CITY OF SAN JOSE
CAPITAL OF SILICON VALLEY

# *Memorandum*

**TO:** HONORABLE MAYOR AND CITY COUNCIL

**FROM:** Julia H. Cooper

**SUBJECT:** **INVESTMENT REPORT FOR THE QUARTER ENDED DECEMBER 31, 2021**

**DATE:** February 2, 2022

Approved [signature] Date 2/7/2022

Transmitted herewith is the City Investment Report for the quarter ended December 31, 2021. To meet the reporting requirements set forth in the City of San Jose Investment Policy, an electronic version of this report will be posted on the City's website at https://www.sanjoseca.gov/your-government/departments/finance/reports/-folder-450 and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

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

Summary of portfolio performance and compliance for quarter ended December 31, 2021:

- **Size of total portfolio**: $2,156,557,599
- **Earned income yield**: 0.859%
- **Weighted average days to maturity:** 520 days
- **Fiscal year-to-date net interest earnings**: $9,310,538
- No exceptions to the City's Investment Policy during this quarter

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

/s/
JULIA H. COOPER
Director of Finance

Attachment
cc: Jennifer A. Maguire, City Manager
Joe Rois, City Auditor
Nora Frimann, City Attorney

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**City of San José**
**California**

# INVESTMENT REPORT FOR THE QUARTER ENDED DECEMBER 31, 2021

Prepared by
Finance Department
*Debt and Treasury Management Division*

Julia H. Cooper
*Director of Finance*

**Investment Report for**
**The Quarter Ended**
**December 31, 2021**

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


Julia H. Cooper
*Director of Finance*

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# CITY OF SAN JOSE
# INVESTMENT REPORTS FOR
# THE QUARTER ENDED DECEMBER 31, 2021
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CITY OF SAN JOSE
CAPITAL OF SILICON VALLEY

Finance Department

DIRECTOR

February 2, 2022

HONORABLE MAYOR and CITY COUNCIL

## INVESTMENT REPORT FOR THE QUARTER ENDED DECEMBER 31, 2021

I am pleased to present this report of investment activity for the quarter ended December 31, 2021, 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 December 31, 2021, as well as provides a comparison to the quarters ended September 30, 2021, and December 31, 2020.

**INVESTMENT SUMMARY**

| **For the Quarter Ended** | **December 31, 2021** | **September 30, 2021** | **December 31, 2020** |
|---|---|---|---|
| ***Total Portfolio*** | | | |
| Portfolio Value [1] [2] | $2,156,557,599 | $2,046,949,882 | $1,854,000,295 |
| Earned Interest Yield | 0.859% | 0.918% | 1.740% |
| | | | |
| Dollar-weighted average yield | | | |
| Purchases | 0.318% | 0.120% | 0.568% |
| Maturities | 0.256% | 0.562% | 2.126% |
| Called Securities | 1.807% | 1.131% | 2.421% |
| | | | |
| Weighted avg. yield at end of period | 0.863% | 0.886% | 1.544% |
| Weighted avg. days to maturity | 520 | 552 | 723 |
| | | | |
| ***Portfolio Fund 3*** | | | |
| Portfolio Value [1] [2] [3] | $2,135,498,414 | $2,025,891,114 | $1,832,944,880 |
| Earned Interest Yield | 0.868% | 0.927% | 1.759% |
| | | | |
| Dollar-weighted average yield | | | |
| Purchases | 0.318% | 0.120% | 0.568% |
| Maturities | 0.256% | 0.562% | 2.126% |
| Called Securities | 1.807% | 1.131% | 2.421% |
| | | | |
| Weighted avg. yield at end of period | 0.871% | 0.895% | 1.562% |
| Weighted avg. days to maturity | 525 | 558 | 731 |

[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 ($582,866,642.93).
[3] Total excludes other restricted funds required to be invested separately.

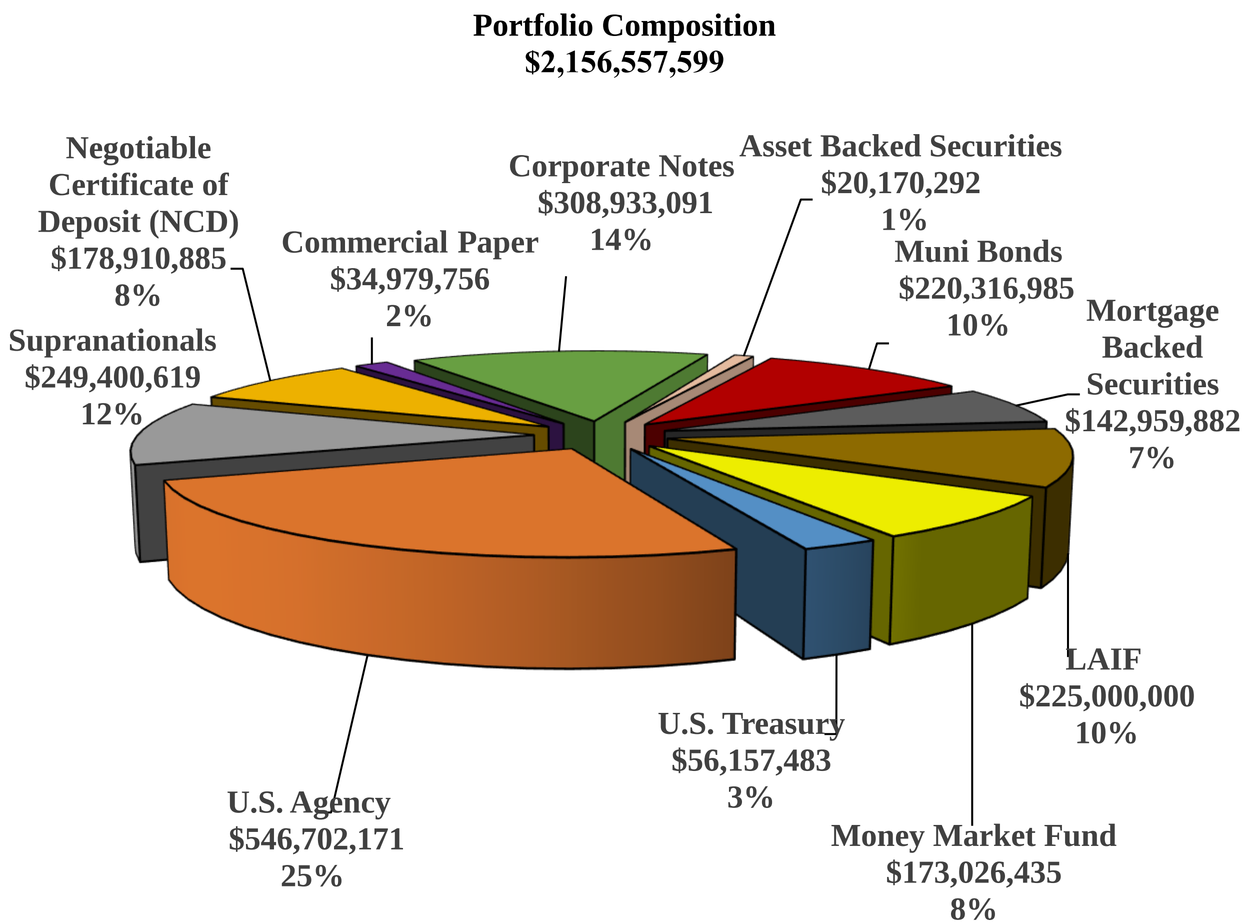
## PORTFOLIO STATISTICS

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

### *Portfolio Composition*

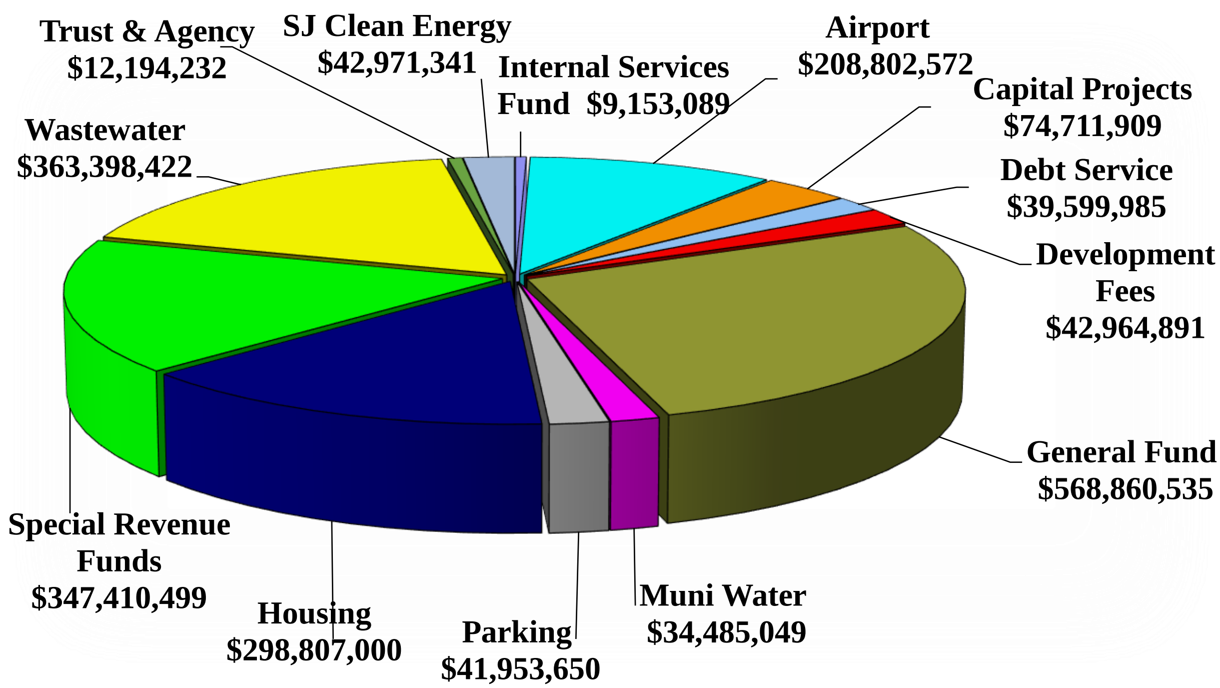
Within this section are snapshots of the City's total investment portfolio as of December 31, 2021.

The first graph shows the portfolio composition by investment type.



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

**Balances by Fund Type[1]**
**$2,085,313,176**




| | |
|---|---|
| Portfolio Balance | $2,156,557,599 |
| General Banking Balance | 1,436,106 |
| Deposit-in-Transit, Outstanding Checks[2] | (72,680,529) |
| Total Balances per FMS | $2,085,313,176 |

[1] General Fund includes $437,194,188 of General Fund (Fund 001) as well as $131,666,347 of other General Fund funds which are separately tracked including the Emergency Reserve Fund, Coronavirus Aid, Relief, and Economic Security Act ("CARES Act"), American Rescue Plan Act of 2021 ("ARPA") including Emergency Rental Assistance funds established by ARPA, Developer Fees, Depositor Funds, and other smaller funds and reserves.
[2] Reflects timing difference between when deposits are made and accounted for in FMS or when checks are written and not yet cashed by the receiving party.

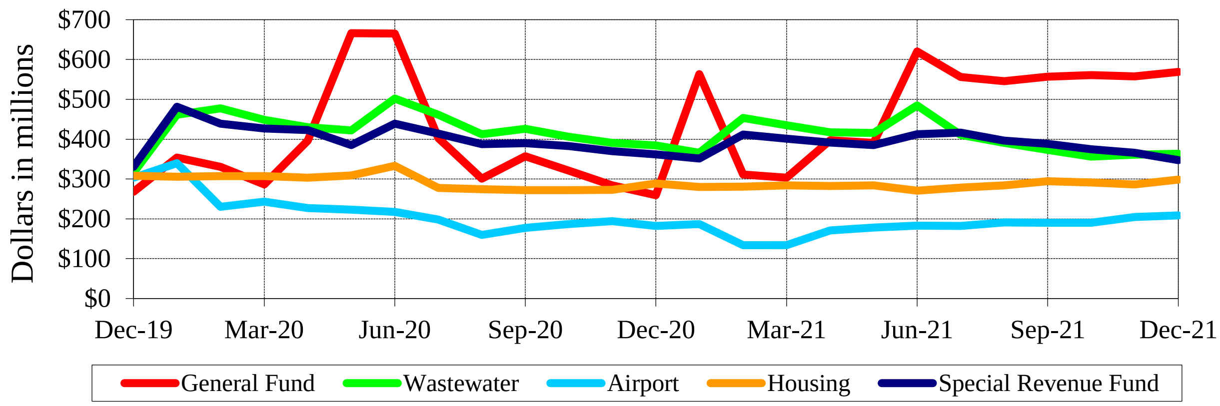
***General Fund Balances***

The General Fund balances increased by $11.9 million during the quarter and ended with a balance of $568.9 million as of December 31, 2021. 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 City's receipt of federal relief and recovery assistance (e.g., CARES Act funds, ARPA[3]) over the past two fiscal years has altered the pattern of cash receipts. It is important to note that while the City budgets Coronavirus relief funds separately from the General Fund – relief funds are held within their own budgeted funds and interest earnings are proportionately allocated to each of these funds – they are classified as General Fund resources in this report in accordance with accounting standards.

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

**Monthly Comparison of Balances by Fund Type**
**December 2019 – December 2021**




***Prefunding of Annual Retirement Contributions***

The City opted to prefund Tier 1 annual employer retirement contributions for Fiscal Year 2021-22. The prefunding amount was $426 million. In anticipation of this cash outflow, the City set aside $141 million in cash and matured investments and issued $285 million Tax Revenue Anticipation Notes ("TRANs") on July 1, 2021, that were purchased directly by Bank of America, N.A. (the "Bank"). The cash, matured investments, and TRANs proceeds were sufficient to prefund the retirement contribution. The City will have an option to prepay the variable rate notes in whole or in part with least three (3) business days prior written notice to the

[3] The City has received, or anticipates receiving, funding from Federal, State and local sources in response to the COVID-19 pandemic totaling approximately $803 million, primarily from the Coronavirus Aid, Relief, and Economic Stabilization Act (the "CARES Act") and the American Rescue Plan Act.

Bank, without penalty or cost. The 2021 TRANs structure also provides the flexibility to defer all 2021 TRAN repayment to June 30, 2022[4].

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

Historically, the Redevelopment Agency participated in the City's 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 Redevelopment Agency's funds from the investment pool to SARA's own 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 December 31, 2021, SARA reported cash balances as outlined in the table below:

**SARA CASH SUMMARY**

| | Pledged for Bond/Enforceable Obligations | |
|---|---|---|
| LAIF | $4,191,235 | |
| Wells Fargo: | | |
| General Account | $454,213 | |
| Total Wells Fargo Funds | $454,213 | |
| Wilmington Trust: | | |
| Total Wilmington Trust Funds | $228,161 | (A) |
| | $228,161 | |
| **TOTAL** | $4,873,609 | |

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

[4] Given current cash levels and investment opportunities, the City is planning to exercise its option to prepay up to half of the 2021 TRANs amount by the end of February 2022.

