2.521	16,875.00	90.00	0.00	16,965.00
3130AS4H9	40543	003	FHLB	0.00	4,885,000.00	2,952,472.53	2.250	2.281	16,792.19	0.00	0.00	16,792.19
3130ARVT5	40544	003	FHLB	3,630,000.00	3,639,909.90	3,639,909.90	3.000	2.862	27,225.00	-1,250.89	0.00	25,974.11

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 Gainl/Loss	Adjusted Interest Earnings
Fund: General Pool												
3130AMNR9	40545	003	FHLB	20,000,000.00	18,899,647.00	18,899,647.00	0.625	2.991	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	2.799	20,000.00	112,941.64	0.00	132,941.64
3130APWH4	40547	003	FHLB	20,000,000.00	19,475,000.00	19,475,000.00	0.750	2.581	37,500.00	87,825.28	0.00	125,325.28
3130ASBG3	40549	003	FHLB	7,150,000.00	7,130,337.50	7,130,337.50	3.250	3.426	58,093.75	2,808.93	0.00	60,902.68
3133ENYA2	40550	003	FFCB	5,200,000.00	5,177,640.00	5,177,640.00	3.450	3.561	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	3.285	101,093.75	4,448.67	0.00	105,542.42
3130ARMT5	40552	003	FHLB	8,905,000.00	8,864,126.05	8,864,126.05	2.800	3.015	62,335.00	4,287.48	0.00	66,622.48
037833DV9	40553	003	AAPL	0.00	9,861,950.00	4,334,923.08	0.750	2.305	8,333.33	16,582.58	0.00	24,915.91
31422XRQ7	40554	003	FAMC	10,779,000.00	10,390,632.63	10,390,632.63	0.690	3.189	18,593.77	64,016.60	0.00	82,610.37
3130ASD30	40555	003	FHLB	0.00	1,533,054.60	1,280,353.29	2.290	2.755	7,347.08	1,446.96	0.00	8,794.04
3134GXYM0	40556	003	FHLMC	5,615,000.00	5,588,441.05	5,588,441.05	3.125	3.387	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	3.538	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	3.366	52,562.50	7,890.42	0.00	60,452.92
3134GXYT5	40559	003	FHLMC	4,500,000.00	4,470,615.00	4,470,615.00	2.900	3.366	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	3.584	8,984.38	2,040.33	0.00	11,024.71
3133EMBQ4	40561	003	FFCB	1,025,000.00	985,312.00	985,312.00	0.270	3.375	691.88	7,599.83	0.00	8,291.71
3135G05U3	40562	003	FNMA	7,200,000.00	6,959,160.00	6,959,160.00	0.350	3.317	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	3.304	3,750.00	36,088.24	0.00	39,838.24
594918BB9	40564	003	MSFT	7,250,000.00	7,084,700.00	7,084,700.00	2.700	3.652	48,937.50	15,561.71	0.00	64,499.21
CAMP	40566	003	CAMP	159,363,163.52	95,728,281.33	109,835,565.95	5.260	5.121	1,402,285.11	0.00	0.00	1,402,285.11
48133DP95	40569	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.570	4.583	114,250.00	0.00	0.00	114,250.00
48133DQ45	40570	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.100	4.111	102,500.00	0.00	0.00	102,500.00
48133DQ52	40571	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.250	4.262	106,250.00	0.00	0.00	106,250.00
478160BY9	40574	003	JNJ	13,945,000.00	13,533,204.15	13,533,204.15	2.450	3.399	85,413.13	29,274.58	0.00	114,687.71
478160BY9	40575	003	JNJ	4,214,000.00	4,074,727.30	4,074,727.30	2.450	3.516	25,810.75	9,908.73	0.00	35,719.48
677522SQ8	40576	003	OHS	7,930,000.00	7,826,117.00	7,826,117.00	2.300	3.475	45,597.50	22,207.76	0.00	67,805.26
9128283Z1	40578	003	USTR	30,000,000.00	29,439,843.75	29,439,843.75	2.750	3.543	204,008.15	56,015.63	0.00	260,023.78
3136AR5S3	40579	003	FNMA	5,473,674.33	5,825,000.00	5,423,121.27	2.469	3.266	27,968.68	16,193.92	0.00	44,162.60
194162AN3	40580	003	CL	8,202,000.00	7,955,201.82	7,955,201.82	3.100	3.836	63,565.50	12,506.67	0.00	76,072.17
13063DRD2	40581	003	CAS	5,570,000.00	5,289,717.60	5,289,717.60	2.375	3.816	33,071.88	17,254.05	0.00	50,325.93
912828S35	40582	003	USTR	0.00	29,444,531.25	29,120,964.97	1.375	3.795	102,555.25	172,983.35	0.00	275,538.60
91282CCU3	40583	003	USTR	20,000,000.00	19,298,437.50	19,298,437.50	0.125	3.909	6,182.07	181,886.57	0.00	188,068.64
912828S35	40584	003	USTR	0.00	19,625,000.00	19,409,340.66	1.375	3.835	68,370.17	117,187.50	0.00	185,557.67
91282CAK7	40585	003	USTR	20,000,000.00	19,259,375.00	19,259,375.00	0.125	3.974	6,182.07	184,648.97	0.00	190,831.04
9128284Z0	40586	003	USTR	10,000,000.00	9,719,531.25	9,719,531.25	2.750	3.781	68,002.72	23,610.23	0.00	91,612.95
78015JEW3	40588	003	RY	0.00	25,000,000.00	24,725,274.73	4.530	4.593	283,125.00	0.00	0.00	283,125.00
544351QQ5	40589	003	LOS	9,475,000.00	9,708,274.50	9,708,274.50	5.000	4.070	118,437.50	-19,937.99	0.00	98,499.51
89115BVJ6	40590	003	TD	0.00	25,000,000.00	24,725,274.73	4.620	4.684	288,750.00	0.00	0.00	288,750.00
544351QP7	40593	003	LOS	10,000,000.00	10,148,500.00	10,148,500.00	5.000	4.178	125,000.00	-19,285.71	0.00	105,714.29
91412GU94	40594	003	UNVHGR	3,820,000.00	3,677,896.00	3,677,896.00	3.063	4.593	29,251.65	12,866.56	0.00	42,118.21

Fund: General Pool

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 Gainl/Loss	Adjusted Interest Earnings
91412HGE7	40595	003	UNVHGR	3,000,000.00	2,732,670.00	2,732,670.00	0.883	4.697	6,622.50	25,379.43	0.00	32,001.93
649902T45	40596	003	NYSHGR	7,850,000.00	7,978,033.50	7,978,033.50	5.051	4.658	99,125.87	-6,473.61	0.00	92,652.26
88579YAV3	40598	003	MMM	7,150,000.00	6,490,770.00	6,490,770.00	2.250	5.060	40,218.75	41,664.81	0.00	81,883.56
039483BL5	40599	003	ADM	9,780,000.00	9,060,681.00	9,060,681.00	2.500	4.774	61,125.00	46,709.02	0.00	107,834.02
89115BK66	40600	003	TORDNY	15,640,000.00	15,537,875.05	15,537,875.05	4.020	4.850	158,928.46	28,951.31	0.00	187,879.77
039483BL5	40601	003	ADM	9,215,000.00	8,517,148.05	8,517,148.05	2.500	4.849	57,593.75	45,380.55	0.00	102,974.30
69371RS23	40602	003	PCAR	5,000,000.00	5,045,950.00	5,045,950.00	4.950	4.613	61,875.00	-3,843.40	0.00	58,031.60
931142EW9	40603	003	WMT	3,000,000.00	2,960,250.00	2,960,250.00	3.900	4.424	29,250.00	3,400.67	0.00	32,650.67
89233HTW4	40604	003	TMCC	0.00	48,333,805.56	47,802,664.84	4.510	4.730	0.00	563,750.00	0.00	563,750.00
3137FBTA4	40605	003	FHLMC	9,660,734.63	9,702,678.43	9,439,497.03	3.064	3.194	74,108.58	1,066.63	0.00	75,175.21
6500354W5	40606	003	NYSDEV	4,565,000.00	4,371,489.65	4,371,489.65	3.170	4.614	36,177.62	14,113.39	0.00	50,291.01
3133ENS43	40607	003	FFCB	10,000,000.00	9,957,600.00	9,957,600.00	4.375	4.619	109,375.00	5,300.00	0.00	114,675.00
931142ER0	40608	003	WMT	10,000,000.00	8,715,600.00	8,715,600.00	1.050	4.989	26,250.00	82,157.79	0.00	108,407.79
30329MAA0	40609	003	FHLMC	3,484,863.69	3,490,787.87	3,125,364.58	2.080	2.406	18,132.43	616.79	0.00	18,749.22
30329MAA0	40610	003	FHLMC	4,480,539.04	4,488,155.84	4,018,325.90	2.080	2.406	23,313.13	793.01	0.00	24,106.14
31315PF38	40611	003	FAMC	2,500,000.00	2,500,000.00	2,500,000.00	5.330	5.209	32,467.36	0.00	0.00	32,467.36
31315P6T1	40612	003	FAMC	3,000,000.00	3,000,000.00	3,000,000.00	5.570	5.183	38,765.00	0.00	0.00	38,765.00
69371RS23	40613	003	PCAR	10,000,000.00	10,022,800.00	10,022,800.00	4.950	4.874	123,750.00	-1,945.02	0.00	121,804.98
3136AKQM8	40614	003	FNMA	4,438,372.49	4,467,939.38	4,335,249.46	3.056	3.218	33,984.66	801.54	0.00	34,786.20
3130ATUP0	40615	003	FHLB	5,000,000.00	4,991,450.00	4,991,450.00	4.750	4.943	59,375.00	2,143.46	0.00	61,518.46
45950VRK4	40616	003	IFC	5,000,000.00	5,000,000.00	5,000,000.00	5.000	5.014	62,500.00	0.00	0.00	62,500.00
06406HDA4	40617	003	BK	10,000,000.00	9,557,400.00	9,557,400.00	3.000	5.186	75,000.00	48,578.04	0.00	123,578.04
3138L8UV4	40618	003	FNMA	12,174,317.39	12,239,395.42	11,766,669.01	2.920	3.116	89,031.20	2,379.42	0.00	91,410.62
91412GU94	40619	003	UNVHGR	4,685,000.00	4,501,113.75	4,501,113.75	3.063	4.759	35,875.39	17,531.53	0.00	53,406.92
13063D3A4	40620	003	CAS	5,000,000.00	5,224,500.00	5,224,500.00	5.700	4.357	71,250.00	-14,494.27	0.00	56,755.73
923078CX5	40621	003	VNTCTF	3,645,000.00	3,185,620.65	3,185,620.65	1.741	4.922	15,864.87	23,227.04	0.00	39,091.91
31422XR38	40622	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	4.920	4.934	123,000.00	0.00	0.00	123,000.00
13067WRC8	40623	003	CASPWR	3,155,000.00	2,816,941.75	2,816,941.75	0.790	4.887	6,231.12	28,093.48	0.00	34,324.60
594918BY9	40624	003	MSFT	8,436,000.00	8,124,947.81	8,124,947.81	3.300	4.355	69,597.00	18,613.49	0.00	88,210.49
9128285U0	40625	003	USTR	10,000,000.00	9,786,718.75	9,786,718.75	2.625	4.744	65,975.75	49,765.63	0.00	115,741.38
13063D3A4	40626	003	CAS	7,075,000.00	7,430,518.75	7,430,518.75	5.700	4.184	100,818.75	-23,304.21	0.00	77,514.54
3130AU4V3	40627	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	4.800	4.813	120,000.00	0.00	0.00	120,000.00
14913R3A3	40628	003	CAT	7,429,000.00	7,186,294.57	7,186,294.57	3.600	4.458	66,861.00	13,009.83	0.00	79,870.83
917542QV7	40629	003	UTS	5,931,258.67	5,839,739.35	5,839,739.35	3.539	4.221	52,476.81	8,972.48	0.00	61,449.29
06406FAE3	40630	003	BK	4,481,000.00	4,169,346.45	4,169,346.45	2.450	4.678	27,446.12	21,184.91	0.00	48,631.03
438516BL9	40631	003	HON	5,000,000.00	4,660,750.00	4,660,750.00	2.500	4.569	31,250.00	21,840.13	0.00	53,090.13
713448CT3	40632	003	PEP	5,000,000.00	4,811,250.00	4,811,250.00	2.750	4.522	34,375.00	19,868.43	0.00	54,243.43
06406RAD9	40633	003	BK	5,000,000.00	4,789,100.00	4,789,100.00	3.250	4.402	40,625.00	11,930.24	0.00	52,555.24
24422EWK1	40634	003	DE	5,000,000.00	4,957,350.00	4,957,350.00	4.150	4.379	51,875.00	2,244.74	0.00	54,119.74
3137BJQ71	40635	003	FHLMC	7,101,000.00	7,101,000.00	6,821,398.13	2.770	2.891	49,174.41	0.00	0.00	49,174.41

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 Gainl/Loss	Adjusted Interest Earnings

Fund: General Pool

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gainl/Loss	Adjusted Interest Earnings
91412HJN4	40636	003	UNVHGR	2,015,000.00	1,737,171.80	1,737,171.80	1.272	5.154	6,407.70	15,916.32	0.00	22,324.02
24422EWP0	40637	003	JD	10,000,000.00	9,995,300.00	9,995,300.00	4.800	4.831	120,000.00	391.67	0.00	120,391.67
3134GYDA7	40638	003	FHLMC	15,000,000.00	15,000,000.00	15,000,000.00	5.020	5.034	188,250.00	0.00	0.00	188,250.00
3135GADY4	40639	003	FNMA	50,000,000.00	50,000,000.00	50,000,000.00	5.000	5.014	625,000.00	0.00	0.00	625,000.00
69371RR65	40640	003	PCAR	10,000,000.00	9,108,000.00	9,108,000.00	2.000	4.610	50,000.00	54,686.65	0.00	104,686.65
62479MU35	40641	003	MUFGBK	25,000,000.00	24,411,541.67	24,411,541.67	4.870	5.057	0.00	307,756.94	0.00	307,756.94
89233HU36	40642	003	TMCC	25,000,000.00	24,410,118.06	24,410,118.06	4.910	5.098	0.00	310,284.72	0.00	310,284.72
3134GXR63	40643	003	FHLMC	10,000,000.00	9,867,760.00	9,867,760.00	4.050	4.630	101,250.00	12,647.82	0.00	113,897.82
313384HR3	40644	003	FHLB	50,000,000.00	48,946,527.78	48,946,527.78		4.790	0.00	584,548.61	0.00	584,548.61
313384HR3	40645	003	FHLB	50,000,000.00	48,937,416.50	48,937,416.50		4.832	0.00	589,604.25	0.00	589,604.25
313384HR3	40646	003	FHLB	10,000,000.00	9,787,483.33	9,787,483.33		4.832	0.00	117,920.83	0.00	117,920.83
3132XGRH1	40647	003	FHLMC	20,000,000.00	20,000,000.00	19,909,375.00	3.690	3.717	184,500.00	0.00	0.00	184,500.00
419792G34	40648	003	HIS	25,000,000.00	22,571,000.00	22,571,000.00	1.535	4.094	95,937.50	134,446.49	0.00	230,383.99
13063DC48	40649	003	CAS	12,000,000.00	10,672,200.00	10,672,200.00	1.700	4.412	51,000.00	66,390.00	0.00	117,390.00
313384HC6	40650	003	FHLB	0.00	9,827,666.67	8,639,706.96	4.700	4.849	0.00	104,444.44	0.00	104,444.44
91412GU94	40651	003	UNVHGR	2,020,000.00	1,952,612.80	1,952,612.80	3.063	4.631	15,468.15	7,076.84	0.00	22,544.99
574193GK8	40652	003	MDS	3,000,000.00	2,785,170.00	2,785,170.00	2.800	4.778	21,000.00	12,175.51	0.00	33,175.51
313384HR3	40653	003	FHLB	10,000,000.00	9,835,638.89	9,835,638.89		5.000	0.00	122,597.23	0.00	122,597.23
313384HR3	40654	003	FHLB	10,000,000.00	9,841,192.00	9,841,192.00		4.992	0.00	122,470.58	0.00	122,470.58
13063D3N6	40655	003	CAS	7,000,000.00	7,000,000.00	7,000,000.00	4.846	4.859	84,805.00	0.00	0.00	84,805.00
574193WE4	40656	003	MDS	16,360,000.00	16,360,000.00	16,360,000.00	4.000	4.011	163,600.00	0.00	0.00	163,600.00
313384LY3	40657	003	FHLB	15,000,000.00	14,639,791.67	14,639,791.67	4.750	4.934	0.00	180,104.16	0.00	180,104.16
313384KG3	40658	003	FHLB	20,000,000.00	19,646,083.33	19,646,083.33	4.650	4.800	0.00	235,083.33	0.00	235,083.33
313384LL1	40659	003	FHLB	20,000,000.00	19,578,716.67	19,578,716.67	4.710	4.878	0.00	238,116.66	0.00	238,116.66
931142ER0	40660	003	WMT	18,875,000.00	0.00	16,326,512.02	1.050	4.221	47,344.79	124,488.38	0.00	171,833.17
912797GF8	40661	003	USTR	13,000,000.00	0.00	11,390,314.77	4.735	4.877	0.00	138,498.79	0.00	138,498.79
459058JT1	40662	003	IBRD	5,000,000.00	0.00	3,907,252.75	0.850	4.227	9,326.39	31,846.52	0.00	41,172.91
912797GG6	40663	003	USTR	10,000,000.00	0.00	7,999,348.05	4.930	5.081	0.00	101,338.89	0.00	101,338.89
459058JT1	40664	003	IBRD	10,000,000.00	0.00	6,627,010.99	0.850	4.316	15,819.45	55,498.17	0.00	71,317.62
3137FBAJ5	40665	003	FHLMC	4,805,000.00	0.00	2,768,229.47	3.281	3.363	23,209.88	0.00	0.00	23,209.88
3132XGRH1	40666	003	FHLMC	10,000,000.00	0.00	5,770,484.20	3.690	3.705	53,300.00	0.00	0.00	53,300.00
3140HSZG9	40667	003	FNMA	3,919,407.12	0.00	2,247,686.22	3.440	3.493	19,486.16	86.96	0.00	19,573.12
91412GU94	40668	003	UNVHGR	13,815,000.00	0.00	6,519,933.08	3.063	4.256	50,543.33	18,631.06	0.00	69,174.39
64990FY57	40669	003	NYSPIT	2,000,000.00	0.00	915,683.52	3.059	4.353	7,307.61	2,629.02	0.00	9,936.63
448980AD4	40670	003	HALST	14,000,000.00	0.00	5,846,020.55	5.150	5.085	74,102.77	10.73	0.00	74,113.50
891941AD8	40671	003	TMCC	10,000,000.00	0.00	4,285,474.71	4.710	4.654	49,716.66	12.48	0.00	49,729.14
3132XFLR7	40672	003	FHLMC	6,700,000.00	0.00	2,689,272.32	4.250	4.247	28,475.00	0.00	0.00	28,475.00
3130APZK4	40673	003	FHLB	26,000,000.00	0.00	10,022,880.00	1.190	4.552	31,799.45	81,951.31	0.00	113,750.76
437927AC0	40674	003	HAROT	10,000,000.00	0.00	3,515,913.85	4.930	4.847	42,452.78	31.29	0.00	42,484.07
64990FX90	40675	003	NYSPIT	7,415,000.00	0.00	2,867,463.61	2.319	5.162	16,717.74	20,187.27	0.00	36,905.01

City of San Jose
Total Earnings
April 1, 2023 - June 30, 2023

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 Gainl/Loss	Adjusted Interest Earnings
Fund: General Pool												
89238JAC9	40676	003	TMCC	13,315,000.00	0.00	4,195,654.60	0.710	2.385	7,878.04	17,065.21	0.00	24,943.25
3130AQ4B6	40677	003	FHLB	25,000,000.00	0.00	7,782,346.15	1.200	5.122	25,000.00	74,388.79	0.00	99,388.79
574193WF1	40678	003	MDS	4,180,000.00	0.00	1,327,572.13	4.050	4.211	13,637.25	301.49	0.00	13,938.74
3130ARCZ2	40679	003	FHLB	8,500,000.00	0.00	2,568,960.70	2.160	4.697	14,790.00	15,293.96	0.00	30,083.96
3134GXCS1	40680	003	FHLMC	8,375,000.00	0.00	2,434,520.28	0.625	4.631	4,216.58	23,889.87	0.00	28,106.45
419792G34	40681	003	HIS	2,530,000.00	0.00	648,251.06	1.535	4.543	2,804.79	4,538.20	0.00	7,342.99
64990FS96	40682	003	NYSPIT	7,075,000.00	0.00	1,572,321.57	2.657	4.832	11,487.84	7,454.77	0.00	18,942.61
30312XAE7	40683	003	FHLMC	5,158,161.78	0.00	435,981.58	2.250	2.373	2,579.08	0.00	0.00	2,579.08
419792F92	40684	003	HIS	7,975,000.00	0.00	1,539,960.23	1.033	4.990	4,347.93	14,809.65	0.00	19,157.58
912796YH6	40686	003	USTR	20,000,000.00	0.00	1,739,441.27	5.065	5.191	0.00	22,511.11	0.00	22,511.11
912796XQ7	40687	003	USTR	50,000,000.00	0.00	4,383,504.27	4.955	5.038	0.00	55,055.56	0.00	55,055.56
912797FY8	40688	003	USTR	20,000,000.00	0.00	1,752,173.38	4.970	5.056	0.00	22,088.89	0.00	22,088.89
912797GJ0	40689	003	USTR	30,000,000.00	0.00	2,612,722.34	5.020	5.138	0.00	33,466.67	0.00	33,466.67
912796CR8	40690	003	USTR	50,000,000.00	0.00	4,339,120.88	5.140	5.279	0.00	57,111.11	0.00	57,111.11
912797FB8	40691	003	USTR	20,000,000.00	0.00	1,728,446.40	5.170	5.332	0.00	22,977.78	0.00	22,977.78
			Subtotal	**2,927,546,615.55**	**2,680,290,027.52**	**2,773,583,408.71**		**2.858**	**13,494,688.94**	**6,266,492.80**	**44.36**	**19,761,226.10**
			Total	**2,927,546,615.55**	**2,680,290,027.52**	**2,773,583,408.71**		**2.858**	**13,494,688.94**	**6,266,492.80**	**44.36**	**19,761,226.10**

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

City of San Jose
Total Earnings
Sorted by Fund - Investment Number
July 1, 2022 - June 30, 2023

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings: Interest Earned	Adjusted Interest Earnings: Amortization/ Accretion	Adjusted Interest Earnings: Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
CITY	32936	003	STPOOL	15,006,746.08	5,000,000.00	5,632,634.02	3.260	2.469	139,074.86	0.00	0.00	139,074.86
VP6000104	36512	003	FEDRAT	0.00	252,407,740.81	33,995,337.95	4.920	1.793	609,544.81	0.00	0.00	609,544.81
CSJFA	37042	003	STPOOL	5,335,746.08	5,000,000.00	3,779,378.54	3.260	2.034	76,880.53	0.00	0.00	76,880.53
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	0.00	5,066,150.00	1,276,947.40	2.500	2.185	31,250.00	-3,354.08	0.00	27,895.92
13063DDF2	37588	003	CAS	0.00	5,019,950.00	1,265,302.47	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	0.00	4,000,000.00	3,484,931.51	3.297	3.301	115,028.67	0.00	0.00	115,028.67
13067WPE6	37625	003	CASPWR	0.00	983,530.00	412,274.22	2.518	2.915	10,491.67	1,525.00	0.00	12,016.67
4581X0CZ9	37634	003	IADB	0.00	19,089,200.00	3,922,438.36	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	818,094.88	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	3.044	170,000.00	-15,515.11	0.00	154,484.89
3133EJD48	40013	003	FFCB	25,000,000.00	24,915,000.00	24,915,000.00	3.050	3.129	762,500.00	17,142.86	0.00	779,642.86
544351MN6	40036	003	LOS	0.00	4,009,560.00	681,075.95	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	2.673	530,000.00	4,025.27	0.00	534,025.27
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.537	125,000.00	1,630.00	0.00	126,630.00
3137AWQH1	40115	003	FHLMC	0.00	6,630,149.78	459,602.37	2.307	-0.100	471.58	-780.98	-151.87	-461.27
3137AWQH1	40121	003	FHLMC	0.00	4,794,219.60	332,335.58	2.307	-0.101	341.00	-567.06	-110.27	-336.33
459058GX5	40126	003	IBRD	0.00	9,989,600.00	9,661,174.79	1.875	1.902	181,250.00	2,513.33	0.00	183,763.33
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.833	175,000.00	7,605.35	0.00	182,605.35
3137B4WB8	40148	003	FHLMC	225,888.22	4,250,000.00	3,965,978.31	3.060	-0.605	109,305.55	-133,298.70	0.00	-23,993.15
70922PAK8	40152	003	PASTRN	1,750,000.00	1,837,920.00	1,837,920.00	2.929	1.676	51,257.50	-20,459.73	0.00	30,797.77
91412GVB8	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.770	36,380.00	-17,225.72	0.00	19,154.28
649902ZM8	40156	003	NYSHGR	0.00	2,972,376.00	2,092,878.44	5.092	2.070	97,002.60	-53,672.23	0.00	43,330.37
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.551	45,000.00	1,410.79	0.00	46,410.79
43815NAC8	40158	003	HAROT	0.00	956,402.55	181,408.02	1.780	1.768	3,205.11	0.37	1.87	3,207.35
037833DL1	40164	003	AAPL	0.00	999,830.00	197,226.74	1.700	1.682	3,305.56	11.02	0.00	3,316.58
037833DL1	40166	003	AAPL	0.00	4,991,750.00	984,673.97	1.700	1.733	16,527.78	534.72	0.00	17,062.50
3137B36J2	40167	003	FHLMC	0.00	4,784,238.00	2,621,862.45	3.320	-5.258	65,461.10	-203,330.11	0.00	-137,869.01
3138LC5B7	40169	003	FNMA	0.00	1,000,000.00	581,171.23	2.710	-1.083	13,549.98	-19,843.75	0.00	-6,293.77
3140HUNV4	40171	003	FNMA	4,821,914.40	4,916,499.95	4,956,593.57	2.420	2.343	117,749.86	-1,640.47	0.00	116,109.39
30298LAA9	40173	003	FHLMC	4,364,864.59	5,082,925.90	4,920,379.84	1.990	1.971	96,957.15	0.00	0.00	96,957.15

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 Gainl/Loss	Adjusted Interest Earnings

Fund: General Pool

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gainl/Loss	Adjusted Interest Earnings
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.857	9,285.00	0.00	0.00	9,285.00
30314KAS2	40180	003	FHLMC	1,173,790.07	1,607,163.38	1,326,734.65	2.090	1.878	26,982.45	-2,061.12	0.00	24,921.33
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.662	162,500.00	3,413.27	0.00	165,913.27
649791PP9	40185	003	NYS	5,000,000.00	5,002,600.00	5,002,600.00	2.010	1.997	100,500.00	-605.82	0.00	99,894.18
89233MAD5	40186	003	TMCC	0.00	1,010,534.48	327,225.38	1.920	1.916	6,242.60	5.64	21.32	6,269.56
3138ELJW4	40189	003	FNMA	0.00	2,009,566.12	1,002,426.88	2.791	-2.804	23,546.58	-51,652.13	0.00	-28,105.55
43813VAC2	40190	003	HAROT	0.00	3,231,722.88	1,202,883.14	1.830	1.820	21,672.16	51.49	163.52	21,887.17
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.707	318,750.00	-58,467.29	0.00	260,282.71
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.692	187,000.00	-816.03	0.00	186,183.97
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.344	185,153.28	0.00	0.00	185,153.28
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.216	166,880.04	0.00	0.00	166,880.04
3138L4EN9	40206	003	FNMA	-0.03	21,921,140.50	21,711,480.28	2.610	0.169	516,251.98	-479,524.95	0.00	36,727.03
6500354U9	40207	003	NYSDEV	5,000,000.00	5,190,300.00	5,190,300.00	2.860	1.875	143,000.00	-45,672.00	0.00	97,328.00
3138LL3J2	40209	003	FNMA	1,000,000.00	1,000,000.00	1,023,750.00	2.710	2.647	27,099.96	0.00	0.00	27,099.96
46625HJE1	40213	003	JPM	0.00	2,119,372.00	487,745.88	3.250	1.898	15,175.69	-5,919.36	0.00	9,256.33
30295NAE0	40214	003	FHLMC	252,813.69	259,680.56	256,783.42	2.050	2.040	5,247.97	-8.58	0.00	5,239.39
3136ACGJ4	40221	003	FNMA	0.00	1,120,518.26	270,297.05	2.509	-4.127	4,778.10	-15,932.37	0.00	-11,154.27
46625HJH4	40223	003	JPM	0.00	10,405,200.00	5,929,538.63	3.200	1.760	181,333.33	-76,965.36	0.00	104,367.97
3138L8CE2	40225	003	FNMA	3,500,000.00	3,500,000.00	3,577,656.25	2.960	2.896	103,599.96	0.00	0.00	103,599.96
30298LAA9	40231	003	FHLMC	512,871.62	597,243.82	585,371.47	1.990	1.766	11,392.46	-1,054.66	0.00	10,337.80
574193SP4	40234	003	MDS	1,000,000.00	1,000,000.00	1,000,000.00	0.970	0.970	9,700.00	0.00	0.00	9,700.00
254687FJ0	40237	003	DIS	0.00	1,405,490.68	238,740.88	1.650	1.812	3,883.00	441.81	0.00	4,324.81
69371RQ33	40238	003	PCAR	0.00	986,760.00	235,200.33	2.000	2.542	4,722.22	1,256.03	0.00	5,978.25
06406RAE7	40242	003	BK	0.00	10,763,199.97	6,251,502.45	2.950	1.792	178,012.18	-65,997.61	0.00	112,014.57
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.747	168,750.00	-74,899.32	0.00	93,850.68
60412AKS1	40245	003	MNS	0.00	3,579,380.00	902,199.89	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	0.705	18,750.00	2,322.00	0.00	21,072.00
89239RAC0	40252	003	TMCC	102,526.00	862,680.63	453,343.99	1.360	1.375	6,151.81	21.06	58.88	6,231.75
44891LAC7	40253	003	HART	170,363.33	852,352.94	491,469.91	1.410	1.426	6,917.70	25.15	66.57	7,009.42
76913CAX7	40255	003	RIV	0.00	1,655,000.00	1,038,342.47	2.363	2.344	24,333.66	0.00	0.00	24,333.66
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.667	106,680.00	0.00	0.00	106,680.00
3134GVQX9	40261	003	FHLMC	10,000,000.00	9,990,000.00	9,990,000.00	0.700	0.721	70,000.00	2,000.00	0.00	72,000.00
64990GZW5	40262	003	NYU	2,450,000.00	2,438,877.00	2,438,877.00	1.438	1.554	35,231.00	2,678.45	0.00	37,909.45
037833DV9	40263	003	AAPL	0.00	6,793,097.40	5,843,924.89	0.750	0.760	43,884.37	546.12	0.00	44,430.49
882722VK4	40264	003	TXS	0.00	3,705,815.75	2,781,900.04	3.823	0.917	98,203.32	-72,694.39	0.00	25,508.93
3134GVSN9	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.700	70,000.00	0.00	0.00	70,000.00
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.559	276,999.96	0.00	0.00	276,999.96
69371RN77	40267	003	PCAR	0.00	2,970,699.68	325,556.13	2.300	1.123	7,218.36	-3,561.69	0.00	3,656.67
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	177,863.39	1,182,593.86	644,114.96	0.820	0.825	5,270.42	12.23	30.15	5,312.80