## 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.

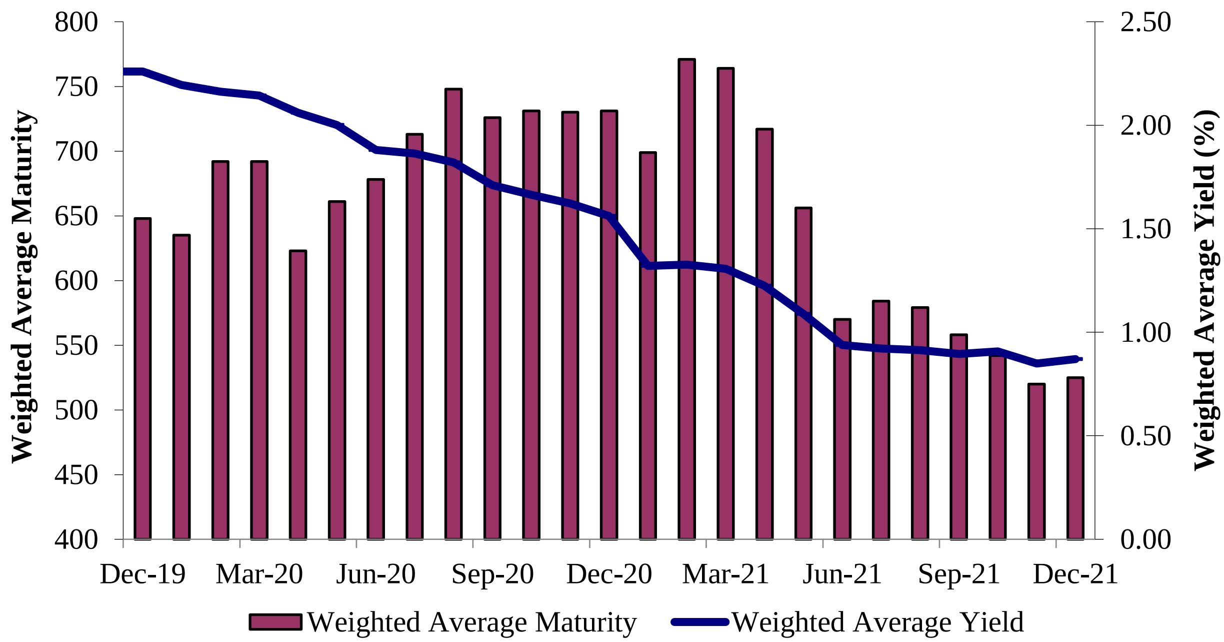
**TOTAL PORTFOLIO INCOME RECOGNIZED**
**Accrual Basis**

| Total Portfolio | December 31, 2021 | September 30, 2021 | December 31, 2020 |
|---|---|---|---|
| ***Quarter-End*** | | | |
| Total interest earnings | $4,485,625 | $4,823,727 | $7,767,462 |
| Realized gains (losses) | ($2,036) | $3,222 | $510,176 |
| Total income recognized | $4,483,589 | $4,826,949 | $8,277,638 |
| | | | |
| ***Fiscal Year-to-Date*** | | | |
| Total interest earnings | $9,309,352 | $4,823,727 | $17,059,013 |
| Realized gains (losses) | $1,186 | $3,222 | $1,233,618 |
| Total income recognized | $9,310,538 | $4,826,949 | $18,292,631 |

### ***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**
**December 2019 – December 2021**



The Fund 3 Portfolio's weighted average maturity (WAM) decreased from 558 days as of September 30, 2021, to 525 days on December 31, 2021. The weighted average yield decreased from 0.895% as of September 30, 2021 to 0.871% on December 31, 2021.

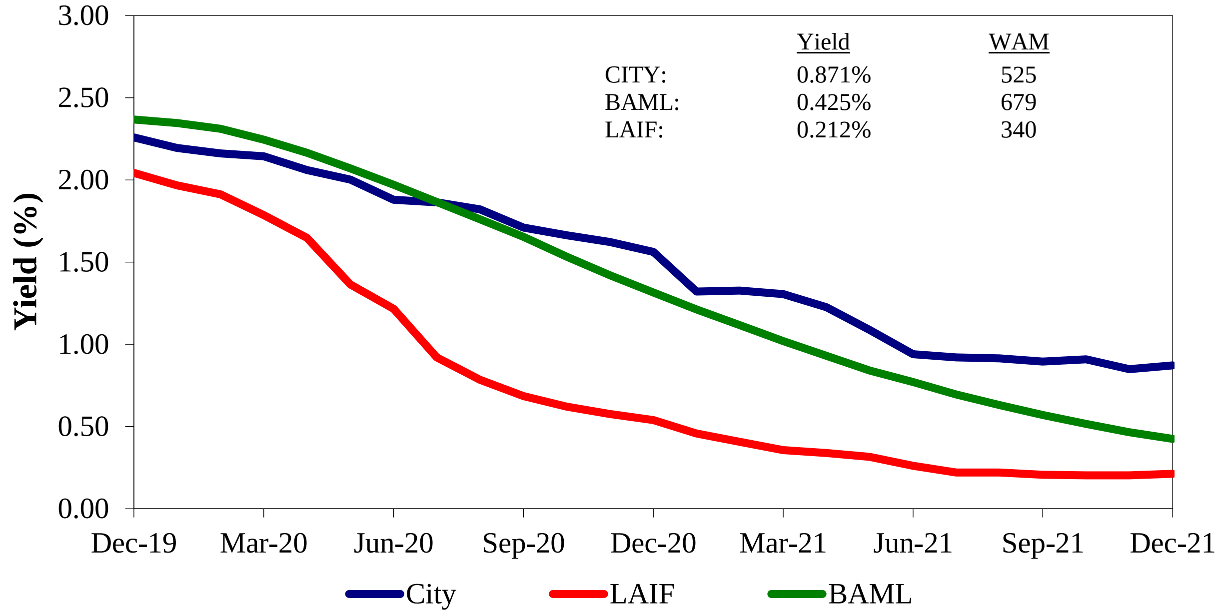
No investments were called before maturity during the quarter. Due to the generally low interest rate environment, new investments were purchased at much lower yields, compared with matured securities. As a result, the aggregate portfolio yield has continued to decrease, as it has in recent prior quarters. The WAM also decreased as the bulk of investment activity has been focused on maintaining shorter term liquidity to meet operational expenditures.

The receipt of federal relief and recovery assistance has provided the City significant additional cash but has the impact of further diluting yield and reducing WAM. The City and the Financing Authority each maintains a Local Agency Investment Fund ("LAIF") pool investment account for general liquidity, and these are currently held to their maximum capacity of $75 million due to the attractive yields compared to other available investment opportunities. But, as shown in the table below, LAIF yields are also being affected by the low interest rate environment and have fallen as well during this period. The City also maintains a third LAIF account made available to the City specifically for the deposit of up to $75 million of COVID-19 related funds. This account has also been fully invested due to the relative yields on LAIF as compared to other market investment opportunities.

## ***Comparison with Benchmarks***

The City's Total Portfolio is not compared to benchmarks because 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's Fund 3 Portfolio, the California LAIF, and the BAML Index for the period from December 2019 to December 2021.

**Portfolio vs. Benchmarks**
**December 2019 – December 2021**




**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 340 days as of December 31, 2021, much shorter than the City portfolio's WAM of 525 days. Therefore, LAIF has a higher turnover of security holdings and its yield decreases faster than the City's when interest rates are falling.

The BAML Index is a broad market index and tracks dollar-denominated, investment-grade, bonds with a remaining maturity up to three (3) years. The City's Investment Policy allows investments, in some sectors, up to a 5-year final maturity.

***Unrealized Losses and Gains***

As shown in the Investment Summary Table on page one of this report, the total portfolio size as of December 31, 2021, was approximately $2.16 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**

| | | | |
|---|---|---|---|
| **Market Value** | $2,146,435,086 | **Market Value** | $2,146,435,086 |
| **Original Cost** | (2,156,557,599) | **Amortized Cost** | (2,150,555,932) |
| **Net Unrealized Loss** | $ (10,122,513) | **Net Unrealized Loss** | $ (4,120,846) |

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

***Earned Interest Yield***

The earned interest yield of the total investment portfolio for the quarter ended December 31, 2021 was 0.859%, 0.059% lower than the previous quarter and 0.881% lower than a year ago. The decline in earned interest yield for the quarter is attributable to new investments being purchased in a low interest rate environment, while older higher yielding investments have matured or been called early.

## COMPLIANCE REPORTING REQUIREMENTS

***Cash Management Projection***

Based on the Finance Department's cash flow projection as of December 31, 2021, total revenues and investment maturities for the next six months are anticipated to be approximately $2.39 billion. This is sufficient to cover projected expenditures of approximately $1.74 billion. The difference is due in large part to the fact that the majority of property tax revenues, the largest revenue source for the City, is received during the second half of the fiscal year (i.e., the next six months). As noted above, during the Fiscal Year 2021-22 the City prefunded retirement plan contributions with a combination of Cash and TRANs. On July 1, 2021, the City issued Tax and Revenue Anticipation Notes in the original aggregate principal amount of $285 million (the "2021 TRANs"). The City used the proceeds of the 2021 TRANs, together with cash on hand of approximately $141 million, to prefund its employer retirement contributions for the City's pension and healthcare plans for Tier 1 employees for 2021-2022. Based on prevailing investment opportunities and the availability of additional revenues, the Finance Department expects to defease half the 2021 TRANs early, with the balance paid as due in late June.

***Statement of Compliance with the Policy***

There were no exceptions or violations outstanding for the quarter ended December 31, 2021. Investments in the portfolio meet the requirements of the City's Investment Policy and conform with California Government Code section 53601.

***Comparison of Portfolio Investment Earnings to FY 2021-22 Budget***

The following is a comparison of actual General Fund investment earnings, on an accrual basis, to the fiscal year 2021-22 budget. The fiscal year 2021-22 Budget included $4.0 million for interest earnings for the General Fund, and based on an assumed net interest yield of 0.97%. The schedule below compares the unaudited actual net investment earnings to the General Fund budget for the quarter ended December 31, 2021. The interest earning rates are less than the forecast for the quarter and for the fiscal year.

**BUDGET COMPARISON**

| **Net Investment Earnings** | **Yield** |
|---|---|
| ***Quarter Ended*** | |
| Budget[(a)] | 0.97% |
| Actual[(b)] | 0.72% |
| Variance | (0.25%) |
| ***Fiscal Year to Date*** | |
| Budget[(a)] | 0.97% |
| Actual[(b)] | 0.75% |
| Variance | (0.22%) |

(a) Reflects the 2021-2026 General Fund Forecast Information submitted by Finance on January 29, 2021. Updated 2022-2026 General Fund Forecast Information submitted by Finance on October 19, 2020 anticipates a yield of 0.74% for fiscal year 2022
(b) Reflects the earned interest yield less costs to administer the investment program, adjusted for funds with negative cash balances at month end.

## INVESTMENT TRADING ACTIVITY

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

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

## INVESTMENT STRATEGY AND MARKET UPDATE

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

Economic activity slowed slightly during the second quarter of FY 2022. Housing, retail sales, job growth, and demand for durable goods all experienced moderate to lower gains. The Gross Domestic Product (GDP) decreased in the third quarter of 2021 to a 2.3% annualized rate from the previous quarter rate of 6.7%. Initial jobless claims and continuing claims also decreased to new pandemic-era low levels and the national unemployment rate declined to 3.9% in December 2021 from a high of 14.7% in April 2020. Despite higher vaccination rates, the new COVID-19 virus omicron variant threatened to usher-in renewed mask and business-restriction mandates around the country. Inflation rose to a 40-year high of 6.8% in November 2021 with fears that the Consumer Price Index could reach 7% in succeeding months. Shipping challenges, material and labor shortages, higher commodity prices, and a prolonged delay in infrastructure spending continue to hinder the economy. While the Federal Reserve kept the target range for its benchmark rate unchanged at zero to 0.25%, it began its long-awaited tapering program in November 2021 by reducing bond purchases by $15 billion and doubled the pace of bond purchase reductions in December 2021.

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 December 31, 2021, 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 December 31, 2021 was $2,156,557,599 an increase of approximately $110 million from the previous quarter. For the quarter ended December 31, 2021, the earned interest yield decreased to 0.859% from 0.918% for the quarter ended September 30, 2021 and the weighted average days to maturity decreased from 552 days to 520 days over the same period. As of December 31, 2021, approximately 28% of the total portfolio was invested in U.S. Treasuries and Agency securities.

/s/
JULIA H. COOPER
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.

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City of San Jose

Portfolio Statistics

Funds: 003, 152, 501

10/01/21 THROUGH 12/31/21

| | Fund 003 | Fund 152 | Fund 501 | Consolidated |
|---|---|---|---|---|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 5,491,258.32 | 7,797.59 | 502.68 | 5,499,558.59 |
| TOTAL NET EARNINGS THIS PERIOD: | 4,482,817.84 | 167.51 | 603.28 | 4,483,588.63 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 2,049,968,341.46 | 915,993.20 | 20,143,023.34 | 2,071,027,358.00 |
| EARNED INCOME YIELD THIS PERIOD | 0.868 | 0.073 | 0.012 | 0.859 |
| END OF PERIOD PORTFOLIO BALANCE: | 2,135,498,414.24 | 915,993.20 | 20,143,191.19 | 2,156,557,598.63 |
| CURRENT AMORTIZED BOOK VALUE: | 2,128,856,401.88 | 907,815.09 | 20,143,191.19 | 2,149,907,408.16 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 0.871 | 0.076 | 0.010 | 0.863 |
| WEIGHTED AVERAGE DAYS OF MATURITY: | 525 | 165 | 1 | 520 |

City of San Jose

Portfolio Statistics

Funds: 003, 152, 501

7/01/21 THROUGH 12/31/21

| | Fund 003 | Fund 152 | Fund 501 | Consolidated |
|---|---|---|---|---|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 13,283,245.28 | 7,797.59 | 1,010.43 | 13,292,053.30 |
| TOTAL NET EARNINGS THIS PERIOD: | 9,309,096.14 | 330.99 | 1,111.03 | 9,310,538.16 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 2,056,629,978.99 | 915,993.20 | 20,142,768.43 | 2,077,688,740.62 |
| EARNED INCOME YIELD THIS PERIOD | 0.897 | 0.072 | 0.011 | 0.889 |
| END OF PERIOD PORTFOLIO BALANCE: | 2,135,498,414.24 | 915,993.20 | 20,143,191.19 | 2,156,557,598.63 |
| CURRENT AMORTIZED BOOK VALUE: | 2,128,856,401.88 | 907,815.09 | 20,143,191.19 | 2,149,907,408.16 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 0.871 | 0.076 | 0.010 | 0.863 |
| WEIGHTED AVERAGE DAYS OF MATURITY: | 525 | 165 | 1 | 520 |

# 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
## October 1, 2021 - December 31, 2021



| 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 Gainl/Loss | Adjusted Interest Earnings: Adjusted Interest Earnings |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Fund: General Pool** | | | | | | | | | | | | |
| CITY | 32936 | 003 | STPOOL | 75,000,000.00 | 75,000,000.00 | 75,001,476.52 | 0.330 | 0.228 | 43,181.94 | 0.00 | 0.00 | 43,181.94 |
| VP6000104 | 36512 | 003 | WELLS | 152,883,243.80 | 108,914,885.29 | 85,436,865.76 | 0.025 | 0.026 | 5,597.94 | 0.00 | 0.00 | 5,597.94 |
| CSJFA | 37042 | 003 | STPOOL | 75,000,000.00 | 75,000,000.00 | 75,001,489.42 | 0.330 | 0.228 | 43,181.94 | 0.00 | 0.00 | 43,181.94 |
| 70922PAH5 | 37497 | 003 | PASTRN | 0.00 | 2,057,320.00 | 1,364,092.61 | 2.609 | 1.970 | 8,696.67 | -1,922.41 | 0.00 | 6,774.26 |
| 459058FY4 | 37523 | 003 | IBRD | 10,000,000.00 | 9,945,700.00 | 9,945,700.00 | 2.000 | 2.103 | 50,000.00 | 2,715.00 | 0.00 | 52,715.00 |
| 574193NC8 | 37534 | 003 | MDS | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 2.250 | 2.232 | 28,125.00 | 0.00 | 0.00 | 28,125.00 |
| 13066YTZ2 | 37546 | 003 | CASPWR | 20,000,000.00 | 19,750,600.00 | 19,750,600.00 | 2.000 | 2.259 | 100,000.00 | 12,470.00 | 0.00 | 112,470.00 |
| 84247PHX2 | 37565 | 003 | STNPWR | 2,710,000.00 | 2,831,272.50 | 2,831,272.50 | 3.258 | 2.229 | 22,072.95 | -6,166.39 | 0.00 | 15,906.56 |
| 13063DDF2 | 37579 | 003 | CAS | 5,000,000.00 | 5,066,150.00 | 5,066,150.00 | 2.500 | 2.185 | 31,250.00 | -3,354.09 | 0.00 | 27,895.91 |
| 13063DDF2 | 37588 | 003 | CAS | 5,000,000.00 | 5,019,950.00 | 5,019,950.00 | 2.500 | 2.388 | 31,250.00 | -1,035.47 | 0.00 | 30,214.53 |
| 3130ACZS6 | 37589 | 003 | FHLB | 10,000,000.00 | 9,982,270.00 | 9,982,270.00 | 2.100 | 2.125 | 52,500.00 | 978.36 | 0.00 | 53,478.36 |
| 91412HBK8 | 37624 | 003 | UNVHGR | 4,000,000.00 | 4,000,000.00 | 4,000,000.00 | 3.297 | 3.270 | 32,970.00 | 0.00 | 0.00 | 32,970.00 |
| 13067WPE6 | 37625 | 003 | CASPWR | 1,000,000.00 | 983,530.00 | 983,530.00 | 2.518 | 2.908 | 6,295.00 | 915.00 | 0.00 | 7,210.00 |
| 4581X0CZ9 | 37634 | 003 | IADB | 20,000,000.00 | 19,089,200.00 | 19,089,200.00 | 1.750 | 2.938 | 87,500.00 | 53,858.08 | 0.00 | 141,358.08 |
| 544351MN6 | 37638 | 003 | LOS | 4,815,000.00 | 4,816,203.75 | 4,816,203.75 | 2.900 | 2.870 | 34,908.75 | -72.76 | 0.00 | 34,835.99 |
| 13063DGN2 | 40008 | 003 | CAS | 5,000,000.00 | 5,075,550.00 | 5,075,550.00 | 3.400 | 3.019 | 42,500.00 | -3,878.78 | 0.00 | 38,621.22 |
| 3133EJD48 | 40013 | 003 | FFCB | 25,000,000.00 | 24,915,000.00 | 24,915,000.00 | 3.050 | 3.104 | 190,625.00 | 4,285.71 | 0.00 | 194,910.71 |
| 438516BM7 | 40015 | 003 | HON | 0.00 | 1,645,249.12 | 554,377.42 | 1.850 | 3.217 | 2,639.33 | 1,855.91 | 0.00 | 4,495.24 |
| 438516BM7 | 40016 | 003 | HON | 0.00 | 4,806,300.00 | 1,619,514.13 | 1.850 | 3.211 | 7,708.33 | 5,400.56 | 0.00 | 13,108.89 |
| 742718EQ8 | 40021 | 003 | PG | 0.00 | 9,617,700.00 | 3,449,827.17 | 1.700 | 3.063 | 15,111.11 | 11,519.40 | 0.00 | 26,630.51 |
| 544351MN6 | 40036 | 003 | LOS | 4,000,000.00 | 4,009,560.00 | 4,009,560.00 | 2.900 | 2.805 | 29,000.00 | -651.82 | 0.00 | 28,348.18 |
| 13066YTZ2 | 40039 | 003 | CASPWR | 4,000,000.00 | 3,910,360.00 | 3,910,360.00 | 2.000 | 2.715 | 20,000.00 | 6,762.44 | 0.00 | 26,762.44 |
| 3135G0U92 | 40043 | 003 | FNMA | 4,000,000.00 | 3,997,120.00 | 3,997,120.00 | 2.625 | 2.629 | 26,250.00 | 240.00 | 0.00 | 26,490.00 |
| 3133EJ5W5 | 40049 | 003 | FFCB | 20,000,000.00 | 19,980,880.00 | 19,980,880.00 | 2.650 | 2.651 | 132,500.00 | 1,006.31 | 0.00 | 133,506.31 |
| 191219AP9 | 40063 | 003 | KO | 10,524,000.00 | 12,179,004.24 | 12,179,004.24 | 8.500 | 2.792 | 223,635.00 | -137,917.02 | 0.00 | 85,717.98 |
| 14913Q2T5 | 40075 | 003 | CAT | 5,000,000.00 | 5,006,050.00 | 5,006,050.00 | 2.950 | 2.882 | 36,875.00 | -507.93 | 0.00 | 36,367.07 |
| 459058GQ0 | 40079 | 003 | IBRD | 5,000,000.00 | 4,991,850.00 | 4,991,850.00 | 2.500 | 2.516 | 31,250.00 | 407.50 | 0.00 | 31,657.50 |
| 91159HHC7 | 40080 | 003 | USB | 5,000,000.00 | 5,025,450.00 | 5,025,450.00 | 3.000 | 2.793 | 37,500.00 | -2,120.83 | 0.00 | 35,379.17 |
| 594918BW3 | 40082 | 003 | MSFT | 4,500,000.00 | 4,488,750.00 | 4,488,750.00 | 2.400 | 2.474 | 27,000.00 | 991.68 | 0.00 | 27,991.68 |
| 478160CD4 | 40091 | 003 | JNJ | 5,280,000.00 | 5,236,492.80 | 5,236,492.80 | 2.250 | 2.539 | 29,700.00 | 3,805.29 | 0.00 | 33,505.29 |

| 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** | | | | | | | | | | | | |
| 69371RP75 | 40096 | 003 | PCAR | 6,068,000.00 | 6,110,415.32 | 6,110,415.32 | 2.850 | 2.565 | 43,234.50 | -3,724.27 | 0.00 | 39,510.23 |
| 24422EUT4 | 40097 | 003 | JD | 14,000,000.00 | 14,129,780.00 | 14,129,780.00 | 2.950 | 2.588 | 103,250.00 | -11,071.28 | 0.00 | 92,178.72 |
| 91159HHC7 | 40102 | 003 | USB | 6,533,000.00 | 6,588,465.17 | 6,588,465.17 | 3.000 | 2.658 | 48,997.50 | -4,851.18 | 0.00 | 44,146.32 |
| 91159HHC7 | 40105 | 003 | USB | 10,000,000.00 | 10,090,200.00 | 10,090,200.00 | 3.000 | 2.638 | 75,000.00 | -7,912.28 | 0.00 | 67,087.72 |
| 69371RP83 | 40111 | 003 | PCAR | 7,000,000.00 | 7,020,650.00 | 7,020,650.00 | 2.650 | 2.522 | 46,375.00 | -1,741.80 | 0.00 | 44,633.20 |
| 90331HPC1 | 40112 | 003 | USB | 10,000,000.00 | 9,989,400.00 | 9,989,400.00 | 2.650 | 2.666 | 66,250.00 | 883.34 | 0.00 | 67,133.34 |
| 13066YTZ2 | 40114 | 003 | CASPWR | 15,000,000.00 | 15,008,850.00 | 15,008,850.00 | 2.000 | 1.962 | 75,000.00 | -761.47 | 0.00 | 74,238.53 |
| 3137AWQH1 | 40115 | 003 | FHLMC | 8,595,000.00 | 8,640,996.68 | 8,640,996.68 | 2.307 | 2.109 | 49,571.67 | -3,647.31 | 0.00 | 45,924.36 |
| 13063DLY2 | 40116 | 003 | CAS | 2,235,000.00 | 2,248,521.75 | 2,248,521.75 | 2.350 | 2.105 | 13,130.63 | -1,198.98 | 0.00 | 11,931.65 |
| 3137AWQH1 | 40121 | 003 | FHLMC | 6,215,000.00 | 6,248,250.25 | 6,248,250.25 | 2.307 | 2.108 | 35,845.02 | -2,648.25 | 0.00 | 33,196.77 |
| 56052AD60 | 40125 | 003 | MES | 1,250,000.00 | 1,264,337.50 | 1,264,337.50 | 2.500 | 2.068 | 7,812.50 | -1,223.10 | 0.00 | 6,589.40 |
| 459058GX5 | 40126 | 003 | IBRD | 10,000,000.00 | 9,989,600.00 | 9,989,600.00 | 1.875 | 1.887 | 46,875.00 | 650.00 | 0.00 | 47,525.00 |
| 3133EKRE8 | 40127 | 003 | FFCB | 17,000,000.00 | 16,973,820.00 | 16,973,820.00 | 1.850 | 1.894 | 78,625.00 | 2,396.95 | 0.00 | 81,021.95 |
| 084670BF4 | 40138 | 003 | BRK | 8,513,000.00 | 8,806,017.46 | 8,806,017.46 | 3.400 | 1.985 | 72,360.50 | -28,295.67 | 0.00 | 44,064.83 |
| 3135G0V75 | 40142 | 003 | FNMA | 10,000,000.00 | 9,962,100.00 | 9,962,100.00 | 1.750 | 1.818 | 43,750.00 | 1,901.34 | 0.00 | 45,651.34 |
| 3137B4WB8 | 40148 | 003 | FHLMC | 4,250,000.00 | 4,390,781.25 | 4,390,781.25 | 3.060 | 2.126 | 32,512.50 | -8,986.04 | 0.00 | 23,526.46 |
| 3138L9HU9 | 40151 | 003 | FNMA | 2,750,000.00 | 2,765,468.75 | 2,765,468.75 | 2.360 | 2.169 | 16,585.55 | -1,468.65 | 0.00 | 15,116.90 |
| 70922PAK8 | 40152 | 003 | PASTRN | 1,750,000.00 | 1,837,920.00 | 1,837,920.00 | 2.929 | 1.662 | 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 | 1.756 | 9,095.00 | -4,306.43 | 0.00 | 4,788.57 |
| 649902ZM8 | 40156 | 003 | NYSHGR | 2,700,000.00 | 2,972,376.00 | 2,972,376.00 | 5.092 | 2.049 | 34,371.00 | -19,017.72 | 0.00 | 15,353.28 |
| 3130AGWK7 | 40157 | 003 | FHLB | 3,000,000.00 | 2,992,950.00 | 2,992,950.00 | 1.500 | 1.538 | 11,250.00 | 352.69 | 0.00 | 11,602.69 |
| 43815NAC8 | 40158 | 003 | HAROT | 2,490,333.56 | 3,386,472.52 | 2,918,652.87 | 1.780 | 1.768 | 13,001.52 | 1.54 | 3.28 | 13,006.34 |
| 438516BM7 | 40163 | 003 | HON | 0.00 | 5,006,050.00 | 1,686,821.20 | 1.850 | 1.758 | 7,708.33 | -233.89 | 0.00 | 7,474.44 |
| 037833DL1 | 40164 | 003 | AAPL | 1,000,000.00 | 999,830.00 | 999,830.00 | 1.700 | 1.692 | 4,250.00 | 14.17 | 0.00 | 4,264.17 |
| 037833DL1 | 40166 | 003 | AAPL | 5,000,000.00 | 4,991,750.00 | 4,991,750.00 | 1.700 | 1.744 | 21,250.00 | 687.50 | 0.00 | 21,937.50 |
| 3137B36J2 | 40167 | 003 | FHLMC | 4,858,981.40 | 5,212,500.00 | 5,179,764.02 | 3.320 | -0.726 | 8,187.36 | -15,645.51 | -2,019.01 | -9,477.16 |
| 3138LC5B7 | 40169 | 003 | FNMA | 1,000,000.00 | 1,019,843.75 | 1,019,843.75 | 2.710 | 2.118 | 6,925.55 | -1,480.63 | 0.00 | 5,444.92 |
| 3140HUNV4 | 40171 | 003 | FNMA | 4,962,758.60 | 5,072,041.33 | 5,062,636.24 | 2.420 | 0.109 | 6,155.79 | -4,545.14 | -215.01 | 1,395.64 |
| 30298LAA9 | 40173 | 003 | FHLMC | 5,789,441.90 | 6,386,442.90 | 6,239,337.58 | 1.990 | 1.925 | 30,265.91 | 0.00 | 0.00 | 30,265.91 |
| 97705MNM3 | 40177 | 003 | WIS | 500,000.00 | 500,000.00 | 500,000.00 | 1.857 | 1.842 | 2,321.25 | 0.00 | 0.00 | 2,321.25 |
| 30314KAS2 | 40180 | 003 | FHLMC | 1,979,421.18 | 2,378,749.23 | 2,228,488.19 | 2.090 | 1.627 | 11,037.02 | -1,899.20 | 0.00 | 9,137.82 |
| 3135G0W66 | 40183 | 003 | FNMA | 10,000,000.00 | 9,983,000.00 | 9,983,000.00 | 1.625 | 1.648 | 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 | 1.981 | 25,125.00 | -151.45 | 0.00 | 24,973.55 |
| 89233MAD5 | 40186 | 003 | TMCC | 2,028,685.47 | 2,626,042.37 | 2,314,790.22 | 1.920 | 1.912 | 11,121.44 | 10.02 | 22.44 | 11,153.90 |
| 677522T20 | 40188 | 003 | OHS | 1,950,000.00 | 1,950,000.00 | 1,950,000.00 | 1.800 | 1.785 | 8,775.00 | 0.00 | 0.00 | 8,775.00 |
| 3138ELJW4 | 40189 | 003 | FNMA | 4,560,574.62 | 4,738,571.67 | 4,786,738.39 | 2.791 | 2.293 | 32,234.79 | -4,575.08 | 0.00 | 27,659.71 |
| 43813VAC2 | 40190 | 003 | HAROT | 6,095,097.63 | 7,767,998.70 | 6,950,539.74 | 1.830 | 1.830 | 31,835.57 | 74.80 | 156.09 | 32,066.46 |