									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 Gainl/Loss	Adjusted Interest Earnings
Fund: General Pool												
3135G04Q3	40271	003	FNMA	0.00	9,969,900.00	8,877,308.22	0.250	0.352	22,291.67	8,946.39	0.00	31,238.06
3136AL7K1	40272	003	FNMA	2,466,611.07	2,909,733.51	2,850,985.68	2.967	1.429	77,248.23	-36,513.29	0.00	40,734.94
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.750	300,000.00	0.00	0.00	300,000.00
931142DH3	40274	003	WMT	0.00	27,403,406.46	21,322,102.56	2.550	0.654	516,023.67	-376,615.35	0.00	139,408.32
69371RQ82	40275	003	PCAR	0.00	1,997,220.00	1,871,367.78	0.800	0.847	14,977.78	867.46	0.00	15,845.24
3137B04Y7	40276	003	FHLMC	0.00	5,450,000.00	3,263,952.74	2.615	-6.588	62,568.81	-277,609.38	0.00	-215,040.57
923078CT4	40277	003	VNTCTF	1,000,000.00	1,000,000.00	1,000,000.00	1.048	1.048	10,480.00	0.00	0.00	10,480.00
923078CU1	40278	003	VNTCTF	900,000.00	900,000.00	900,000.00	1.223	1.223	11,007.00	0.00	0.00	11,007.00
24422EVG1	40279	003	JD	0.00	7,508,925.00	82,289.59	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	0.850	255,000.00	0.00	0.00	255,000.00
3133ELJ47	40282	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.580	0.580	58,000.00	0.00	0.00	58,000.00
3133ELG81	40283	003	FFCB	0.00	9,999,100.00	9,369,019.73	0.300	0.303	28,083.33	281.88	0.00	28,365.21
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	0.543	50,000.00	4,144.61	0.00	54,144.61
3136AGMB5	40289	003	FNMA	0.00	986,157.33	441,265.49	2.492	-7.796	8,860.90	-43,259.91	0.00	-34,399.01
3130AJS26	40291	003	FHLB	0.00	25,000,000.00	958,904.11	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	0.833	8,330.00	0.00	0.00	8,330.00
91412HFL2	40294	003	UNVHGR	650,000.00	650,000.00	650,000.00	0.833	0.833	5,414.50	0.00	0.00	5,414.50
30315EAA4	40295	003	FHLMC	3,132,363.23	3,418,905.27	3,238,062.90	0.830	0.778	26,584.23	-1,401.48	0.00	25,182.75
89237VAB5	40296	003	TMCC	603,136.27	3,355,908.93	1,886,982.52	0.440	0.446	8,285.75	34.36	91.69	8,411.80
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.635	33,000.00	-1,222.71	0.00	31,777.29
574193TQ1	40298	003	MDS	5,000,000.00	5,001,950.00	5,001,950.00	0.510	0.500	25,500.00	-488.85	0.00	25,011.15
31422BJ27	40299	003	FAMC	2,500,000.00	2,499,875.00	2,499,875.00	0.500	0.501	12,500.00	25.20	0.00	12,525.20
30288WAK5	40300	003	FHLMC	0.00	262,572.65	196,097.69	2.190	-1.847	3,803.28	-7,425.88	0.00	-3,622.60
46625HRL6	40303	003	JPM	0.00	5,284,400.00	4,647,376.44	2.700	0.594	118,875.00	-91,249.80	0.00	27,625.20
373385FQ1	40304	003	GAS	14,615,000.00	14,615,000.00	14,615,000.00	0.520	0.520	75,998.00	0.00	0.00	75,998.00
373385FP3	40305	003	GAS	4,345,000.00	4,345,000.00	4,345,000.00	0.420	0.420	18,249.00	0.00	0.00	18,249.00
46625HJH4	40308	003	JPM	0.00	2,587,738.80	1,474,656.63	3.200	0.443	44,118.40	-37,579.42	0.00	6,538.98
3137EAEX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.437	18,750.00	3,013.35	0.00	21,763.35
34153QUD6	40311	003	FLSEDU	10,000,000.00	10,000,000.00	10,000,000.00	0.550	0.550	55,000.00	0.00	0.00	55,000.00
546417DQ6	40312	003	LAS	4,000,000.00	4,000,000.00	4,000,000.00	0.840	0.840	33,600.00	0.00	0.00	33,600.00
34153QUC8	40313	003	FLSEDU	5,000,000.00	4,995,850.00	4,995,850.00	0.390	0.413	19,500.00	1,150.12	0.00	20,650.12
3138L9QS4	40314	003	FNMA	0.00	2,500,000.00	399,432.79	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	0.490	121,844.00	-101,941.41	0.00	19,902.59
3137EAEY1	40316	003	FHLMC	4,000,000.00	3,985,080.00	3,985,080.00	0.125	0.250	5,000.00	4,973.33	0.00	9,973.33
419792ZM1	40317	003	HIS	5,000,000.00	5,014,900.00	5,014,900.00	0.852	0.789	42,600.00	-3,027.09	0.00	39,572.91
13077DML3	40318	003	CASHGR	10,000,000.00	10,039,100.00	10,039,100.00	0.885	0.804	88,500.00	-7,824.35	0.00	80,675.65
882724RA7	40319	003	TXS	1,600,000.00	1,945,088.00	1,945,088.00	5.000	0.507	80,000.00	-70,147.75	0.00	9,852.25
06406RAJ6	40320	003	BK	3,868,000.00	4,193,530.88	4,193,530.88	3.450	0.382	133,446.00	-117,425.97	0.00	16,020.03
45818WCW4	40321	003	IADB	10,000,000.00	9,995,330.00	9,995,330.00	0.340	0.352	34,000.00	1,189.81	0.00	35,189.81

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 Gainl/Loss	Adjusted Interest Earnings
Fund: General Pool												
57582RK88	40322	003	MAS	1,000,000.00	1,000,000.00	1,000,000.00	0.695	0.695	6,950.00	0.00	0.00	6,950.00
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.765	10,595.26	0.00	0.00	10,595.26
91412HGE7	40324	003	UNVHGR	2,215,000.00	2,238,988.45	2,238,988.45	0.883	0.632	19,558.46	-5,414.32	0.00	14,144.14
91412HGE7	40325	003	UNVHGR	3,560,000.00	3,603,004.80	3,603,004.80	0.883	0.602	31,434.80	-9,736.93	0.00	21,697.87
91412HGE7	40326	003	UNVHGR	10,000,000.00	10,118,600.00	10,118,600.00	0.883	0.607	88,300.00	-26,869.73	0.00	61,430.27
3136AY6S7	40327	003	FNMA	2,522,029.76	3,567,819.46	3,252,493.86	2.624	-0.015	77,599.21	-78,099.58	0.00	-500.37
3137BGK24	40328	003	FHLMC	4,500,000.00	4,500,000.00	4,937,850.00	3.062	2.790	137,790.00	0.00	0.00	137,790.00
3135G05X7	40329	003	FNMA	10,000,000.00	9,975,300.00	9,975,300.00	0.375	0.429	37,500.00	5,305.49	0.00	42,805.49
3133EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.500	50,000.00	0.00	0.00	50,000.00
3135G06R9	40331	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	0.550	0.550	82,500.00	0.00	0.00	82,500.00
45950VPG5	40332	003	IFC	8,550,000.00	8,584,490.70	8,584,490.70	0.425	0.319	36,337.50	-8,913.60	0.00	27,423.90
3135G06G3	40333	003	FNMA	10,000,000.00	10,039,690.00	10,039,690.00	0.500	0.416	50,000.00	-8,207.01	0.00	41,792.99
31422B6K1	40334	003	FAMC	10,000,000.00	9,992,000.00	9,992,000.00	0.480	0.496	48,000.00	1,600.00	0.00	49,600.00
459058JA2	40335	003	IBRD	20,000,000.00	20,288,120.00	20,288,120.00	0.750	0.399	150,000.00	-69,148.80	0.00	80,851.20
459058JL8	40336	003	IBRD	10,000,000.00	9,996,360.00	9,996,360.00	0.500	0.508	50,000.00	758.77	0.00	50,758.77
31422B6K1	40337	003	FAMC	10,000,000.00	9,991,610.00	9,991,610.00	0.480	0.497	48,000.00	1,678.00	0.00	49,678.00
459058JL8	40338	003	IBRD	10,000,000.00	9,993,370.00	9,993,370.00	0.500	0.514	50,000.00	1,382.05	0.00	51,382.05
459058DX8	40339	003	IBRD	4,765,000.00	5,158,198.27	5,158,198.27	2.500	0.339	119,125.00	-101,616.21	0.00	17,508.79
3130AKPW0	40340	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.500	50,000.00	0.00	0.00	50,000.00
459058JE4	40341	003	IBRD	10,000,000.00	9,933,980.00	9,933,980.00	0.375	0.524	37,500.00	14,536.51	0.00	52,036.51
30318CAA5	40342	003	FHLMC	3,732,418.83	4,175,668.25	3,937,484.24	0.670	0.606	26,051.61	-2,173.70	0.00	23,877.91
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.504	61,810.00	-25,978.88	0.00	35,831.12
459056HV2	40344	003	IBRD	10,000,000.00	10,427,200.00	10,427,200.00	1.500	0.300	150,000.00	-118,666.66	0.00	31,333.34
45950VPL4	40347	003	IFC	10,000,000.00	9,971,900.00	9,971,900.00	0.450	0.508	45,000.00	5,620.00	0.00	50,620.00
46625HJT8	40348	003	JPM	15,000,000.00	16,528,245.00	16,528,245.00	3.875	0.435	581,250.00	-509,415.00	0.00	71,835.00
69371RR24	40349	003	PCAR	7,000,000.00	6,991,880.00	6,991,880.00	0.350	0.389	24,500.00	2,706.66	0.00	27,206.66
3130AKXX9	40350	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.500	50,000.00	0.00	0.00	50,000.00
3130AKXX9	40353	003	FHLB	10,000,000.00	9,994,000.00	9,994,000.00	0.500	0.512	50,000.00	1,200.00	0.00	51,200.00
45905U5Y6	40354	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.600	30,000.00	0.00	0.00	30,000.00
45905U5Y6	40355	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.600	30,000.00	0.00	0.00	30,000.00
3137FQ3W1	40356	003	FHLMC	4,583,176.29	4,950,000.00	5,127,328.50	2.588	1.867	122,892.91	-27,144.95	0.00	95,747.96
45818WCZ7	40357	003	IADB	10,000,000.00	10,000,000.00	10,000,000.00	0.650	0.650	65,000.00	0.00	0.00	65,000.00
3133EMSU7	40358	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.800	0.800	80,000.00	0.00	0.00	80,000.00
459058JA2	40359	003	IBRD	10,000,000.00	10,054,800.00	10,054,800.00	0.750	0.610	75,000.00	-13,709.52	0.00	61,290.48
31422XCX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	1.000	100,000.00	0.00	0.00	100,000.00
COVID RELIEF	40363	003	STPOOL	0.00	75,000,000.00	18,781,484.60	2.550	1.354	254,384.24	0.00	0.00	254,384.24
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
45950KCS7	40408	003	IFC	0.00	24,768,711.53	17,779,184.71	0.500	0.356	88,926.93	-25,584.44	0.00	63,342.49
3130APRF4	40409	003	FHLB	20,000,000.00	19,991,000.00	19,991,000.00	1.000	1.015	200,000.00	3,005.57	0.00	203,005.57

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 Gainl/Loss	Adjusted Interest Earnings

Fund: General Pool

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gainl/Loss	Adjusted Interest Earnings
3130APWP6	40410	003	FHLB	8,300,000.00	8,292,530.00	8,292,530.00	0.600	0.646	49,800.00	3,735.00	0.00	53,535.00
3130ADRG9	40411	003	FHLB	0.00	1,081,675.88	746,800.88	2.750	0.413	19,971.87	-16,889.28	0.00	3,082.59
3133ENBT6	40412	003	FFCB	0.00	1,822,098.25	1,038,346.40	0.180	0.314	1,861.50	1,402.74	0.00	3,264.24
3135G0T94	40414	003	FNMA	0.00	2,763,871.20	1,529,594.47	2.375	0.318	35,268.75	-30,400.23	0.00	4,868.52
3135G04Q3	40415	003	FNMA	0.00	2,952,599.87	2,629,027.28	0.250	0.487	6,605.02	6,193.77	0.00	12,798.79
3130APZU2	40417	003	FHLB	1,900,000.00	1,900,000.00	1,900,000.00	0.875	0.875	16,625.00	0.00	0.00	16,625.00
3130APU45	40418	003	FHLB	4,875,000.00	4,867,687.50	4,867,687.50	0.850	0.902	41,437.50	2,455.69	0.00	43,893.19
45950VLH7	40419	003	IFC	0.00	3,222,800.24	1,015,402.82	2.000	0.251	19,919.39	-17,368.60	0.00	2,550.79
3135G05U3	40420	003	FNMA	7,000,000.00	6,982,570.00	6,982,570.00	0.350	0.496	24,500.00	10,153.40	0.00	34,653.40
3130APKF1	40421	003	FHLB	2,725,000.00	2,711,375.00	2,711,375.00	0.750	0.925	20,437.50	4,636.11	0.00	25,073.61
3130APMH5	40422	003	FHLB	3,150,000.00	3,145,212.00	3,145,212.00	0.625	0.688	19,687.50	1,945.47	0.00	21,632.97
3133ENFZ8	40423	003	FFCB	10,000,000.00	10,013,900.00	10,013,900.00	1.010	0.962	101,000.00	-4,633.33	0.00	96,366.67
3133EMZP0	40424	003	FFCB	0.00	1,245,450.00	1,095,313.56	0.140	0.391	1,540.97	2,736.91	0.00	4,277.88
91282CAG6	40426	003	USTR	0.00	19,993,276.00	3,341,342.02	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	995,435.31	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	0.964	67,098.76	-48,313.40	0.00	18,785.36
3133EMGX4	40433	003	FFCB	0.00	19,961,764.00	7,930,015.84	0.125	0.322	9,861.11	15,692.23	0.00	25,553.34
931142DU4	40434	003	WMT	0.00	5,094,800.00	2,331,045.48	2.350	0.479	53,527.78	-42,362.94	0.00	11,164.84
3130APQU2	40435	003	FHLB	14,370,000.00	14,348,445.00	14,348,445.00	0.650	0.729	93,405.00	11,133.14	0.00	104,538.14
3133ENAQ3	40437	003	FFCB	0.00	20,320,899.50	5,790,064.52	0.070	0.242	4,036.08	9,960.57	0.00	13,996.65
742718EU9	40438	003	PG	0.00	10,153,229.94	1,140,499.80	2.150	0.201	23,951.00	-21,656.16	0.00	2,294.84
3130AKDH6	40440	003	FHLB	0.00	5,294,382.00	1,624,577.49	0.125	0.249	2,024.31	2,019.54	0.00	4,043.85
594918BX1	40442	003	MSFT	1,025,000.00	1,067,732.25	1,067,732.25	2.875	0.879	29,468.76	-20,083.04	0.00	9,385.72
594918BQ6	40443	003	MSFT	2,876,000.00	2,936,971.20	2,936,971.20	2.000	0.687	57,520.00	-37,329.31	0.00	20,190.69
931142DU4	40444	003	WMT	0.00	10,184,200.00	4,659,620.27	2.350	0.471	107,055.56	-85,095.21	0.00	21,960.35
3133ENGW4	40445	003	FFCB	6,435,000.00	6,432,426.00	6,432,426.00	0.660	0.680	42,471.00	1,294.19	0.00	43,765.19
3130APS48	40446	003	FHLB	13,240,000.00	13,241,098.92	13,241,098.92	1.050	1.047	139,020.00	-376.41	0.00	138,643.59
89236THD0	40447	003	TMCC	0.00	5,863,574.60	337,356.35	0.450	0.351	1,538.25	-354.09	0.00	1,184.16
89236TEL5	40448	003	TMCC	0.00	15,332,765.94	8,149,470.12	2.700	0.605	213,792.75	-164,450.21	0.00	49,342.54
13063DMA3	40449	003	CAS	10,110,000.00	10,631,069.40	10,631,069.40	2.650	1.362	267,915.00	-123,087.26	0.00	144,827.74
037833CG3	40459	003	AAPL	10,000,000.00	10,407,000.00	10,407,000.00	3.000	1.010	300,000.00	-194,840.43	0.00	105,159.57
459056LD7	40460	003	IBRD	0.00	2,147,432.00	1,188,441.82	7.625	0.455	83,875.00	-78,471.87	0.00	5,403.13
3130AQG49	40461	003	FHLB	2,485,000.00	2,471,605.85	2,471,605.85	1.000	1.202	24,850.00	4,870.60	0.00	29,720.60
037833DE7	40462	003	AAPL	0.00	15,537,963.79	8,343,673.71	2.400	0.604	195,404.80	-145,047.35	0.00	50,357.45
037833DF4	40463	003	AAPL	15,114,000.00	15,723,396.48	15,723,396.48	2.750	1.350	415,635.00	-203,320.42	0.00	212,314.58
037833BU3	40464	003	AAPL	0.00	3,118,625.16	2,024,970.31	2.850	0.836	56,055.07	-39,131.74	0.00	16,923.33
3130AJY52	40466	003	FHLB	0.00	9,988,752.10	1,149,390.65	0.125	0.317	1,423.61	2,217.13	0.00	3,640.74
3130AQCN1	40467	003	FHLB	5,000,000.00	4,986,250.00	4,986,250.00	1.250	1.052	47,847.23	4,587.59	0.00	52,434.82
3133ENLB4	40468	003	FFCB	0.00	19,988,000.00	11,007,090.41	0.460	0.517	50,344.44	6,566.67	0.00	56,911.11
3134GXJH8	40469	003	FHLMC	4,225,000.00	4,176,243.50	4,176,243.50	0.220	0.910	9,295.00	28,727.24	0.00	38,022.24

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 Gainl/Loss	Adjusted Interest Earnings

Fund: General Pool

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gainl/Loss	Adjusted Interest Earnings
3130ALHH0	40470	003	FHLB	25,000,000.00	24,479,750.00	24,479,750.00	0.960	1.495	240,000.00	125,951.58	0.00	365,951.58
037833CG3	40471	003	AAPL	11,966,000.00	12,402,280.36	12,402,280.36	3.000	1.183	358,980.00	-212,244.50	0.00	146,735.50
3130AQQQ9	40472	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.375	1.150	230,000.00	0.00	0.00	230,000.00
3130AQN58	40473	003	FHLB	14,000,000.00	13,982,500.00	13,982,500.00	1.750	1.192	160,883.34	5,833.33	0.00	166,716.67
3130AQMQ3	40475	003	FHLB	7,200,000.00	7,189,200.00	7,189,200.00	1.375	1.192	82,800.00	2,880.00	0.00	85,680.00
3130AQQQ9	40477	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.375	1.150	230,000.00	0.00	0.00	230,000.00
3130AQMU4	40478	003	FHLB	12,500,000.00	12,495,875.00	12,495,875.00	1.250	1.037	128,125.00	1,500.00	0.00	129,625.00
3133ENMH0	40479	003	FFCB	10,350,000.00	10,348,965.00	10,348,965.00	1.600	1.603	165,600.00	258.75	0.00	165,858.75
3133ENAL4	40480	003	FFCB	4,150,000.00	4,103,407.95	4,103,407.95	0.290	0.957	12,035.00	27,229.12	0.00	39,264.12
037833BU3	40482	003	AAPL	0.00	2,371,857.60	1,540,082.88	2.850	1.322	42,904.53	-22,544.62	0.00	20,359.91
037833CG3	40485	003	AAPL	12,318,000.00	12,613,016.10	12,613,016.10	3.000	1.752	369,540.00	-148,539.58	0.00	221,000.42
3133ENPB0	40486	003	FFCB	15,150,000.00	15,138,637.50	15,138,637.50	2.180	2.197	330,270.00	2,272.50	0.00	332,542.50
037833CU2	40487	003	AAPL	7,300,000.00	7,460,673.00	7,460,673.00	2.850	1.811	208,050.00	-72,941.08	0.00	135,108.92
313380GJ0	40489	003	FHLB	0.00	10,068,160.00	1,930,880.00	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	1.836	64,000.00	294,378.20	0.00	358,378.20
3130ARAY7	40495	003	FHLB	1,000,000.00	992,500.00	992,500.00	2.375	1.909	16,444.45	2,500.00	0.00	18,944.45
3130ARBY6	40496	003	FHLB	4,600,000.00	4,590,340.00	4,590,340.00	2.500	1.832	80,883.33	3,220.00	0.00	84,103.33
3130AR7C9	40497	003	FHLB	1,565,000.00	1,544,029.00	1,544,029.00	1.850	2.370	28,952.50	7,633.53	0.00	36,586.03
3133ENQC7	40498	003	FFCB	150,000.00	148,500.00	148,500.00	1.940	2.372	2,910.00	612.94	0.00	3,522.94
3130AQT78	40499	003	FHLB	2,360,000.00	2,314,924.00	2,314,924.00	1.750	2.448	41,300.00	15,366.81	0.00	56,666.81
3136G46V0	40500	003	FNMA	1,500,000.00	1,449,900.00	1,449,900.00	0.310	2.194	4,650.00	27,162.65	0.00	31,812.65
3133ENAL4	40501	003	FFCB	1,170,000.00	1,139,135.40	1,139,135.40	0.290	2.040	3,393.01	19,841.53	0.00	23,234.54
3130AMR53	40502	003	FHLB	20,000,000.00	19,070,000.00	19,070,000.00	0.620	2.447	124,000.00	342,681.68	0.00	466,681.68
3136G4H55	40503	003	FNMA	2,350,000.00	2,202,791.30	2,202,791.30	0.550	2.570	12,925.00	43,689.31	0.00	56,614.31
3136G4R62	40504	003	FNMA	1,715,000.00	1,609,825.91	1,609,825.91	0.625	2.569	10,718.76	30,633.23	0.00	41,351.99
3134GW5R3	40505	003	FHLMC	2,000,000.00	1,873,460.00	1,873,460.00	0.650	2.572	13,000.00	35,177.15	0.00	48,177.15
3134GWUG9	40506	003	FHLMC	1,500,000.00	1,403,410.20	1,403,410.20	0.570	2.573	8,550.00	27,553.35	0.00	36,103.35
3134GWVN3	40507	003	FHLMC	17,490,000.00	16,376,215.10	16,376,215.10	0.600	2.572	104,940.00	316,216.53	0.00	421,156.53
3130ANWN6	40508	003	FHLB	825,000.00	778,622.63	778,622.63	0.700	2.562	5,775.00	14,173.05	0.00	19,948.05
3134GW6E1	40509	003	FHLMC	18,300,000.00	17,737,824.00	17,737,824.00	0.320	2.325	58,560.00	353,817.06	0.00	412,377.06
3133EL5J9	40510	003	FFCB	13,965,000.00	13,606,518.45	13,606,518.45	0.300	2.164	41,895.00	252,550.60	0.00	294,445.60
3134GXMZ4	40511	003	FHLMC	1,033,000.00	1,020,087.50	1,020,087.50	1.800	2.457	18,594.00	6,474.24	0.00	25,068.24
3130APWH4	40512	003	FHLB	2,000,000.00	1,951,980.00	1,951,980.00	0.750	2.264	15,000.00	29,201.35	0.00	44,201.35
3133ENGW4	40513	003	FFCB	1,859,000.00	1,808,137.76	1,808,137.76	0.660	2.331	12,269.40	29,870.16	0.00	42,139.56
3133EMYW6	40514	003	FFCB	1,347,000.00	1,304,057.64	1,304,057.64	0.230	2.271	3,098.10	26,516.72	0.00	29,614.82
3135G05P4	40515	003	FNMA	3,371,000.00	3,288,848.73	3,288,848.73	0.300	2.213	10,113.00	62,657.75	0.00	72,770.75
3130AQJM6	40516	003	FHLB	1,400,000.00	1,341,991.00	1,341,991.00	1.250	2.849	17,500.00	20,738.07	0.00	38,238.07
3130AMU67	40517	003	FHLB	6,000,000.00	5,710,188.00	5,710,188.00	0.400	2.713	24,000.00	130,906.30	0.00	154,906.30
3130AQGT4	40518	003	FHLB	23,060,000.00	22,022,300.00	22,022,300.00	1.100	2.862	253,660.00	376,584.68	0.00	630,244.68
3130AQMR1	40519	003	FHLB	23,390,000.00	22,416,742.10	22,416,742.10	1.250	2.858	292,375.00	348,283.15	0.00	640,658.15

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 Gainl/Loss	Adjusted Interest Earnings
Fund: General Pool												
3130AQZ48	40520	003	FHLB	3,060,000.00	3,009,204.00	3,009,204.00	2.000	2.743	61,200.00	21,337.88	0.00	82,537.88
3130APXH3	40521	003	FHLB	9,120,000.00	8,864,184.00	8,864,184.00	0.800	2.630	72,960.00	160,163.06	0.00	233,123.06
3133EMSC7	40522	003	FFCB	3,500,000.00	3,259,655.00	3,259,655.00	0.480	3.090	16,800.00	83,922.60	0.00	100,722.60
3130ARVJ7	40523	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	3.250	3.250	650,000.00	0.00	0.00	650,000.00
3133ENUZ1	40524	003	FFCB	20,000,000.00	19,890,000.00	19,890,000.00	3.090	3.265	618,000.00	31,478.53	0.00	649,478.53
3134GXSF2	40525	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	3.250	2.754	275,416.66	0.00	0.00	275,416.66
3133ENVK3	40526	003	FFCB	20,000,000.00	20,000,000.00	20,000,000.00	3.650	3.650	730,000.00	0.00	0.00	730,000.00
3130APM44	40527	003	FHLB	3,565,000.00	3,449,208.80	3,449,208.80	0.500	2.630	17,825.00	72,875.58	0.00	90,700.58
594918BJ2	40528	003	MSFT	4,000,000.00	3,999,400.00	3,999,400.00	3.125	3.130	125,000.00	170.35	0.00	125,170.35
3130ARR86	40529	003	FHLB	13,270,000.00	13,245,848.60	13,245,848.60	3.625	2.607	329,169.72	16,160.78	0.00	345,330.50
3133EMSE3	40530	003	FFCB	0.00	4,845,209.60	3,225,714.88	0.110	1.928	3,605.07	58,585.16	0.00	62,190.23
3130A0F70	40531	003	FHLB	10,215,000.00	10,346,364.90	10,346,364.90	3.375	2.526	344,756.26	-83,406.28	0.00	261,349.98
3130APQJ7	40532	003	FHLB	1,500,000.00	1,458,750.00	1,458,750.00	0.575	2.439	8,625.00	26,951.00	0.00	35,576.00
3130APWH4	40533	003	FHLB	6,000,000.00	5,843,952.00	5,843,952.00	0.750	2.518	45,000.00	102,140.51	0.00	147,140.51
3133ELSP0	40534	003	FFCB	0.00	14,653,480.00	10,237,362.74	0.750	1.957	77,700.00	122,667.91	0.00	200,367.91
3133EMST0	40535	003	FFCB	0.00	1,507,123.29	1,040,534.44	0.140	1.979	1,481.55	19,115.10	0.00	20,596.65
3134G3X54	40536	003	FHLMC	0.00	2,630,942.10	2,371,451.92	2.000	2.155	47,576.39	3,526.25	0.00	51,102.64
3130AS3T46	40537	003	FHLB	0.00	9,303,139.00	8,028,736.40	2.125	2.148	170,817.84	1,630.34	0.00	172,448.18
459058JM6	40538	003	IBRD	5,580,000.00	5,394,470.58	5,394,470.58	0.250	2.556	13,950.00	123,915.75	0.00	137,865.75
3130AS2M0	40539	003	FHLB	3,835,000.00	3,835,000.00	3,835,000.00	2.650	2.650	101,627.50	0.00	0.00	101,627.50
313380GJ0	40541	003	FHLB	0.00	10,019,100.00	1,921,471.23	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	2.514	67,500.00	360.00	0.00	67,860.00
3130AS4H9	40543	003	FHLB	0.00	4,885,000.00	4,403,191.78	2.250	2.254	99,226.56	0.00	0.00	99,226.56
3130ARVT5	40544	003	FHLB	3,630,000.00	3,639,909.90	3,639,909.90	3.000	2.854	108,900.00	-5,003.59	0.00	103,896.41
3130AMNR9	40545	003	FHLB	20,000,000.00	18,899,647.00	18,899,647.00	0.625	2.982	125,000.00	438,678.93	0.00	563,678.93
3130AMU67	40546	003	FHLB	20,000,000.00	19,053,800.00	19,053,800.00	0.400	2.791	80,000.00	451,766.58	0.00	531,766.58
3130APWH4	40547	003	FHLB	20,000,000.00	19,475,000.00	19,475,000.00	0.750	2.574	150,000.00	351,301.11	0.00	501,301.11
3130ASB65	40548	003	FHLB	0.00	10,999,725.00	7,142,287.19	1.880	1.869	133,271.11	239.85	0.00	133,510.96
3130ASBG3	40549	003	FHLB	7,150,000.00	7,130,337.50	7,130,337.50	3.250	2.621	175,621.88	11,235.71	0.00	186,857.59
3133ENYA2	40550	003	FFCB	5,200,000.00	5,177,640.00	5,177,640.00	3.450	3.552	179,400.00	4,486.96	0.00	183,886.96
3134GXRL0	40551	003	FHLMC	12,940,000.00	12,887,851.80	12,887,851.80	3.125	3.276	404,375.00	17,794.65	0.00	422,169.65
3130ARMT5	40552	003	FHLB	8,905,000.00	8,864,126.05	8,864,126.05	2.800	3.006	249,340.00	17,149.91	0.00	266,489.91
037833DV9	40553	003	AAPL	0.00	9,861,950.00	8,483,978.90	0.750	2.276	64,583.33	128,515.02	0.00	193,098.35
31422XRQ7	40554	003	FAMC	10,779,000.00	10,390,632.63	10,390,632.63	0.690	3.180	74,375.10	256,066.40	0.00	330,441.50
3130ASD30	40555	003	FHLB	0.00	1,533,054.60	1,470,052.36	2.290	2.752	33,796.58	6,656.01	0.00	40,452.59
3134GXYM0	40556	003	FHLMC	5,615,000.00	5,588,441.05	5,588,441.05	3.125	3.377	175,468.76	13,279.48	0.00	188,748.24
594918BB9	40557	003	MSFT	11,335,000.00	11,106,939.80	11,106,939.80	2.700	3.528	306,045.00	85,790.67	0.00	391,835.67
3134GXYT5	40558	003	FHLMC	7,250,000.00	7,202,657.50	7,202,657.50	2.900	3.357	210,250.00	31,561.67	0.00	241,811.67
3134GXYT5	40559	003	FHLMC	4,500,000.00	4,470,615.00	4,470,615.00	2.900	3.357	130,500.00	19,590.00	0.00	150,090.00
3130AS6D6	40560	003	FHLB	1,250,000.00	1,233,700.00	1,233,700.00	2.875	3.575	35,937.50	8,161.33	0.00	44,098.83

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 Gainl/Loss	Adjusted Interest Earnings

Fund: General Pool

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gainl/Loss	Adjusted Interest Earnings
3133EMBQ4	40561	003	FFCB	1,025,000.00	985,312.00	985,312.00	0.270	3.366	2,767.50	30,399.32	0.00	33,166.82
3135G05U3	40562	003	FNMA	7,200,000.00	6,959,160.00	6,959,160.00	0.350	3.307	25,200.00	204,970.21	0.00	230,170.21
3135G05P4	40563	003	FNMA	5,000,000.00	4,836,400.00	4,836,400.00	0.300	3.295	15,000.00	144,352.94	0.00	159,352.94
594918BB9	40564	003	MSFT	7,250,000.00	7,084,700.00	7,084,700.00	2.700	3.642	195,750.00	62,246.86	0.00	257,996.86
3134GXKH6	40565	003	FHLMC	0.00	4,921,950.00	2,831,806.85	0.125	2.684	3,576.39	72,424.77	0.00	76,001.16
CAMP	40566	003	CAMP	159,363,163.52	269,000,000.00	133,941,213.23	5.260	3.627	4,858,347.67	0.00	0.00	4,858,347.67
03785EHB3	40567	003	AAPL	0.00	0.00	1,231,191.78	1.640	1.665	0.00	20,500.00	0.00	20,500.00
912796T58	40568	003	USTR	0.00	0.00	2,597,904.41	1.760	1.788	0.00	46,444.44	0.00	46,444.44
48133DP95	40569	003	JPM	10,000,000.00	0.00	9,260,273.97	4.570	4.565	422,725.00	0.00	0.00	422,725.00
48133DQ45	40570	003	JPM	10,000,000.00	0.00	9,260,273.97	4.100	4.095	379,250.00	0.00	0.00	379,250.00
48133DQ52	40571	003	JPM	10,000,000.00	0.00	9,260,273.97	4.250	4.245	393,125.00	0.00	0.00	393,125.00
912796U56	40572	003	USTR	0.00	0.00	3,414,859.21	2.060	2.095	0.00	71,527.78	0.00	71,527.78
89233HK78	40573	003	TMCC	0.00	0.00	8,184,931.51	2.500	2.545	0.00	208,333.33	0.00	208,333.33
478160BY9	40574	003	JNJ	13,945,000.00	0.00	11,493,954.21	2.450	3.393	290,404.63	99,533.59	0.00	389,938.22
478160BY9	40575	003	JNJ	4,214,000.00	0.00	3,449,563.66	2.450	3.509	87,469.76	33,579.58	0.00	121,049.34
677522SQ8	40576	003	OHS	7,930,000.00	0.00	6,539,632.01	2.300	3.468	152,498.30	74,272.64	0.00	226,770.94
912796T33	40577	003	USTR	0.00	0.00	14,078,931.12	3.218	3.314	0.00	466,610.00	0.00	466,610.00
9128283Z1	40578	003	USTR	30,000,000.00	0.00	24,358,446.06	2.750	3.570	683,689.27	185,898.01	0.00	869,587.28
3136AR5S3	40579	003	FNMA	5,473,674.33	0.00	4,411,948.83	2.469	2.493	93,809.12	16,193.92	0.00	110,003.04
194162AN3	40580	003	CL	8,202,000.00	0.00	6,429,546.68	3.100	3.839	206,234.73	40,577.18	0.00	246,811.91
13063DRD2	40581	003	CAS	5,570,000.00	0.00	4,275,251.21	2.375	3.819	107,299.87	55,979.80	0.00	163,279.67
912828S35	40582	003	USTR	0.00	0.00	23,313,615.15	1.375	3.787	327,309.78	555,468.75	0.00	882,778.53
91282CCU3	40583	003	USTR	20,000,000.00	0.00	15,333,005.14	0.125	3.910	19,889.13	579,638.53	0.00	599,527.66
912828S35	40584	003	USTR	0.00	0.00	15,484,931.51	1.375	3.826	217,459.24	375,000.00	0.00	592,459.24
91282CAK7	40585	003	USTR	20,000,000.00	0.00	15,249,203.77	0.125	3.976	19,836.96	586,412.67	0.00	606,249.63
9128284Z0	40586	003	USTR	10,000,000.00	0.00	7,695,738.44	2.750	3.807	218,020.73	74,981.93	0.00	293,002.66
912796X79	40587	003	USTR	0.00	0.00	5,914,405.99	3.090	3.156	0.00	186,687.50	0.00	186,687.50
78015JEW3	40588	003	RY	0.00	0.00	19,383,561.64	4.530	4.593	890,270.83	0.00	0.00	890,270.83
544351QQ5	40589	003	LOS	9,475,000.00	0.00	7,341,051.40	5.000	4.070	359,260.42	-60,478.57	0.00	298,781.85
89115BVJ6	40590	003	TD	0.00	0.00	19,246,575.34	4.620	4.684	901,541.67	0.00	0.00	901,541.67
313384BR9	40591	003	FHLB	0.00	0.00	9,386,741.93		3.743	0.00	351,361.11	0.00	351,361.11
313384CL1	40592	003	FHLB	0.00	0.00	10,646,656.85		3.803	0.00	404,875.00	0.00	404,875.00
544351QP7	40593	003	LOS	10,000,000.00	0.00	7,673,934.25	5.000	4.179	379,166.67	-58,500.00	0.00	320,666.67
91412GU94	40594	003	UNVHGR	3,820,000.00	0.00	2,791,170.39	3.063	4.594	89,055.02	39,171.53	0.00	128,226.55
91412HGE7	40595	003	UNVHGR	3,000,000.00	0.00	2,073,834.49	0.883	4.698	20,161.83	77,266.27	0.00	97,428.10
649902T45	40596	003	NYSHGR	7,850,000.00	0.00	5,879,701.40	5.051	4.657	292,972.03	-19,133.10	0.00	273,838.93
06367CY35	40597	003	BMO	0.00	0.00	20,136,986.30	4.050	4.106	826,875.00	0.00	0.00	826,875.00
88579YAV3	40598	003	MMM	7,150,000.00	0.00	4,783,608.58	2.250	5.059	118,868.75	123,142.68	0.00	242,011.43
039483BL5	40599	003	ADM	9,780,000.00	0.00	6,677,597.78	2.500	4.773	180,658.33	138,051.12	0.00	318,709.45
89115BK66	40600	003	TORDNY	15,640,000.00	0.00	11,451,201.06	4.020	4.850	469,799.53	85,581.34	0.00	555,380.87

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 Gainl/Loss	Adjusted Interest Earnings

Fund: General Pool

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gainl/Loss	Adjusted Interest Earnings
039483BL5	40601	003	ADM	9,215,000.00	0.00	6,230,352.14	2.500	4.848	168,941.67	133,116.27	0.00	302,057.94
69371RS23	40602	003	PCAR	5,000,000.00	0.00	3,691,146.99	4.950	4.612	181,500.00	-11,273.98	0.00	170,226.02
931142EW9	40603	003	WMT	3,000,000.00	0.00	2,165,443.15	3.900	4.423	85,800.00	9,975.29	0.00	95,775.29
89233HTW4	40604	003	TMCC	0.00	0.00	35,224,088.44	4.510	4.730	0.00	1,666,194.44	0.00	1,666,194.44
3137FBTA4	40605	003	FHLMC	9,660,734.63	0.00	6,803,725.59	3.064	3.190	214,161.22	2,875.34	0.00	217,036.56
6500354W5	40606	003	NYSDEV	4,565,000.00	0.00	3,149,867.88	3.170	4.612	104,513.14	40,772.03	0.00	145,285.17
3133ENS43	40607	003	FFCB	10,000,000.00	0.00	7,011,241.64	4.375	4.616	308,680.56	14,957.78	0.00	323,638.34
931142ER0	40608	003	WMT	10,000,000.00	0.00	6,065,102.47	1.050	4.985	73,208.33	229,128.93	0.00	302,337.26
30329MAA0	40609	003	FHLMC	3,484,863.69	0.00	2,109,303.68	2.080	2.399	49,025.64	1,575.89	0.00	50,601.53
30329MAA0	40610	003	FHLMC	4,480,539.04	0.00	2,711,961.88	2.080	2.399	63,032.96	2,026.14	0.00	65,059.10
31315PF38	40611	003	FAMC	2,500,000.00	0.00	1,691,780.82	5.330	4.965	84,004.85	0.00	0.00	84,004.85
31315P6T1	40612	003	FAMC	3,000,000.00	0.00	2,030,136.99	5.570	4.658	94,555.00	0.00	0.00	94,555.00
69371RS23	40613	003	PCAR	10,000,000.00	0.00	6,755,092.60	4.950	4.869	334,125.00	-5,251.56	0.00	328,873.44
3136AKQM8	40614	003	FNMA	4,438,372.49	0.00	3,074,726.08	3.056	3.667	95,409.67	17,345.46	0.00	112,755.13
3130ATUP0	40615	003	FHLB	5,000,000.00	0.00	3,268,374.11	4.750	4.957	156,354.17	5,644.43	0.00	161,998.60
45950VRK4	40616	003	IFC	5,000,000.00	0.00	3,082,191.78	5.000	5.024	154,861.11	0.00	0.00	154,861.11
06406HDA4	40617	003	BK	10,000,000.00	0.00	5,996,286.58	3.000	5.198	189,166.66	122,524.63	0.00	311,691.29
3138L8UV4	40618	003	FNMA	12,174,317.39	0.00	7,282,455.62	2.920	3.119	221,496.01	5,636.96	0.00	227,132.97
91412GU94	40619	003	UNVHGR	4,685,000.00	0.00	2,786,990.98	3.063	4.769	89,289.86	43,634.03	0.00	132,923.89
13063D3A4	40620	003	CAS	5,000,000.00	0.00	3,234,895.89	5.700	4.367	177,333.33	-36,074.61	0.00	141,258.72
923078CX5	40621	003	VNTCTF	3,645,000.00	0.00	1,937,555.57	1.741	4.932	38,780.78	56,777.22	0.00	95,558.00
31422XR38	40622	003	FAMC	10,000,000.00	0.00	5,890,410.96	4.920	4.942	291,100.00	0.00	0.00	291,100.00
13067WRC8	40623	003	CASPWR	3,155,000.00	0.00	1,659,294.46	0.790	4.896	14,746.99	66,487.91	0.00	81,234.90
594918BY9	40624	003	MSFT	8,436,000.00	0.00	4,696,887.64	3.300	4.361	161,619.70	43,224.67	0.00	204,844.37
9128285U0	40625	003	USTR	10,000,000.00	0.00	5,550,276.11	2.625	4.738	149,796.20	113,203.13	0.00	262,999.33
13063D3A4	40626	003	CAS	7,075,000.00	0.00	4,173,305.05	5.700	4.189	227,402.29	-52,563.95	0.00	174,838.34
3130AU4V3	40627	003	FHLB	10,000,000.00	0.00	5,616,438.36	4.800	4.819	270,666.67	0.00	0.00	270,666.67
14913R3A3	40628	003	CAT	7,429,000.00	0.00	3,937,695.65	3.600	4.462	147,094.20	28,621.61	0.00	175,715.81
917542QV7	40629	003	UTS	5,931,258.67	0.00	3,199,857.18	3.539	4.225	115,448.98	19,739.46	0.00	135,188.44
06406FAE3	40630	003	BK	4,481,000.00	0.00	2,284,573.40	2.450	4.696	60,686.43	46,606.80	0.00	107,293.23
438516BL9	40631	003	HON	5,000,000.00	0.00	2,553,835.62	2.500	4.573	68,750.00	48,048.28	0.00	116,798.28
713448CT3	40632	003	PEP	5,000,000.00	0.00	2,609,938.36	2.750	4.526	74,861.11	43,269.01	0.00	118,130.12
06406RAD9	40633	003	BK	5,000,000.00	0.00	2,597,922.74	3.250	4.406	88,472.22	25,981.40	0.00	114,453.62
24422EWK1	40634	003	DE	5,000,000.00	0.00	2,689,192.60	4.150	4.383	112,972.22	4,888.54	0.00	117,860.76
3137BJQ71	40635	003	FHLMC	7,101,000.00	0.00	3,569,553.54	2.770	2.893	103,266.26	0.00	0.00	103,266.26
91412HJN4	40636	003	UNVHGR	2,015,000.00	0.00	847,168.71	1.272	5.182	12,601.81	31,302.10	0.00	43,903.91
24422EWP0	40637	003	JD	10,000,000.00	0.00	4,737,498.36	4.800	4.857	229,333.33	748.52	0.00	230,081.85
3134GYDA7	40638	003	FHLMC	15,000,000.00	0.00	6,410,958.90	5.020	5.057	324,208.33	0.00	0.00	324,208.33
3135GADY4	40639	003	FNMA	50,000,000.00	0.00	22,191,780.82	5.000	5.038	1,118,055.56	0.00	0.00	1,118,055.56
69371RR65	40640	003	PCAR	10,000,000.00	0.00	4,391,802.74	2.000	4.635	97,222.23	106,335.15	0.00	203,557.38

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 Gainl/Loss	Adjusted Interest Earnings
Fund: General Pool												
62479MU35	40641	003	MUFGBK	25,000,000.00	0.00	11,503,521.01	4.870	5.057	0.00	581,694.44	0.00	581,694.44
89233HU36	40642	003	TMCC	25,000,000.00	0.00	11,435,973.12	4.910	5.098	0.00	583,062.50	0.00	583,062.50
3134GXR63	40643	003	FHLMC	10,000,000.00	0.00	4,460,768.22	4.050	4.653	184,500.00	23,047.14	0.00	207,547.14
313384HR3	40644	003	FHLB	50,000,000.00	0.00	21,724,212.33		4.790	0.00	1,040,625.00	0.00	1,040,625.00
313384HR3	40645	003	FHLB	50,000,000.00	0.00	21,720,168.42		4.832	0.00	1,049,625.16	0.00	1,049,625.16
313384HR3	40646	003	FHLB	10,000,000.00	0.00	4,344,033.70		4.832	0.00	209,925.00	0.00	209,925.00
3132XGRH1	40647	003	FHLMC	20,000,000.00	0.00	8,618,304.79	3.690	3.734	321,850.00	0.00	0.00	321,850.00
419792G34	40648	003	HIS	25,000,000.00	0.00	9,708,621.92	1.535	4.113	166,291.66	233,040.59	0.00	399,332.25
13063DC48	40649	003	CAS	12,000,000.00	0.00	4,385,835.62	1.700	4.461	85,000.00	110,650.00	0.00	195,650.00
313384HC6	40650	003	FHLB	0.00	0.00	3,554,115.07	4.700	4.849	0.00	172,333.33	0.00	172,333.33
91412GU94	40651	003	UNVHGR	2,020,000.00	0.00	732,898.50	3.063	4.683	23,545.96	10,772.52	0.00	34,318.48
574193GK8	40652	003	MDS	3,000,000.00	0.00	915,672.33	2.800	4.750	27,533.33	15,963.44	0.00	43,496.77
313384HR3	40653	003	FHLB	10,000,000.00	0.00	3,233,634.70		5.000	0.00	161,666.67	0.00	161,666.67
313384HR3	40654	003	FHLB	10,000,000.00	0.00	3,127,611.70		4.992	0.00	156,116.34	0.00	156,116.34
13063D3N6	40655	003	CAS	7,000,000.00	0.00	2,071,232.88	4.846	4.822	99,881.44	0.00	0.00	99,881.44
574193WE4	40656	003	MDS	16,360,000.00	0.00	4,213,260.27	4.000	3.969	167,235.56	0.00	0.00	167,235.56
313384LY3	40657	003	FHLB	15,000,000.00	0.00	4,051,010.85	4.750	4.934	0.00	199,895.83	0.00	199,895.83
313384KG3	40658	003	FHLB	20,000,000.00	0.00	5,167,189.04	4.650	4.800	0.00	248,000.00	0.00	248,000.00
313384LL1	40659	003	FHLB	20,000,000.00	0.00	4,934,909.41	4.710	4.878	0.00	240,733.33	0.00	240,733.33
931142ER0	40660	003	WMT	18,875,000.00	0.00	4,070,445.46	1.050	4.221	47,344.79	124,488.38	0.00	171,833.17
912797GF8	40661	003	USTR	13,000,000.00	0.00	2,839,777.11	4.735	4.877	0.00	138,498.79	0.00	138,498.79
459058JT1	40662	003	IBRD	5,000,000.00	0.00	974,136.99	0.850	4.227	9,326.39	31,846.52	0.00	41,172.91
912797GG6	40663	003	USTR	10,000,000.00	0.00	1,994,358.01	4.930	5.081	0.00	101,338.89	0.00	101,338.89
459058JT1	40664	003	IBRD	10,000,000.00	0.00	1,652,213.70	0.850	4.316	15,819.45	55,498.17	0.00	71,317.62
3137FBAJ5	40665	003	FHLMC	4,805,000.00	0.00	690,161.32	3.281	3.363	23,209.88	0.00	0.00	23,209.88
3132XGRH1	40666	003	FHLMC	10,000,000.00	0.00	1,438,668.66	3.690	3.705	53,300.00	0.00	0.00	53,300.00
3140HSZG9	40667	003	FNMA	3,919,407.12	0.00	560,382.04	3.440	3.493	19,486.16	86.96	0.00	19,573.12
91412GU94	40668	003	UNVHGR	13,815,000.00	0.00	1,625,517.56	3.063	4.256	50,543.33	18,631.06	0.00	69,174.39
64990FY57	40669	003	NYSPIT	2,000,000.00	0.00	228,293.70	3.059	4.353	7,307.61	2,629.02	0.00	9,936.63
448980AD4	40670	003	HALST	14,000,000.00	0.00	1,457,501.01	5.150	5.085	74,102.77	10.73	0.00	74,113.50
891941AD8	40671	003	TMCC	10,000,000.00	0.00	1,068,433.42	4.710	4.654	49,716.66	12.48	0.00	49,729.14
3132XFLR7	40672	003	FHLMC	6,700,000.00	0.00	670,476.11	4.250	4.247	28,475.00	0.00	0.00	28,475.00
3130APZK4	40673	003	FHLB	26,000,000.00	0.00	2,498,855.01	1.190	4.552	31,799.45	81,951.31	0.00	113,750.76
437927AC0	40674	003	HAROT	10,000,000.00	0.00	876,570.30	4.930	4.847	42,452.78	31.29	0.00	42,484.07
64990FX90	40675	003	NYSPIT	7,415,000.00	0.00	714,901.89	2.319	5.162	16,717.74	20,187.27	0.00	36,905.01
89238JAC9	40676	003	TMCC	13,315,000.00	0.00	1,046,039.91	0.710	2.385	7,878.04	17,065.21	0.00	24,943.25
3130AQ4B6	40677	003	FHLB	25,000,000.00	0.00	1,940,256.16	1.200	5.122	25,000.00	74,388.79	0.00	99,388.79
574193WF1	40678	003	MDS	4,180,000.00	0.00	330,983.74	4.050	4.211	13,637.25	301.49	0.00	13,938.74
3130ARCZ2	40679	003	FHLB	8,500,000.00	0.00	640,480.61	2.160	4.697	14,790.00	15,293.96	0.00	30,083.96
3134GXCS1	40680	003	FHLMC	8,375,000.00	0.00	606,962.59	0.625	4.631	4,216.58	23,889.87	0.00	28,106.45

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 GainI/Loss	Adjusted Interest Earnings
Fund: General Pool												
419792G34	40681	003	HIS	2,530,000.00	0.00	161,618.76	1.535	4.543	2,804.79	4,538.20	0.00	7,342.99
64990FS96	40682	003	NYSPIT	7,075,000.00	0.00	392,003.46	2.657	4.832	11,487.84	7,454.77	0.00	18,942.61
30312XAE7	40683	003	FHLMC	5,158,161.78	0.00	108,696.78	2.250	2.373	2,579.08	0.00	0.00	2,579.08
419792F92	40684	003	HIS	7,975,000.00	0.00	383,935.29	1.033	4.990	4,347.93	14,809.65	0.00	19,157.58
912796YH6	40686	003	USTR	20,000,000.00	0.00	433,668.92	5.065	5.191	0.00	22,511.11	0.00	22,511.11
912796XQ7	40687	003	USTR	50,000,000.00	0.00	1,092,873.67	4.955	5.038	0.00	55,055.56	0.00	55,055.56
912797FY8	40688	003	USTR	20,000,000.00	0.00	436,843.23	4.970	5.056	0.00	22,088.89	0.00	22,088.89
912797GJ0	40689	003	USTR	30,000,000.00	0.00	651,391.05	5.020	5.138	0.00	33,466.67	0.00	33,466.67
912796CR8	40690	003	USTR	50,000,000.00	0.00	1,081,808.22	5.140	5.279	0.00	57,111.11	0.00	57,111.11
912797FB8	40691	003	USTR	20,000,000.00	0.00	430,927.73	5.170	5.332	0.00	22,977.78	0.00	22,977.78
			Subtotal	**2,927,546,615.55**	**2,700,779,322.93**	**2,622,483,678.32**		**2.350**	**47,286,086.72**	**14,368,012.38**	**-17,643.19**	**61,636,455.91**
Fund: SJCE												
VP4560000	40162	501	ALLSPR	0.00	20,156,896.89	14,310,278.98	4.330	3.091	442,324.51	0.00	0.00	442,324.51
			Subtotal	**0.00**	**20,156,896.89**	**14,310,278.98**		**3.091**	**442,324.51**	**0.00**	**0.00**	**442,324.51**
			Total	**2,927,546,615.55**	**2,720,936,219.82**	**2,636,793,957.30**		**2.354**	**47,728,411.23**	**14,368,012.38**	**-17,643.19**	**62,078,780.42**

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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Money Markets												
VP4560000	40162	ALLSPR	0.00	4.330			4.330	4.330	07/01 - Monthly		0.00	0.00
VP6000104	36512	FEDRAT	0.00	4.900			4.900	4.900	07/01 - Monthly		0.00	0.00
		Money Markets Totals	**0.00**				**0.000**	**0.000**		**0.00**	**0.00**	**0.00**
State Pool												
CITY	32936	STPOOL	15,006,746.08	3.020			3.020	3.020	07/01 - Quarterly		15,006,746.08	15,006,746.08
CSJFA	37042	STPOOL	5,335,746.08	3.020			3.020	3.020	07/01 - Quarterly		5,335,746.08	5,335,746.08
COVID RELIEF	40363	STPOOL	0.00	2.550			2.550	2.550	07/01 - Quarterly		0.00	0.00
		State Pool Totals	**20,342,492.16**				**3.020**	**3.020**		**0.00**	**20,342,492.16**	**20,342,492.16**
JPA Pool												
CAMP	40566	CAMP	159,363,163.52	5.200			5.200	5.200	07/01 - Monthly		159,363,163.52	159,363,163.52
		JPA Pool Totals	**159,363,163.52**				**5.200**	**5.200**		**0.00**	**159,363,163.52**	**159,363,163.52**
Corp Medium Term Notes												
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	10,117,986.70
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	15,425,757.98
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	12,094,525.84
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	12,407,948.96
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	7,362,810.38
039483BL5	40599	ADM	9,780,000.00	2.500	08/11/2026	10/05/2022	4.606	4.606	02/11 - 08/11	Received	9,060,681.00	9,198,732.12
039483BL5	40601	ADM	9,215,000.00	2.500	08/11/2026	10/07/2022	4.674	4.674	02/11 - 08/11	Received	8,517,148.05	8,650,264.32
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	3,881,047.33
06406HDA4	40617	BK	10,000,000.00	3.000	02/24/2025	11/14/2022	5.080	5.080	02/24 - 08/24	Received	9,557,400.00	9,679,924.63
06406FAE3	40630	BK	4,481,000.00	2.450	08/17/2026	12/13/2022	4.523	4.523	02/17 - 08/17	Received	4,169,346.45	4,215,953.25
06406RAD9	40633	BK	5,000,000.00	3.250	05/16/2027	12/15/2022	4.308	4.308	05/16 - 11/16	Received	4,789,100.00	4,815,081.40
14913R3A3	40628	CAT	7,429,000.00	3.600	08/12/2027	12/13/2022	4.381	4.381	02/12 - 08/12	Received	7,186,294.57	7,214,916.18
194162AN3	40580	CL	8,202,000.00	3.100	08/15/2027	09/09/2022	3.774	3.774	02/15 - 08/15	Received	7,955,201.82	7,995,779.00
24422EWK1	40634	DE	5,000,000.00	4.150	09/15/2027	12/15/2022	4.349	4.349	03/15 - 09/15	Received	4,957,350.00	4,962,238.54
438516BL9	40631	HON	5,000,000.00	2.500	11/01/2026	12/13/2022	4.420	4.420	05/01 - 11/01	Received	4,660,750.00	4,708,798.28
24422EWP0	40637	JD	10,000,000.00	4.800	01/09/2026	01/09/2023	4.817	4.817	07/09 - 01/09		9,995,300.00	9,996,048.52
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	13,632,737.74
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	4,108,306.88
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	15,297,158.75
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

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Corp Medium Term Notes												
88579YAV3	40598	MMM	7,150,000.00	2.250	09/19/2026	10/05/2022	4.839	4.839	03/19 - 09/19	Received	6,490,770.00	6,613,912.68
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	1,873,009.43
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	1,036,994.04
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	2,879,836.62
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	3,999,601.58
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	11,196,543.39
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	7,149,540.48
594918BY9	40624	MSFT	8,436,000.00	3.300	02/06/2027	12/02/2022	4.272	4.272	02/06 - 08/06	Received	8,124,947.81	8,168,172.48
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	6,998,413.59
69371RS23	40602	PCAR	5,000,000.00	4.950	10/03/2025	10/07/2022	4.617	4.617	04/03 - 10/03	Received	5,045,950.00	5,034,676.02
69371RS23	40613	PCAR	10,000,000.00	4.950	10/03/2025	10/28/2022	4.864	4.864	04/03 - 10/03	Received	10,022,800.00	10,017,548.44
69371RR65	40640	PCAR	10,000,000.00	2.000	02/04/2027	01/06/2023	4.414	4.414	02/04 - 08/04	Received	9,108,000.00	9,214,335.15
713448CT3	40632	PEP	5,000,000.00	2.750	04/30/2025	12/15/2022	4.441	4.441	04/30 - 10/30	Received	4,811,250.00	4,854,519.01
931142EW9	40603	WMT	3,000,000.00	3.900	09/09/2025	10/07/2022	4.387	4.387	03/09 - 09/09	Received	2,960,250.00	2,970,225.29
931142ER0	40608	WMT	10,000,000.00	1.050	09/17/2026	10/20/2022	4.684	4.684	03/17 - 09/17	Received	8,715,600.00	8,944,728.93
931142ER0	40660	WMT	18,875,000.00	1.050	09/17/2026	04/05/2023	4.035	4.035	09/17 - 03/17	9,909.38	17,077,156.25	17,201,644.63
	Corp Medium Term Notes Totals		**310,630,000.00**				**3.313**	**3.313**		**9,909.38**	**305,277,558.68**	**303,919,718.56**
Negotiable CDs												
89115BK66	40600	TORDNY	15,640,000.00	4.020	08/22/2023	10/05/2022	4.760	4.826	08/22 - At Maturity	76,844.53	15,537,875.05	15,623,456.39
	Negotiable CDs Totals		**15,640,000.00**				**4.760**	**4.826**		**76,844.53**	**15,537,875.05**	**15,623,456.39**
Commercial Paper Discounts												
62479MU35	40641	MUFGBK	25,000,000.00	4.870	07/03/2023	01/10/2023	4.987	5.057	07/03 - At Maturity		24,411,541.67	24,993,236.11
89233HU36	40642	TMCC	25,000,000.00	4.910	07/03/2023	01/11/2023	5.029	5.098	07/03 - At Maturity		24,410,118.06	24,993,180.56
	Commercial Paper Discounts Totals		**50,000,000.00**				**5.008**	**5.078**		**0.00**	**48,821,659.73**	**49,986,416.67**
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	2,499,948.70
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	9,995,937.78
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	9,995,739.74
31422XR38	40622	FAMC	10,000,000.00	4.920	11/28/2023	11/28/2022	4.920	4.920	05/28 - 11/28		10,000,000.00	10,000,000.00
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	24,995,666.67
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	19,998,747.70
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	4,142,360.72
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	1,164,433.35
3133ENS43	40607	FFCB	10,000,000.00	4.375	10/17/2024	10/17/2022	4.599	4.599	04/17 - 10/17		9,957,600.00	9,972,557.78