| 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** | | | | | | | | | | | | |
| 3138L1UV9 | 40194 | 003 | FNMA | 4,047,484.20 | 4,078,568.10 | 4,086,938.76 | 2.220 | 2.171 | 22,521.17 | -160.28 | 0.00 | 22,360.89 |
| 912828W48 | 40196 | 003 | USTR | 15,000,000.00 | 15,244,921.88 | 15,244,921.88 | 2.125 | 1.725 | 81,008.29 | -14,736.96 | 0.00 | 66,271.33 |
| 3134GUQ94 | 40198 | 003 | FHLMC | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 1.800 | 1.785 | 45,000.00 | 0.00 | 0.00 | 45,000.00 |
| 45818WCS3 | 40201 | 003 | IADB | 11,000,000.00 | 11,003,960.00 | 11,003,960.00 | 1.700 | 1.678 | 46,750.00 | -204.01 | 0.00 | 46,545.99 |
| 3138L84Z4 | 40202 | 003 | FNMA | 7,747,000.00 | 7,747,000.00 | 7,899,519.06 | 2.390 | 2.325 | 46,288.32 | 0.00 | 0.00 | 46,288.32 |
| 3140HWYW6 | 40203 | 003 | FNMA | 7,450,000.00 | 7,450,000.00 | 7,531,484.38 | 2.240 | 2.198 | 41,720.01 | 0.00 | 0.00 | 41,720.01 |
| 3138L4EN9 | 40206 | 003 | FNMA | 22,259,233.61 | 22,426,052.97 | 22,847,548.18 | 2.610 | 2.465 | 145,605.03 | -3,649.17 | 0.00 | 141,955.86 |
| 6500354U9 | 40207 | 003 | NYSDEV | 5,000,000.00 | 5,190,300.00 | 5,190,300.00 | 2.860 | 1.860 | 35,750.00 | -11,418.00 | 0.00 | 24,332.00 |
| 3138LL3J2 | 40209 | 003 | FNMA | 1,000,000.00 | 1,000,000.00 | 1,023,750.00 | 2.710 | 2.626 | 6,774.99 | 0.00 | 0.00 | 6,774.99 |
| 46625HJE1 | 40213 | 003 | JPM | 2,050,000.00 | 2,119,372.00 | 2,119,372.00 | 3.250 | 1.902 | 16,656.25 | -6,496.86 | 0.00 | 10,159.39 |
| 30295NAE0 | 40214 | 003 | FHLMC | 263,022.17 | 264,665.90 | 264,329.63 | 2.050 | 2.024 | 1,350.80 | -2.05 | 0.00 | 1,348.75 |
| 3136ACGJ4 | 40221 | 003 | FNMA | 2,992,014.06 | 3,517,264.44 | 3,351,183.64 | 2.509 | 1.467 | 19,860.06 | -7,468.41 | 0.00 | 12,391.65 |
| 46625HJH4 | 40223 | 003 | JPM | 10,000,000.00 | 10,405,200.00 | 10,405,200.00 | 3.200 | 1.756 | 80,000.00 | -33,955.30 | 0.00 | 46,044.70 |
| 3138L8CE2 | 40225 | 003 | FNMA | 3,500,000.00 | 3,500,000.00 | 3,577,656.25 | 2.960 | 2.872 | 25,899.99 | 0.00 | 0.00 | 25,899.99 |
| 3138LDR21 | 40226 | 003 | FNMA | -0.11 | -0.11 | -0.11 | 2.275 | | 0.00 | 0.00 | 0.00 | 0.00 |
| 478160CD4 | 40229 | 003 | JNJ | 12,687,000.00 | 12,900,649.08 | 12,900,649.08 | 2.250 | 1.381 | 71,364.38 | -26,448.99 | 0.00 | 44,915.39 |
| 30298LAA9 | 40231 | 003 | FHLMC | 680,259.43 | 750,407.05 | 742,286.20 | 1.990 | 1.432 | 3,556.25 | -876.85 | 0.00 | 2,679.40 |
| 574193SP4 | 40234 | 003 | MDS | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 0.970 | 0.962 | 2,425.00 | 0.00 | 0.00 | 2,425.00 |
| 438516BM7 | 40236 | 003 | HON | 0.00 | 15,134,700.00 | 5,099,735.87 | 1.850 | 1.264 | 23,125.00 | -6,872.45 | 0.00 | 16,252.55 |
| 254687FJ0 | 40237 | 003 | DIS | 1,412,000.00 | 1,405,490.68 | 1,405,490.68 | 1.650 | 1.831 | 5,824.50 | 662.71 | 0.00 | 6,487.21 |
| 69371RQ33 | 40238 | 003 | PCAR | 1,000,000.00 | 986,760.00 | 986,760.00 | 2.000 | 2.545 | 5,000.00 | 1,329.91 | 0.00 | 6,329.91 |
| 06406RAE7 | 40242 | 003 | BK | 10,444,000.00 | 10,763,199.97 | 10,763,199.97 | 2.950 | 1.787 | 77,024.50 | -28,556.66 | 0.00 | 48,467.84 |
| 13063DGB8 | 40243 | 003 | CAS | 5,000,000.00 | 5,372,000.00 | 5,372,000.00 | 3.375 | 1.733 | 42,187.50 | -18,724.83 | 0.00 | 23,462.67 |
| 60412AKS1 | 40245 | 003 | MNS | 3,500,000.00 | 3,579,380.00 | 3,579,380.00 | 2.020 | 1.065 | 17,675.00 | -8,063.43 | 0.00 | 9,611.57 |
| 459058JB0 | 40246 | 003 | IBRD | 3,000,000.00 | 2,988,390.00 | 2,988,390.00 | 0.625 | 0.699 | 4,687.50 | 580.50 | 0.00 | 5,268.00 |
| 89239RAC0 | 40252 | 003 | TMCC | 1,413,168.16 | 1,499,700.00 | 1,483,658.20 | 1.360 | 1.357 | 5,047.51 | 17.28 | 10.79 | 5,075.58 |
| 44891LAC7 | 40253 | 003 | HART | 1,250,000.00 | 1,249,708.75 | 1,249,708.75 | 1.410 | 1.404 | 4,406.25 | 16.02 | 0.00 | 4,422.27 |
| 76913CAX7 | 40255 | 003 | RIV | 1,655,000.00 | 1,655,000.00 | 1,655,000.00 | 2.363 | 2.344 | 9,776.91 | 0.00 | 0.00 | 9,776.91 |
| 76913CAZ2 | 40256 | 003 | RIV | 4,000,000.00 | 4,000,000.00 | 4,000,000.00 | 2.667 | 2.645 | 26,670.00 | 0.00 | 0.00 | 26,670.00 |
| 3134GVQX9 | 40261 | 003 | FHLMC | 10,000,000.00 | 9,990,000.00 | 9,990,000.00 | 0.700 | 0.715 | 17,500.00 | 500.00 | 0.00 | 18,000.00 |
| 64990GZW5 | 40262 | 003 | NYU | 2,450,000.00 | 2,438,877.00 | 2,438,877.00 | 1.438 | 1.542 | 8,807.75 | 669.61 | 0.00 | 9,477.36 |
| 037833DV9 | 40263 | 003 | AAPL | 6,795,000.00 | 6,793,097.40 | 6,793,097.40 | 0.750 | 0.753 | 12,740.63 | 158.55 | 0.00 | 12,899.18 |
| 882722VK4 | 40264 | 003 | TXS | 3,425,000.00 | 3,705,815.75 | 3,705,815.75 | 3.823 | 0.910 | 32,734.44 | -24,231.47 | 0.00 | 8,502.97 |
| 3134GVSN9 | 40265 | 003 | FHLMC | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 0.700 | 0.694 | 17,500.00 | 0.00 | 0.00 | 17,500.00 |
| 3137BJQ71 | 40266 | 003 | FHLMC | 10,000,000.00 | 10,000,000.00 | 10,823,437.50 | 2.770 | 2.538 | 69,249.99 | 0.00 | 0.00 | 69,249.99 |
| 69371RN77 | 40267 | 003 | PCAR | 2,897,000.00 | 2,970,699.68 | 2,970,699.68 | 2.300 | 1.127 | 16,657.75 | -8,219.30 | 0.00 | 8,438.45 |
| 459058GU1 | 40269 | 003 | IBRD | 16,000,000.00 | 16,606,400.00 | 16,606,400.00 | 2.125 | 0.315 | 85,000.00 | -71,810.53 | 0.00 | 13,189.47 |

| 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** | | | | | | | | | | | | |
| 43813DAC2 | 40270 | 003 | HAROT | 1,895,368.84 | 1,999,842.60 | 1,980,510.10 | 0.820 | 0.817 | 4,061.88 | 9.43 | 5.14 | 4,076.45 |
| 3135G04Q3 | 40271 | 003 | FNMA | 10,000,000.00 | 9,969,900.00 | 9,969,900.00 | 0.250 | 0.349 | 6,250.00 | 2,508.33 | 0.00 | 8,758.33 |
| 3136AL7K1 | 40272 | 003 | FNMA | 2,974,416.63 | 3,283,735.55 | 3,310,654.93 | 2.967 | -0.407 | 22,088.68 | -25,487.88 | 0.00 | -3,399.20 |
| 3134GVB49 | 40273 | 003 | FHLMC | 40,000,000.00 | 40,000,000.00 | 40,000,000.00 | 0.750 | 0.744 | 75,000.00 | 0.00 | 0.00 | 75,000.00 |
| 931142DH3 | 40274 | 003 | WMT | 26,018,000.00 | 27,403,406.46 | 27,403,406.46 | 2.550 | 0.649 | 165,864.75 | -121,054.93 | 0.00 | 44,809.82 |
| 69371RQ82 | 40275 | 003 | PCAR | 2,000,000.00 | 1,997,220.00 | 1,997,220.00 | 0.800 | 0.841 | 4,000.00 | 231.66 | 0.00 | 4,231.66 |
| 3137B04Y7 | 40276 | 003 | FHLMC | 5,450,000.00 | 5,450,000.00 | 5,727,609.38 | 2.615 | 2.468 | 35,629.38 | 0.00 | 0.00 | 35,629.38 |
| 923078CT4 | 40277 | 003 | VNTCTF | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1.048 | 1.039 | 2,620.00 | 0.00 | 0.00 | 2,620.00 |
| 923078CU1 | 40278 | 003 | VNTCTF | 900,000.00 | 900,000.00 | 900,000.00 | 1.223 | 1.213 | 2,751.75 | 0.00 | 0.00 | 2,751.75 |
| 24422EVG1 | 40279 | 003 | JD | 7,500,000.00 | 7,508,925.00 | 7,508,925.00 | 0.550 | 0.488 | 10,312.50 | -1,075.30 | 0.00 | 9,237.20 |
| 56052AE77 | 40280 | 003 | MES | 1,000,000.00 | 1,009,720.00 | 1,009,720.00 | 1.250 | 0.735 | 3,125.00 | -1,255.10 | 0.00 | 1,869.90 |
| 3136G4WU3 | 40281 | 003 | FNMA | 30,000,000.00 | 30,000,000.00 | 30,000,000.00 | 0.850 | 0.843 | 63,750.00 | 0.00 | 0.00 | 63,750.00 |
| 3133ELJ47 | 40282 | 003 | FFCB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 0.580 | 0.575 | 14,500.00 | 0.00 | 0.00 | 14,500.00 |
| 3133ELG81 | 40283 | 003 | FFCB | 10,000,000.00 | 9,999,100.00 | 9,999,100.00 | 0.300 | 0.301 | 7,500.00 | 75.28 | 0.00 | 7,575.28 |
| 459058GU1 | 40287 | 003 | IBRD | 7,500,000.00 | 7,779,030.00 | 7,779,030.00 | 2.125 | 0.285 | 39,843.75 | -34,260.16 | 0.00 | 5,583.59 |
| 3135G04Z3 | 40288 | 003 | FNMA | 10,000,000.00 | 9,979,300.00 | 9,979,300.00 | 0.500 | 0.538 | 12,500.00 | 1,036.15 | 0.00 | 13,536.15 |
| 3136AGMB5 | 40289 | 003 | FNMA | 1,506,548.93 | 1,523,904.80 | 1,584,843.31 | 2.492 | 2.170 | 9,430.55 | -761.36 | 0.00 | 8,669.19 |
| 3130AJS26 | 40291 | 003 | FHLB | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.220 | 0.218 | 13,750.00 | 0.00 | 0.00 | 13,750.00 |
| 91412HFL2 | 40293 | 003 | UNVHGR | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 0.833 | 0.826 | 2,082.50 | 0.00 | 0.00 | 2,082.50 |
| 91412HFL2 | 40294 | 003 | UNVHGR | 650,000.00 | 650,000.00 | 650,000.00 | 0.833 | 0.826 | 1,353.62 | 0.00 | 0.00 | 1,353.62 |
| 30315EAA4 | 40295 | 003 | FHLMC | 3,446,210.43 | 3,459,674.27 | 3,471,113.20 | 0.830 | 0.811 | 7,160.22 | -65.85 | 0.00 | 7,094.37 |
| 89237VAB5 | 40296 | 003 | TMCC | 5,000,000.00 | 4,999,615.00 | 4,999,615.00 | 0.440 | 0.438 | 5,499.99 | 22.82 | 0.00 | 5,522.81 |
| 574193TR9 | 40297 | 003 | MDS | 5,000,000.00 | 5,006,100.00 | 5,006,100.00 | 0.660 | 0.630 | 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 | 0.496 | 6,375.00 | -122.22 | 0.00 | 6,252.78 |
| 31422BJ27 | 40299 | 003 | FAMC | 2,500,000.00 | 2,499,875.00 | 2,499,875.00 | 0.500 | 0.497 | 3,125.00 | 6.29 | 0.00 | 3,131.29 |
| 30288WAK5 | 40300 | 003 | FHLMC | 265,323.51 | 266,678.97 | 273,656.07 | 2.190 | 2.054 | 1,455.13 | -38.34 | 0.00 | 1,416.79 |
| 46625HRL6 | 40303 | 003 | JPM | 5,000,000.00 | 5,284,400.00 | 5,284,400.00 | 2.700 | 0.589 | 33,750.00 | -25,906.89 | 0.00 | 7,843.11 |
| 373385FQ1 | 40304 | 003 | GAS | 14,615,000.00 | 14,615,000.00 | 14,615,000.00 | 0.520 | 0.516 | 18,999.50 | 0.00 | 0.00 | 18,999.50 |
| 373385FP3 | 40305 | 003 | GAS | 4,345,000.00 | 4,345,000.00 | 4,345,000.00 | 0.420 | 0.417 | 4,562.25 | 0.00 | 0.00 | 4,562.25 |
| 46625HJH4 | 40308 | 003 | JPM | 2,433,000.00 | 2,587,738.80 | 2,587,738.80 | 3.200 | 0.442 | 19,464.00 | -16,579.15 | 0.00 | 2,884.85 |
| 3137EAEX3 | 40309 | 003 | FHLMC | 5,000,000.00 | 4,984,950.00 | 4,984,950.00 | 0.375 | 0.433 | 4,687.50 | 753.34 | 0.00 | 5,440.84 |
| 34153QUD6 | 40311 | 003 | FLSEDU | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 0.550 | 0.546 | 13,750.00 | 0.00 | 0.00 | 13,750.00 |
| 546417DQ6 | 40312 | 003 | LAS | 4,000,000.00 | 4,000,000.00 | 4,000,000.00 | 0.840 | 0.833 | 8,400.00 | 0.00 | 0.00 | 8,400.00 |
| 34153QUC8 | 40313 | 003 | FLSEDU | 5,000,000.00 | 4,995,850.00 | 4,995,850.00 | 0.390 | 0.410 | 4,875.00 | 287.52 | 0.00 | 5,162.52 |
| 3138L9QS4 | 40314 | 003 | FNMA | 2,500,000.00 | 2,500,000.00 | 2,650,781.25 | 2.810 | 2.629 | 17,562.51 | 0.00 | 0.00 | 17,562.51 |
| 544351MQ9 | 40315 | 003 | LOS | 3,670,000.00 | 4,065,589.30 | 4,065,589.30 | 3.320 | 0.486 | 30,461.00 | -25,485.35 | 0.00 | 4,975.65 |
| 3137EAEY1 | 40316 | 003 | FHLMC | 4,000,000.00 | 3,985,080.00 | 3,985,080.00 | 0.125 | 0.248 | 1,250.00 | 1,243.33 | 0.00 | 2,493.33 |