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Federal Agency Coupon Securities												
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	2,998,416.79
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	10,251,374.41
3130ATUP0	40615	FHLB	5,000,000.00	4.750	11/03/2023	11/04/2022	4.928	4.928	05/03 - 11/03	Received	4,991,450.00	4,997,094.43
3130AU4V3	40627	FHLB	10,000,000.00	4.800	01/08/2024	12/08/2022	4.804	4.804	01/08 - 07/08		10,000,000.00	10,000,000.00
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	4,993,286.93
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	3,998,549.44
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	9,992,373.52
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	9,995,600.67
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	9,991,871.97
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	9,988,593.20
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	10,019,286.47
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	6,998,674.42
Federal Agency Coupon Securities Totals			**187,035,000.00**				**2.154**	**2.154**		**0.00**	**186,802,263.25**	**186,990,514.69**
Federal Agency Discounts												
313384HR3	40644	FHLB	50,000,000.00		07/03/2023	01/20/2023	4.790	4.857	07/03 - At Maturity		48,946,527.78	49,987,152.78
313384HR3	40645	FHLB	50,000,000.00		07/03/2023	01/20/2023	4.832	4.900	07/03 - At Maturity		48,937,416.50	49,987,041.66
313384HR3	40646	FHLB	10,000,000.00		07/03/2023	01/20/2023	4.832	4.900	07/03 - At Maturity		9,787,483.33	9,997,408.33
313384HR3	40653	FHLB	10,000,000.00		07/03/2023	03/03/2023	5.000	5.069	07/03 - At Maturity		9,835,638.89	9,997,305.56
313384HR3	40654	FHLB	10,000,000.00		07/03/2023	03/07/2023	4.992	5.061	07/03 - At Maturity		9,841,192.00	9,997,308.34
313384LY3	40657	FHLB	15,000,000.00	4.750	09/20/2023	03/22/2023	4.934	5.003	09/20 - At Maturity		14,639,791.67	14,839,687.50
313384KG3	40658	FHLB	20,000,000.00	4.650	08/11/2023	03/27/2023	4.800	4.866	08/11 - At Maturity		19,646,083.33	19,894,083.33
313384LL1	40659	FHLB	20,000,000.00	4.710	09/08/2023	03/31/2023	4.878	4.946	09/08 - At Maturity		19,578,716.67	19,819,450.00
Federal Agency Discounts Totals			**185,000,000.00**				**4.848**	**4.916**		**0.00**	**181,212,850.17**	**184,519,437.50**
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	15,038,924.80
9128283Z1	40578	USTR	30,000,000.00	2.750	02/28/2025	09/02/2022	3.539	3.539	02/28 - 08/31	Received	29,439,843.75	29,625,741.76
91282CCU3	40583	USTR	20,000,000.00	0.125	08/31/2023	09/14/2022	3.878	3.878	02/28 - 08/31	Received	19,298,437.50	19,878,076.03
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	19,845,787.67
9128284Z0	40586	USTR	10,000,000.00	2.750	08/31/2025	09/15/2022	3.760	3.760	02/28 - 08/31	Received	9,719,531.25	9,794,513.18
9128285U0	40625	USTR	10,000,000.00	2.625	12/31/2023	12/06/2022	4.694	4.694	12/31 - 06/30	Received	9,786,718.75	9,899,921.88
Treasury Coupon Securities Totals			**105,000,000.00**				**3.547**	**3.547**		**0.00**	**102,748,828.13**	**104,082,965.32**
Treasury Discounts												
912797GF8	40661	USTR	13,000,000.00	4.735	08/08/2023	04/11/2023	4.890	4.958	08/08 - At Maturity		12,796,526.47	12,935,025.26
912797GG6	40663	USTR	10,000,000.00	4.930	08/15/2023	04/18/2023	5.095	5.166	08/15 - At Maturity		9,837,036.11	9,938,375.00

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Treasury Discounts												
912796YH6	40686	USTR	20,000,000.00	5.065	09/07/2023	06/23/2023	5.191	5.263	09/07 - At Maturity		19,786,144.44	19,808,655.55
912796XQ7	40687	USTR	50,000,000.00	4.955	07/13/2023	06/23/2023	5.038	5.108	07/13 - At Maturity		49,862,361.11	49,917,416.67
912797FY8	40688	USTR	20,000,000.00	4.970	07/18/2023	06/23/2023	5.070	5.141	07/18 - At Maturity		19,930,972.22	19,953,061.11
912797GJ0	40689	USTR	30,000,000.00	5.020	08/29/2023	06/23/2023	5.152	5.223	08/29 - At Maturity		29,719,716.67	29,753,183.34
912796CR8	40690	USTR	50,000,000.00	5.140	09/21/2023	06/23/2023	5.294	5.367	09/21 - At Maturity		49,357,500.00	49,414,611.11
912797FB8	40691	USTR	20,000,000.00	5.170	10/19/2023	06/23/2023	5.347	5.421	10/19 - At Maturity		19,661,077.78	19,684,055.56
	Treasury Discounts Totals		**213,000,000.00**				**5.153**	**5.225**		**0.00**	**210,951,334.80**	**211,404,383.60**
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	10,658,791.05
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	10,006,576.76
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	6,434,417.61
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	10,349,334.44
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	15,141,762.19
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	149,281.50
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	13,922,908.23
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	1,845,558.43
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	1,337,277.20
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	3,359,662.76
3133ENUZ1	40524	FFCB	20,000,000.00	3.090	10/20/2025	04/22/2022	3.258	3.258	10/20 - 04/20	Received	19,890,000.00	19,927,511.92
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
3133ENYA2	40550	FFCB	5,200,000.00	3.450	06/01/2027	06/07/2022	3.545	3.545	12/01 - 06/01	Received	5,177,640.00	5,182,426.09
3133EMBQ4	40561	FFCB	1,025,000.00	0.270	10/05/2023	06/15/2022	3.325	3.325	10/05 - 04/05	Received	985,312.00	1,017,062.40
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	9,996,820.00
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	19,995,875.70
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	8,298,516.38
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	4,871,582.50
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	2,718,728.38
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	3,148,292.32
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	14,365,639.52

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Federal Agency Callables												
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	13,240,519.66
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	2,478,681.75
3130AQCN1	40467	FHLB	5,000,000.00	1.250	01/17/2025	01/18/2022	1.128	1.128	03/17 - Quarterly	Received	4,986,250.00	4,992,914.74
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	24,662,729.66
3130AQQQ9	40472	FHLB	20,000,000.00	1.375	01/28/2025	01/28/2022	1.219	1.219	04/28 - Quarterly		20,000,000.00	20,000,000.00
3130AQN58	40473	FHLB	14,000,000.00	1.750	01/27/2025	01/27/2022	1.443	1.443	07/27 - 01/27		13,982,500.00	13,990,828.70
3130AQMQ3	40475	FHLB	7,200,000.00	1.375	10/28/2025	01/28/2022	1.291	1.291	04/28 - Quarterly		7,189,200.00	7,193,304.00
3130AQQQ9	40477	FHLB	20,000,000.00	1.375	01/28/2025	01/28/2022	0.750	0.750	04/28 - Quarterly		20,000,000.00	20,000,000.00
3130AQMU4	40478	FHLB	12,500,000.00	1.250	10/28/2024	01/28/2022	1.092	1.092	04/28 - Quarterly		12,495,875.00	12,498,012.50
3130ARAY7	40495	FHLB	1,000,000.00	2.375	03/24/2025	03/24/2022	2.137	2.137	09/24 - 03/24		992,500.00	995,673.61
3130ARBY6	40496	FHLB	4,600,000.00	2.500	03/28/2025	03/28/2022	1.713	1.713	09/28 - 03/28		4,590,340.00	4,594,391.83
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	1,553,634.52
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	2,334,516.69
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	19,506,919.14
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	796,693.27
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	1,988,562.80
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	1,367,337.53
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	5,870,184.59
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	22,482,570.16
3130AQMR1	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	22,842,421.50
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	3,035,283.63
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	9,055,044.98
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	3,536,052.20
3130ARR86	40529	FHLB	13,270,000.00	3.625	10/27/2023	04/29/2022	1.997	1.997	10/27 - 04/27		13,245,848.60	13,264,792.63
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	1,489,444.19
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	5,959,994.97
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	2,699,857.00
3130ARVT5	40544	FHLB	3,630,000.00	3.000	05/17/2024	05/24/2022	2.716	2.716	11/17 - 05/17	Received	3,639,909.90	3,634,392.05
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	19,383,412.38
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	19,551,998.14
3130APWH4	40547	FHLB	20,000,000.00	0.750	11/22/2023	05/24/2022	2.551	2.551	11/23 - 05/23	Received	19,475,000.00	19,862,407.06
3130ASBG3	40549	FHLB	7,150,000.00	3.250	03/15/2024	06/15/2022	2.125	2.125	09/15 - 03/15		7,130,337.50	7,142,072.58
3130ARMT5	40552	FHLB	8,905,000.00	2.800	10/25/2024	06/07/2022	3.000	3.000	10/25 - 04/25	Received	8,864,126.05	8,882,419.29
3130AS6D6	40560	FHLB	1,250,000.00	2.875	06/14/2024	06/15/2022	3.557	3.557	12/14 - 06/14	Received	1,233,700.00	1,242,224.06
3130APZK4	40673	FHLB	26,000,000.00	1.190	11/26/2025	05/24/2023	4.466	4.466	05/26 - 11/26	Received	24,002,160.00	24,084,111.31

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Federal Agency Callables												
3130AQ4B6	40677	FHLB	25,000,000.00	1.200	12/23/2024	06/01/2023	4.954	4.954	06/23 - 12/23	Received	23,606,450.00	23,680,838.79
3130ARCZ2	40679	FHLB	8,500,000.00	2.160	09/24/2025	06/02/2023	4.537	4.537	09/24 - 03/24	34,680.00	8,061,221.50	8,076,515.46
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	9,996,311.11
3134GVSN9	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
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	4,217,977.79
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	19,901,056.22
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	1,918,310.86
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	1,438,540.72
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	16,779,391.18
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	18,181,078.15
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	1,028,198.28
3134GXSF2	40525	FHLMC	10,000,000.00	3.250	04/29/2025	04/29/2022	3.042	3.042	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	Received	12,887,851.80	12,906,832.76
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	5,601,831.19
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	7,234,394.51
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	4,490,313.83
3134GYDA7	40638	FHLMC	15,000,000.00	5.020	07/26/2024	01/26/2023	5.020	5.020	07/26 - 01/26		15,000,000.00	15,000,000.00
3134GXR63	40643	FHLMC	10,000,000.00	4.050	08/28/2025	01/17/2023	4.591	4.591	02/28 - 08/28	Received	9,867,760.00	9,890,807.14
3134GXCS1	40680	FHLMC	8,375,000.00	0.625	11/25/2025	06/02/2023	4.402	4.402	11/25 - 05/25	1,017.80	7,639,356.75	7,663,246.62
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	1,484,532.38
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	2,258,495.17
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	1,648,883.28
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	3,365,430.42
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	7,173,240.00
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	4,987,168.63
3135GADY4	40639	FNMA	50,000,000.00	5.000	01/03/2024	01/20/2023	5.000	5.000	07/03 - 01/03		50,000,000.00	50,000,000.00
	Federal Agency Callables Totals		**968,554,000.00**				**2.306**	**2.306**		**35,697.80**	**951,807,335.67**	**958,599,822.99**
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	11,001,119.77
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	9,998,466.47
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	4,998,831.83
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	2,995,801.05

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Supranational												
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	20,117,168.80
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	9,998,235.85
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	9,996,786.73
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	4,907,262.69
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	9,969,836.73
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	10,137,455.56
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	10,023,230.02
459058JM6	40538	IBRD	5,580,000.00	0.250	11/24/2023	05/25/2022	2.527	2.527	11/24 - 05/24	Received	5,394,470.58	5,530,777.91
459058JT1	40662	IBRD	5,000,000.00	0.850	02/10/2027	04/12/2023	4.010	4.010	08/10 - 02/10	7,319.44	4,444,500.00	4,476,346.52
459058JT1	40664	IBRD	10,000,000.00	0.850	02/10/2027	04/24/2023	4.100	4.100	08/10 - 02/10	17,472.22	8,868,500.00	8,923,998.17
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	8,562,330.49
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	9,985,419.22
45950VRK4	40616	IFC	5,000,000.00	5.000	11/15/2027	11/18/2022	5.000	5.000	05/15 - 11/15		5,000,000.00	5,000,000.00
	Supranational Totals		**167,895,000.00**				**1.111**	**1.111**		**24,791.66**	**167,095,419.55**	**166,623,067.81**
Asset Backed Securities												
448980AD4	40670	HALST	14,000,000.00	5.150	06/15/2026	05/24/2023	5.207	5.207	06/15 -		13,999,680.80	13,999,691.53
43813DAC2	40270	HAROT	177,863.39	0.820	07/15/2024	05/27/2020	0.825	0.825	06/15 -		177,849.39	177,859.87
437927AC0	40674	HAROT	10,000,000.00	4.930	11/15/2027	05/30/2023	4.988	4.988	06/15 -		9,998,380.00	9,998,411.29
44891LAC7	40253	HART	170,363.33	1.410	11/15/2024	04/29/2020	1.424	1.424	05/15 -		170,323.64	170,351.35
89239RAC0	40252	TMCC	102,526.00	1.360	08/15/2024	04/29/2020	1.373	1.373	05/15 -		102,505.49	102,520.64
89237VAB5	40296	TMCC	603,136.27	0.440	10/15/2024	07/27/2020	0.444	0.444	08/15 -		603,089.83	603,122.07
891941AD8	40671	TMCC	10,000,000.00	4.710	02/15/2028	05/23/2023	4.759	4.759	06/15 -		9,999,441.00	9,999,453.48
89238JAC9	40676	TMCC	13,315,000.00	0.710	04/15/2026	06/01/2023	5.694	5.694	06/15 -	Received	12,726,818.95	12,743,884.16
	Asset Backed Securities Totals		**48,368,888.99**				**5.099**	**5.099**		**0.00**	**47,778,089.10**	**47,795,294.39**
Municipal Bonds												
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	5,001,292.93
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	5,131,073.83
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	10,448,489.96
13063DRD2	40581	CAS	5,570,000.00	2.375	10/01/2026	09/09/2022	3.721	3.721	10/01 - 04/01	Received	5,289,717.60	5,345,697.40
13063D3A4	40620	CAS	5,000,000.00	5.700	10/01/2026	11/17/2022	4.424	4.424	04/01 - 10/01		5,224,500.00	5,188,425.39
13063D3A4	40626	CAS	7,075,000.00	5.700	10/01/2026	12/08/2022	4.257	4.257	04/01 - 10/01	Received	7,430,518.75	7,377,954.80
13063DC48	40649	CAS	12,000,000.00	1.700	02/01/2028	02/01/2023	4.175	4.175	08/01 - 02/01		10,672,200.00	10,782,850.00
13063D3N6	40655	CAS	7,000,000.00	4.846	03/01/2027	03/15/2023	4.845	4.845	09/01 - 03/01		7,000,000.00	7,000,000.00

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Municipal Bonds												
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	10,018,256.81
13067WRC8	40623	CASPWR	3,155,000.00	0.790	12/01/2025	11/28/2022	4.648	4.648	12/01 - 06/01	Received	2,816,941.75	2,883,429.66
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	4,998,945.73
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	5,006,810.95
419792G34	40648	HIS	25,000,000.00	1.535	08/01/2027	01/25/2023	3.902	3.902	02/01 - 08/01	Received	22,571,000.00	22,804,040.59
419792G34	40681	HIS	2,530,000.00	1.535	08/01/2027	06/05/2023	4.272	4.272	08/01 - 02/01	13,376.67	2,268,878.70	2,273,416.90
419792F92	40684	HIS	7,975,000.00	1.033	08/01/2025	06/12/2023	4.775	4.775	08/01 - 02/01	29,977.80	7,375,599.00	7,390,408.65
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
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	3,788,931.64
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	9,647,795.93
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	10,090,000.00
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	5,002,547.33
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	5,000,529.60
574193GK8	40652	MDS	3,000,000.00	2.800	08/01/2027	03/03/2023	4.612	4.612	08/01 - 02/01	7,466.67	2,785,170.00	2,801,133.44
574193WE4	40656	MDS	16,360,000.00	4.000	03/15/2026	03/29/2023	3.999	3.999	09/15 - 03/15		16,360,000.00	16,360,000.00
574193WF1	40678	MDS	4,180,000.00	4.050	03/15/2027	06/02/2023	4.146	4.146	09/15 - 03/15	29,625.75	4,165,829.80	4,166,131.29
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	5,000,376.96
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	5,032,224.13
6500354W5	40606	NYSDEV	4,565,000.00	3.170	03/15/2026	10/11/2022	4.518	4.518	03/15 - 09/15	Received	4,371,489.65	4,412,261.68
649902T45	40596	NYSHGR	7,850,000.00	5.051	09/15/2027	10/05/2022	4.677	4.677	03/15 - 09/15	Received	7,978,033.50	7,958,900.40
64990FY57	40669	NYSPIT	2,000,000.00	3.059	03/15/2028	05/18/2023	4.288	4.288	09/15 - 03/15	10,706.50	1,893,800.00	1,896,429.02
64990FX90	40675	NYSPIT	7,415,000.00	2.319	03/15/2024	05/26/2023	5.210	5.210	09/15 - 03/15	33,913.12	7,248,310.80	7,268,498.07
64990FS96	40682	NYSPIT	7,075,000.00	2.657	02/15/2028	06/09/2023	4.592	4.592	08/15 - 02/15	59,527.87	6,503,693.75	6,511,148.52
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	2,447,321.55
677522SQ8	40576	OHS	7,930,000.00	2.300	11/01/2023	08/30/2022	3.451	3.451	11/01 - 05/01	Received	7,826,117.00	7,900,389.64
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	1,758,524.89
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
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	1,757,832.46
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	1,015,024.65
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

City of San Jose
Portfolio Management
Investment Status Report - Investments
June 30, 2023

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Municipal Bonds												
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	2,225,136.81
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	3,578,229.71
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	10,050,306.10
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	7,048,638.24
91412GU94	40594	UNVHGR	3,820,000.00	3.063	07/01/2025	09/27/2022	4.509	4.509	01/01 - 07/01	Received	3,677,896.00	3,717,067.53
91412HGE7	40595	UNVHGR	3,000,000.00	0.883	05/15/2025	09/27/2022	4.509	4.509	11/15 - 05/15	Received	2,732,670.00	2,809,936.27
91412GU94	40619	UNVHGR	4,685,000.00	3.063	07/01/2025	11/17/2022	4.669	4.669	01/01 - 07/01	Received	4,501,113.75	4,544,747.78
91412HJN4	40636	UNVHGR	2,015,000.00	1.272	05/15/2027	01/04/2023	4.812	4.812	05/15 - 11/15	Received	1,737,171.80	1,768,473.90
91412GU94	40651	UNVHGR	2,020,000.00	3.063	07/01/2025	02/14/2023	4.556	4.556	07/01 - 01/01	7,390.34	1,952,612.80	1,963,385.32
91412GU94	40668	UNVHGR	13,815,000.00	3.063	07/01/2025	05/18/2023	4.254	4.254	07/01 - 01/01	161,033.40	13,484,407.05	13,503,038.11
917542QV7	40629	UTS	5,931,258.67	3.539	07/01/2025	12/13/2022	4.183	4.183	01/01 - 07/01	Received	5,839,739.35	5,859,478.81
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
923078CX5	40621	VNTCTF	3,645,000.00	1.741	11/01/2027	11/21/2022	4.621	4.621	05/01 - 11/01	Received	3,185,620.65	3,242,397.87
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		**331,836,258.67**				**2.890**	**2.890**		**353,018.12**	**326,916,233.15**	**326,172,931.25**
Agency Floaters												
31315PF38	40611	FAMC	2,500,000.00	5.330	02/06/2025	10/27/2022	3.947	4.002	11/06 - Quarterly	Received	2,500,000.00	2,500,000.00
31315P6T1	40612	FAMC	3,000,000.00	5.580	04/22/2025	10/27/2022	4.021	4.077	01/22 - Quarterly	Received	3,000,000.00	3,000,000.00
	Agency Floaters Totals		**5,500,000.00**				**3.988**	**4.043**		**0.00**	**5,500,000.00**	**5,500,000.00**
Mortgage Backed Securities												
3137B4WB8	40148	FHLMC	225,888.22	3.060	07/25/2023	08/01/2019	2.119	2.119	09/25 - Monthly		233,370.77	233,370.77
30298LAA9	40173	FHLMC	4,364,864.59	1.990	05/25/2024	09/30/2019	1.962	1.962	10/25 - Monthly	Received	4,364,864.59	4,364,864.59
30314KAS2	40180	FHLMC	1,173,790.07	2.090	07/25/2024	10/18/2019	1.941	1.941	11/25 - Monthly	Received	1,179,372.62	1,179,372.62
30295NAE0	40214	FHLMC	252,813.69	2.050	10/25/2023	01/22/2020	1.973	1.973	02/25 - Monthly	Received	253,129.71	253,129.71
30298LAA9	40231	FHLMC	512,871.62	1.990	05/25/2024	02/27/2020	1.590	1.590	03/25 - Monthly	Received	519,282.51	519,282.51
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
30315EAA4	40295	FHLMC	3,132,363.23	0.830	05/25/2025	07/24/2020	0.695	0.695	08/25 - Monthly	Received	3,147,683.62	3,147,683.62
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	3,732,418.83	0.670	11/25/2025	01/22/2021	0.537	0.537	02/25 - Monthly	Received	3,750,722.61	3,750,722.61
3137FQ3W1	40356	FHLMC	4,583,176.29	2.588	03/25/2025	02/22/2021	0.554	0.554	03/25 - Monthly	Received	4,922,331.34	4,922,331.34
3137FBTA4	40605	FHLMC	9,660,734.63	3.064	08/25/2024	10/12/2022	4.546	4.546	11/25 - Monthly	Received	9,415,062.14	9,415,062.14
30329MAA0	40609	FHLMC	3,484,863.69	2.080	06/25/2027	10/28/2022	4.989	4.989	11/25 - Monthly	Received	3,122,044.08	3,122,044.08
30329MAA0	40610	FHLMC	4,480,539.04	2.080	06/25/2027	10/28/2022	4.989	4.989	11/25 - Monthly	Received	4,014,056.68	4,014,056.68
3137BJQ71	40635	FHLMC	7,101,000.00	2.770	05/25/2025	12/22/2022	4.445	4.445	01/25 - Monthly	Received	6,821,398.13	6,821,398.13

City of San Jose
Portfolio Management
Investment Status Report - Investments
June 30, 2023

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												
3132XGRH1	40647	FHLMC	20,000,000.00	3.690	11/01/2027	01/24/2023	3.821	3.821	02/25 - Monthly	Received	19,909,375.00	19,909,375.00
3137FBAJ5	40665	FHLMC	4,805,000.00	3.281	08/25/2027	05/08/2023	3.997	3.997	06/25 - Monthly	Received	4,664,979.30	4,664,979.30
3132XGRH1	40666	FHLMC	10,000,000.00	3.690	11/01/2027	05/09/2023	3.946	3.946	06/25 - Monthly	Received	9,907,812.50	9,907,812.50
3132XFLR7	40672	FHLMC	6,700,000.00	4.250	01/01/2028	05/25/2023	4.597	4.597	06/25 - Monthly	Received	6,614,156.25	6,614,156.25
30312XAE7	40683	FHLMC	5,158,161.78	2.250	10/25/2024	06/23/2023	5.576	5.576	07/25 - Monthly	7,092.47	4,959,290.46	4,959,290.46
3140HUNV4	40171	FNMA	4,821,914.40	2.420	07/01/2024	09/19/2019	2.046	2.046	10/25 - Monthly	Received	4,905,544.48	4,905,544.48
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
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
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	2,466,611.07	2.967	03/25/2025	05/27/2020	1.008	1.008	06/25 - Monthly	Received	2,669,859.82	2,669,859.82
3136AY6S7	40327	FNMA	2,522,029.76	2.624	11/25/2024	12/22/2020	0.543	0.543	01/25 - Monthly	Received	2,710,374.94	2,710,374.94
3136AR5S3	40579	FNMA	5,473,674.33	2.469	04/25/2026	09/12/2022	3.844	3.844	10/25 - Monthly	Received	5,221,372.16	5,221,372.16
3136AKQM8	40614	FNMA	4,438,372.49	3.056	06/25/2024	10/31/2022	4.805	4.805	11/25 - Monthly	Received	4,318,050.99	4,318,050.99
3138L8UV4	40618	FNMA	12,174,317.39	2.920	01/01/2025	11/18/2022	4.716	4.716	12/25 - Monthly	Received	11,729,193.91	11,729,193.91
3140HSZG9	40667	FNMA	3,919,407.12	3.440	03/01/2026	05/09/2023	4.440	4.440	06/25 - Monthly	Received	3,854,645.04	3,854,645.04
	Mortgage Backed Securities Totals		**159,381,812.24**				**3.167**	**3.167**		**7,092.47**	**159,001,670.84**	**159,001,670.81**
		Investment Totals	**2,927,546,615.58**				**3.133**	**3.144**		**507,353.96**	**2,889,156,773.80**	**2,899,925,335.69**

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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City of San Jose
Portfolio Management
Portfolio Details - Investments
June 30, 2023

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			0.00	0.00	0.00	4.330	1	1	4.330	
VP6000104	36512	Federated Govt Obligation Fund			0.00	0.00	0.00	4.900	1	1	4.900	
		Subtotal and Average	**0.00**		**0.00**	**0.00**	**0.00**		**0**	**0**	**0.000**	
State Pool												
CITY	32936	State Investment Pool			15,006,746.08	15,006,746.08	15,006,746.08	3.020	1	1	3.020	
CSJFA	37042	State Investment Pool			5,335,746.08	5,335,746.08	5,335,746.08	3.020	1	1	3.020	
COVID RELIEF	40363	State Investment Pool			0.00	0.00	0.00	2.550	1	1	2.550	
		Subtotal and Average	**20,342,492.16**		**20,342,492.16**	**20,342,492.16**	**20,342,492.16**		**1**	**1**	**3.020**	
JPA Pool												
CAMP	40566	California Asset Management Pr			159,363,163.52	159,363,163.52	159,363,163.52	5.200	1	1	5.200	
		Subtotal and Average	**72,309,230.19**		**159,363,163.52**	**159,363,163.52**	**159,363,163.52**		**1**	**1**	**5.200**	
Corp Medium Term Notes												
037833CG3	40459	Apple Inc		01/07/2022	10,000,000.00	9,860,100.00	10,117,986.70	3.000	763	223	0.861	02/09/2024
037833DF4	40463	Apple Inc		01/14/2022	15,114,000.00	14,572,767.66	15,425,757.98	2.750	1,095	562	1.295	01/13/2025
037833CG3	40471	Apple Inc		01/19/2022	11,966,000.00	11,798,595.66	12,094,525.84	3.000	751	223	1.046	02/09/2024
037833CG3	40485	Apple Inc		02/14/2022	12,318,000.00	12,145,671.18	12,407,948.96	3.000	725	223	1.659	02/09/2024
037833CU2	40487	Apple Inc		02/28/2022	7,300,000.00	7,142,612.00	7,362,810.38	2.850	803	315	1.745	05/11/2024
039483BL5	40599	Archer Daniels Midland		10/05/2022	9,780,000.00	9,161,415.00	9,198,732.12	2.500	1,406	1,137	4.606	08/11/2026
039483BL5	40601	Archer Daniels Midland		10/07/2022	9,215,000.00	8,632,151.25	8,650,264.32	2.500	1,404	1,137	4.674	08/11/2026
06406RAJ6	40320	Bank of New York Mellon		11/03/2020	3,868,000.00	3,858,716.80	3,881,047.33	3.450	1,011	41	0.394	08/11/2023
06406HDA4	40617	Bank of New York Mellon		11/14/2022	10,000,000.00	9,608,900.00	9,679,924.63	3.000	833	604	5.080	02/24/2025
06406FAE3	40630	Bank of New York Mellon		12/13/2022	4,481,000.00	4,123,550.63	4,215,953.25	2.450	1,343	1,143	4.523	08/17/2026
06406RAD9	40633	Bank of New York Mellon		12/15/2022	5,000,000.00	4,675,950.00	4,815,081.40	3.250	1,613	1,415	4.308	05/16/2027
14913R3A3	40628	Caterpillar Inc.		12/13/2022	7,429,000.00	7,151,303.98	7,214,916.18	3.600	1,703	1,503	4.381	08/12/2027
194162AN3	40580	Colgate-Palmolive		09/09/2022	8,202,000.00	7,806,253.50	7,995,779.00	3.100	1,801	1,506	3.774	08/15/2027
24422EWK1	40634	Deere & Co.		12/15/2022	5,000,000.00	4,878,950.00	4,962,238.54	4.150	1,735	1,537	4.349	09/15/2027
438516BL9	40631	Honeywell International		12/13/2022	5,000,000.00	4,668,250.00	4,708,798.28	2.500	1,419	1,219	4.420	11/01/2026
24422EWP0	40637	John Deere		01/09/2023	10,000,000.00	9,963,100.00	9,996,048.52	4.800	1,096	923	4.817	01/09/2026
478160BY9	40574	Johnson & Johnson		08/25/2022	13,945,000.00	13,169,797.45	13,632,737.74	2.450	1,284	974	3.347	03/01/2026
478160BY9	40575	Johnson & Johnson		08/26/2022	4,214,000.00	3,979,743.74	4,108,306.88	2.450	1,283	974	3.457	03/01/2026
46625HJT8	40348	JP Morgan		02/01/2021	15,000,000.00	14,852,850.00	15,297,158.75	3.875	1,095	215	0.452	02/01/2024
48133DP95	40569	JP Morgan		07/28/2022	10,000,000.00	9,516,100.00	10,000,000.00	4.570	1,826	1,488	4.570	07/28/2027
48133DQ45	40570	JP Morgan		07/28/2022	10,000,000.00	9,595,100.00	10,000,000.00	4.100	1,096	758	4.100	07/28/2025
48133DQ52	40571	JP Morgan		07/28/2022	10,000,000.00	9,560,900.00	10,000,000.00	4.250	1,461	1,123	4.250	07/28/2026
88579YAV3	40598	3M		10/05/2022	7,150,000.00	6,554,691.00	6,613,912.68	2.250	1,445	1,176	4.839	09/19/2026