| 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 419792ZM1 | 40317 | 003 | HIS | 5,000,000.00 | 5,014,900.00 | 5,014,900.00 | 0.852 | 0.783 | 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 | 0.797 | 22,125.00 | -1,956.09 | 0.00 | 20,168.91 |
| 882724RA7 | 40319 | 003 | TXS | 1,600,000.00 | 1,945,088.00 | 1,945,088.00 | 5.000 | 0.502 | 20,000.00 | -17,536.94 | 0.00 | 2,463.06 |
| 06406RAJ6 | 40320 | 003 | BK | 3,868,000.00 | 4,193,530.88 | 4,193,530.88 | 3.450 | 0.379 | 33,361.50 | -29,356.50 | 0.00 | 4,005.00 |
| 45818WCW4 | 40321 | 003 | IADB | 10,000,000.00 | 9,995,330.00 | 9,995,330.00 | 0.340 | 0.349 | 8,500.00 | 297.46 | 0.00 | 8,797.46 |
| 57582RK88 | 40322 | 003 | MAS | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 0.695 | 0.689 | 1,737.50 | 0.00 | 0.00 | 1,737.50 |
| 13034AL65 | 40323 | 003 | CASDEV | 1,385,000.00 | 1,385,000.00 | 1,385,000.00 | 0.765 | 0.759 | 2,648.81 | 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 | 0.627 | 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 | 0.597 | 7,858.70 | -2,434.24 | 0.00 | 5,424.46 |
| 91412HGE7 | 40326 | 003 | UNVHGR | 10,000,000.00 | 10,118,600.00 | 10,118,600.00 | 0.883 | 0.602 | 22,075.00 | -6,717.43 | 0.00 | 15,357.57 |
| 3136AY6S7 | 40327 | 003 | FNMA | 3,675,550.76 | 4,889,268.36 | 4,729,793.89 | 2.624 | -5.358 | 26,765.64 | -90,640.43 | 0.00 | -63,874.79 |
| 3137BGK24 | 40328 | 003 | FHLMC | 4,500,000.00 | 4,500,000.00 | 4,937,850.00 | 3.062 | 2.768 | 34,447.50 | 0.00 | 0.00 | 34,447.50 |
| 3135G05X7 | 40329 | 003 | FNMA | 10,000,000.00 | 9,975,300.00 | 9,975,300.00 | 0.375 | 0.426 | 9,375.00 | 1,326.37 | 0.00 | 10,701.37 |
| 3133EMLR1 | 40330 | 003 | FFCB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 0.500 | 0.496 | 12,500.00 | 0.00 | 0.00 | 12,500.00 |
| 3135G06R9 | 40331 | 003 | FNMA | 15,000,000.00 | 15,000,000.00 | 15,000,000.00 | 0.550 | 0.546 | 20,625.00 | 0.00 | 0.00 | 20,625.00 |
| 45950VPG5 | 40332 | 003 | IFC | 8,550,000.00 | 8,584,490.70 | 8,584,490.70 | 0.425 | 0.317 | 9,084.38 | -2,228.41 | 0.00 | 6,855.97 |
| 3135G06G3 | 40333 | 003 | FNMA | 10,000,000.00 | 10,039,690.00 | 10,039,690.00 | 0.500 | 0.413 | 12,500.00 | -2,051.75 | 0.00 | 10,448.25 |
| 31422B6K1 | 40334 | 003 | FAMC | 10,000,000.00 | 9,992,000.00 | 9,992,000.00 | 0.480 | 0.492 | 12,000.00 | 400.00 | 0.00 | 12,400.00 |
| 459058JA2 | 40335 | 003 | IBRD | 20,000,000.00 | 20,288,120.00 | 20,288,120.00 | 0.750 | 0.395 | 37,500.00 | -17,287.20 | 0.00 | 20,212.80 |
| 459058JL8 | 40336 | 003 | IBRD | 10,000,000.00 | 9,996,360.00 | 9,996,360.00 | 0.500 | 0.504 | 12,500.00 | 189.70 | 0.00 | 12,689.70 |
| 31422B6K1 | 40337 | 003 | FAMC | 10,000,000.00 | 9,991,610.00 | 9,991,610.00 | 0.480 | 0.493 | 12,000.00 | 419.50 | 0.00 | 12,419.50 |
| 459058JL8 | 40338 | 003 | IBRD | 10,000,000.00 | 9,993,370.00 | 9,993,370.00 | 0.500 | 0.510 | 12,500.00 | 345.51 | 0.00 | 12,845.51 |
| 459058DX8 | 40339 | 003 | IBRD | 4,765,000.00 | 5,158,198.27 | 5,158,198.27 | 2.500 | 0.337 | 29,781.25 | -25,404.05 | 0.00 | 4,377.20 |
| 3130AKPW0 | 40340 | 003 | FHLB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 0.500 | 0.496 | 12,500.00 | 0.00 | 0.00 | 12,500.00 |
| 459058JE4 | 40341 | 003 | IBRD | 10,000,000.00 | 9,933,980.00 | 9,933,980.00 | 0.375 | 0.520 | 9,375.00 | 3,634.13 | 0.00 | 13,009.13 |
| 30318CAA5 | 40342 | 003 | FHLMC | 4,534,267.05 | 4,983,102.85 | 4,820,723.55 | 0.670 | 0.464 | 7,838.78 | -2,201.09 | 0.00 | 5,637.69 |
| 91412HGE7 | 40343 | 003 | UNVHGR | 7,000,000.00 | 7,112,070.00 | 7,112,070.00 | 0.883 | 0.500 | 15,452.50 | -6,494.71 | 0.00 | 8,957.79 |
| 459056HV2 | 40344 | 003 | IBRD | 10,000,000.00 | 10,427,200.00 | 10,427,200.00 | 1.500 | 0.298 | 37,500.00 | -29,666.66 | 0.00 | 7,833.34 |
| 62478UAT3 | 40346 | 003 | MUBCD | 0.00 | 25,000,000.00 | 1,902,173.91 | 0.180 | 0.183 | 875.00 | 0.00 | 0.00 | 875.00 |
| 45950VPL4 | 40347 | 003 | IFC | 10,000,000.00 | 9,971,900.00 | 9,971,900.00 | 0.450 | 0.503 | 11,250.00 | 1,405.00 | 0.00 | 12,655.00 |
| 46625HJT8 | 40348 | 003 | JPM | 15,000,000.00 | 16,528,245.00 | 16,528,245.00 | 3.875 | 0.431 | 145,312.50 | -127,353.75 | 0.00 | 17,958.75 |
| 69371RR24 | 40349 | 003 | PCAR | 7,000,000.00 | 6,991,880.00 | 6,991,880.00 | 0.350 | 0.386 | 6,125.00 | 676.66 | 0.00 | 6,801.66 |
| 3130AKXX9 | 40350 | 003 | FHLB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 0.500 | 0.496 | 12,500.00 | 0.00 | 0.00 | 12,500.00 |
| 06367CAH0 | 40352 | 003 | BMO | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.180 | 0.183 | 11,500.00 | 0.00 | 0.00 | 11,500.00 |
| 3130AKXX9 | 40353 | 003 | FHLB | 10,000,000.00 | 9,994,000.00 | 9,994,000.00 | 0.500 | 0.508 | 12,500.00 | 300.00 | 0.00 | 12,800.00 |
| 45905U5Y6 | 40354 | 003 | IBRD | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 0.600 | 0.595 | 7,500.00 | 0.00 | 0.00 | 7,500.00 |
| 45905U5Y6 | 40355 | 003 | IBRD | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 0.600 | 0.595 | 7,500.00 | 0.00 | 0.00 | 7,500.00 |

| 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** | | | | | | | | | | | | |
| 3137FQ3W1 | 40356 | 003 | FHLMC | 4,950,000.00 | 4,950,000.00 | 5,316,300.00 | 2.588 | 2.390 | 32,026.50 | 0.00 | 0.00 | 32,026.50 |
| 45818WCZ7 | 40357 | 003 | IADB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 0.650 | 0.645 | 16,250.00 | 0.00 | 0.00 | 16,250.00 |
| 3133EMSU7 | 40358 | 003 | FFCB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 0.800 | 0.793 | 20,000.00 | 0.00 | 0.00 | 20,000.00 |
| 459058JA2 | 40359 | 003 | IBRD | 10,000,000.00 | 10,054,800.00 | 10,054,800.00 | 0.750 | 0.605 | 18,750.00 | -3,427.38 | 0.00 | 15,322.62 |
| 31422XCX8 | 40360 | 003 | FAMC | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 1.000 | 0.992 | 25,000.00 | 0.00 | 0.00 | 25,000.00 |
| COVID RELIEF | 40363 | 003 | STPOOL | 75,000,000.00 | 75,000,000.00 | 75,001,489.41 | 0.330 | 0.228 | 43,181.94 | 0.00 | 0.00 | 43,181.94 |
| 89233GZ33 | 40365 | 003 | TMCC | 0.00 | 19,986,061.11 | 13,686,107.06 | 0.130 | 0.132 | 0.00 | 4,550.00 | 0.00 | 4,550.00 |
| 62479LXR1 | 40366 | 003 | MUFGBK | 0.00 | 9,996,666.67 | 2,607,826.09 | 0.080 | 0.081 | 0.00 | 533.33 | 0.00 | 533.33 |
| 14913R2B2 | 40367 | 003 | CAT | 5,000,000.00 | 5,039,650.00 | 5,039,650.00 | 0.950 | 0.121 | 11,875.00 | -10,343.48 | 0.00 | 1,531.52 |
| 89114WBP9 | 40368 | 003 | TD | 0.00 | 10,000,000.00 | 8,695,652.17 | 0.070 | 0.071 | 1,555.55 | 0.00 | 0.00 | 1,555.55 |
| 06367CGB7 | 40369 | 003 | BMO | 0.00 | 25,000,000.00 | 24,456,521.74 | 0.100 | 0.101 | 6,250.00 | 0.00 | 0.00 | 6,250.00 |
| 64990FC93 | 40372 | 003 | NYSPIT | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 0.167 | 0.166 | 835.00 | 0.00 | 0.00 | 835.00 |
| 89114WCA1 | 40373 | 003 | TD | 0.00 | 30,000,000.00 | 15,978,260.87 | 0.110 | 0.112 | 4,491.67 | 0.00 | 0.00 | 4,491.67 |
| 62479LZH1 | 40378 | 003 | MUFGBK | 0.00 | 9,996,655.56 | 8,366,766.07 | 0.070 | 0.071 | 0.00 | 1,497.22 | 0.00 | 1,497.22 |
| 89233GZ33 | 40379 | 003 | TMCC | 0.00 | 9,995,172.22 | 6,844,520.11 | 0.110 | 0.112 | 0.00 | 1,925.00 | 0.00 | 1,925.00 |
| 06417MQL2 | 40380 | 003 | BNSHOU | 13,910,000.00 | 13,910,344.08 | 13,910,344.08 | 0.200 | 0.200 | 7,109.56 | -88.43 | 0.00 | 7,021.13 |
| 62479LX83 | 40381 | 003 | MUFGBK | 0.00 | 9,998,075.00 | 760,723.10 | 0.070 | 0.071 | 0.00 | 136.11 | 0.00 | 136.11 |
| 78012UP82 | 40382 | 003 | RY | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.190 | 0.193 | 12,138.89 | 0.00 | 0.00 | 12,138.89 |
| 89233GXL5 | 40383 | 003 | TMCC | 0.00 | 24,994,847.22 | 5,161,979.32 | 0.070 | 0.071 | 0.00 | 923.61 | 0.00 | 923.61 |
| 62479LXN0 | 40384 | 003 | MUFGBK | 0.00 | 9,997,938.89 | 2,282,138.22 | 0.070 | 0.071 | 0.00 | 408.33 | 0.00 | 408.33 |
| 89233GZH2 | 40385 | 003 | TMCC | 0.00 | 14,993,925.00 | 12,549,263.32 | 0.090 | 0.091 | 0.00 | 2,887.50 | 0.00 | 2,887.50 |
| 78012UR23 | 40386 | 003 | RY | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.120 | 0.122 | 7,666.66 | 0.00 | 0.00 | 7,666.66 |
| 912796K73 | 40387 | 003 | USTR | 20,000,000.00 | 19,996,869.44 | 19,996,869.44 | 0.035 | 0.035 | 0.00 | 1,788.90 | 0.00 | 1,788.90 |
| 62479MAE3 | 40388 | 003 | MUFGBK | 10,000,000.00 | 9,995,950.00 | 9,995,950.00 | 0.090 | 0.091 | 0.00 | 2,300.00 | 0.00 | 2,300.00 |
| 62479MCR2 | 40389 | 003 | MUFGBK | 25,000,000.00 | 24,983,805.56 | 24,983,805.56 | 0.110 | 0.112 | 0.00 | 7,027.77 | 0.00 | 7,027.77 |
| 89114WF75 | 40390 | 003 | TD | 30,000,000.00 | 30,000,000.00 | 30,000,000.00 | 0.160 | 0.162 | 12,266.67 | 0.00 | 0.00 | 12,266.67 |
| 06367CKK2 | 40391 | 003 | BMO | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.160 | 0.162 | 10,222.22 | 0.00 | 0.00 | 10,222.22 |
| 06367CL39 | 40392 | 003 | BMO | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.160 | 0.162 | 10,222.22 | 0.00 | 0.00 | 10,222.22 |
| 912796G60 | 40393 | 003 | USTR | 0.00 | 0.00 | 6,086,608.55 | 0.147 | 0.149 | 0.00 | 2,286.67 | 0.00 | 2,286.67 |
| 912796G78 | 40394 | 003 | USTR | 0.00 | 0.00 | 4,564,951.09 | 0.100 | 0.101 | 0.00 | 1,166.67 | 0.00 | 1,166.67 |
| 912796ZB8 | 40395 | 003 | USTR | 0.00 | 0.00 | 1,521,726.55 | 0.043 | 0.043 | 0.00 | 165.28 | 0.00 | 165.28 |
| 89233GY91 | 40396 | 003 | TMCC | 0.00 | 0.00 | 4,130,303.99 | 0.060 | 0.061 | 0.00 | 633.33 | 0.00 | 633.33 |
| 89233GZE9 | 40397 | 003 | TMCC | 0.00 | 0.00 | 5,868,860.87 | 0.080 | 0.081 | 0.00 | 1,200.00 | 0.00 | 1,200.00 |
| 912796H69 | 40398 | 003 | USTR | 0.00 | 0.00 | 2,608,617.39 | 0.045 | 0.046 | 0.00 | 300.00 | 0.00 | 300.00 |
| 912796N70 | 40399 | 003 | USTR | 0.00 | 0.00 | 6,086,719.81 | 0.050 | 0.051 | 0.00 | 777.78 | 0.00 | 777.78 |
| 912828U81 | 40400 | 003 | USTR | 0.00 | 0.00 | 10,797,768.59 | 2.000 | 0.087 | 53,804.35 | -51,435.00 | 0.00 | 2,369.35 |
| 9127964W6 | 40401 | 003 | USTR | 0.00 | 0.00 | 434,778.74 | 0.040 | 0.041 | 0.00 | 44.44 | 0.00 | 44.44 |

# City of San Jose
## Total Earnings
## October 1, 2021 - December 31, 2021

| 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** | | | | | | | | | | | | |
| 9127965G0 | 40402 | 003 | USTR | 0.00 | 0.00 | 3,695,477.66 | 0.050 | 0.051 | 0.00 | 472.22 | 0.00 | 472.22 |
| 912796J59 | 40403 | 003 | USTR | 0.00 | 0.00 | 8,912,434.42 | 0.060 | 0.061 | 0.00 | 1,366.67 | 0.00 | 1,366.67 |
| 912796ZX0 | 40404 | 003 | USTR | 0.00 | 0.00 | 2,554,047.69 | 0.090 | 0.091 | 0.00 | 587.50 | 0.00 | 587.50 |
| 912796J75 | 40405 | 003 | USTR | 0.00 | 0.00 | 5,977,621.53 | 0.070 | 0.071 | 0.00 | 1,069.44 | 0.00 | 1,069.44 |
| 459058FY4 | 40406 | 003 | IBRD | 15,000,000.00 | 0.00 | 7,363,494.29 | 2.000 | 0.111 | 36,666.67 | -34,597.39 | 0.00 | 2,069.28 |
| 89114WKY0 | 40407 | 003 | TD | 10,000,000.00 | 0.00 | 5,000,000.00 | 0.150 | 0.152 | 1,916.67 | 0.00 | 0.00 | 1,916.67 |
| 45950KCS7 | 40408 | 003 | IFC | 24,721,000.00 | 0.00 | 12,115,130.64 | 0.500 | 0.352 | 15,107.28 | -4,346.39 | 0.00 | 10,760.89 |
| 3130APRF4 | 40409 | 003 | FHLB | 20,000,000.00 | 0.00 | 9,778,206.52 | 1.000 | 1.007 | 24,444.45 | 367.35 | 0.00 | 24,811.80 |
| 3130APWP6 | 40410 | 003 | FHLB | 8,300,000.00 | 0.00 | 3,425,175.43 | 0.600 | 0.637 | 5,118.33 | 383.88 | 0.00 | 5,502.21 |
| 3130ADRG9 | 40411 | 003 | FHLB | 1,050,000.00 | 0.00 | 458,536.51 | 2.750 | 0.407 | 3,047.92 | -2,577.48 | 0.00 | 470.44 |
| 3133ENBT6 | 40412 | 003 | FFCB | 1,825,000.00 | 0.00 | 772,411.21 | 0.180 | 0.312 | 346.75 | 261.30 | 0.00 | 608.05 |
| 4581X0CW6 | 40413 | 003 | IADB | 2,640,000.00 | 0.00 | 1,093,767.15 | 2.125 | 0.086 | 5,765.83 | -5,527.96 | 0.00 | 237.87 |
| 3135G0T94 | 40414 | 003 | FNMA | 2,700,000.00 | 0.00 | 1,171,641.05 | 2.375 | 0.316 | 6,768.75 | -5,834.39 | 0.00 | 934.36 |
| 3135G04Q3 | 40415 | 003 | FNMA | 2,963,000.00 | 0.00 | 1,251,645.60 | 0.250 | 0.480 | 781.90 | 733.22 | 0.00 | 1,515.12 |
| 912796ZX0 | 40416 | 003 | USTR | 0.00 | 0.00 | 4,782,367.57 | 0.082 | 0.084 | 0.00 | 1,008.33 | 0.00 | 1,008.33 |
| 3130APZU2 | 40417 | 003 | FHLB | 1,900,000.00 | 0.00 | 660,869.57 | 0.875 | 0.859 | 1,431.60 | 0.00 | 0.00 | 1,431.60 |
| 3130APU45 | 40418 | 003 | FHLB | 4,875,000.00 | 0.00 | 1,693,108.70 | 0.850 | 0.886 | 3,568.23 | 211.46 | 0.00 | 3,779.69 |
| 45950VLH7 | 40419 | 003 | IFC | 3,173,000.00 | 0.00 | 1,120,974.00 | 2.000 | 0.248 | 5,464.61 | -4,764.84 | 0.00 | 699.77 |
| 3135G05U3 | 40420 | 003 | FNMA | 7,000,000.00 | 0.00 | 2,428,720.00 | 0.350 | 0.487 | 2,109.72 | 874.32 | 0.00 | 2,984.04 |
| 3130APKF1 | 40421 | 003 | FHLB | 2,725,000.00 | 0.00 | 943,086.96 | 0.750 | 0.908 | 1,759.89 | 399.22 | 0.00 | 2,159.11 |
| 3130APMH5 | 40422 | 003 | FHLB | 3,150,000.00 | 0.00 | 1,059,799.70 | 0.625 | 0.675 | 1,640.62 | 162.12 | 0.00 | 1,802.74 |
| 3133ENFZ8 | 40423 | 003 | FFCB | 10,000,000.00 | 0.00 | 3,265,402.17 | 1.010 | 0.943 | 8,136.11 | -373.24 | 0.00 | 7,762.87 |
| 3133EMZP0 | 40424 | 003 | FFCB | 1,250,000.00 | 0.00 | 419,662.50 | 0.140 | 0.383 | 145.84 | 259.01 | 0.00 | 404.85 |
| 912796J75 | 40425 | 003 | USTR | 0.00 | 0.00 | 4,782,206.82 | 0.138 | 0.139 | 0.00 | 1,680.56 | 0.00 | 1,680.56 |
| 91282CAG6 | 40426 | 003 | USTR | 20,000,000.00 | 0.00 | 6,519,546.52 | 0.125 | 0.171 | 2,071.83 | 741.62 | 0.00 | 2,813.45 |
| 313376C94 | 40427 | 003 | FHLB | 0.00 | 0.00 | 348,024.35 | 2.625 | 0.061 | 2,333.33 | -2,280.00 | 0.00 | 53.33 |
| 742718DY2 | 40428 | 003 | PG | 3,500,000.00 | 0.00 | 1,107,365.00 | 2.300 | 0.170 | 6,261.11 | -5,786.67 | 0.00 | 474.44 |
| 037833CM0 | 40429 | 003 | AAPL | 9,850,000.00 | 0.00 | 3,112,156.75 | 2.500 | 1.195 | 19,152.77 | -9,778.36 | 0.00 | 9,374.41 |
| 912828G87 | 40430 | 003 | USTR | 0.00 | 0.00 | 5,441,998.91 | 2.125 | 0.169 | 28,872.28 | -26,556.00 | 0.00 | 2,316.28 |
| 594918BH6 | 40431 | 003 | MSFT | 5,580,000.00 | 0.00 | 1,604,395.57 | 2.650 | 0.704 | 10,268.75 | -7,422.94 | 0.00 | 2,845.81 |
| 594918AW4 | 40432 | 003 | MSFT | 1,851,000.00 | 0.00 | 508,321.62 | 3.625 | 0.937 | 4,286.87 | -3,086.69 | 0.00 | 1,200.18 |
| 3133EMGX4 | 40433 | 003 | FFCB | 20,000,000.00 | 0.00 | 5,424,392.39 | 0.125 | 0.316 | 1,666.67 | 2,652.21 | 0.00 | 4,318.88 |
| 931142DU4 | 40434 | 003 | WMT | 5,000,000.00 | 0.00 | 1,329,078.26 | 2.350 | 0.467 | 7,506.94 | -5,941.14 | 0.00 | 1,565.80 |
| 3130APQU2 | 40435 | 003 | FHLB | 14,370,000.00 | 0.00 | 2,651,343.10 | 0.650 | 0.695 | 4,151.34 | 494.81 | 0.00 | 4,646.15 |
| 3133ELYR9 | 40436 | 003 | FFCB | 5,850,000.00 | 0.00 | 1,081,566.31 | 0.250 | 0.106 | 650.00 | -361.12 | 0.00 | 288.88 |
| 3133ENAQ3 | 40437 | 003 | FFCB | 20,350,000.00 | 0.00 | 3,754,948.82 | 0.070 | 0.232 | 633.11 | 1,562.44 | 0.00 | 2,195.55 |
| 742718EU9 | 40438 | 003 | PG | 10,026,000.00 | 0.00 | 1,765,779.12 | 2.150 | 0.193 | 8,981.62 | -8,121.06 | 0.00 | 860.56 |

| 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** | | | | | | | | | | | | |
| 037833CQ1 | 40439 | 003 | AAPL | 8,800,000.00 | 0.00 | 1,541,056.00 | 2.300 | 0.545 | 8,433.33 | -6,317.79 | 0.00 | 2,115.54 |
| 3130AKDH6 | 40440 | 003 | FHLB | 5,300,000.00 | 0.00 | 978,309.72 | 0.125 | 0.239 | 294.44 | 293.75 | 0.00 | 588.19 |
| 037833CQ1 | 40441 | 003 | AAPL | 1,435,000.00 | 0.00 | 235,549.01 | 2.300 | 0.573 | 1,283.53 | -943.11 | 0.00 | 340.42 |
| 594918BX1 | 40442 | 003 | MSFT | 1,025,000.00 | 0.00 | 139,269.42 | 2.875 | 0.817 | 900.44 | -613.65 | 0.00 | 286.79 |
| 594918BQ6 | 40443 | 003 | MSFT | 2,876,000.00 | 0.00 | 383,083.20 | 2.000 | 0.639 | 1,757.55 | -1,140.62 | 0.00 | 616.93 |
| 931142DU4 | 40444 | 003 | WMT | 10,000,000.00 | 0.00 | 1,328,373.91 | 2.350 | 0.440 | 7,180.55 | -5,707.61 | 0.00 | 1,472.94 |
| 3133ENGW4 | 40445 | 003 | FFCB | 6,435,000.00 | 0.00 | 1,048,765.11 | 0.660 | 0.644 | 1,651.65 | 50.33 | 0.00 | 1,701.98 |
| 3130APS48 | 40446 | 003 | FHLB | 13,240,000.00 | 0.00 | 2,158,874.82 | 1.050 | 0.991 | 5,406.34 | -14.64 | 0.00 | 5,391.70 |
| 89236THD0 | 40447 | 003 | TMCC | 5,860,000.00 | 0.00 | 764,814.08 | 0.450 | 0.322 | 805.75 | -185.47 | 0.00 | 620.28 |
| 89236TEL5 | 40448 | 003 | TMCC | 15,003,000.00 | 0.00 | 1,999,925.99 | 2.700 | 0.567 | 12,377.47 | -9,520.80 | 0.00 | 2,856.67 |
| | | | **Subtotal** | **2,119,008,405.83** | **2,022,041,314.65** | **2,049,968,341.46** | | **0.868** | **5,701,485.22** | **-1,216,631.10** | **-2,036.28** | **4,482,817.84** |
| **Fund: CSJ/CSC JP** | | | | | | | | | | | | |
| 9128286Y1 | 40371 | 152 | USTR | 901,000.00 | 915,993.20 | 915,993.20 | 1.750 | 0.073 | 3,967.44 | -3,799.93 | 0.00 | 167.51 |
| | | | **Subtotal** | **901,000.00** | **915,993.20** | **915,993.20** | | **0.073** | **3,967.44** | **-3,799.93** | **0.00** | **167.51** |
| **Fund: SJCE** | | | | | | | | | | | | |
| VP4560000 | 40162 | 501 | WELLS | 20,143,191.19 | 20,142,688.33 | 20,143,023.34 | 0.010 | 0.012 | 603.28 | 0.00 | 0.00 | 603.28 |
| | | | **Subtotal** | **20,143,191.19** | **20,142,688.33** | **20,143,023.34** | | **0.012** | **603.28** | **0.00** | **0.00** | **603.28** |
| | | | **Total** | **2,140,052,597.02** | **2,043,099,996.18** | **2,071,027,358.00** | | **0.859** | **5,706,055.94** | **-1,220,431.03** | **-2,036.28** | **4,483,588.63** |

# City of San Jose
## Total Earnings
### Sorted by Fund - Investment Number
### July 1, 2021 - December 31, 2021

| 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 Gainl/Loss | Adjusted Interest Earnings: Adjusted Interest Earnings |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Fund: General Pool** | | | | | | | | | | | | |
| CITY | 32936 | 003 | STPOOL | 75,000,000.00 | 75,000,000.00 | 74,676,316.33 | 0.330 | 0.235 | 88,461.95 | 0.00 | 0.00 | 88,461.95 |
| VP6000104 | 36512 | 003 | WELLS | 152,883,243.80 | 83,017,462.65 | 71,463,858.39 | 0.025 | 0.026 | 9,231.98 | 0.00 | 0.00 | 9,231.98 |
| CSJFA | 37042 | 003 | STPOOL | 75,000,000.00 | 75,000,000.00 | 75,001,068.31 | 0.330 | 0.235 | 88,857.49 | 0.00 | 0.00 | 88,857.49 |
| 3130A8QS5 | 37449 | 003 | FHLB | 0.00 | 9,950,700.00 | 703,038.59 | 1.125 | 1.247 | 4,062.50 | 356.06 | 0.00 | 4,418.56 |
| 3137EAEC9 | 37466 | 003 | FHLMC | 0.00 | 9,949,200.00 | 2,271,013.04 | 1.125 | 1.220 | 12,812.50 | 1,157.11 | 0.00 | 13,969.61 |
| 70922PAH5 | 37497 | 003 | PASTRN | 0.00 | 2,057,320.00 | 1,710,706.30 | 2.609 | 1.964 | 21,741.67 | -4,806.04 | 0.00 | 16,935.63 |
| 544351KQ1 | 37505 | 003 | LOS | 0.00 | 9,990,900.00 | 3,366,498.91 | 2.150 | 2.131 | 35,833.33 | 323.08 | 0.00 | 36,156.41 |
| 544351KQ1 | 37510 | 003 | LOS | 0.00 | 3,227,055.00 | 1,087,377.23 | 2.150 | 2.274 | 11,645.83 | 818.98 | 0.00 | 12,464.81 |
| 459058FY4 | 37523 | 003 | IBRD | 10,000,000.00 | 9,945,700.00 | 9,945,700.00 | 2.000 | 2.103 | 100,000.00 | 5,430.00 | 0.00 | 105,430.00 |
| 574193NC8 | 37534 | 003 | MDS | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 2.250 | 2.232 | 56,250.00 | 0.00 | 0.00 | 56,250.00 |
| 13066YTZ2 | 37546 | 003 | CASPWR | 20,000,000.00 | 19,750,600.00 | 19,750,600.00 | 2.000 | 2.259 | 200,000.00 | 24,940.00 | 0.00 | 224,940.00 |
| 20772JL67 | 37560 | 003 | CTS | 0.00 | 3,007,500.00 | 506,698.37 | 2.570 | 2.455 | 6,425.00 | -153.27 | 0.00 | 6,271.73 |
| 45905UC51 | 37564 | 003 | IBRD | 0.00 | 30,000,000.00 | 0.00 | 2.070 | | 0.00 | 0.00 | 0.00 | 0.00 |
| 84247PHX2 | 37565 | 003 | STNPWR | 2,710,000.00 | 2,831,272.50 | 2,831,272.50 | 3.258 | 2.229 | 44,145.90 | -12,332.79 | 0.00 | 31,813.11 |
| 3130ABQY5 | 37569 | 003 | FHLB | 0.00 | 3,636,672.50 | 0.00 | 1.800 | | 0.00 | 0.00 | 0.00 | 0.00 |
| 13063DDF2 | 37579 | 003 | CAS | 5,000,000.00 | 5,066,150.00 | 5,066,150.00 | 2.500 | 2.185 | 62,500.00 | -6,708.17 | 0.00 | 55,791.83 |
| 13063DDF2 | 37588 | 003 | CAS | 5,000,000.00 | 5,019,950.00 | 5,019,950.00 | 2.500 | 2.388 | 62,500.00 | -2,070.94 | 0.00 | 60,429.06 |
| 3130ACZS6 | 37589 | 003 | FHLB | 10,000,000.00 | 9,982,270.00 | 9,982,270.00 | 2.100 | 2.125 | 105,000.00 | 1,956.72 | 0.00 | 106,956.72 |
| 45905US21 | 37596 | 003 | IBRD | 0.00 | 25,000,000.00 | 0.00 | 2.170 | | 0.00 | 0.00 | 0.00 | 0.00 |
| 91412HBK8 | 37624 | 003 | UNVHGR | 4,000,000.00 | 4,000,000.00 | 4,000,000.00 | 3.297 | 3.270 | 65,940.00 | 0.00 | 0.00 | 65,940.00 |
| 13067WPE6 | 37625 | 003 | CASPWR | 1,000,000.00 | 983,530.00 | 983,530.00 | 2.518 | 2.908 | 12,590.00 | 1,830.00 | 0.00 | 14,420.00 |
| 4581X0CZ9 | 37634 | 003 | IADB | 20,000,000.00 | 19,089,200.00 | 19,089,200.00 | 1.750 | 2.938 | 175,000.00 | 107,716.16 | 0.00 | 282,716.16 |
| 544351MN6 | 37638 | 003 | LOS | 4,815,000.00 | 4,816,203.75 | 4,816,203.75 | 2.900 | 2.870 | 69,817.50 | -145.52 | 0.00 | 69,671.98 |
| 13063DGN2 | 40008 | 003 | CAS | 5,000,000.00 | 5,075,550.00 | 5,075,550.00 | 3.400 | 3.019 | 85,000.00 | -7,757.56 | 0.00 | 77,242.44 |
| 3133EJD48 | 40013 | 003 | FFCB | 25,000,000.00 | 24,915,000.00 | 24,915,000.00 | 3.050 | 3.104 | 381,250.00 | 8,571.43 | 0.00 | 389,821.43 |
| 438516BM7 | 40015 | 003 | HON | 0.00 | 1,645,249.12 | 1,099,813.27 | 1.850 | 3.243 | 10,557.33 | 7,423.64 | 0.00 | 17,980.97 |
| 438516BM7 | 40016 | 003 | HON | 0.00 | 4,806,300.00 | 3,212,907.07 | 1.850 | 3.237 | 30,833.33 | 21,602.23 | 0.00 | 52,435.56 |
| 742718EQ8 | 40021 | 003 | PG | 0.00 | 9,617,700.00 | 6,533,763.59 | 1.700 | 3.082 | 57,611.11 | 43,917.70 | 0.00 | 101,528.81 |
| 544351MN6 | 40036 | 003 | LOS | 4,000,000.00 | 4,009,560.00 | 4,009,560.00 | 2.900 | 2.805 | 58,000.00 | -1,303.64 | 0.00 | 56,696.36 |
| 13066YTZ2 | 40039 | 003 | CASPWR | 4,000,000.00 | 3,910,360.00 | 3,910,360.00 | 2.000 | 2.715 | 40,000.00 | 13,524.89 | 0.00 | 53,524.89 |