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Corp Medium Term Notes												
594918AW4	40432	Microsoft Inc.		12/08/2021	1,851,000.00	1,840,134.63	1,873,009.43	3.625	737	167	0.982	12/15/2023
594918BX1	40442	Microsoft Inc.		12/20/2021	1,025,000.00	1,009,502.00	1,036,994.04	2.875	778	220	0.892	02/06/2024
594918BQ6	40443	Microsoft Inc.		12/20/2021	2,876,000.00	2,867,515.80	2,879,836.62	2.000	596	38	0.692	08/08/2023
594918BJ2	40528	Microsoft Inc.		04/25/2022	4,000,000.00	3,850,360.00	3,999,601.58	3.125	1,288	856	3.129	11/03/2025
594918BB9	40557	Microsoft Inc.		06/15/2022	11,335,000.00	10,931,474.00	11,196,543.39	2.700	973	592	3.498	02/12/2025
594918BB9	40564	Microsoft Inc.		06/16/2022	7,250,000.00	6,991,900.00	7,149,540.48	2.700	972	592	3.607	02/12/2025
594918BY9	40624	Microsoft Inc.		12/02/2022	8,436,000.00	8,112,479.40	8,168,172.48	3.300	1,527	1,316	4.272	02/06/2027
69371RR24	40349	PACCAR Inc.		02/02/2021	7,000,000.00	6,790,770.00	6,998,413.59	0.350	1,095	216	0.389	02/02/2024
69371RS23	40602	PACCAR Inc.		10/07/2022	5,000,000.00	4,967,900.00	5,034,676.02	4.950	1,092	825	4.617	10/03/2025
69371RS23	40613	PACCAR Inc.		10/28/2022	10,000,000.00	9,935,800.00	10,017,548.44	4.950	1,071	825	4.864	10/03/2025
69371RR65	40640	PACCAR Inc.		01/06/2023	10,000,000.00	9,049,500.00	9,214,335.15	2.000	1,490	1,314	4.414	02/04/2027
713448CT3	40632	Pepsi Co		12/15/2022	5,000,000.00	4,789,300.00	4,854,519.01	2.750	867	669	4.441	04/30/2025
931142EW9	40603	Wal-Mart		10/07/2022	3,000,000.00	2,940,120.00	2,970,225.29	3.900	1,068	801	4.387	09/09/2025
931142ER0	40608	Wal-Mart		10/20/2022	10,000,000.00	8,928,300.00	8,944,728.93	1.050	1,428	1,174	4.684	09/17/2026
931142ER0	40660	Wal-Mart		04/05/2023	18,875,000.00	16,852,166.25	17,201,644.63	1.050	1,261	1,174	4.035	09/17/2026
		Subtotal and Average	**304,345,387.64**		**310,630,000.00**	**297,134,691.93**	**303,919,718.56**		**1,197**	**830**	**3.313**	
Negotiable CDs												
89115BK66	40600	TORDNY		10/05/2022	15,640,000.00	15,609,658.40	15,623,456.39	4.020	321	52	4.760	08/22/2023
		Subtotal and Average	**63,952,176.61**		**15,640,000.00**	**15,609,658.40**	**15,623,456.39**		**321**	**52**	**4.760**	
Commercial Paper Discounts												
62479MU35	40641	MUFG Bank Ltd/NY		01/10/2023	25,000,000.00	25,000,000.00	24,993,236.11	4.870	174	2	4.987	07/03/2023
89233HU36	40642	Toyota Motor Credit Corp		01/11/2023	25,000,000.00	25,000,000.00	24,993,180.56	4.910	173	2	5.029	07/03/2023
		Subtotal and Average	**98,136,499.54**		**50,000,000.00**	**50,000,000.00**	**49,986,416.67**		**174**	**2**	**5.008**	
Federal Agency Coupon Securities												
31422BJ27	40299	Federal Agricultural Mtg Corp		07/28/2020	2,500,000.00	2,291,475.00	2,499,948.70	0.500	1,812	744	0.501	07/14/2025
31422B6K1	40334	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,013,700.00	9,995,937.78	0.480	1,826	929	0.496	01/15/2026
31422B6K1	40337	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,013,700.00	9,995,739.74	0.480	1,826	929	0.497	01/15/2026
31422XR38	40622	Federal Agricultural Mtg Corp		11/28/2022	10,000,000.00	9,974,700.00	10,000,000.00	4.920	365	150	4.920	11/28/2023
3133EJD48	40013	Federal Farm Credit Bank		10/17/2018	25,000,000.00	24,847,750.00	24,995,666.67	3.050	1,811	93	3.124	10/02/2023
3133EJ5W5	40049	Federal Farm Credit Bank		01/23/2019	20,000,000.00	19,831,800.00	19,998,747.70	2.650	1,734	114	2.672	10/23/2023
3133ENAL4	40480	Federal Farm Credit Bank		01/26/2022	4,150,000.00	4,091,111.50	4,142,360.72	0.290	624	103	0.953	10/12/2023
3133ENAL4	40501	Federal Farm Credit Bank		03/22/2022	1,170,000.00	1,153,397.70	1,164,433.35	0.290	569	103	2.021	10/12/2023
3133ENS43	40607	Federal Farm Credit Bank		10/17/2022	10,000,000.00	9,842,100.00	9,972,557.78	4.375	731	474	4.599	10/17/2024
3130AGWK7	40157	Federal Home Loan Bank		08/16/2019	3,000,000.00	2,877,450.00	2,998,416.79	1.500	1,826	411	1.549	08/15/2024
3130A0F70	40531	Federal Home Loan Bank		05/11/2022	10,215,000.00	10,130,624.10	10,251,374.41	3.375	576	160	2.536	12/08/2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Federal Agency Coupon Securities												
3130ATUP0	40615	Federal Home Loan Bank		11/04/2022	5,000,000.00	4,987,400.00	4,997,094.43	4.750	364	125	4.928	11/03/2023
3130AU4V3	40627	Federal Home Loan Bank		12/08/2022	10,000,000.00	9,955,100.00	10,000,000.00	4.800	396	191	4.804	01/08/2024
3137EAEX3	40309	Federal Home Loan Mtg Corp		09/25/2020	5,000,000.00	4,536,850.00	4,993,286.93	0.375	1,824	815	0.436	09/23/2025
3137EAEY1	40316	Federal Home Loan Mtg Corp		10/16/2020	4,000,000.00	3,938,520.00	3,998,549.44	0.125	1,095	107	0.250	10/16/2023
3135G0V75	40142	Federal National Mtg Assn		07/08/2019	10,000,000.00	9,643,200.00	9,992,373.52	1.750	1,821	367	1.830	07/02/2024
3135G0W66	40183	Federal National Mtg Assn		10/22/2019	10,000,000.00	9,541,100.00	9,995,600.67	1.625	1,820	472	1.661	10/15/2024
3135G04Z3	40288	Federal National Mtg Assn		06/19/2020	10,000,000.00	9,180,800.00	9,991,871.97	0.500	1,824	717	0.542	06/17/2025
3135G05X7	40329	Federal National Mtg Assn		12/29/2020	10,000,000.00	9,099,500.00	9,988,593.20	0.375	1,700	786	0.429	08/25/2025
3135G06G3	40333	Federal National Mtg Assn		01/06/2021	10,000,000.00	9,063,200.00	10,019,286.47	0.500	1,766	860	0.417	11/07/2025
3135G05U3	40420	Federal National Mtg Assn		11/30/2021	7,000,000.00	6,954,150.00	6,998,674.42	0.350	626	48	0.496	08/18/2023
		Subtotal and Average	**189,321,844.73**		**187,035,000.00**	**179,967,628.30**	**186,990,514.69**		**1,388**	**396**	**2.154**	
Federal Agency Discounts												
313384HR3	40644	Federal Home Loan Bank		01/20/2023	50,000,000.00	50,000,000.00	49,987,152.78		164	2	4.790	07/03/2023
313384HR3	40645	Federal Home Loan Bank		01/20/2023	50,000,000.00	50,000,000.00	49,987,041.66		164	2	4.832	07/03/2023
313384HR3	40646	Federal Home Loan Bank		01/20/2023	10,000,000.00	10,000,000.00	9,997,408.33		164	2	4.832	07/03/2023
313384HR3	40653	Federal Home Loan Bank		03/03/2023	10,000,000.00	10,000,000.00	9,997,305.56		122	2	5.000	07/03/2023
313384HR3	40654	Federal Home Loan Bank		03/07/2023	10,000,000.00	10,000,000.00	9,997,308.34		118	2	4.992	07/03/2023
313384LY3	40657	Federal Home Loan Bank		03/22/2023	15,000,000.00	14,838,450.00	14,839,687.50	4.750	182	81	4.934	09/20/2023
313384KG3	40658	Federal Home Loan Bank		03/27/2023	20,000,000.00	19,894,600.00	19,894,083.33	4.650	137	41	4.800	08/11/2023
313384LL1	40659	Federal Home Loan Bank		03/31/2023	20,000,000.00	19,817,200.00	19,819,450.00	4.710	161	69	4.878	09/08/2023
		Subtotal and Average	**190,496,302.12**		**185,000,000.00**	**184,550,250.00**	**184,519,437.50**		**157**	**20**	**4.848**	
Treasury Coupon Securities												
912828W48	40196	U.S. Treasury		12/23/2019	15,000,000.00	14,683,050.00	15,038,924.80	2.125	1,529	243	1.719	02/29/2024
9128283Z1	40578	U.S. Treasury		09/02/2022	30,000,000.00	28,902,000.00	29,625,741.76	2.750	910	608	3.539	02/28/2025
91282CCU3	40583	U.S. Treasury		09/14/2022	20,000,000.00	19,836,000.00	19,878,076.03	0.125	351	61	3.878	08/31/2023
91282CAK7	40585	U.S. Treasury		09/15/2022	20,000,000.00	19,796,000.00	19,845,787.67	0.125	365	76	3.938	09/15/2023
9128284Z0	40586	U.S. Treasury		09/15/2022	10,000,000.00	9,578,900.00	9,794,513.18	2.750	1,081	792	3.760	08/31/2025
9128285U0	40625	U.S. Treasury		12/06/2022	10,000,000.00	9,870,300.00	9,899,921.88	2.625	390	183	4.694	12/31/2023
		Subtotal and Average	**152,295,966.89**		**105,000,000.00**	**102,666,250.00**	**104,082,965.32**		**755**	**326**	**3.547**	
Treasury Discounts												
912797GF8	40661	U.S. Treasury		04/11/2023	13,000,000.00	12,933,310.00	12,935,025.26	4.735	119	38	4.890	08/08/2023
912797GG6	40663	U.S. Treasury		04/18/2023	10,000,000.00	9,938,500.00	9,938,375.00	4.930	119	45	5.095	08/15/2023
912796YH6	40686	U.S. Treasury		06/23/2023	20,000,000.00	19,811,800.00	19,808,655.55	5.065	76	68	5.191	09/07/2023
912796XQ7	40687	U.S. Treasury		06/23/2023	50,000,000.00	49,930,500.00	49,917,416.67	4.955	20	12	5.038	07/13/2023
912797FY8	40688	U.S. Treasury		06/23/2023	20,000,000.00	19,958,200.00	19,953,061.11	4.970	25	17	5.070	07/18/2023

City of San Jose
Portfolio Management
Portfolio Details - Investments
June 30, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Treasury Discounts												
912797GJ0	40689	U.S. Treasury		06/23/2023	30,000,000.00	29,756,100.00	29,753,183.34	5.020	67	59	5.152	08/29/2023
912796CR8	40690	U.S. Treasury		06/23/2023	50,000,000.00	49,426,500.00	49,414,611.11	5.140	90	82	5.294	09/21/2023
912797FB8	40691	U.S. Treasury		06/23/2023	20,000,000.00	19,688,000.00	19,684,055.56	5.170	118	110	5.347	10/19/2023
		Subtotal and Average	**73,078,804.58**		**213,000,000.00**	**211,442,910.00**	**211,404,383.60**		**69**	**53**	**5.153**	
Federal Agency Callables												
31422XCX8	40360	Federal Agricultural Mtg Corp		04/20/2021	10,000,000.00	9,009,800.00	10,000,000.00	1.000	1,826	1,024	1.000	04/20/2026
31422XRQ7	40554	Federal Agricultural Mtg Corp		06/14/2022	10,779,000.00	10,535,394.60	10,658,791.05	0.690	554	172	3.141	12/20/2023
3133ELJ47	40282	Federal Farm Credit Bank		06/17/2020	10,000,000.00	9,535,300.00	10,000,000.00	0.580	1,461	352	0.580	06/17/2024
3133EMLR1	40330	Federal Farm Credit Bank		12/29/2020	10,000,000.00	9,001,900.00	10,000,000.00	0.500	1,820	906	0.500	12/23/2025
3133EMSU7	40358	Federal Farm Credit Bank		03/09/2021	10,000,000.00	9,002,500.00	10,000,000.00	0.800	1,826	982	0.800	03/09/2026
3133ENFZ8	40423	Federal Farm Credit Bank		12/02/2021	10,000,000.00	9,402,000.00	10,006,576.76	1.010	1,096	520	0.963	12/02/2024
3133ENGW4	40445	Federal Farm Credit Bank		12/17/2021	6,435,000.00	6,294,330.90	6,434,417.61	0.660	726	165	0.680	12/13/2023
3133ENMH0	40479	Federal Farm Credit Bank		01/27/2022	10,350,000.00	9,551,704.50	10,349,334.44	1.600	1,461	941	1.603	01/27/2026
3133ENPB0	40486	Federal Farm Credit Bank		02/16/2022	15,150,000.00	13,943,454.00	15,141,762.19	2.180	1,826	1,326	2.196	02/16/2027
3133ENQC7	40498	Federal Farm Credit Bank		03/22/2022	150,000.00	143,904.00	149,281.50	1.940	896	430	2.363	09/03/2024
3133EL5J9	40510	Federal Farm Credit Bank		03/30/2022	13,965,000.00	13,840,013.25	13,922,908.23	0.300	520	62	2.146	09/01/2023
3133ENGW4	40513	Federal Farm Credit Bank		03/30/2022	1,859,000.00	1,818,362.26	1,845,558.43	0.660	623	165	2.308	12/13/2023
3133EMYW6	40514	Federal Farm Credit Bank		03/30/2022	1,347,000.00	1,320,854.73	1,337,277.20	0.230	593	135	2.246	11/13/2023
3133EMSC7	40522	Federal Farm Credit Bank		04/22/2022	3,500,000.00	3,237,325.00	3,359,662.76	0.480	1,046	611	3.000	03/03/2025
3133ENUZ1	40524	Federal Farm Credit Bank		04/22/2022	20,000,000.00	19,188,800.00	19,927,511.92	3.090	1,277	842	3.258	10/20/2025
3133ENVK3	40526	Federal Farm Credit Bank		04/27/2022	20,000,000.00	19,257,200.00	20,000,000.00	3.650	1,644	1,214	3.650	10/27/2026
3133ENYA2	40550	Federal Farm Credit Bank		06/07/2022	5,200,000.00	4,924,868.00	5,182,426.09	3.450	1,820	1,431	3.545	06/01/2027
3133EMBQ4	40561	Federal Farm Credit Bank		06/15/2022	1,025,000.00	1,010,834.50	1,017,062.40	0.270	477	96	3.325	10/05/2023
3130AKPW0	40340	Federal Home Loan Bank		01/28/2021	10,000,000.00	9,016,600.00	10,000,000.00	0.500	1,826	942	0.500	01/28/2026
3130AKXX9	40350	Federal Home Loan Bank		02/25/2021	10,000,000.00	8,939,800.00	10,000,000.00	0.500	1,826	970	0.500	02/25/2026
3130AKXX9	40353	Federal Home Loan Bank		02/25/2021	10,000,000.00	8,939,800.00	9,996,820.00	0.500	1,826	970	0.500	02/25/2026
3130APRF4	40409	Federal Home Loan Bank		11/17/2021	20,000,000.00	18,833,200.00	19,995,875.70	1.000	1,094	503	1.015	11/15/2024
3130APWP6	40410	Federal Home Loan Bank		11/24/2021	8,300,000.00	8,145,703.00	8,298,516.38	0.600	730	146	0.645	11/24/2023
3130APZU2	40417	Federal Home Loan Bank		11/30/2021	1,900,000.00	1,821,454.00	1,900,000.00	0.875	910	332	0.875	05/28/2024
3130APU45	40418	Federal Home Loan Bank		11/30/2021	4,875,000.00	4,577,722.50	4,871,582.50	0.850	1,088	510	0.901	11/22/2024
3130APKF1	40421	Federal Home Loan Bank		11/30/2021	2,725,000.00	2,558,965.75	2,718,728.38	0.750	1,074	496	0.923	11/08/2024
3130APMH5	40422	Federal Home Loan Bank		12/01/2021	3,150,000.00	3,017,227.50	3,148,292.32	0.625	898	321	0.687	05/17/2024
3130APQU2	40435	Federal Home Loan Bank		12/15/2021	14,370,000.00	14,096,538.90	14,365,639.52	0.650	707	144	0.728	11/22/2023
3130APS48	40446	Federal Home Loan Bank		12/17/2021	13,240,000.00	12,472,477.20	13,240,519.66	1.050	1,067	506	1.047	11/18/2024
3130AQG49	40461	Federal Home Loan Bank		01/18/2022	2,485,000.00	2,346,486.10	2,478,681.75	1.000	1,004	475	1.200	10/18/2024
3130AQCN1	40467	Federal Home Loan Bank		01/18/2022	5,000,000.00	4,732,950.00	4,992,914.74	1.250	1,095	566	1.128	01/17/2025
3130ALHH0	40470	Federal Home Loan Bank		01/18/2022	25,000,000.00	22,611,500.00	24,662,729.66	0.960	1,507	978	1.481	03/05/2026

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Federal Agency Callables												
3130AQQQ9	40472	Federal Home Loan Bank		01/28/2022	20,000,000.00	19,071,000.00	20,000,000.00	1.375	1,096	577	1.219	01/28/2025
3130AQN58	40473	Federal Home Loan Bank		01/27/2022	14,000,000.00	13,234,760.00	13,990,828.70	1.750	1,096	576	1.443	01/27/2025
3130AQMQ3	40475	Federal Home Loan Bank		01/28/2022	7,200,000.00	6,715,944.00	7,193,304.00	1.375	1,369	850	1.291	10/28/2025
3130AQQQ9	40477	Federal Home Loan Bank		01/28/2022	20,000,000.00	19,071,000.00	20,000,000.00	1.375	1,096	577	0.750	01/28/2025
3130AQMU4	40478	Federal Home Loan Bank		01/28/2022	12,500,000.00	11,925,750.00	12,498,012.50	1.250	1,004	485	1.092	10/28/2024
3130ARAY7	40495	Federal Home Loan Bank		03/24/2022	1,000,000.00	952,580.00	995,673.61	2.375	1,096	632	2.137	03/24/2025
3130ARBY6	40496	Federal Home Loan Bank		03/28/2022	4,600,000.00	4,479,572.00	4,594,391.83	2.500	1,096	636	1.713	03/28/2025
3130AR7C9	40497	Federal Home Loan Bank		03/28/2022	1,565,000.00	1,486,405.70	1,553,634.52	1.850	1,005	545	2.357	12/27/2024
3130AQT78	40499	Federal Home Loan Bank		03/22/2022	2,360,000.00	2,228,548.00	2,334,516.69	1.750	1,074	608	2.428	02/28/2025
3130AMR53	40502	Federal Home Loan Bank		03/22/2022	20,000,000.00	18,685,400.00	19,506,919.14	0.620	993	527	2.400	12/09/2024
3130ANWN6	40508	Federal Home Loan Bank		03/22/2022	825,000.00	757,770.75	796,693.27	0.700	1,196	730	2.500	06/30/2025
3130APWH4	40512	Federal Home Loan Bank		03/30/2022	2,000,000.00	1,962,720.00	1,988,562.80	0.750	602	144	2.245	11/22/2023
3130AQJM6	40516	Federal Home Loan Bank		04/11/2022	1,400,000.00	1,315,006.00	1,367,337.53	1.250	1,023	577	2.800	01/28/2025
3130AMU67	40517	Federal Home Loan Bank		04/11/2022	6,000,000.00	5,704,380.00	5,870,184.59	0.400	809	363	2.661	06/28/2024
3130AQGT4	40518	Federal Home Loan Bank		04/11/2022	23,060,000.00	21,635,353.20	22,482,570.16	1.100	1,008	562	2.808	01/13/2025
3130AQMR1	40519	Federal Home Loan Bank		04/11/2022	23,390,000.00	21,971,864.30	22,842,421.50	1.250	1,022	576	2.808	01/27/2025
3130AQZ48	40520	Federal Home Loan Bank		04/11/2022	3,060,000.00	2,939,956.20	3,035,283.63	2.000	870	424	2.724	08/28/2024
3130APXH3	40521	Federal Home Loan Bank		04/22/2022	9,120,000.00	8,945,990.40	9,055,044.98	0.800	584	149	2.604	11/27/2023
3130ARVJ7	40523	Federal Home Loan Bank		04/29/2022	20,000,000.00	19,125,400.00	20,000,000.00	3.250	1,826	1,398	3.250	04/29/2027
3130APM44	40527	Federal Home Loan Bank		04/22/2022	3,565,000.00	3,494,163.45	3,536,052.20	0.500	581	146	2.600	11/24/2023
3130ARR86	40529	Federal Home Loan Bank		04/29/2022	13,270,000.00	13,181,223.70	13,264,792.63	3.625	546	118	1.997	10/27/2023
3130APQJ7	40532	Federal Home Loan Bank		05/11/2022	1,500,000.00	1,471,020.00	1,489,444.19	0.575	560	144	2.416	11/22/2023
3130APWH4	40533	Federal Home Loan Bank		05/12/2022	6,000,000.00	5,888,160.00	5,959,994.97	0.750	559	144	2.496	11/22/2023
3130AS2M0	40539	Federal Home Loan Bank		05/24/2022	3,835,000.00	3,791,050.90	3,835,000.00	2.650	549	146	2.650	11/24/2023
3130AS3J6	40542	Federal Home Loan Bank		05/24/2022	2,700,000.00	2,667,519.00	2,699,857.00	2.500	549	146	2.514	11/24/2023
3130ARVT5	40544	Federal Home Loan Bank		05/24/2022	3,630,000.00	3,549,922.20	3,634,392.05	3.000	724	321	2.716	05/17/2024
3130AMNR9	40545	Federal Home Loan Bank		05/24/2022	20,000,000.00	18,710,600.00	19,383,412.38	0.625	918	515	2.916	11/27/2024
3130AMU67	40546	Federal Home Loan Bank		05/24/2022	20,000,000.00	19,014,600.00	19,551,998.14	0.400	766	363	2.740	06/28/2024
3130APWH4	40547	Federal Home Loan Bank		05/24/2022	20,000,000.00	19,627,200.00	19,862,407.06	0.750	547	144	2.551	11/22/2023
3130ASBG3	40549	Federal Home Loan Bank		06/15/2022	7,150,000.00	7,035,171.00	7,142,072.58	3.250	639	258	2.125	03/15/2024
3130ARMT5	40552	Federal Home Loan Bank		06/07/2022	8,905,000.00	8,603,031.45	8,882,419.29	2.800	871	482	3.000	10/25/2024
3130AS6D6	40560	Federal Home Loan Bank		06/15/2022	1,250,000.00	1,216,237.50	1,242,224.06	2.875	730	349	3.557	06/14/2024
3130APZK4	40673	Federal Home Loan Bank		05/24/2023	26,000,000.00	23,908,300.00	24,084,111.31	1.190	917	879	4.466	11/26/2025
3130AQ4B6	40677	Federal Home Loan Bank		06/01/2023	25,000,000.00	23,523,750.00	23,680,838.79	1.200	571	541	4.954	12/23/2024
3130ARCZ2	40679	Federal Home Loan Bank		06/02/2023	8,500,000.00	8,005,980.00	8,076,515.46	2.160	845	816	4.537	09/24/2025
3134GVQX9	40261	Federal Home Loan Mtg Corp		05/05/2020	10,000,000.00	9,231,600.00	9,996,311.11	0.700	1,826	674	0.720	05/05/2025
3134GVSN9	40265	Federal Home Loan Mtg Corp		05/08/2020	10,000,000.00	9,258,600.00	10,000,000.00	0.700	1,789	640	0.700	04/01/2025
3134GVB49	40273	Federal Home Loan Mtg Corp		06/23/2020	40,000,000.00	36,814,000.00	40,000,000.00	0.750	1,821	718	0.750	06/18/2025

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Federal Agency Callables												
3134GXJH8	40469	Federal Home Loan Mtg Corp		01/18/2022	4,225,000.00	4,172,187.50	4,217,977.79	0.220	619	90	0.907	09/29/2023
3134GW6E1	40490	Federal Home Loan Mtg Corp		03/15/2022	20,000,000.00	19,660,400.00	19,901,056.22	0.320	597	124	1.820	11/02/2023
3134GW5R3	40505	Federal Home Loan Mtg Corp		03/22/2022	2,000,000.00	1,816,780.00	1,918,310.86	0.650	1,315	849	2.500	10/27/2025
3134GWUG9	40506	Federal Home Loan Mtg Corp		03/22/2022	1,500,000.00	1,363,620.00	1,438,540.72	0.570	1,282	816	2.500	09/24/2025
3134GWVN3	40507	Federal Home Loan Mtg Corp		03/22/2022	17,490,000.00	15,902,432.70	16,779,391.18	0.600	1,288	822	2.500	09/30/2025
3134GW6E1	40509	Federal Home Loan Mtg Corp		03/30/2022	18,300,000.00	17,989,266.00	18,181,078.15	0.320	582	124	2.300	11/02/2023
3134GXMZ4	40511	Federal Home Loan Mtg Corp		03/30/2022	1,033,000.00	1,003,414.88	1,028,198.28	1.800	729	271	2.446	03/28/2024
3134GXSF2	40525	Federal Home Loan Mtg Corp		04/29/2022	10,000,000.00	9,730,200.00	10,000,000.00	3.250	1,096	668	3.042	04/29/2025
3134GXRL0	40551	Federal Home Loan Mtg Corp		06/07/2022	12,940,000.00	12,475,065.80	12,906,832.76	3.125	1,070	681	3.270	05/12/2025
3134GXYM0	40556	Federal Home Loan Mtg Corp		06/28/2022	5,615,000.00	5,469,964.55	5,601,831.19	3.125	731	363	3.372	06/28/2024
3134GXYT5	40558	Federal Home Loan Mtg Corp		06/29/2022	7,250,000.00	7,155,677.50	7,234,394.51	2.900	548	181	3.350	12/29/2023
3134GXYT5	40559	Federal Home Loan Mtg Corp		06/29/2022	4,500,000.00	4,441,455.00	4,490,313.83	2.900	548	181	3.350	12/29/2023
3134GYDA7	40638	Federal Home Loan Mtg Corp		01/26/2023	15,000,000.00	14,919,750.00	15,000,000.00	5.020	547	391	5.020	07/26/2024
3134GXR63	40643	Federal Home Loan Mtg Corp		01/17/2023	10,000,000.00	9,779,900.00	9,890,807.14	4.050	954	789	4.591	08/28/2025
3134GXCS1	40680	Federal Home Loan Mtg Corp		06/02/2023	8,375,000.00	7,596,376.25	7,663,246.62	0.625	907	878	4.402	11/25/2025
3136G4WU3	40281	Federal National Mtg Assn		06/23/2020	30,000,000.00	27,655,200.00	30,000,000.00	0.850	1,826	723	0.850	06/23/2025
3135G06R9	40331	Federal National Mtg Assn		01/28/2021	15,000,000.00	13,468,650.00	15,000,000.00	0.550	1,826	942	0.550	01/28/2026
3136G46V0	40500	Federal National Mtg Assn		03/22/2022	1,500,000.00	1,455,240.00	1,484,532.38	0.310	675	209	2.167	01/26/2024
3136G4H55	40503	Federal National Mtg Assn		03/22/2022	2,350,000.00	2,144,986.00	2,258,495.17	0.550	1,232	766	2.500	08/05/2025
3136G4R62	40504	Federal National Mtg Assn		03/22/2022	1,715,000.00	1,564,543.05	1,648,883.28	0.625	1,255	789	2.500	08/28/2025
3135G05P4	40515	Federal National Mtg Assn		04/11/2022	3,371,000.00	3,355,830.50	3,365,430.42	0.300	479	33	2.196	08/03/2023
3135G05U3	40562	Federal National Mtg Assn		06/15/2022	7,200,000.00	7,152,840.00	7,173,240.00	0.350	429	48	3.275	08/18/2023
3135G05P4	40563	Federal National Mtg Assn		06/15/2022	5,000,000.00	4,977,500.00	4,987,168.63	0.300	414	33	3.264	08/03/2023
3135GADY4	40639	Federal National Mtg Assn		01/20/2023	50,000,000.00	49,849,000.00	50,000,000.00	5.000	348	186	5.000	01/03/2024
		Subtotal and Average	**958,534,648.92**		**968,554,000.00**	**919,430,780.17**	**958,599,822.99**		**1,086**	**574**	**2.306**	
Supranational												
45818WCS3	40201	IADB		01/08/2020	11,000,000.00	10,477,940.00	11,001,119.77	1.700	1,773	503	1.692	11/15/2024
45818WCW4	40321	IADB		11/12/2020	10,000,000.00	9,357,200.00	9,998,466.47	0.340	1,433	472	0.352	10/15/2024
45818WCZ7	40357	IADB		02/24/2021	10,000,000.00	9,017,100.00	10,000,000.00	0.650	1,822	965	0.650	02/20/2026
459058GQ0	40079	IBRD		03/19/2019	5,000,000.00	4,895,950.00	4,998,831.83	2.500	1,827	262	2.535	03/19/2024
459058JB0	40246	IBRD		04/22/2020	3,000,000.00	2,772,960.00	2,995,801.05	0.625	1,826	661	0.704	04/22/2025
459058JA2	40335	IBRD		01/11/2021	20,000,000.00	18,607,400.00	20,117,168.80	0.750	1,520	619	0.401	03/11/2025
459058JL8	40336	IBRD		01/11/2021	10,000,000.00	9,076,400.00	9,998,235.85	0.500	1,751	850	0.508	10/28/2025
459058JL8	40338	IBRD		01/11/2021	10,000,000.00	9,076,400.00	9,996,786.73	0.500	1,751	850	0.514	10/28/2025
459058DX8	40339	IBRD		01/12/2021	4,765,000.00	4,589,028.55	4,907,262.69	2.500	1,413	513	0.351	11/25/2024
459058JE4	40341	IBRD		01/13/2021	10,000,000.00	9,128,200.00	9,969,836.73	0.375	1,657	758	0.522	07/28/2025
459056HV2	40344	IBRD		01/22/2021	10,000,000.00	9,569,100.00	10,137,455.56	1.500	1,314	424	0.306	08/28/2024