| 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** | | | | | | | | | | | | |
| 3135G0U92 | 40043 | 003 | FNMA | 4,000,000.00 | 3,997,120.00 | 3,997,120.00 | 2.625 | 2.629 | 52,500.00 | 480.00 | 0.00 | 52,980.00 |
| 24422EUJ6 | 40048 | 003 | DE | 0.00 | 3,463,783.20 | 1,336,568.52 | 3.027 | 0.572 | 2,662.97 | 1,189.46 | 0.00 | 3,852.43 |
| 3133EJ5W5 | 40049 | 003 | FFCB | 20,000,000.00 | 19,980,880.00 | 19,980,880.00 | 2.650 | 2.651 | 265,000.00 | 2,012.63 | 0.00 | 267,012.63 |
| 594918BP8 | 40055 | 003 | MSFT | 0.00 | 9,717,000.00 | 369,668.48 | 1.550 | 7.758 | 3,013.89 | 2,165.03 | 9,278.69 | 14,457.61 |
| 191219AP9 | 40063 | 003 | KO | 10,524,000.00 | 12,179,004.24 | 12,179,004.24 | 8.500 | 2.792 | 447,270.00 | -275,834.04 | 0.00 | 171,435.96 |
| 14913Q2T5 | 40075 | 003 | CAT | 5,000,000.00 | 5,006,050.00 | 5,006,050.00 | 2.950 | 2.882 | 73,750.00 | -1,015.86 | 0.00 | 72,734.14 |
| 459058GQ0 | 40079 | 003 | IBRD | 5,000,000.00 | 4,991,850.00 | 4,991,850.00 | 2.500 | 2.516 | 62,500.00 | 815.00 | 0.00 | 63,315.00 |
| 91159HHC7 | 40080 | 003 | USB | 5,000,000.00 | 5,025,450.00 | 5,025,450.00 | 3.000 | 2.793 | 75,000.00 | -4,241.66 | 0.00 | 70,758.34 |
| 594918BW3 | 40082 | 003 | MSFT | 4,500,000.00 | 4,488,750.00 | 4,488,750.00 | 2.400 | 2.474 | 54,000.00 | 1,983.35 | 0.00 | 55,983.35 |
| 478160CD4 | 40091 | 003 | JNJ | 5,280,000.00 | 5,236,492.80 | 5,236,492.80 | 2.250 | 2.539 | 59,400.00 | 7,610.58 | 0.00 | 67,010.58 |
| 69371RP75 | 40096 | 003 | PCAR | 6,068,000.00 | 6,110,415.32 | 6,110,415.32 | 2.850 | 2.565 | 86,469.00 | -7,448.54 | 0.00 | 79,020.46 |
| 24422EUT4 | 40097 | 003 | JD | 14,000,000.00 | 14,129,780.00 | 14,129,780.00 | 2.950 | 2.588 | 206,500.00 | -22,142.56 | 0.00 | 184,357.44 |
| 06406HBY4 | 40100 | 003 | BK | 0.00 | 8,515,763.86 | 2,452,910.24 | 3.550 | 2.121 | 42,775.92 | -10,494.45 | -6,054.49 | 26,226.98 |
| 91159HHC7 | 40102 | 003 | USB | 6,533,000.00 | 6,588,465.17 | 6,588,465.17 | 3.000 | 2.658 | 97,995.00 | -9,702.36 | 0.00 | 88,292.64 |
| 91159HHC7 | 40105 | 003 | USB | 10,000,000.00 | 10,090,200.00 | 10,090,200.00 | 3.000 | 2.638 | 150,000.00 | -15,824.56 | 0.00 | 134,175.44 |
| 25468PCN4 | 40106 | 003 | DIS | 0.00 | 5,028,100.00 | 1,257,025.00 | 2.750 | 2.468 | 17,187.50 | -1,549.63 | 0.00 | 15,637.87 |
| 69371RP83 | 40111 | 003 | PCAR | 7,000,000.00 | 7,020,650.00 | 7,020,650.00 | 2.650 | 2.522 | 92,750.00 | -3,483.60 | 0.00 | 89,266.40 |
| 90331HPC1 | 40112 | 003 | USB | 10,000,000.00 | 9,989,400.00 | 9,989,400.00 | 2.650 | 2.666 | 132,500.00 | 1,766.67 | 0.00 | 134,266.67 |
| 13066YTZ2 | 40114 | 003 | CASPWR | 15,000,000.00 | 15,008,850.00 | 15,008,850.00 | 2.000 | 1.962 | 150,000.00 | -1,522.94 | 0.00 | 148,477.06 |
| 3137AWQH1 | 40115 | 003 | FHLMC | 8,595,000.00 | 8,640,996.68 | 8,640,996.68 | 2.307 | 2.109 | 99,143.34 | -7,294.63 | 0.00 | 91,848.71 |
| 13063DLY2 | 40116 | 003 | CAS | 2,235,000.00 | 2,248,521.75 | 2,248,521.75 | 2.350 | 2.105 | 26,261.25 | -2,397.95 | 0.00 | 23,863.30 |
| 3137AWQH1 | 40121 | 003 | FHLMC | 6,215,000.00 | 6,248,250.25 | 6,248,250.25 | 2.307 | 2.108 | 71,690.04 | -5,296.50 | 0.00 | 66,393.54 |
| 56052AD60 | 40125 | 003 | MES | 1,250,000.00 | 1,264,337.50 | 1,264,337.50 | 2.500 | 2.068 | 15,625.00 | -2,446.21 | 0.00 | 13,178.79 |
| 459058GX5 | 40126 | 003 | IBRD | 10,000,000.00 | 9,989,600.00 | 9,989,600.00 | 1.875 | 1.887 | 93,750.00 | 1,300.00 | 0.00 | 95,050.00 |
| 3133EKRE8 | 40127 | 003 | FFCB | 17,000,000.00 | 16,973,820.00 | 16,973,820.00 | 1.850 | 1.894 | 157,250.00 | 4,793.90 | 0.00 | 162,043.90 |
| 084670BF4 | 40138 | 003 | BRK | 8,513,000.00 | 8,806,017.46 | 8,806,017.46 | 3.400 | 1.985 | 144,721.00 | -56,591.35 | 0.00 | 88,129.65 |
| 3135G0V75 | 40142 | 003 | FNMA | 10,000,000.00 | 9,962,100.00 | 9,962,100.00 | 1.750 | 1.818 | 87,500.00 | 3,802.68 | 0.00 | 91,302.68 |
| 3137B4WB8 | 40148 | 003 | FHLMC | 4,250,000.00 | 4,390,781.25 | 4,390,781.25 | 3.060 | 2.126 | 65,025.00 | -17,972.08 | 0.00 | 47,052.92 |
| 3138L9HU9 | 40151 | 003 | FNMA | 2,750,000.00 | 2,765,468.75 | 2,765,468.75 | 2.360 | 2.169 | 33,171.10 | -2,937.30 | 0.00 | 30,233.80 |
| 70922PAK8 | 40152 | 003 | PASTRN | 1,750,000.00 | 1,837,920.00 | 1,837,920.00 | 2.929 | 1.662 | 25,628.75 | -10,229.86 | 0.00 | 15,398.89 |
| 91412GVB8 | 40153 | 003 | UNVHGR | 1,000,000.00 | 1,081,870.00 | 1,081,870.00 | 3.638 | 1.756 | 18,190.00 | -8,612.85 | 0.00 | 9,577.15 |
| 649902ZM8 | 40156 | 003 | NYSHGR | 2,700,000.00 | 2,972,376.00 | 2,972,376.00 | 5.092 | 2.049 | 68,742.00 | -38,035.44 | 0.00 | 30,706.56 |
| 3130AGWK7 | 40157 | 003 | FHLB | 3,000,000.00 | 2,992,950.00 | 2,992,950.00 | 1.500 | 1.538 | 22,500.00 | 705.39 | 0.00 | 23,205.39 |
| 43815NAC8 | 40158 | 003 | HAROT | 2,490,333.56 | 4,442,341.49 | 3,403,785.21 | 1.780 | 1.415 | 24,273.78 | 3.58 | 7.70 | 24,285.06 |
| 438516BM7 | 40163 | 003 | HON | 0.00 | 5,006,050.00 | 3,346,435.60 | 1.850 | 1.772 | 30,833.33 | -935.57 | 0.00 | 29,897.76 |
| 037833DL1 | 40164 | 003 | AAPL | 1,000,000.00 | 999,830.00 | 999,830.00 | 1.700 | 1.692 | 8,500.00 | 28.34 | 0.00 | 8,528.34 |
| 037833DL1 | 40166 | 003 | AAPL | 5,000,000.00 | 4,991,750.00 | 4,991,750.00 | 1.700 | 1.744 | 42,500.00 | 1,375.00 | 0.00 | 43,875.00 |

| 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** | | | | | | | | | | | | |
| 3137B36J2 | 40167 | 003 | FHLMC | 4,858,981.40 | 5,212,500.00 | 5,196,132.01 | 3.320 | 0.622 | 49,687.35 | -31,386.25 | -2,019.01 | 16,282.09 |
| 3138LC5B7 | 40169 | 003 | FNMA | 1,000,000.00 | 1,019,843.75 | 1,019,843.75 | 2.710 | 2.118 | 13,851.10 | -2,961.27 | 0.00 | 10,889.83 |
| 3140HUNV4 | 40171 | 003 | FNMA | 4,962,758.60 | 5,086,718.75 | 5,072,964.39 | 2.420 | 0.417 | 20,137.96 | -9,108.82 | -361.90 | 10,667.24 |
| 30298LAA9 | 40173 | 003 | FHLMC | 5,789,441.90 | 7,840,469.00 | 6,871,437.59 | 1.990 | 1.896 | 65,668.90 | 0.00 | 0.00 | 65,668.90 |
| 97705MNM3 | 40177 | 003 | WIS | 500,000.00 | 500,000.00 | 500,000.00 | 1.857 | 1.842 | 4,642.50 | 0.00 | 0.00 | 4,642.50 |
| 30314KAS2 | 40180 | 003 | FHLMC | 1,979,421.18 | 3,129,400.55 | 2,524,738.60 | 2.090 | 1.508 | 24,667.07 | -5,469.30 | 0.00 | 19,197.77 |
| 3135G0W66 | 40183 | 003 | FNMA | 10,000,000.00 | 9,983,000.00 | 9,983,000.00 | 1.625 | 1.648 | 81,250.00 | 1,706.64 | 0.00 | 82,956.64 |
| 649791PP9 | 40185 | 003 | NYS | 5,000,000.00 | 5,002,600.00 | 5,002,600.00 | 2.010 | 1.981 | 50,250.00 | -302.91 | 0.00 | 49,947.09 |
| 89233MAD5 | 40186 | 003 | TMCC | 2,028,685.47 | 2,999,783.40 | 2,599,600.94 | 1.920 | 1.909 | 24,963.28 | 22.48 | 37.75 | 25,023.51 |
| 677522T20 | 40188 | 003 | OHS | 1,950,000.00 | 1,950,000.00 | 1,950,000.00 | 1.800 | 1.785 | 17,550.00 | 0.00 | 0.00 | 17,550.00 |
| 3138ELJW4 | 40189 | 003 | FNMA | 4,560,574.62 | 6,158,994.05 | 5,230,097.71 | 2.791 | 1.028 | 68,198.44 | -41,084.37 | 0.00 | 27,114.07 |
| 43813VAC2 | 40190 | 003 | HAROT | 6,095,097.63 | 8,998,396.20 | 7,784,692.88 | 1.830 | 1.827 | 71,266.26 | 167.45 | 281.74 | 71,715.45 |
| 3138L1UV9 | 40194 | 003 | FNMA | 4,047,484.20 | 4,108,956.25 | 4,102,395.71 | 2.220 | 2.171 | 45,212.79 | -316.97 | 0.00 | 44,895.82 |
| 912828W48 | 40196 | 003 | USTR | 15,000,000.00 | 15,244,921.88 | 15,244,921.88 | 2.125 | 1.713 | 161,140.84 | -29,473.92 | 0.00 | 131,666.92 |
| 3134GUQ94 | 40198 | 003 | FHLMC | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 1.800 | 1.785 | 90,000.00 | 0.00 | 0.00 | 90,000.00 |
| 45818WCS3 | 40201 | 003 | IADB | 11,000,000.00 | 11,003,960.00 | 11,003,960.00 | 1.700 | 1.678 | 93,500.00 | -408.02 | 0.00 | 93,091.98 |
| 3138L84Z4 | 40202 | 003 | FNMA | 7,747,000.00 | 7,747,000.00 | 7,899,519.06 | 2.390 | 2.325 | 92,576.64 | 0.00 | 0.00 | 92,576.64 |
| 3140HWYW6 | 40203 | 003 | FNMA | 7,450,000.00 | 7,450,000.00 | 7,531,484.38 | 2.240 | 2.198 | 83,440.02 | 0.00 | 0.00 | 83,440.02 |
| 3138L4EN9 | 40206 | 003 | FNMA | 22,259,233.61 | 22,589,238.61 | 22,931,918.82 | 2.610 | 2.466 | 292,285.90 | -7,218.86 | 0.00 | 285,067.04 |
| 6500354U9 | 40207 | 003 | NYSDEV | 5,000,000.00 | 5,190,300.00 | 5,190,300.00 | 2.860 | 1.860 | 71,500.00 | -22,836.00 | 0.00 | 48,664.00 |
| 3138LL3J2 | 40209 | 003 | FNMA | 1,000,000.00 | 1,000,000.00 | 1,023,750.00 | 2.710 | 2.626 | 13,549.98 | 0.00 | 0.00 | 13,549.98 |
| 46625HJE1 | 40213 | 003 | JPM | 2,050,000.00 | 2,119,372.00 | 2,119,372.00 | 3.250 | 1.902 | 33,312.50 | -12,993.72 | 0.00 | 20,318.78 |
| 30295NAE0 | 40214 | 003 | FHLMC | 263,022.17 | 739,668.04 | 486,208.19 | 2.050 | 1.520 | 4,322.52 | -595.80 | 0.00 | 3,726.72 |
| 3136ACGJ4 | 40221 | 003 | FNMA | 2,992,014.06 | 3,607,515.78 | 3,492,987.53 | 2.509 | 1.899 | 42,184.34 | -8,751.67 | 0.00 | 33,432.67 |
| 46625HJH4 | 40223 | 003 | JPM | 10,000,000.00 | 10,405,200.00 | 10,405,200.00 | 3.200 | 1.756 | 160,000.00 | -67,910.61 | 0.00 | 92,089.39 |
| 3138L8CE2 | 40225 | 003 | FNMA | 3,500,000.00 | 3,500,000.00 | 3,577,656.25 | 2.960 | 2.872 | 51,799.98 | 0.00 | 0.00 | 51,799.98 |
| 3138LDR21 | 40226 | 003 | FNMA | -0.11 | -0.11 | -0.11 | 2.275 | | 0.00 | 0.00 | 0.00 | 0.00 |
| 478160CD4 | 40229 | 003 | JNJ | 12,687,000.00 | 12,900,649.08 | 12,900,649.08 | 2.250 | 1.381 | 142,728.75 | -52,897.98 | 0.00 | 89,830.77 |
| 30298LAA9 | 40231 | 003 | FHLMC | 680,259.43 | 921,255.11 | 817,486.35 | 1.990 | 1.141 | 7,716.11 | -3,012.45 | 0.00 | 4,703.66 |
| 574193SP4 | 40234 | 003 | MDS | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 0.970 | 0.962 | 4,850.00 | 0.00 | 0.00 | 4,850.00 |
| 438516BM7 | 40236 | 003 | HON | 0.00 | 15,134,700.00 | 10,117,217.93 | 1.850 | 1.275 | 92,500.00 | -27,489.80 | 0.00 | 65,010.20 |
| 254687FJ0 | 40237 | 003 | DIS | 1,412,000.00 | 1,405,490.68 | 1,405,490.68 | 1.650 | 1.831 | 11,649.00 | 1,325.42 | 0.00 | 12,974.42 |
| 69371RQ33 | 40238 | 003 | PCAR | 1,000,000.00 | 986,760.00 | 986,760.00 | 2.000 | 2.545 | 10,000.00 | 2,659.82 | 0.00 | 12,659.82 |
| 06406RAE7 | 40242 | 003 | BK | 10,444,000.00 | 10,763,199.97 | 10,763,199.97 | 2.950 | 1.787 | 154,049.00 | -57,113.32 | 0.00 | 96,935.68 |
| 13063DGB8 | 40243 | 003 | CAS | 5,000,000.00 | 5,372,000.00 | 5,372,000.00 | 3.375 | 1.733 | 84,375.00 | -37,449.66 | 0.00 | 46,925.34 |
| 60412AKS1 | 40245 | 003 | MNS | 3,500,000.00 | 3,579,380.00 | 3,579,380.00 | 2.020 | 1.065 | 35,350.00 | -16,126.87 | 0.00 | 19,223.13 |
| 459058JB0 | 40246 | 003 | IBRD | 3,000,000.00 | 2,988,390.00 | 2,988,390.00 | 0.625 | 0.699 | 9,375.00 | 1,161.00 | 0.00 | 10,536.00 |