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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
Supranational												
45905U5Y6	40354	IBRD		02/18/2021	5,000,000.00	4,455,550.00	5,000,000.00	0.600	1,826	963	0.600	02/18/2026
45905U5Y6	40355	IBRD		02/18/2021	5,000,000.00	4,455,550.00	5,000,000.00	0.600	1,826	963	0.600	02/18/2026
459058JA2	40359	IBRD		03/12/2021	10,000,000.00	9,303,700.00	10,023,230.02	0.750	1,460	619	0.611	03/11/2025
459058JM6	40538	IBRD		05/25/2022	5,580,000.00	5,469,292.80	5,530,777.91	0.250	548	146	2.527	11/24/2023
459058JT1	40662	IBRD		04/12/2023	5,000,000.00	4,394,050.00	4,476,346.52	0.850	1,400	1,320	4.010	02/10/2027
459058JT1	40664	IBRD		04/24/2023	10,000,000.00	8,788,100.00	8,923,998.17	0.850	1,388	1,320	4.100	02/10/2027
45950VPG5	40332	International Finance Corp		01/06/2021	8,550,000.00	7,965,864.00	8,562,330.49	0.425	1,413	507	0.320	11/19/2024
45950VPL4	40347	International Finance Corp		02/05/2021	10,000,000.00	8,931,200.00	9,985,419.22	0.450	1,826	950	0.507	02/05/2026
45950VRK4	40616	International Finance Corp		11/18/2022	5,000,000.00	5,010,950.00	5,000,000.00	5.000	1,823	1,598	5.000	11/15/2027
		Subtotal and Average	**172,611,680.44**		**167,895,000.00**	**155,341,935.35**	**166,623,067.81**		**1,579**	**739**	**1.111**	
Asset Backed Securities												
448980AD4	40670	Hyundai Auto Lease Sec		05/24/2023	14,000,000.00	13,899,200.00	13,999,691.53	5.150	1,118	1,080	5.207	06/15/2026
43813DAC2	40270	American Honda Finance Corp		05/27/2020	177,863.39	176,965.18	177,859.87	0.820	1,510	380	0.825	07/15/2024
437927AC0	40674	American Honda Finance Corp		05/30/2023	10,000,000.00	9,936,500.00	9,998,411.29	4.930	1,630	1,598	4.988	11/15/2027
44891LAC7	40253	Hyundai Auto Receivables Trust		04/29/2020	170,363.33	169,347.96	170,351.35	1.410	1,661	503	1.424	11/15/2024
89239RAC0	40252	Toyota Motor Credit Corp		04/29/2020	102,526.00	102,180.49	102,520.64	1.360	1,569	411	1.373	08/15/2024
89237VAB5	40296	Toyota Motor Credit Corp		07/27/2020	603,136.27	598,998.76	603,122.07	0.440	1,541	472	0.444	10/15/2024
891941AD8	40671	Toyota Motor Credit Corp		05/23/2023	10,000,000.00	9,893,100.00	9,999,453.48	4.710	1,729	1,690	4.759	02/15/2028
89238JAC9	40676	Toyota Motor Credit Corp		06/01/2023	13,315,000.00	12,751,242.90	12,743,884.16	0.710	1,049	1,019	5.694	04/15/2026
		Subtotal and Average	**47,958,351.63**		**48,368,888.99**	**47,527,535.29**	**47,795,294.39**		**1,344**	**1,286**	**5.099**	
Municipal Bonds												
13063DGN2	40008	State of California GO		09/18/2018	5,000,000.00	4,991,500.00	5,001,292.93	3.400	1,778	31	3.064	08/01/2023
13063DGB8	40243	State of California GO		04/13/2020	5,000,000.00	4,837,200.00	5,131,073.83	3.375	1,814	640	1.802	04/01/2025
13063DMA3	40449	State of California GO		01/07/2022	10,110,000.00	9,504,916.50	10,448,489.96	2.650	1,545	1,005	1.392	04/01/2026
13063DRD2	40581	State of California GO		09/09/2022	5,570,000.00	5,155,313.50	5,345,697.40	2.375	1,483	1,188	3.721	10/01/2026
13063D3A4	40620	State of California GO		11/17/2022	5,000,000.00	5,104,950.00	5,188,425.39	5.700	1,414	1,188	4.424	10/01/2026
13063D3A4	40626	State of California GO		12/08/2022	7,075,000.00	7,223,504.25	7,377,954.80	5.700	1,393	1,188	4.257	10/01/2026
13063DC48	40649	State of California GO		02/01/2023	12,000,000.00	10,526,040.00	10,782,850.00	1.700	1,826	1,676	4.175	02/01/2028
13063D3N6	40655	State of California GO		03/15/2023	7,000,000.00	6,983,410.00	7,000,000.00	4.846	1,447	1,339	4.845	03/01/2027
13034AL65	40323	California Infra & Econ Dev		12/17/2020	1,385,000.00	1,259,906.80	1,385,000.00	0.765	1,749	823	0.765	10/01/2025
13077DML3	40318	California State Univ Rev		11/02/2020	10,000,000.00	9,086,600.00	10,018,256.81	0.885	1,825	854	0.805	11/01/2025
13067WRC8	40623	CA Dept of Water Resource Pwr		11/28/2022	3,155,000.00	2,852,277.75	2,883,429.66	0.790	1,099	884	4.648	12/01/2025
34153QUD6	40311	Florida State Brd of Edu GO		10/22/2020	10,000,000.00	9,180,500.00	10,000,000.00	0.550	1,683	701	0.550	06/01/2025
34153QUC8	40313	Florida State Brd of Edu GO		10/22/2020	5,000,000.00	4,780,050.00	4,998,945.73	0.390	1,318	336	0.413	06/01/2024
373385FQ1	40304	State of Georgia GO		08/27/2020	14,615,000.00	13,279,042.85	14,615,000.00	0.520	1,800	762	0.520	08/01/2025
373385FP3	40305	State of Georgia GO		08/27/2020	4,345,000.00	4,114,628.10	4,345,000.00	0.420	1,435	397	0.420	08/01/2024

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Municipal Bonds												
419792ZM1	40317	State of Hawaii GO		10/29/2020	5,000,000.00	4,556,500.00	5,006,810.95	0.852	1,798	823	0.790	10/01/2025
419792G34	40648	State of Hawaii GO		01/25/2023	25,000,000.00	22,146,500.00	22,804,040.59	1.535	1,649	1,492	3.902	08/01/2027
419792G34	40681	State of Hawaii GO		06/05/2023	2,530,000.00	2,241,225.80	2,273,416.90	1.535	1,518	1,492	4.272	08/01/2027
419792F92	40684	State of Hawaii GO		06/12/2023	7,975,000.00	7,337,319.00	7,390,408.65	1.033	781	762	4.775	08/01/2025
546417DQ6	40312	State of Louisiana GO		10/14/2020	4,000,000.00	3,688,480.00	4,000,000.00	0.840	1,691	701	0.840	06/01/2025
544351MQ9	40315	City of Los Angeles		10/14/2020	3,670,000.00	3,572,818.40	3,788,931.64	3.320	1,418	428	0.511	09/01/2024
544351QQ5	40589	City of Los Angeles		09/28/2022	9,475,000.00	9,405,453.50	9,647,795.93	5.000	1,069	793	4.097	09/01/2025
544351QP7	40593	City of Los Angeles		09/28/2022	10,000,000.00	9,920,200.00	10,090,000.00	5.000	704	428	4.187	09/01/2024
57582RK88	40322	State of Massachusetts GO		12/03/2020	1,000,000.00	902,720.00	1,000,000.00	0.695	1,794	854	0.695	11/01/2025
574193SP4	40234	Maryland State GO		03/18/2020	1,000,000.00	969,770.00	1,000,000.00	0.970	1,458	258	0.970	03/15/2024
574193TR9	40297	Maryland State GO		08/05/2020	5,000,000.00	4,570,300.00	5,002,547.33	0.660	1,822	762	0.635	08/01/2025
574193TQ1	40298	Maryland State GO		08/05/2020	5,000,000.00	4,746,900.00	5,000,529.60	0.510	1,457	397	0.500	08/01/2024
574193GK8	40652	Maryland State GO		03/03/2023	3,000,000.00	2,814,060.00	2,801,133.44	2.800	1,612	1,492	4.612	08/01/2027
574193WE4	40656	Maryland State GO		03/29/2023	16,360,000.00	16,001,225.20	16,360,000.00	4.000	1,082	988	3.999	03/15/2026
574193WF1	40678	Maryland State GO		06/02/2023	4,180,000.00	4,096,358.20	4,166,131.29	4.050	1,382	1,353	4.146	03/15/2027
649791PP9	40185	New York State GO		10/30/2019	5,000,000.00	4,889,800.00	5,000,376.96	2.010	1,569	229	1.998	02/15/2024
6500354U9	40207	New York ST Urban Dev Corp Rev		01/15/2020	5,000,000.00	4,910,050.00	5,032,224.13	2.860	1,521	258	1.905	03/15/2024
6500354W5	40606	New York ST Urban Dev Corp Rev		10/11/2022	4,565,000.00	4,343,597.50	4,412,261.68	3.170	1,251	988	4.518	03/15/2026
649902T45	40596	NYS Dormitory Authority		10/05/2022	7,850,000.00	7,925,203.00	7,958,900.40	5.051	1,806	1,537	4.677	09/15/2027
64990FY57	40669	NYS Personal Income Tax Rev		05/18/2023	2,000,000.00	1,848,840.00	1,896,429.02	3.059	1,763	1,719	4.288	03/15/2028
64990FX90	40675	NYS Personal Income Tax Rev		05/26/2023	7,415,000.00	7,255,206.75	7,268,498.07	2.319	294	258	5.210	03/15/2024
64990FS96	40682	NYS Personal Income Tax Rev		06/09/2023	7,075,000.00	6,431,104.25	6,511,148.52	2.657	1,712	1,690	4.592	02/15/2028
64990GZW5	40262	New York University		05/06/2020	2,450,000.00	2,353,298.50	2,447,321.55	1.438	1,517	366	1.551	07/01/2024
677522SQ8	40576	State of Ohio GO		08/30/2022	7,930,000.00	7,845,228.30	7,900,389.64	2.300	428	123	3.451	11/01/2023
70922PAK8	40152	Pennsylvania Turnpike Comm		08/14/2019	1,750,000.00	1,734,897.50	1,758,524.89	2.929	1,570	153	1.711	12/01/2023
76913CAZ2	40256	County of Riverside CA		05/06/2020	4,000,000.00	3,821,440.00	4,000,000.00	2.667	1,746	595	2.667	02/15/2025
882724RA7	40319	State of Texas GO		10/30/2020	1,600,000.00	1,597,648.00	1,757,832.46	5.000	1,797	823	0.550	10/01/2025
91412GVB8	40153	UC General Revenue Bonds		08/14/2019	1,000,000.00	983,050.00	1,015,024.65	3.638	1,736	319	1.831	05/15/2024
91412HFL2	40293	UC General Revenue Bonds		07/16/2020	1,000,000.00	959,830.00	1,000,000.00	0.833	1,399	319	0.833	05/15/2024
91412HFL2	40294	UC General Revenue Bonds		07/16/2020	650,000.00	623,889.50	650,000.00	0.833	1,399	319	0.833	05/15/2024
91412HGE7	40324	UC General Revenue Bonds		12/10/2020	2,215,000.00	2,050,624.85	2,225,136.81	0.883	1,617	684	0.630	05/15/2025
91412HGE7	40325	UC General Revenue Bonds		12/15/2020	3,560,000.00	3,295,812.40	3,578,229.71	0.883	1,612	684	0.605	05/15/2025
91412HGE7	40326	UC General Revenue Bonds		12/16/2020	10,000,000.00	9,257,900.00	10,050,306.10	0.883	1,611	684	0.610	05/15/2025
91412HGE7	40343	UC General Revenue Bonds		01/22/2021	7,000,000.00	6,480,530.00	7,048,638.24	0.883	1,574	684	0.507	05/15/2025
91412GU94	40594	UC General Revenue Bonds		09/27/2022	3,820,000.00	3,676,788.20	3,717,067.53	3.063	1,008	731	4.509	07/01/2025
91412HGE7	40595	UC General Revenue Bonds		09/27/2022	3,000,000.00	2,777,370.00	2,809,936.27	0.883	961	684	4.509	05/15/2025
91412GU94	40619	UC General Revenue Bonds		11/17/2022	4,685,000.00	4,509,359.35	4,544,747.78	3.063	957	731	4.669	07/01/2025
91412HJN4	40636	UC General Revenue Bonds		01/04/2023	2,015,000.00	1,765,140.00	1,768,473.90	1.272	1,592	1,414	4.812	05/15/2027

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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
Municipal Bonds												
91412GU94	40651	UC General Revenue Bonds		02/14/2023	2,020,000.00	1,944,270.20	1,963,385.32	3.063	868	731	4.556	07/01/2025
91412GU94	40668	UC General Revenue Bonds		05/18/2023	13,815,000.00	13,297,075.65	13,503,038.11	3.063	775	731	4.254	07/01/2025
917542QV7	40629	State of Utah GO		12/13/2022	5,931,258.67	5,817,615.75	5,859,478.81	3.539	931	731	4.183	07/01/2025
923078CT4	40277	Ventura Cnty Pub Fin Auth Leas		06/11/2020	1,000,000.00	984,850.00	1,000,000.00	1.048	1,238	123	1.048	11/01/2023
923078CU1	40278	Ventura Cnty Pub Fin Auth Leas		06/11/2020	900,000.00	849,285.00	900,000.00	1.223	1,604	489	1.223	11/01/2024
923078CX5	40621	Ventura Cnty Pub Fin Auth Leas		11/21/2022	3,645,000.00	3,217,733.10	3,242,397.87	1.741	1,806	1,584	4.621	11/01/2027
97705MNM3	40177	State of Wisconsin GO		10/30/2019	500,000.00	485,975.00	500,000.00	1.857	1,645	305	1.857	05/01/2024
		Subtotal and Average	**321,230,299.60**		**331,836,258.67**	**313,783,082.65**	**326,172,931.25**		**1,398**	**866**	**2.890**	
Agency Floaters												
31315PF38	40611	Federal Agricultural Mtg Corp		10/27/2022	2,500,000.00	2,509,425.00	2,500,000.00	5.330	833	586	3.947	02/06/2025
31315P6T1	40612	Federal Agricultural Mtg Corp		10/27/2022	3,000,000.00	3,011,460.00	3,000,000.00	5.580	908	661	4.021	04/22/2025
		Subtotal and Average	**5,500,000.00**		**5,500,000.00**	**5,520,885.00**	**5,500,000.00**		**874**	**627**	**3.988**	
Mortgage Backed Securities												
3137B4WB8	40148	Federal Home Loan Mtg Corp		08/01/2019	225,888.22	225,063.73	233,370.77	3.060	1,454	24	2.119	07/25/2023
30298LAA9	40173	Federal Home Loan Mtg Corp		09/30/2019	4,364,864.59	4,240,335.00	4,364,864.59	1.990	1,699	329	1.962	05/25/2024
30314KAS2	40180	Federal Home Loan Mtg Corp		10/18/2019	1,173,790.07	1,125,664.68	1,179,372.62	2.090	1,742	390	1.941	07/25/2024
30295NAE0	40214	Federal Home Loan Mtg Corp		01/22/2020	252,813.69	250,009.99	253,129.71	2.050	1,372	116	1.973	10/25/2023
30298LAA9	40231	Federal Home Loan Mtg Corp		02/27/2020	512,871.62	498,239.39	519,282.51	1.990	1,549	329	1.590	05/25/2024
3137BJQ71	40266	Federal Home Loan Mtg Corp		05/26/2020	10,000,000.00	9,539,400.00	10,823,437.50	2.770	1,825	694	1.043	05/25/2025
30315EAA4	40295	Federal Home Loan Mtg Corp		07/24/2020	3,132,363.23	2,892,204.94	3,147,683.62	0.830	1,766	694	0.695	05/25/2025
3137BGK24	40328	Federal Home Loan Mtg Corp		12/28/2020	4,500,000.00	4,350,960.00	4,937,850.00	3.062	1,458	543	0.496	12/25/2024
30318CAA5	40342	Federal Home Loan Mtg Corp		01/22/2021	3,732,418.83	3,392,507.45	3,750,722.61	0.670	1,768	878	0.537	11/25/2025
3137FQ3W1	40356	Federal Home Loan Mtg Corp		02/22/2021	4,583,176.29	4,386,374.70	4,922,331.34	2.588	1,492	633	0.554	03/25/2025
3137FBTA4	40605	Federal Home Loan Mtg Corp		10/12/2022	9,660,734.63	9,404,338.73	9,415,062.14	3.064	683	421	4.546	08/25/2024
30329MAA0	40609	Federal Home Loan Mtg Corp		10/28/2022	3,484,863.69	3,134,774.28	3,122,044.08	2.080	1,701	1,455	4.989	06/25/2027
30329MAA0	40610	Federal Home Loan Mtg Corp		10/28/2022	4,480,539.04	4,030,424.09	4,014,056.68	2.080	1,701	1,455	4.989	06/25/2027
3137BJQ71	40635	Federal Home Loan Mtg Corp		12/22/2022	7,101,000.00	6,773,927.94	6,821,398.13	2.770	885	694	4.445	05/25/2025
3132XGRH1	40647	Federal Home Loan Mtg Corp		01/24/2023	20,000,000.00	19,060,400.00	19,909,375.00	3.690	1,742	1,584	3.821	11/01/2027
3137FBAJ5	40665	Federal Home Loan Mtg Corp		05/08/2023	4,805,000.00	4,504,591.40	4,664,979.30	3.281	1,570	1,516	3.997	08/25/2027
3132XGRH1	40666	Federal Home Loan Mtg Corp		05/09/2023	10,000,000.00	9,530,200.00	9,907,812.50	3.690	1,637	1,584	3.946	11/01/2027
3132XFLR7	40672	Federal Home Loan Mtg Corp		05/25/2023	6,700,000.00	6,465,701.00	6,614,156.25	4.250	1,682	1,645	4.597	01/01/2028
30312XAE7	40683	Federal Home Loan Mtg Corp		06/23/2023	5,158,161.78	4,927,591.95	4,959,290.46	2.250	490	482	5.576	10/25/2024
3140HUNV4	40171	Federal National Mtg Assn		09/19/2019	4,821,914.40	4,649,145.21	4,905,544.48	2.420	1,747	366	2.046	07/01/2024
3138L84Z4	40202	Federal National Mtg Assn		02/03/2020	7,747,000.00	7,367,164.59	7,899,519.06	2.390	1,825	581	1.991	02/01/2025
3140HWYW6	40203	Federal National Mtg Assn		01/22/2020	7,450,000.00	7,080,554.50	7,531,484.38	2.240	1,806	550	2.021	01/01/2025
3138LL3J2	40209	Federal National Mtg Assn		01/17/2020	1,000,000.00	950,140.00	1,023,750.00	2.710	1,811	550	2.223	01/01/2025

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Mortgage Backed Securities												
3138L8CE2	40225	Federal National Mtg Assn		02/05/2020	3,500,000.00	3,370,220.00	3,577,656.25	2.960	1,731	489	2.482	11/01/2024
3136AL7K1	40272	Federal National Mtg Assn		05/27/2020	2,466,611.07	2,355,292.91	2,669,859.82	2.967	1,763	633	1.008	03/25/2025
3136AY6S7	40327	Federal National Mtg Assn		12/22/2020	2,522,029.76	2,432,522.92	2,710,374.94	2.624	1,434	513	0.543	11/25/2024
3136AR5S3	40579	Federal National Mtg Assn		09/12/2022	5,473,674.33	5,126,588.64	5,221,372.16	2.469	1,321	1,029	3.844	04/25/2026
3136AKQM8	40614	Federal National Mtg Assn		10/31/2022	4,438,372.49	4,318,403.28	4,318,050.99	3.056	603	360	4.805	06/25/2024
3138L8UV4	40618	Federal National Mtg Assn		11/18/2022	12,174,317.39	11,676,144.32	11,729,193.91	2.920	775	550	4.716	01/01/2025
3140HSZG9	40667	Federal National Mtg Assn		05/09/2023	3,919,407.12	3,719,752.52	3,854,645.04	3.440	1,027	974	4.440	03/01/2026
		Subtotal and Average	**174,865,120.69**		**159,381,812.21**	**151,778,638.13**	**159,001,670.81**		**1,444**	**884**	**3.167**	
		Total and Average	**2,844,978,805.73**		**2,927,546,615.55**	**2,814,459,900.90**	**2,899,925,335.66**		**972**	**530**	**3.133**	

City of San Jose
Portfolio Management
Portfolio Details - Cash
June 30, 2023

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		507,353.96	507,353.96		**0**	**0**	
				Subtotal		507,353.96	507,353.96				
		Total Cash and Investments	**2,844,978,805.73**		**2,927,546,615.55**	**2,814,967,254.86**	**2,900,432,689.62**		**972**	**530**	**3.133**

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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
April 1, 2023 - June 30, 2023
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	04/11/2023			5,000,000.00			**-5,000,000.00**
32936	003	CITY	STPOOL 0.24%	Purchase	04/14/2023			6,746.08			**-6,746.08**
32936	003	CITY	STPOOL 0.24%	Purchase	04/28/2023			10,000,000.00			**-10,000,000.00**
32936	003	CITY	STPOOL 0.24%	Redemption	04/07/2023				1,000,000.00		**1,000,000.00**
32936	003	CITY	STPOOL 0.24%	Interest	04/14/2023					6,746.08	**6,746.08**
36512	003	VP6000104	Federated Govt	Interest	05/02/2023					6,633.37	**6,633.37**
36512	003	VP6000104	Federated Govt	Interest	06/01/2023					0.75	**0.75**
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/13/2023			1,830,000.00			**-1,830,000.00**
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/14/2023			6,746.08			**-6,746.08**
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/28/2023			3,499,000.00			**-3,499,000.00**
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/07/2023				1,000,000.00		**1,000,000.00**
37042	003	CSJFA	STPOOL 0.22%	Interest	04/14/2023					6,746.08	**6,746.08**
37624	003	91412HBK8	UNVHGR 3.297%	Redemption	05/15/2023	05/15/2023	Maturity		4,000,000.00		**4,000,000.00**
37624	003	91412HBK8	UNVHGR 3.297%	Interest	05/15/2023	05/15/2023				65,940.00	**65,940.00**
40013	003	3133EJD48	FEDERAL FARM CR	Interest	04/02/2023	10/02/2023				381,250.00	**381,250.00**
40049	003	3133EJ5W5	FFCB 2.65% MAT	Interest	04/23/2023	10/23/2023				265,000.00	**265,000.00**
40126	003	459058GX5	IBRD 1.875% MAT	Redemption	06/19/2023	06/19/2023	Maturity		10,000,000.00		**10,000,000.00**
40126	003	459058GX5	IBRD 1.875% MAT	Interest	06/19/2023	06/19/2023				93,800.00	**93,800.00**
40148	003	3137B4WB8	FHLMC REMIC	Interest	04/25/2023	07/25/2023				9,717.23	**9,717.23**
40148	003	3137B4WB8	FHLMC REMIC	Redemption	04/25/2023	07/25/2023			1,034,906.37		**1,034,906.37**
40148	003	3137B4WB8	FHLMC REMIC	Interest	05/25/2023	07/25/2023				7,078.22	**7,078.22**
40148	003	3137B4WB8	FHLMC REMIC	Redemption	05/25/2023	07/25/2023			713,587.79		**713,587.79**
40148	003	3137B4WB8	FHLMC REMIC	Interest	06/25/2023	07/25/2023				5,258.57	**5,258.57**
40148	003	3137B4WB8	FHLMC REMIC	Redemption	06/25/2023	07/25/2023			1,836,295.59		**1,836,295.59**
40152	003	70922PAK8	PENNSYLVANIA ST	Interest	06/01/2023	12/01/2023				25,628.75	**25,628.75**
40153	003	91412GVB8	UNIVERSITY CALIF	Interest	05/15/2023	05/15/2024				18,190.00	**18,190.00**
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	04/25/2023	07/01/2024				10,097.54	**10,097.54**
40171	003	3140HUNV4	FNMA 2.42% MAT	Redemption	04/25/2023	07/01/2024			7,683.90		**7,683.90**
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	05/25/2023	07/01/2024				9,756.32	**9,756.32**
40171	003	3140HUNV4	FNMA 2.42% MAT	Redemption	05/25/2023	07/01/2024			8,194.35		**8,194.35**
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	06/25/2023	07/01/2024				10,064.45	**10,064.45**
40171	003	3140HUNV4	FNMA 2.42% MAT	Redemption	06/25/2023	07/01/2024			7,733.40		**7,733.40**
40173	003	30298LAA9	FRESB 2019-SB65	Interest	04/25/2023	05/25/2024				8,096.58	**8,096.58**
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	04/25/2023	05/25/2024			7,541.80		**7,541.80**
40173	003	30298LAA9	FRESB 2019-SB65	Interest	05/25/2023	05/25/2024				8,084.07	**8,084.07**
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	05/25/2023	05/25/2024			8,213.91		**8,213.91**
40173	003	30298LAA9	FRESB 2019-SB65	Interest	06/25/2023	05/25/2024				8,070.45	**8,070.45**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	06/25/2023	05/25/2024			501,737.78		**501,737.78**
40177	003	97705MNM3	WIS 1.857% MAT	Interest	05/01/2023	05/01/2024				4,642.50	**4,642.50**
40180	003	30314KAS2	FRESB 2019-SB67	Interest	04/25/2023	07/25/2024				2,178.43	**2,178.43**
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	04/25/2023	07/25/2024			1,376.69		**1,376.69**
40180	003	30314KAS2	FRESB 2019-SB67	Interest	05/25/2023	07/25/2024				2,176.03	**2,176.03**
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	05/25/2023	07/25/2024			1,658.00		**1,658.00**
40180	003	30314KAS2	FRESB 2019-SB67	Interest	06/25/2023	07/25/2024				2,173.14	**2,173.14**
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	06/25/2023	07/25/2024			73,948.37		**73,948.37**
40183	003	3135G0W66	FNMA 1.625% MAT	Interest	04/15/2023	10/15/2024				81,250.00	**81,250.00**
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	04/25/2023	06/01/2023				1,788.00	**1,788.00**
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	04/25/2023	06/01/2023			2,226.14		**2,226.14**
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	05/25/2023	06/01/2023				1,725.87	**1,725.87**
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	05/25/2023	06/01/2023			862,936.61		**862,936.61**
40190	003	43813VAC2	HAROT 2019-4 A3	Redemption	04/18/2023	01/18/2024	Sale		78,887.59		**78,887.59**
40190	003	43813VAC2	HAROT 2019-4 A3	Cap G/L	04/18/2023	01/18/2024			14.06		**14.06**
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	04/18/2023	01/18/2024				120.32	**120.32**
40201	003	45818WCS3	IADB 1.7% MAT	Interest	05/15/2023	11/15/2024				93,500.00	**93,500.00**
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	04/25/2023	02/01/2025				15,943.76	**15,943.76**
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	05/25/2023	02/01/2025				15,429.44	**15,429.44**
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	06/25/2023	02/01/2025				15,943.76	**15,943.76**
40203	003	3140HWYW6	FN BL5224 2.240	Interest	04/25/2023	01/01/2025				14,370.22	**14,370.22**
40203	003	3140HWYW6	FN BL5224 2.240	Interest	05/25/2023	01/01/2025				13,906.67	**13,906.67**
40203	003	3140HWYW6	FN BL5224 2.240	Interest	06/25/2023	01/01/2025				14,370.22	**14,370.22**
40206	003	3138L4EN9	FN AM3740 2.610	Interest	04/25/2023	08/01/2023				48,102.71	**48,102.71**
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	04/25/2023	08/01/2023			57,073.29		**57,073.29**
40206	003	3138L4EN9	FN AM3740 2.610	Interest	05/25/2023	08/01/2023				46,426.87	**46,426.87**
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	05/25/2023	08/01/2023			59,320.51		**59,320.51**
40206	003	3138L4EN9	FN AM3740 2.610	Interest	06/25/2023	08/01/2023				47,841.11	**47,841.11**
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	06/25/2023	08/01/2023			21,286,368.79		**21,286,368.79**
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	04/25/2023	01/01/2025				2,333.61	**2,333.61**
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	05/25/2023	01/01/2025				2,258.33	**2,258.33**
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	06/25/2023	01/01/2025				2,333.61	**2,333.61**
40214	003	30295NAE0	FRESB 2016-SB24	Interest	04/25/2023	10/25/2023				434.82	**434.82**
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	04/25/2023	10/25/2023			556.32		**556.32**
40214	003	30295NAE0	FRESB 2016-SB24	Interest	05/25/2023	10/25/2023				433.87	**433.87**
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	05/25/2023	10/25/2023			598.88		**598.88**
40214	003	30295NAE0	FRESB 2016-SB24	Interest	06/25/2023	10/25/2023				432.85	**432.85**
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	06/25/2023	10/25/2023			560.76		**560.76**
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	04/25/2023	11/01/2024				8,921.11	**8,921.11**
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	05/25/2023	11/01/2024				8,633.33	**8,633.33**
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	06/25/2023	11/01/2024				8,921.11	**8,921.11**
40231	003	30298LAA9	FRESB 2019-SB65	Interest	04/25/2023	05/25/2024				951.35	**951.35**
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	04/25/2023	05/25/2024			886.16		**886.16**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40231	003	30298LAA9	FRESB 2019-SB65	Interest	05/25/2023	05/25/2024				949.88	**949.88**
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	05/25/2023	05/25/2024			965.13		**965.13**
40231	003	30298LAA9	FRESB 2019-SB65	Interest	06/25/2023	05/25/2024				948.28	**948.28**
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	06/25/2023	05/25/2024			58,954.19		**58,954.19**
40243	003	13063DGB8	CALIFORNIA ST,	Interest	04/01/2023	04/01/2025				84,375.00	**84,375.00**
40246	003	459058JB0	IBRD 0.625% MAT	Interest	04/22/2023	04/22/2025				9,390.00	**9,390.00**
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Redemption	04/17/2023	08/15/2024	Sale		59,031.00		**59,031.00**
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Cap G/L	04/17/2023	08/15/2024			11.81		**11.81**
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Redemption	05/15/2023	08/15/2024	Sale		50,306.39		**50,306.39**
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Cap G/L	05/15/2023	08/15/2024			10.06		**10.06**
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Redemption	06/15/2023	08/15/2024	Sale		53,196.30		**53,196.30**
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Cap G/L	06/15/2023	08/15/2024			10.64		**10.64**
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	04/15/2023	08/15/2024				300.44	**300.44**
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	05/15/2023	08/15/2024				233.52	**233.52**
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	06/15/2023	08/15/2024				176.50	**176.50**
40253	003	44891LAC7	HART 2020-A A3	Redemption	04/17/2023	11/15/2024	Sale		55,249.52		**55,249.52**
40253	003	44891LAC7	HART 2020-A A3	Cap G/L	04/17/2023	11/15/2024			12.88		**12.88**
40253	003	44891LAC7	HART 2020-A A3	Redemption	05/15/2023	11/15/2024	Sale		49,964.41		**49,964.41**
40253	003	44891LAC7	HART 2020-A A3	Cap G/L	05/15/2023	11/15/2024			11.64		**11.64**
40253	003	44891LAC7	HART 2020-A A3	Redemption	06/15/2023	11/15/2024	Sale		48,965.65		**48,965.65**
40253	003	44891LAC7	HART 2020-A A3	Cap G/L	06/15/2023	11/15/2024			11.41		**11.41**
40253	003	44891LAC7	HART 2020-A A3	Interest	04/15/2023	11/15/2024				381.38	**381.38**
40253	003	44891LAC7	HART 2020-A A3	Interest	05/15/2023	11/15/2024				316.45	**316.45**
40253	003	44891LAC7	HART 2020-A A3	Interest	06/15/2023	11/15/2024				257.73	**257.73**
40261	003	3134GVQX9	FHLMC 0.7% MAT	Interest	05/05/2023	05/05/2025				35,000.00	**35,000.00**
40263	003	037833DV9	APPLE INC, SR NT	Redemption	05/11/2023	05/11/2023	Maturity		6,795,000.00		**6,795,000.00**
40263	003	037833DV9	APPLE INC, SR NT	Interest	05/11/2023	05/11/2023				25,481.25	**25,481.25**
40264	003	882722VK4	TXS 3.823% MAT	Redemption	04/01/2023	04/01/2023	Maturity		3,425,000.00		**3,425,000.00**
40264	003	882722VK4	TXS 3.823% MAT	Interest	04/01/2023	04/01/2023				65,468.88	**65,468.88**
40266	003	3137BJQ71	FHMS KPLB A	Interest	04/25/2023	05/25/2025				23,083.33	**23,083.33**
40266	003	3137BJQ71	FHMS KPLB A	Interest	05/25/2023	05/25/2025				23,083.33	**23,083.33**
40266	003	3137BJQ71	FHMS KPLB A	Interest	06/25/2023	05/25/2025				23,083.33	**23,083.33**
40270	003	43813DAC2	HAROT 2020-2 A3	Redemption	04/17/2023	07/15/2024	Sale		79,205.19		**79,205.19**
40270	003	43813DAC2	HAROT 2020-2 A3	Cap G/L	04/17/2023	07/15/2024			6.23		**6.23**
40270	003	43813DAC2	HAROT 2020-2 A3	Redemption	05/15/2023	07/15/2024	Sale		71,174.08		**71,174.08**
40270	003	43813DAC2	HAROT 2020-2 A3	Cap G/L	05/15/2023	07/15/2024			5.60		**5.60**
40270	003	43813DAC2	HAROT 2020-2 A3	Redemption	06/15/2023	07/15/2024	Sale		69,101.19		**69,101.19**
40270	003	43813DAC2	HAROT 2020-2 A3	Cap G/L	06/15/2023	07/15/2024			5.44		**5.44**
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	04/15/2023	07/15/2024				271.53	**271.53**
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	05/15/2023	07/15/2024				217.40	**217.40**
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	06/15/2023	07/15/2024				168.76	**168.76**
40271	003	3135G04Q3	FNMA 0.25% MAT	Redemption	05/22/2023	05/22/2023	Maturity		10,000,000.00		**10,000,000.00**
40271	003	3135G04Q3	FNMA 0.25% MAT	Interest	05/22/2023	05/22/2023				12,500.00	**12,500.00**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	04/25/2023	03/25/2025				6,112.92	**6,112.92**
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	04/25/2023	03/25/2025			3,850.40		**3,850.40**
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	05/25/2023	03/25/2025				5,906.43	**5,906.43**
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	05/25/2023	03/25/2025			4,066.32		**4,066.32**
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	06/25/2023	03/25/2025				6,093.17	**6,093.17**
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	06/25/2023	03/25/2025			3,876.92		**3,876.92**
40273	003	3134GVB49	FHLMC 0.75% MAT	Interest	06/18/2023	06/18/2025				150,000.00	**150,000.00**
40274	003	931142DH3	WALMART INC, SR	Redemption	04/11/2023	04/11/2023	Maturity		26,018,000.00		**26,018,000.00**
40274	003	931142DH3	WALMART INC, SR	Interest	04/11/2023	04/11/2023				331,729.50	**331,729.50**
40275	003	69371RQ82	PACCAR FINL CORP	Redemption	06/08/2023	06/08/2023	Maturity		2,000,000.00		**2,000,000.00**
40275	003	69371RQ82	PACCAR FINL CORP	Interest	06/08/2023	06/08/2023				8,000.00	**8,000.00**
40277	003	923078CT4	VNTCTF 1.048% MAT	Interest	05/01/2023	11/01/2023				5,240.00	**5,240.00**
40278	003	923078CU1	VENTURA CNTY	Interest	05/01/2023	11/01/2024				5,503.50	**5,503.50**
40282	003	3133ELJ47	FFCB 0.58% MAT	Interest	06/17/2023	06/17/2024				29,000.00	**29,000.00**
40283	003	3133ELG81	FEDERAL FARM CR	Redemption	06/08/2023	06/08/2023	Maturity		10,000,000.00		**10,000,000.00**
40283	003	3133ELG81	FEDERAL FARM CR	Interest	06/08/2023	06/08/2023				15,000.00	**15,000.00**
40288	003	3135G04Z3	FNMA 0.5% MAT	Interest	06/17/2023	06/17/2025				25,000.00	**25,000.00**
40293	003	91412HFL2	UNIVERSITY CALIF	Interest	05/15/2023	05/15/2024				4,165.00	**4,165.00**
40294	003	91412HFL2	UNIVERSITY CALIF	Interest	05/15/2023	05/15/2024				2,707.25	**2,707.25**
40295	003	30315EAA4	FRESB 2020-SB76	Interest	04/25/2023	05/25/2025				2,176.39	**2,176.39**
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	04/25/2023	05/25/2025			4,632.11		**4,632.11**
40295	003	30315EAA4	FRESB 2020-SB76	Interest	05/25/2023	05/25/2025				2,173.19	**2,173.19**
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	05/25/2023	05/25/2025			4,931.14		**4,931.14**
40295	003	30315EAA4	FRESB 2020-SB76	Interest	06/25/2023	05/25/2025				2,169.78	**2,169.78**
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	06/25/2023	05/25/2025			4,661.82		**4,661.82**
40296	003	89237VAB5	TMCC 0.44% MAT	Redemption	04/17/2023	10/15/2024	Sale		215,907.77		**215,907.77**
40296	003	89237VAB5	TMCC 0.44% MAT	Cap G/L	04/17/2023	10/15/2024			16.63		**16.63**
40296	003	89237VAB5	TMCC 0.44% MAT	Redemption	05/15/2023	10/15/2024	Sale		188,340.75		**188,340.75**
40296	003	89237VAB5	TMCC 0.44% MAT	Cap G/L	05/15/2023	10/15/2024			14.50		**14.50**
40296	003	89237VAB5	TMCC 0.44% MAT	Redemption	06/15/2023	10/15/2024	Sale		195,843.15		**195,843.15**
40296	003	89237VAB5	TMCC 0.44% MAT	Cap G/L	06/15/2023	10/15/2024			15.08		**15.08**
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	04/15/2023	10/15/2024				441.20	**441.20**
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	05/15/2023	10/15/2024				362.03	**362.03**
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	06/15/2023	10/15/2024				292.97	**292.97**
40303	003	46625HRL6	JPM 2.7 5/18/2023	Redemption	05/18/2023	05/18/2023	Maturity		5,000,000.00		**5,000,000.00**
40303	003	46625HRL6	JPM 2.7 5/18/2023	Interest	05/18/2023	05/18/2023				67,500.00	**67,500.00**
40311	003	34153QUD6	FLORIDA ST BRD ED	Interest	06/01/2023	06/01/2025				27,500.00	**27,500.00**
40312	003	546417DQ6	LAS 0.84% MAT	Interest	06/01/2023	06/01/2025				16,800.00	**16,800.00**
40313	003	34153QUC8	FLSEDU 0.39% MAT	Interest	06/01/2023	06/01/2024				9,750.00	**9,750.00**
40316	003	3137EAEY1	FEDERAL HOME LN	Interest	04/16/2023	10/16/2023				2,500.00	**2,500.00**
40317	003	419792ZM1	HAWAII ST,	Interest	04/01/2023	10/01/2025				21,300.00	**21,300.00**
40318	003	13077DML3	CALIFORNIA ST	Interest	05/01/2023	11/01/2025				44,250.00	**44,250.00**
40319	003	882724RA7	TEXAS ST, TAXABLE	Interest	04/01/2023	10/01/2025				40,000.00	**40,000.00**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40321	003	45818WCW4	Inter-American	Interest	04/15/2023	10/15/2024				17,000.00	**17,000.00**
40322	003	57582RK88	MAS 0.695	Interest	05/01/2023	11/01/2025				3,475.00	**3,475.00**
40323	003	13034AL65	CALIFORNIA	Interest	04/01/2023	10/01/2025				5,297.63	**5,297.63**
40324	003	91412HGE7	UNIVERSITY CALIF	Interest	05/15/2023	05/15/2025				9,779.23	**9,779.23**
40325	003	91412HGE7	UNIVERSITY CALIF	Interest	05/15/2023	05/15/2025				15,717.40	**15,717.40**
40326	003	91412HGE7	UNIVERSITY CALIF	Interest	05/15/2023	05/15/2025				44,150.00	**44,150.00**
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	04/25/2023	11/25/2024				6,562.57	**6,562.57**
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	04/25/2023	11/25/2024			1,906.00		**1,906.00**
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	05/25/2023	11/25/2024				6,346.60	**6,346.60**
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	05/25/2023	11/25/2024			448,023.75		**448,023.75**
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	06/25/2023	11/25/2024				5,516.54	**5,516.54**
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	06/25/2023	11/25/2024			1,084.80		**1,084.80**
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	04/25/2023	12/25/2024				11,482.50	**11,482.50**
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	05/25/2023	12/25/2024				11,482.50	**11,482.50**
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	06/25/2023	12/25/2024				11,482.50	**11,482.50**
40330	003	3133EMLR1	FEDERAL FARM CR	Interest	06/23/2023	12/23/2025				25,000.00	**25,000.00**
40332	003	45950VPG5	IFC 0.425% MAT	Interest	05/19/2023	11/19/2024				18,168.75	**18,168.75**
40333	003	3135G06G3	FEDERAL NATL MTG	Interest	05/07/2023	11/07/2025				25,000.00	**25,000.00**
40336	003	459058JL8	IBRD 0.5% MAT	Interest	04/28/2023	10/28/2025				25,000.00	**25,000.00**
40338	003	459058JL8	IBRD 0.5% MAT	Interest	04/28/2023	10/28/2025				25,000.00	**25,000.00**
40339	003	459058DX8	IBRD 2.5% MAT	Interest	05/25/2023	11/25/2024				59,562.50	**59,562.50**
40342	003	30318CAA5	FRESB 2021-SB82	Interest	04/25/2023	11/25/2025				2,140.98	**2,140.98**
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	04/25/2023	11/25/2025			5,485.30		**5,485.30**
40342	003	30318CAA5	FRESB 2021-SB82	Interest	05/25/2023	11/25/2025				2,137.92	**2,137.92**
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	05/25/2023	11/25/2025			91,174.66		**91,174.66**
40342	003	30318CAA5	FRESB 2021-SB82	Interest	06/25/2023	11/25/2025				2,087.02	**2,087.02**
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	06/25/2023	11/25/2025			5,520.51		**5,520.51**
40343	003	91412HGE7	UNIVERSITY CALIF	Interest	05/15/2023	05/15/2025				30,905.00	**30,905.00**
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	04/25/2023	03/25/2025				9,913.99	**9,913.99**
40356	003	3137FQ3W1	FHMS KJ27 A2,	Redemption	04/25/2023	03/25/2025			4,397.09		**4,397.09**
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	05/25/2023	03/25/2025				9,904.51	**9,904.51**
40356	003	3137FQ3W1	FHMS KJ27 A2,	Redemption	05/25/2023	03/25/2025			4,894.02		**4,894.02**
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	06/25/2023	03/25/2025				9,893.96	**9,893.96**
40356	003	3137FQ3W1	FHMS KJ27 A2,	Redemption	06/25/2023	03/25/2025			4,438.17		**4,438.17**
40360	003	31422XCX8	FEDERAL AGRIC	Interest	04/20/2023	04/20/2026				50,000.00	**50,000.00**
40363	003	COVID RELIEF	STPOOL 0.33%	Interest	04/25/2023					740.29	**740.29**
40409	003	3130APRF4	FEDERAL HOME	Interest	05/15/2023	11/15/2024				100,000.00	**100,000.00**
40410	003	3130APWP6	FEDERAL HOME	Interest	05/24/2023	11/24/2023				24,900.00	**24,900.00**
40415	003	3135G04Q3	FNMA 0.25% MAT	Redemption	05/22/2023	05/22/2023	Maturity		2,963,000.00		**2,963,000.00**
40415	003	3135G04Q3	FNMA 0.25% MAT	Interest	05/22/2023	05/22/2023				3,703.75	**3,703.75**
40417	003	3130APZU2	FEDERAL HOME	Interest	05/30/2023	05/28/2024				8,312.50	**8,312.50**
40421	003	3130APKF1	FEDERAL HOME	Interest	05/08/2023	11/08/2024				10,218.75	**10,218.75**
40422	003	3130APMH5	FEDERAL HOME	Interest	05/17/2023	05/17/2024				9,843.75	**9,843.75**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40423	003	3133ENFZ8	FEDERAL FARM CR	Interest	06/02/2023	12/02/2024				50,500.00	**50,500.00**
40424	003	3133EMZP0	FEDERAL FARM CR	Redemption	05/18/2023	05/18/2023	Maturity		1,250,000.00		**1,250,000.00**
40424	003	3133EMZP0	FEDERAL FARM CR	Interest	05/18/2023	05/18/2023				875.00	**875.00**
40432	003	594918AW4	MICROSOFT CORP,	Interest	06/15/2023	12/15/2023				33,549.38	**33,549.38**
40435	003	3130APQU2	FEDERAL HOME	Interest	05/22/2023	11/22/2023				46,702.50	**46,702.50**
40445	003	3133ENGW4	FEDERAL FARM CR	Interest	06/13/2023	12/13/2023				21,235.50	**21,235.50**
40446	003	3130APS48	FEDERAL HOME	Interest	05/18/2023	11/18/2024				69,510.00	**69,510.00**
40449	003	13063DMA3	CALIFORNIA ST,	Interest	04/01/2023	04/01/2026				133,957.50	**133,957.50**
40467	003	3130AQCN1	FEDERAL HOME	Interest	06/17/2023	01/17/2025				14,062.50	**14,062.50**
40469	003	3134GXJH8	FEDERAL HOME LN	Interest	06/29/2023	09/29/2023				4,647.50	**4,647.50**
40472	003	3130AQQQ9	FEDERAL HOME	Interest	04/28/2023	01/28/2025				62,500.00	**62,500.00**
40475	003	3130AQMQ3	FEDERAL HOME	Interest	04/28/2023	10/28/2025				22,500.00	**22,500.00**
40477	003	3130AQQQ9	FEDERAL HOME	Interest	04/28/2023	01/28/2025				62,500.00	**62,500.00**
40478	003	3130AQMU4	FEDERAL HOME	Interest	04/28/2023	10/28/2024				35,156.25	**35,156.25**
40480	003	3133ENAL4	FEDERAL FARM CR	Interest	04/12/2023	10/12/2023				6,017.50	**6,017.50**
40487	003	037833CU2	APPLE INC, SR GLBL	Interest	05/11/2023	05/11/2024				104,025.00	**104,025.00**
40490	003	3134GW6E1	FEDERAL HOME LN	Interest	05/02/2023	11/02/2023				32,000.00	**32,000.00**
40497	003	3130AR7C9	FEDERAL HOME	Interest	06/27/2023	12/27/2024				14,476.25	**14,476.25**
40501	003	3133ENAL4	FEDERAL FARM CR	Interest	04/12/2023	10/12/2023				1,696.50	**1,696.50**
40502	003	3130AMR53	FEDERAL HOME	Interest	06/09/2023	12/09/2024				62,000.00	**62,000.00**
40505	003	3134GW5R3	FEDERAL HOME LN	Interest	04/27/2023	10/27/2025				6,500.00	**6,500.00**
40509	003	3134GW6E1	FEDERAL HOME LN	Interest	05/02/2023	11/02/2023				29,280.00	**29,280.00**
40512	003	3130APWH4	FEDERAL HOME	Interest	05/23/2023	11/22/2023				7,500.13	**7,500.13**
40513	003	3133ENGW4	FEDERAL FARM CR	Interest	06/13/2023	12/13/2023				6,134.70	**6,134.70**
40514	003	3133EMYW6	FFCB 0.23% MAT	Interest	05/13/2023	11/13/2023				1,549.05	**1,549.05**
40517	003	3130AMU67	FEDERAL HOME	Interest	06/28/2023	06/28/2024				12,000.00	**12,000.00**
40521	003	3130APXH3	FEDERAL HOME	Interest	05/30/2023	11/27/2023				36,480.00	**36,480.00**
40523	003	3130ARVJ7	FEDERAL HOME	Interest	04/29/2023	04/29/2027				325,000.00	**325,000.00**
40524	003	3133ENUZ1	FEDERAL FARM CR	Interest	04/20/2023	10/20/2025				309,000.00	**309,000.00**
40525	003	3134GXSF2	FHLMC 2.5% MAT	Interest	04/29/2023	04/29/2025				137,500.00	**137,500.00**
40526	003	3133ENVK3	FEDERAL FARM CR	Interest	04/27/2023	10/27/2026				365,000.00	**365,000.00**
40527	003	3130APM44	FEDERAL HOME	Interest	05/24/2023	11/24/2023				8,912.50	**8,912.50**
40528	003	594918BJ2	MICROSOFT CORP,	Interest	05/03/2023	11/03/2025				62,500.00	**62,500.00**
40529	003	3130ARR86	FEDERAL HOME	Interest	04/27/2023	10/27/2023				174,168.75	**174,168.75**
40531	003	3130A0F70	FEDERAL HOME	Interest	06/08/2023	12/08/2023				172,378.13	**172,378.13**
40532	003	3130APQJ7	FEDERAL HOME	Interest	05/22/2023	11/22/2023				4,312.50	**4,312.50**
40533	003	3130APWH4	FEDERAL HOME	Interest	05/23/2023	11/22/2023				22,500.00	**22,500.00**
40536	003	3134G3X54	FEDERAL HOME LN	Redemption	05/26/2023	05/26/2023	Maturity		2,635,000.00		**2,635,000.00**
40536	003	3134G3X54	FEDERAL HOME LN	Interest	05/26/2023	05/26/2023				26,350.00	**26,350.00**
40537	003	3130AS3T46	FHLB 2.125% MAT	Redemption	05/12/2023	05/12/2023	Maturity		9,305,000.00		**9,305,000.00**
40537	003	3130AS3T46	FHLB 2.125% MAT	Interest	05/12/2023	05/12/2023				98,865.63	**98,865.63**
40538	003	459058JM6	IBRD 0.25% MAT	Interest	05/24/2023	11/24/2023				6,975.00	**6,975.00**
40539	003	3130AS2M0	FEDERAL HOME	Interest	05/24/2023	11/24/2023				50,813.75	**50,813.75**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40542	003	3130AS3J6	FEDERAL HOME	Interest	05/24/2023	11/24/2023				33,750.00	**33,750.00**
40543	003	3130AS4H9	FEDERAL HOME	Redemption	05/26/2023	05/26/2023	Maturity		4,885,000.00		**4,885,000.00**
40543	003	3130AS4H9	FEDERAL HOME	Interest	05/26/2023	05/26/2023				54,956.25	**54,956.25**
40544	003	3130ARVT5	FEDERAL HOME	Interest	05/17/2023	05/17/2024				54,450.00	**54,450.00**
40545	003	3130AMNR9	FEDERAL HOME	Interest	05/30/2023	11/27/2024				62,500.00	**62,500.00**
40546	003	3130AMU67	FEDERAL HOME	Interest	06/28/2023	06/28/2024				40,000.00	**40,000.00**
40547	003	3130APWH4	FEDERAL HOME	Interest	05/23/2023	11/22/2023				75,000.00	**75,000.00**
40550	003	3133ENYA2	FEDERAL FARM CR	Interest	06/01/2023	06/01/2027				89,700.00	**89,700.00**
40551	003	3134GXRL0	FEDERAL HOME LN	Interest	05/12/2023	05/12/2025				202,187.50	**202,187.50**
40552	003	3130ARMT5	FEDERAL HOME	Interest	04/25/2023	10/25/2024				124,670.00	**124,670.00**
40553	003	037833DV9	APPLE INC, SR NT	Redemption	05/11/2023	05/11/2023	Maturity		10,000,000.00		**10,000,000.00**
40553	003	037833DV9	APPLE INC, SR NT	Interest	05/11/2023	05/11/2023				37,500.00	**37,500.00**
40554	003	31422XRQ7	FEDERAL AGRIC	Interest	06/20/2023	12/20/2023				37,187.55	**37,187.55**
40555	003	3130ASD30	FEDERAL HOME	Redemption	06/16/2023	06/16/2023	Maturity		1,540,000.00		**1,540,000.00**
40555	003	3130ASD30	FEDERAL HOME	Interest	06/16/2023	06/16/2023				17,633.00	**17,633.00**
40556	003	3134GXYM0	FEDERAL HOME LN	Interest	06/28/2023	06/28/2024				87,734.38	**87,734.38**
40558	003	3134GXYT5	FHLMC 2.9% MAT	Interest	06/29/2023	12/29/2023				105,125.00	**105,125.00**
40559	003	3134GXYT5	FHLMC 2.9% MAT	Interest	06/29/2023	12/29/2023				65,250.00	**65,250.00**
40560	003	3130AS6D6	FEDERAL HOME	Interest	06/14/2023	06/14/2024				17,968.75	**17,968.75**
40561	003	3133EMBQ4	FEDERAL FARM CR	Interest	04/05/2023	10/05/2023				1,383.75	**1,383.75**
40566	003	CAMP	CAMP 1.27%	Purchase	04/03/2023			425,376.09			**-425,376.09**
40566	003	CAMP	CAMP 1.27%	Purchase	04/03/2023			13,987,000.00			**-13,987,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	04/04/2023			4,066,000.00			**-4,066,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	04/06/2023			8,216,000.00			**-8,216,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	04/11/2023			13,724,000.00			**-13,724,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	04/14/2023			31,604,000.00			**-31,604,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	04/17/2023			4,927,000.00			**-4,927,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	04/18/2023			4,222,000.00			**-4,222,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	04/24/2023			14,465,000.00			**-14,465,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	04/25/2023			10,838,000.00			**-10,838,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	04/26/2023			2,177,000.00			**-2,177,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	04/27/2023			2,405,000.00			**-2,405,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	04/28/2023			90,000,000.00			**-90,000,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	05/01/2023			411,556.29			**-411,556.29**
40566	003	CAMP	CAMP 1.27%	Purchase	05/01/2023			4,814,000.00			**-4,814,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	05/02/2023			11,379,000.00			**-11,379,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	05/03/2023			2,849,000.00			**-2,849,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	05/04/2023			5,522,000.00			**-5,522,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	05/10/2023			5,863,000.00			**-5,863,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	05/11/2023			21,446,000.00			**-21,446,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	05/16/2023			20,531,000.00			**-20,531,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	05/17/2023			20,916,000.00			**-20,916,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	05/18/2023			2,024,000.00			**-2,024,000.00**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40566	003	CAMP	CAMP 1.27%	Purchase	05/22/2023			13,813,000.00			**-13,813,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	05/25/2023			5,862,000.00			**-5,862,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	05/30/2023			26,635,000.00			**-26,635,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	06/01/2023			678,949.81			**-678,949.81**
40566	003	CAMP	CAMP 1.27%	Purchase	06/06/2023			2,110,000.00			**-2,110,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	06/07/2023			7,160,000.00			**-7,160,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	06/08/2023			19,935,000.00			**-19,935,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	06/13/2023			4,571,000.00			**-4,571,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	06/15/2023			3,395,000.00			**-3,395,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	06/20/2023			19,273,000.00			**-19,273,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	06/22/2023			7,448,000.00			**-7,448,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	06/23/2023			19,902,000.00			**-19,902,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	06/26/2023			55,455,000.00			**-55,455,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	06/27/2023			44,578,000.00			**-44,578,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	06/28/2023			4,044,000.00			**-4,044,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	06/29/2023			9,560,000.00			**-9,560,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	04/05/2023				15,335,000.00		**15,335,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	04/10/2023				46,671,000.00		**46,671,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	04/12/2023				4,273,000.00		**4,273,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	04/19/2023				14,707,000.00		**14,707,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	04/21/2023				32,875,000.00		**32,875,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	05/05/2023				40,565,000.00		**40,565,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	05/08/2023				7,508,000.00		**7,508,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	05/09/2023				11,991,000.00		**11,991,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	05/12/2023				14,031,000.00		**14,031,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	05/15/2023				13,944,000.00		**13,944,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	05/17/2023				13,968,000.00		**13,968,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	05/19/2023				34,645,000.00		**34,645,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	05/23/2023				3,101,000.00		**3,101,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	05/24/2023				36,454,000.00		**36,454,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	05/26/2023				4,050,000.00		**4,050,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	05/31/2023				12,932,000.00		**12,932,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	06/01/2023				8,855,000.00		**8,855,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	06/02/2023				64,464,000.00		**64,464,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	06/05/2023				740,000.00		**740,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	06/09/2023				14,707,000.00		**14,707,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	06/12/2023				1,581,000.00		**1,581,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	06/14/2023				22,757,000.00		**22,757,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	06/16/2023				28,311,000.00		**28,311,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	06/21/2023				22,364,000.00		**22,364,000.00**
40566	003	CAMP	CAMP 1.27%	Redemption	06/30/2023				6,768,000.00		**6,768,000.00**
40566	003	CAMP	CAMP 1.27%	Interest	04/03/2023					425,376.09	**425,376.09**
40566	003	CAMP	CAMP 1.27%	Interest	05/01/2023					411,556.29	**411,556.29**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40566	003	CAMP	CAMP 1.27%	Interest	06/01/2023					678,949.81	**678,949.81**
40576	003	677522SQ8	OHS 2.3% MAT	Interest	05/01/2023	11/01/2023				91,195.00	**91,195.00**
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	04/25/2023	04/25/2026				11,984.94	**11,984.94**
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	05/25/2023	04/25/2026				11,984.94	**11,984.94**
40579	003	3136AR5S3	FNA 2016-M5 A2	Redemption	05/25/2023	04/25/2026			342,463.81		**342,463.81**
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	06/25/2023	04/25/2026				11,280.32	**11,280.32**
40579	003	3136AR5S3	FNA 2016-M5 A2	Redemption	06/25/2023	04/25/2026			8,861.86		**8,861.86**
40581	003	13063DRD2	CALIFORNIA ST,	Interest	04/01/2023	10/01/2026				66,143.75	**66,143.75**
40582	003	912828S35	UNITED STATES	Redemption	06/30/2023	06/30/2023	Maturity		30,000,000.00		**30,000,000.00**
40582	003	912828S35	UNITED STATES	Interest	06/30/2023	06/30/2023				206,250.00	**206,250.00**
40584	003	912828S35	UNITED STATES	Redemption	06/30/2023	06/30/2023	Maturity		20,000,000.00		**20,000,000.00**
40584	003	912828S35	UNITED STATES	Interest	06/30/2023	06/30/2023				137,500.00	**137,500.00**
40588	003	78015JEW3	RY 4.53% MAT	Redemption	06/30/2023	06/30/2023	Maturity		25,000,000.00		**25,000,000.00**
40588	003	78015JEW3	RY 4.53% MAT	Interest	06/30/2023	06/30/2023				890,270.83	**890,270.83**
40590	003	89115BVJ6	TD 4.62% MAT	Redemption	06/30/2023	06/30/2023	Maturity		25,000,000.00		**25,000,000.00**
40590	003	89115BVJ6	TD 4.62% MAT	Interest	06/30/2023	06/30/2023				901,541.68	**901,541.68**
40595	003	91412HGE7	UNIVERSITY CALIF	Interest	05/15/2023	05/15/2025				13,245.00	**13,245.00**
40602	003	69371RS23	PACCAR FINANCIAL	Interest	04/03/2023	10/03/2025				123,750.00	**123,750.00**
40602	003	69371RS23	PACCAR FINANCIAL	Accr Int	04/03/2023	10/03/2025			2,750.00	-2,750.00	**0.00**
40604	003	89233HTW4	TMCC ZERO CPN	Redemption	06/30/2023	06/30/2023	Maturity		50,000,000.00		**50,000,000.00**
40605	003	3137FBTA4	FHLMC 3.064% MAT	Interest	04/25/2023	08/25/2024				24,774.17	**24,774.17**
40605	003	3137FBTA4	FHLMC 3.064% MAT	Redemption	04/25/2023	08/25/2024			13,619.90		**13,619.90**
40605	003	3137FBTA4	FHLMC 3.064% MAT	Interest	05/25/2023	08/25/2024				24,739.40	**24,739.40**
40605	003	3137FBTA4	FHLMC 3.064% MAT	Redemption	05/25/2023	08/25/2024			14,606.90		**14,606.90**
40605	003	3137FBTA4	FHLMC 3.064% MAT	Interest	06/25/2023	08/25/2024				24,702.10	**24,702.10**
40605	003	3137FBTA4	FHLMC 3.064% MAT	Redemption	06/25/2023	08/25/2024			13,717.00		**13,717.00**
40607	003	3133ENS43	FEDERAL FARM CR	Interest	04/17/2023	10/17/2024				218,750.00	**218,750.00**
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	04/25/2023	06/25/2027				6,050.70	**6,050.70**
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	04/25/2023	06/25/2027			1,766.14		**1,766.14**
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	05/25/2023	06/25/2027				6,047.64	**6,047.64**
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	05/25/2023	06/25/2027			1,888.38		**1,888.38**
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	06/25/2023	06/25/2027				6,044.36	**6,044.36**
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	06/25/2023	06/25/2027			2,269.66		**2,269.66**
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	04/25/2023	06/25/2027				7,779.47	**7,779.47**
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	04/25/2023	06/25/2027			2,270.75		**2,270.75**
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	05/25/2023	06/25/2027				7,775.53	**7,775.53**
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	05/25/2023	06/25/2027			2,427.91		**2,427.91**
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	06/25/2023	06/25/2027				7,771.32	**7,771.32**
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	06/25/2023	06/25/2027			2,918.14		**2,918.14**
40611	003	31315PF38	FARMER MAC FLT	Interest	05/06/2023	02/06/2025				32,872.91	**32,872.91**
40612	003	31315P6T1	FARMER MAC FLT	Interest	04/22/2023	04/22/2025				38,440.83	**38,440.83**
40613	003	69371RS23	PACCAR FINANCIAL	Interest	04/03/2023	10/03/2025				247,500.00	**247,500.00**
40613	003	69371RS23	PACCAR FINANCIAL	Accr Int	04/03/2023	10/03/2025			34,375.00	-34,375.00	**0.00**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40614	003	3136AKQM8	FNA 2014-M8 A2	Interest	04/25/2023	06/25/2024				11,378.35	**11,378.35**
40614	003	3136AKQM8	FNA 2014-M8 A2	Redemption	04/25/2023	06/25/2024			9,648.38		**9,648.38**
40614	003	3136AKQM8	FNA 2014-M8 A2	Interest	05/25/2023	06/25/2024				11,353.78	**11,353.78**
40614	003	3136AKQM8	FNA 2014-M8 A2	Redemption	05/25/2023	06/25/2024			10,192.38		**10,192.38**
40614	003	3136AKQM8	FNA 2014-M8 A2	Interest	06/25/2023	06/25/2024				11,327.83	**11,327.83**
40614	003	3136AKQM8	FNA 2014-M8 A2	Redemption	06/25/2023	06/25/2024			9,726.13		**9,726.13**
40615	003	3130ATUP0	FEDERAL HOME	Interest	05/03/2023	11/03/2023				118,750.00	**118,750.00**
40615	003	3130ATUP0	FEDERAL HOME	Accr Int	05/03/2023	11/03/2023			659.72	-659.72	**0.00**
40616	003	45950VRK4	IFC 5.% MAT	Interest	05/15/2023	11/15/2027				122,900.00	**122,900.00**
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	04/25/2023	01/01/2025				30,775.28	**30,775.28**
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	04/25/2023	01/01/2025			21,215.71		**21,215.71**
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	05/25/2023	01/01/2025				29,730.90	**29,730.90**
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	05/25/2023	01/01/2025			22,510.36		**22,510.36**
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	06/25/2023	01/01/2025				30,665.33	**30,665.33**
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	06/25/2023	01/01/2025			21,351.96		**21,351.96**
40620	003	13063D3A4	CALIFORNIA ST,	Interest	04/01/2023	10/01/2026				106,083.34	**106,083.34**
40621	003	923078CX5	VENTURA CNTY	Interest	05/01/2023	11/01/2027				31,729.73	**31,729.73**
40621	003	923078CX5	VENTURA CNTY	Accr Int	05/01/2023	11/01/2027			3,525.53	-3,525.53	**0.00**
40622	003	31422XR38	FAMC 4.92% MAT	Interest	05/30/2023	11/28/2023				246,000.00	**246,000.00**
40623	003	13067WRC8	CALIFORNIA ST	Interest	06/01/2023	12/01/2025				12,462.25	**12,462.25**
40625	003	9128285U0	UNITED STATES	Interest	06/30/2023	12/31/2023				131,250.00	**131,250.00**
40626	003	13063D3A4	CALIFORNIA ST,	Interest	04/01/2023	10/01/2026				150,107.92	**150,107.92**
40626	003	13063D3A4	CALIFORNIA ST,	Accr Int	04/01/2023	10/01/2026			23,524.38	-23,524.38	**0.00**
40631	003	438516BL9	HONEYWELL INTL	Interest	05/01/2023	11/01/2026				62,500.00	**62,500.00**
40631	003	438516BL9	HONEYWELL INTL	Accr Int	05/01/2023	11/01/2026			14,583.33	-14,583.33	**0.00**
40632	003	713448CT3	PEPSICO INC, SR NT	Interest	04/30/2023	04/30/2025				68,750.00	**68,750.00**
40632	003	713448CT3	PEPSICO INC, SR NT	Accr Int	04/30/2023	04/30/2025			17,187.50	-17,187.50	**0.00**
40633	003	06406RAD9	BANK NEW YORK	Interest	05/16/2023	05/16/2027				81,250.00	**81,250.00**
40633	003	06406RAD9	BANK NEW YORK	Accr Int	05/16/2023	05/16/2027			13,090.28	-13,090.28	**0.00**
40635	003	3137BJQ71	FHMS KPLB A	Interest	04/25/2023	05/25/2025				16,391.47	**16,391.47**
40635	003	3137BJQ71	FHMS KPLB A	Interest	05/25/2023	05/25/2025				16,391.47	**16,391.47**
40635	003	3137BJQ71	FHMS KPLB A	Interest	06/25/2023	05/25/2025				16,391.47	**16,391.47**
40636	003	91412HJN4	UNIVERSITY CALIF	Interest	05/15/2023	05/15/2027				12,815.40	**12,815.40**
40636	003	91412HJN4	UNIVERSITY CALIF	Accr Int	05/15/2023	05/15/2027			3,488.64	-3,488.64	**0.00**
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	04/26/2023	11/01/2027				63,550.00	**63,550.00**
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	05/25/2023	11/01/2027				61,500.00	**61,500.00**
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	06/25/2023	11/01/2027				63,550.00	**63,550.00**
40650	003	313384HC6	FHLB ZERO CPN	Redemption	06/20/2023	06/20/2023	Maturity		10,000,000.00		**10,000,000.00**
40660	003	931142ER0	WALMART INC, NT	Purchase	04/05/2023	09/17/2026		17,087,065.63			**-17,087,065.63**
40661	003	912797GF8	USTR DISC NOTE	Purchase	04/11/2023	08/08/2023		12,796,526.47			**-12,796,526.47**
40662	003	459058JT1	IBRD 0.85 02/10/2027	Purchase	04/12/2023	02/10/2027		4,451,819.44			**-4,451,819.44**
40663	003	912797GG6	UNITED STATES	Purchase	04/18/2023	08/15/2023		9,837,036.11			**-9,837,036.11**
40664	003	459058JT1	IBRD 0.85 02/10/2027	Purchase	04/24/2023	02/10/2027		8,885,972.22			**-8,885,972.22**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40665	003	3137FBAJ5	FHLMC 3.281% MAT	Purchase	05/08/2023	08/25/2027		4,668,044.76			**-4,668,044.76**
40665	003	3137FBAJ5	FHLMC 3.281% MAT	Interest	06/25/2023	08/25/2027				-3,065.46	**-3,065.46**
40665	003	3137FBAJ5	FHLMC 3.281% MAT	Interest	06/25/2023	08/25/2027				13,137.67	**13,137.67**
40666	003	3132XGRH1	FR WN2287 3.69%	Purchase	05/09/2023	11/01/2027		9,916,012.50			**-9,916,012.50**
40666	003	3132XGRH1	FR WN2287 3.69%	Interest	06/25/2023	11/01/2027				31,775.00	**31,775.00**
40666	003	3132XGRH1	FR WN2287 3.69%	Interest	06/25/2023	11/01/2027				-8,200.00	**-8,200.00**
40667	003	3140HSZG9	FNMA 3.44% MAT	Purchase	05/09/2023	03/01/2026		3,862,820.95			**-3,862,820.95**
40667	003	3140HSZG9	FNMA 3.44% MAT	Interest	06/25/2023	03/01/2026				11,625.74	**11,625.74**
40667	003	3140HSZG9	FNMA 3.44% MAT	Redemption	06/25/2023	03/01/2026			5,262.68		**5,262.68**
40667	003	3140HSZG9	FNMA 3.44% MAT	Interest	06/25/2023	03/01/2026				-3,000.19	**-3,000.19**
40668	003	91412GU94	UNIVERSITY CALIF	Purchase	05/18/2023	07/01/2025		13,645,440.45			**-13,645,440.45**
40669	003	64990FY57	NEW YORK ST	Purchase	05/18/2023	03/15/2028		1,904,506.50			**-1,904,506.50**
40670	003	448980AD4	HALST 2023-B A3	Purchase	05/24/2023	06/15/2026		13,999,680.80			**-13,999,680.80**
40670	003	448980AD4	HALST 2023-B A3	Interest	06/15/2023	06/15/2026				42,058.34	**42,058.34**
40671	003	891941AD8	TAOT 2023-B A3	Purchase	05/23/2023	02/15/2028		9,999,441.00			**-9,999,441.00**
40671	003	891941AD8	TAOT 2023-B A3	Interest	06/15/2023	02/15/2028				28,783.33	**28,783.33**
40672	003	3132XFLR7	FHLMC 4.25% MAT	Purchase	05/25/2023	01/01/2028		6,633,139.58			**-6,633,139.58**
40672	003	3132XFLR7	FHLMC 4.25% MAT	Interest	06/25/2023	01/01/2028				24,520.14	**24,520.14**
40672	003	3132XFLR7	FHLMC 4.25% MAT	Interest	06/25/2023	01/01/2028				-18,983.33	**-18,983.33**
40673	003	3130APZK4	FEDERAL HOME	Purchase	05/24/2023	11/26/2025		24,155,141.11			**-24,155,141.11**
40673	003	3130APZK4	FEDERAL HOME	Interest	05/26/2023	11/26/2025				154,700.00	**154,700.00**
40673	003	3130APZK4	FEDERAL HOME	Accr Int	05/26/2023	11/26/2025			152,981.11	-152,981.11	**0.00**
40674	003	437927AC0	HAROT 2023-2 A3	Purchase	05/30/2023	11/15/2027		9,998,380.00			**-9,998,380.00**
40674	003	437927AC0	HAROT 2023-2 A3	Interest	06/15/2023	11/15/2027				20,541.67	**20,541.67**
40675	003	64990FX90	NEW YORK ST	Purchase	05/26/2023	03/15/2024		7,282,223.92			**-7,282,223.92**
40676	003	89238JAC9	TAOT 2021-D A3	Purchase	06/01/2023	04/15/2026		12,731,020.57			**-12,731,020.57**
40676	003	89238JAC9	TAOT 2021-D A3	Interest	06/15/2023	04/15/2026				7,878.05	**7,878.05**
40676	003	89238JAC9	TAOT 2021-D A3	Accr Int	06/15/2023	04/15/2026			4,201.62	-4,201.62	**0.00**
40677	003	3130AQ4B6	FEDERAL HOME	Purchase	06/01/2023	12/23/2024		23,738,116.67			**-23,738,116.67**
40677	003	3130AQ4B6	FEDERAL HOME	Interest	06/23/2023	12/23/2024				150,000.00	**150,000.00**
40677	003	3130AQ4B6	FEDERAL HOME	Accr Int	06/23/2023	12/23/2024			131,666.67	-131,666.67	**0.00**
40678	003	574193WF1	MARYLAND ST,	Purchase	06/02/2023	03/15/2027		4,195,455.55			**-4,195,455.55**
40679	003	3130ARCZ2	FEDERAL HOME	Purchase	06/02/2023	09/24/2025		8,095,901.50			**-8,095,901.50**
40680	003	3134GXCS1	FHLMC 0.625% MAT	Purchase	06/02/2023	11/25/2025		7,640,374.55			**-7,640,374.55**
40681	003	419792G34	HAWAII ST,	Purchase	06/05/2023	08/01/2027		2,282,255.37			**-2,282,255.37**
40682	003	64990FS96	NEW YORK ST	Purchase	06/09/2023	02/15/2028		6,563,221.62			**-6,563,221.62**
40683	003	30312XAE7	FRESB 2019-SB69,	Purchase	06/23/2023	10/25/2024		4,966,382.93			**-4,966,382.93**
40684	003	419792F92	HAWAII ST,	Purchase	06/12/2023	08/01/2025		7,405,576.80			**-7,405,576.80**
40686	003	912796YH6	UNITED STATES	Purchase	06/23/2023	09/07/2023		19,786,144.44			**-19,786,144.44**
40687	003	912796XQ7	UNITED STATES	Purchase	06/23/2023	07/13/2023		49,862,361.11			**-49,862,361.11**
40688	003	912797FY8	UNITED STATES	Purchase	06/23/2023	07/18/2023		19,930,972.22			**-19,930,972.22**
40689	003	912797GJ0	UNITED STATES	Purchase	06/23/2023	08/29/2023		29,719,716.67			**-29,719,716.67**
40690	003	912796CR8	UNITED STATES	Purchase	06/23/2023	09/21/2023		49,357,500.00			**-49,357,500.00**

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
40691	003	912797FB8	UNITED STATES	Purchase	06/23/2023	10/19/2023		19,661,077.78			**-19,661,077.78**
		Totals for General Pool						**986,633,703.57**	**778,663,338.54**	**13,082,034.44**	**-194,888,330.59**
40162	501	VP4560000	Allspring Govt Money	Interest	04/03/2023					34,263.18	**34,263.18**
		Totals for SJCE								**34,263.18**	**34,263.18**
		Grand Total						**986,633,703.57**	**778,663,338.54**	**13,116,297.62**	**-194,854,067.41**

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N

RECONCILIATION OF INVESTMENT ACTIVITIES
4/1/23 THROUGH 6/30/23

	BALANCE 3/31/2023	SALES OR MATURITIES	ADDITIONS	BALANCE 6/30/2023
Asset Backed Securities	2,268,941.33	1,219,520.59	46,728,668.36	47,778,089.10
JPA Pool	95,728,281.33	477,597,000.00	541,231,882.19	159,363,163.52
Commercial Paper/Discount	97,155,465.29	48,333,805.56		48,821,659.73
Corporate Medium Term Notes	339,622,462.40	51,422,059.97	17,087,065.63	305,287,468.06
Federal Agency Securities	1,314,360,772.80	52,863,307.50	63,860,681.59	1,325,358,146.89
Mortgage Backed Securities	157,253,606.09	28,291,243.50	30,046,400.72	159,008,763.31
Muni Bonds	291,726,925.36	7,736,354.30	43,278,680.21	327,269,251.27
Negotiable CD's	65,614,719.58	50,000,000.00		15,614,719.58
State Pool	2,000,000.00	2,000,000.00	20,342,492.16	20,342,492.16
Supranationals	163,772,019.55	10,000,000.00	13,348,191.66	167,120,211.21
UST Bills, Notes & Bonds	151,818,359.38	50,000,000.00	211,881,803.55	313,700,162.93
Total	2,681,321,553.11	779,463,291.42	987,805,866.07	2,889,664,127.76

NET PURCHASES/(SALES): 208,342,574.65

PORTFOLIO TURNOVER RATIO:

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

APRIL THROUGH JUNE 2023 TURNOVER RATIO: **0.64**

AVERAGE DAILY PORTFOLIO BALANCE: **2,773,583,408.71**

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CITY OF SAN JOSE
CAPITAL OF SILICON VALLEY

City of San Jose
Purchases Report
Sorted by Dealer - Fund
April 1, 2023 - June 30, 2023

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													
3130ARCZ2	40679	003	MC1	FHLB	8,500,000.00	06/02/2023	09/24 - 03/24	8,061,221.50	34,680.00	2.160	09/24/2025	4.537	8,076,515.46
3134GXCS1	40680	003	MC1	FHLMC	8,375,000.00	06/02/2023	11/25 - 05/25	7,639,356.75	1,017.80	0.625	11/25/2025	4.402	7,663,246.62
				Subtotal	**16,875,000.00**			**15,700,578.25**	**35,697.80**				**15,739,762.08**
Purchased from: FHN Financial													
3130APZK4	40673	003	MC1	FHLB	26,000,000.00	05/24/2023	05/26 - 11/26	24,002,160.00	Received	1.190	11/26/2025	4.466	24,084,111.31
				Subtotal	**26,000,000.00**			**24,002,160.00**	**0.00**				**24,084,111.31**
Purchased from: Piper Sandler & Co.													
3137FBAJ5	40665	003	GN4	FHLMC	4,805,000.00	05/08/2023	06/25 - Monthly	4,664,979.30	Received	3.281	08/25/2027	3.997	4,664,979.30
3132XGRH1	40666	003	GN4	FHLMC	10,000,000.00	05/09/2023	06/25 - Monthly	9,907,812.50	Received	3.690	11/01/2027	3.946	9,907,812.50
3140HSZG9	40667	003	GN4	FNMA	3,924,669.80	05/09/2023	06/25 - Monthly	3,859,820.76	Received	3.440	03/01/2026	4.440	3,854,645.04
419792F92	40684	003	MUN	HIS	7,975,000.00	06/12/2023	08/01 - 02/01	7,375,599.00	29,977.80	1.033	08/01/2025	4.775	7,390,408.65
30312XAE7	40683	003	GN4	FHLMC	5,158,161.78	06/23/2023	07/25 - Monthly	4,959,290.46	7,092.47	2.250	10/25/2024	5.576	4,959,290.46
				Subtotal	**31,862,831.58**			**30,767,502.02**	**37,070.27**				**30,777,135.95**
Purchased from: RBC Capital Markets													
891941AD8	40671	003	MC6	TMCC	10,000,000.00	05/23/2023	06/15 -	9,999,441.00		4.710	02/15/2028	4.759	9,999,453.48
448980AD4	40670	003	MC6	HALST	14,000,000.00	05/24/2023	06/15 -	13,999,680.80		5.150	06/15/2026	5.207	13,999,691.53
				Subtotal	**24,000,000.00**			**23,999,121.80**	**0.00**				**23,999,145.01**
Purchased from: Raymond James & Associates													
931142ER0	40660	003	MTN	WMT	18,875,000.00	04/05/2023	09/17 - 03/17	17,077,156.25	9,909.38	1.050	09/17/2026	4.035	17,201,644.63
459058JT1	40662	003	MC2	IBRD	5,000,000.00	04/12/2023	08/10 - 02/10	4,444,500.00	7,319.44	0.850	02/10/2027	4.010	4,476,346.52
459058JT1	40664	003	MC2	IBRD	10,000,000.00	04/24/2023	08/10 - 02/10	8,868,500.00	17,472.22	0.850	02/10/2027	4.100	8,923,998.17
64990FY57	40669	003	MUN	NYSPIT	2,000,000.00	05/18/2023	09/15 - 03/15	1,893,800.00	10,706.50	3.059	03/15/2028	4.288	1,896,429.02
91412GU94	40668	003	MUN	UNVHGR	13,815,000.00	05/18/2023	07/01 - 01/01	13,484,407.05	161,033.40	3.063	07/01/2025	4.254	13,503,038.11
64990FX90	40675	003	MUN	NYSPIT	7,415,000.00	05/26/2023	09/15 - 03/15	7,248,310.80	33,913.12	2.319	03/15/2024	5.210	7,268,498.07
574193WF1	40678	003	MUN	MDS	4,180,000.00	06/02/2023	09/15 - 03/15	4,165,829.80	29,625.75	4.050	03/15/2027	4.146	4,166,131.29
64990FS96	40682	003	MUN	NYSPIT	7,075,000.00	06/09/2023	08/15 - 02/15	6,503,693.75	59,527.87	2.657	02/15/2028	4.592	6,511,148.52
				Subtotal	**68,360,000.00**			**63,686,197.65**	**329,507.68**				**63,947,234.33**
Purchased from: UBS Financial Services													
912797GG6	40663	003	ATD	USTR	10,000,000.00	04/18/2023	08/15 - At Maturity	9,837,036.11		4.930	08/15/2023	5.095	9,938,375.00
912796YH6	40686	003	ATD	USTR	20,000,000.00	06/23/2023	09/07 - At Maturity	19,786,144.44		5.065	09/07/2023	5.191	19,808,655.55

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

City of San Jose
Purchases Report
April 1, 2023 - June 30, 2023

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: UBS Financial Services													
912796XQ7	40687	003	ATD	USTR	50,000,000.00	06/23/2023	07/13 - At Maturity	49,862,361.11		4.955	07/13/2023	5.038	49,917,416.67
912797FY8	40688	003	ATD	USTR	20,000,000.00	06/23/2023	07/18 - At Maturity	19,930,972.22		4.970	07/18/2023	5.070	19,953,061.11
				Subtotal	**100,000,000.00**			**99,416,513.88**	**0.00**				**99,617,508.33**
Purchased from: Unionbanc Investment													
3132XFLR7	40672	003	GN4	FHLMC	6,700,000.00	05/25/2023	06/25 - Monthly	6,614,156.25	Received	4.250	01/01/2028	4.597	6,614,156.25
89238JAC9	40676	003	MC6	TMCC	13,315,000.00	06/01/2023	06/15 -	12,726,818.95	Received	0.710	04/15/2026	5.694	12,743,884.16
419792G34	40681	003	MUN	HIS	2,530,000.00	06/05/2023	08/01 - 02/01	2,268,878.70	13,376.67	1.535	08/01/2027	4.272	2,273,416.90
				Subtotal	**22,545,000.00**			**21,609,853.90**	**13,376.67**				**21,631,457.31**
Purchased from: Wedbush Securities													
912797GF8	40661	003	ATD	USTR	13,000,000.00	04/11/2023	08/08 - At Maturity	12,796,526.47		4.735	08/08/2023	4.890	12,935,025.26
3130AQ4B6	40677	003	MC1	FHLB	25,000,000.00	06/01/2023	06/23 - 12/23	23,606,450.00	Received	1.200	12/23/2024	4.954	23,680,838.79
				Subtotal	**38,000,000.00**			**36,402,976.47**	**0.00**				**36,615,864.05**
Purchased from: Wells Fargo Securities													
437927AC0	40674	003	MC6	HAROT	10,000,000.00	05/30/2023	06/15 -	9,998,380.00		4.930	11/15/2027	4.988	9,998,411.29
912797GJ0	40689	003	ATD	USTR	30,000,000.00	06/23/2023	08/29 - At Maturity	29,719,716.67		5.020	08/29/2023	5.152	29,753,183.34
912796CR8	40690	003	ATD	USTR	50,000,000.00	06/23/2023	09/21 - At Maturity	49,357,500.00		5.140	09/21/2023	5.294	49,414,611.11
912797FB8	40691	003	ATD	USTR	20,000,000.00	06/23/2023	10/19 - At Maturity	19,661,077.78		5.170	10/19/2023	5.347	19,684,055.56
				Subtotal	**110,000,000.00**			**108,736,674.45**	**0.00**				**108,850,261.30**
				Total Purchases	**437,642,831.58**			**424,321,578.42**	**415,652.42**				**425,262,479.67**

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

SECTION F

INDEPENDENT ACCOUNTANT'S REPORT

This is an Independent Accountant's Report on Applying Agreed-Upon Procedures as of December 31, 2022.

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CITY OF SAN JOSE

Independent Accountant's Report on
Applying Agreed-Upon Procedures

As of December 31, 2022

MGO. | Certified Public Accountants

MGO. | 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 December 31, 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 December 31, 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 2022-23 Second Quarter Investment Report (Investment Report) as of December 31, 2022 and we traced and agreed individual investments, which includes investment description, maturity date, CUSIP number, book and fair value, to supporting documentation such as custodian/bank statements obtained from the City.

   Finding: We noted a net variance of $727,587 for fair values between the Investment Report and the supporting documentation such as custodian/bank statements as of December 31, 2022. The variance is due to the timing of when the Investment Report was extracted. The Investment Report was extracted on a bank holiday and the City intended to but did not update the report As a result, the fair values of the investments do not agree to the custodian/bank statements by 0.03% of the total pooled portfolio.

   Management Response: Updating fair market values (FMVs) in SymPro, the investment management software, is not an automated process. The financial analyst manually downloads FMVs from the custodian bank online portal at the beginning of every month, and imports them into SymPro. In this case, the financial analyst manually downloaded the monthly FMVs on January 2, 2023; however, the custodian bank had not yet posted the December 31, 2022 FMVs. Therefore, the SymPro Investment Report noted above contained outdated FMVs which did not match the custodian bank statement dated December 31, 2022. FMVs as of December 31, 2022 were updated subsequently in SymPro on 01/04/2023.

   In the future, staff will ensure the custodian bank downloads are for the appropriate time period. Staff will also explore whether an automated monthly process between SymPro and the custodian bank may be implemented.

Macias Gini & O'Connell LLP
2121 N. California Boulevard, Suite 750
Walnut Creek, CA 94596

2. We traced total fair value of investments listed on the Investment Report as of December 31, 2022 to the City's general ledger.

   Finding: We noted a net variance of $11,153,498 between the Investment Report and the City's general ledger as of December 31, 2022. The variance represents various posting errors to the general ledger. The variance was resolved when the City corrected the errors subsequent to the general ledger date of December 31, 2022.

   Management Response: The Investment and Accounting Teams have scheduled monthly meetings to discuss and correct variances in a timely manner. Moreover, the Investment Team will implement a process of reconciling SymPro entries with general ledger entries prior to meeting with the Accounting Team. As of the close of this audit, all variances have been corrected.

3. We compared the types of investments listed in the Investment Report as of December 31, 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 December 31, 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 calculated the total investment amounts on a cost basis for the investment types listed in the Investment Report as of December 31, 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.

6. We calculated the total investment amounts on a cost basis for issuers listed in the Investment Report as of December 31, 2022, and determined whether total investments for each issuer were less or equal then the maximum portfolio limitations imposed by the City's Investment Policy.

   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 December 31, 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 December 31, 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 December 31, 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 July 1, 2022 and December 31, 2022 and determined through inquiry and document inspection whether the Investment Staff 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 July 1, 2022 and December 31, 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.

16. We determined through inquiry and document inspection whether investment income is periodically recorded in the City's financial system and reviewed for accuracy.

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

17. We selected an investment purchase and maturity transaction between July 1, 2022 and December 31, 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, agendized 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 dated March 15, 2022 and Finance Department procedures as of December 31, 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.

Macias Gini & O'Connell LLP

Walnut Creek, California
June 13, 2023