| 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** | | | | | | | | | | | | |
| 89239RAC0 | 40252 | 003 | TMCC | 1,413,168.16 | 1,499,700.00 | 1,491,679.10 | 1.360 | 1.356 | 10,147.51 | 34.74 | 10.79 | 10,193.04 |
| 44891LAC7 | 40253 | 003 | HART | 1,250,000.00 | 1,249,708.75 | 1,249,708.75 | 1.410 | 1.404 | 8,812.50 | 32.04 | 0.00 | 8,844.54 |
| 76913CAX7 | 40255 | 003 | RIV | 1,655,000.00 | 1,655,000.00 | 1,655,000.00 | 2.363 | 2.344 | 19,553.83 | 0.00 | 0.00 | 19,553.83 |
| 76913CAZ2 | 40256 | 003 | RIV | 4,000,000.00 | 4,000,000.00 | 4,000,000.00 | 2.667 | 2.645 | 53,340.00 | 0.00 | 0.00 | 53,340.00 |
| 3134GVPZ5 | 40259 | 003 | FHLMC | 0.00 | 25,000,000.00 | 0.00 | 0.630 | | 0.00 | 0.00 | 0.00 | 0.00 |
| 3134GVQX9 | 40261 | 003 | FHLMC | 10,000,000.00 | 9,990,000.00 | 9,990,000.00 | 0.700 | 0.715 | 35,000.00 | 1,000.00 | 0.00 | 36,000.00 |
| 64990GZW5 | 40262 | 003 | NYU | 2,450,000.00 | 2,438,877.00 | 2,438,877.00 | 1.438 | 1.542 | 17,615.50 | 1,339.22 | 0.00 | 18,954.72 |
| 037833DV9 | 40263 | 003 | AAPL | 6,795,000.00 | 6,793,097.40 | 6,793,097.40 | 0.750 | 0.753 | 25,481.25 | 317.10 | 0.00 | 25,798.35 |
| 882722VK4 | 40264 | 003 | TXS | 3,425,000.00 | 3,705,815.75 | 3,705,815.75 | 3.823 | 0.910 | 65,468.88 | -48,462.93 | 0.00 | 17,005.95 |
| 3134GVSN9 | 40265 | 003 | FHLMC | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 0.700 | 0.694 | 35,000.00 | 0.00 | 0.00 | 35,000.00 |
| 3137BJQ71 | 40266 | 003 | FHLMC | 10,000,000.00 | 10,000,000.00 | 10,823,437.50 | 2.770 | 2.538 | 138,499.98 | 0.00 | 0.00 | 138,499.98 |
| 69371RN77 | 40267 | 003 | PCAR | 2,897,000.00 | 2,970,699.68 | 2,970,699.68 | 2.300 | 1.127 | 33,315.50 | -16,438.60 | 0.00 | 16,876.90 |
| 459058GU1 | 40269 | 003 | IBRD | 16,000,000.00 | 16,606,400.00 | 16,606,400.00 | 2.125 | 0.315 | 170,000.00 | -143,621.06 | 0.00 | 26,378.94 |
| 43813DAC2 | 40270 | 003 | HAROT | 1,895,368.84 | 1,999,842.60 | 1,990,176.35 | 0.820 | 0.816 | 8,161.89 | 18.95 | 5.14 | 8,185.98 |
| 3135G04Q3 | 40271 | 003 | FNMA | 10,000,000.00 | 9,969,900.00 | 9,969,900.00 | 0.250 | 0.349 | 12,500.00 | 5,016.66 | 0.00 | 17,516.66 |
| 3136AL7K1 | 40272 | 003 | FNMA | 2,974,416.63 | 3,461,986.75 | 3,484,711.55 | 2.967 | 0.378 | 46,809.73 | -40,175.78 | 0.00 | 6,633.95 |
| 3134GVB49 | 40273 | 003 | FHLMC | 40,000,000.00 | 40,000,000.00 | 40,000,000.00 | 0.750 | 0.744 | 150,000.00 | 0.00 | 0.00 | 150,000.00 |
| 931142DH3 | 40274 | 003 | WMT | 26,018,000.00 | 27,403,406.46 | 27,403,406.46 | 2.550 | 0.649 | 331,729.50 | -242,109.86 | 0.00 | 89,619.64 |
| 69371RQ82 | 40275 | 003 | PCAR | 2,000,000.00 | 1,997,220.00 | 1,997,220.00 | 0.800 | 0.841 | 8,000.00 | 463.33 | 0.00 | 8,463.33 |
| 3137B04Y7 | 40276 | 003 | FHLMC | 5,450,000.00 | 5,450,000.00 | 5,727,609.38 | 2.615 | 2.468 | 71,258.76 | 0.00 | 0.00 | 71,258.76 |
| 923078CT4 | 40277 | 003 | VNTCTF | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1.048 | 1.039 | 5,240.00 | 0.00 | 0.00 | 5,240.00 |
| 923078CU1 | 40278 | 003 | VNTCTF | 900,000.00 | 900,000.00 | 900,000.00 | 1.223 | 1.213 | 5,503.50 | 0.00 | 0.00 | 5,503.50 |
| 24422EVG1 | 40279 | 003 | JD | 7,500,000.00 | 7,508,925.00 | 7,508,925.00 | 0.550 | 0.488 | 20,625.00 | -2,150.61 | 0.00 | 18,474.39 |
| 56052AE77 | 40280 | 003 | MES | 1,000,000.00 | 1,009,720.00 | 1,009,720.00 | 1.250 | 0.735 | 6,250.00 | -2,510.19 | 0.00 | 3,739.81 |
| 3136G4WU3 | 40281 | 003 | FNMA | 30,000,000.00 | 30,000,000.00 | 30,000,000.00 | 0.850 | 0.843 | 127,500.00 | 0.00 | 0.00 | 127,500.00 |
| 3133ELJ47 | 40282 | 003 | FFCB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 0.580 | 0.575 | 29,000.00 | 0.00 | 0.00 | 29,000.00 |
| 3133ELG81 | 40283 | 003 | FFCB | 10,000,000.00 | 9,999,100.00 | 9,999,100.00 | 0.300 | 0.301 | 15,000.00 | 150.56 | 0.00 | 15,150.56 |
| 3134GVS41 | 40285 | 003 | FHLMC | 0.00 | 25,000,000.00 | 7,744,565.22 | 0.420 | 0.418 | 16,333.33 | 0.00 | 0.00 | 16,333.33 |
| 459058GU1 | 40287 | 003 | IBRD | 7,500,000.00 | 7,779,030.00 | 7,779,030.00 | 2.125 | 0.285 | 79,687.50 | -68,520.32 | 0.00 | 11,167.18 |
| 3135G04Z3 | 40288 | 003 | FNMA | 10,000,000.00 | 9,979,300.00 | 9,979,300.00 | 0.500 | 0.538 | 25,000.00 | 2,072.30 | 0.00 | 27,072.30 |
| 3136AGMB5 | 40289 | 003 | FNMA | 1,506,548.93 | 1,765,494.19 | 1,664,782.01 | 2.492 | 0.963 | 19,439.50 | -11,359.20 | 0.00 | 8,080.30 |
| 46625HJC5 | 40290 | 003 | JPM | 0.00 | 2,091,063.87 | 511,401.49 | 4.350 | 0.343 | 10,633.33 | -9,748.93 | 0.00 | 884.40 |
| 3130AJS26 | 40291 | 003 | FHLB | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.220 | 0.218 | 27,500.00 | 0.00 | 0.00 | 27,500.00 |
| 91412HFL2 | 40293 | 003 | UNVHGR | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 0.833 | 0.826 | 4,165.00 | 0.00 | 0.00 | 4,165.00 |
| 91412HFL2 | 40294 | 003 | UNVHGR | 650,000.00 | 650,000.00 | 650,000.00 | 0.833 | 0.826 | 2,707.25 | 0.00 | 0.00 | 2,707.25 |
| 30315EAA4 | 40295 | 003 | FHLMC | 3,446,210.43 | 3,472,724.06 | 3,477,753.98 | 0.830 | 0.811 | 14,347.88 | -129.67 | 0.00 | 14,218.21 |
| 89237VAB5 | 40296 | 003 | TMCC | 5,000,000.00 | 4,999,615.00 | 4,999,615.00 | 0.440 | 0.438 | 10,999.98 | 45.65 | 0.00 | 11,045.63 |

| 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** | | | | | | | | | | | | |
| 574193TR9 | 40297 | 003 | MDS | 5,000,000.00 | 5,006,100.00 | 5,006,100.00 | 0.660 | 0.630 | 16,500.00 | -611.36 | 0.00 | 15,888.64 |
| 574193TQ1 | 40298 | 003 | MDS | 5,000,000.00 | 5,001,950.00 | 5,001,950.00 | 0.510 | 0.496 | 12,750.00 | -244.43 | 0.00 | 12,505.57 |
| 31422BJ27 | 40299 | 003 | FAMC | 2,500,000.00 | 2,499,875.00 | 2,499,875.00 | 0.500 | 0.497 | 6,250.00 | 12.59 | 0.00 | 6,262.59 |
| 30288WAK5 | 40300 | 003 | FHLMC | 265,323.51 | 267,989.46 | 274,339.18 | 2.190 | 2.055 | 2,917.54 | -75.40 | 0.00 | 2,842.14 |
| 55380THE3 | 40302 | 003 | MUFGBK | 0.00 | 25,000,000.00 | 5,842,391.30 | 0.320 | 0.324 | 9,555.56 | 0.00 | 0.00 | 9,555.56 |
| 46625HRL6 | 40303 | 003 | JPM | 5,000,000.00 | 5,284,400.00 | 5,284,400.00 | 2.700 | 0.589 | 67,500.00 | -51,813.77 | 0.00 | 15,686.23 |
| 373385FQ1 | 40304 | 003 | GAS | 14,615,000.00 | 14,615,000.00 | 14,615,000.00 | 0.520 | 0.516 | 37,999.00 | 0.00 | 0.00 | 37,999.00 |
| 373385FP3 | 40305 | 003 | GAS | 4,345,000.00 | 4,345,000.00 | 4,345,000.00 | 0.420 | 0.417 | 9,124.50 | 0.00 | 0.00 | 9,124.50 |
| 89114NSX4 | 40307 | 003 | TD | 0.00 | 30,000,000.00 | 9,945,652.17 | 0.240 | 0.243 | 12,200.00 | 0.00 | 0.00 | 12,200.00 |
| 46625HJH4 | 40308 | 003 | JPM | 2,433,000.00 | 2,587,738.80 | 2,587,738.80 | 3.200 | 0.442 | 38,928.00 | -33,158.31 | 0.00 | 5,769.69 |
| 3137EAEX3 | 40309 | 003 | FHLMC | 5,000,000.00 | 4,984,950.00 | 4,984,950.00 | 0.375 | 0.433 | 9,375.00 | 1,506.68 | 0.00 | 10,881.68 |
| 78012UYA7 | 40310 | 003 | RY | 0.00 | 20,000,000.00 | 9,239,130.43 | 0.240 | 0.243 | 11,333.33 | 0.00 | 0.00 | 11,333.33 |
| 34153QUD6 | 40311 | 003 | FLSEDU | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 0.550 | 0.546 | 27,500.00 | 0.00 | 0.00 | 27,500.00 |
| 546417DQ6 | 40312 | 003 | LAS | 4,000,000.00 | 4,000,000.00 | 4,000,000.00 | 0.840 | 0.833 | 16,800.00 | 0.00 | 0.00 | 16,800.00 |
| 34153QUC8 | 40313 | 003 | FLSEDU | 5,000,000.00 | 4,995,850.00 | 4,995,850.00 | 0.390 | 0.410 | 9,750.00 | 575.05 | 0.00 | 10,325.05 |
| 3138L9QS4 | 40314 | 003 | FNMA | 2,500,000.00 | 2,500,000.00 | 2,650,781.25 | 2.810 | 2.629 | 35,125.02 | 0.00 | 0.00 | 35,125.02 |
| 544351MQ9 | 40315 | 003 | LOS | 3,670,000.00 | 4,065,589.30 | 4,065,589.30 | 3.320 | 0.486 | 60,922.00 | -50,970.70 | 0.00 | 9,951.30 |
| 3137EAEY1 | 40316 | 003 | FHLMC | 4,000,000.00 | 3,985,080.00 | 3,985,080.00 | 0.125 | 0.248 | 2,500.00 | 2,486.66 | 0.00 | 4,986.66 |
| 419792ZM1 | 40317 | 003 | HIS | 5,000,000.00 | 5,014,900.00 | 5,014,900.00 | 0.852 | 0.783 | 21,300.00 | -1,513.54 | 0.00 | 19,786.46 |
| 13077DML3 | 40318 | 003 | CASHGR | 10,000,000.00 | 10,039,100.00 | 10,039,100.00 | 0.885 | 0.797 | 44,250.00 | -3,912.17 | 0.00 | 40,337.83 |
| 882724RA7 | 40319 | 003 | TXS | 1,600,000.00 | 1,945,088.00 | 1,945,088.00 | 5.000 | 0.502 | 40,000.00 | -35,073.88 | 0.00 | 4,926.12 |
| 06406RAJ6 | 40320 | 003 | BK | 3,868,000.00 | 4,193,530.88 | 4,193,530.88 | 3.450 | 0.379 | 66,723.00 | -58,712.99 | 0.00 | 8,010.01 |
| 45818WCW4 | 40321 | 003 | IADB | 10,000,000.00 | 9,995,330.00 | 9,995,330.00 | 0.340 | 0.349 | 17,000.00 | 594.91 | 0.00 | 17,594.91 |
| 57582RK88 | 40322 | 003 | MAS | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 0.695 | 0.689 | 3,475.00 | 0.00 | 0.00 | 3,475.00 |
| 13034AL65 | 40323 | 003 | CASDEV | 1,385,000.00 | 1,385,000.00 | 1,385,000.00 | 0.765 | 0.759 | 5,297.63 | 0.00 | 0.00 | 5,297.63 |
| 91412HGE7 | 40324 | 003 | UNVHGR | 2,215,000.00 | 2,238,988.45 | 2,238,988.45 | 0.883 | 0.627 | 9,779.23 | -2,707.16 | 0.00 | 7,072.07 |
| 91412HGE7 | 40325 | 003 | UNVHGR | 3,560,000.00 | 3,603,004.80 | 3,603,004.80 | 0.883 | 0.597 | 15,717.40 | -4,868.47 | 0.00 | 10,848.93 |
| 91412HGE7 | 40326 | 003 | UNVHGR | 10,000,000.00 | 10,118,600.00 | 10,118,600.00 | 0.883 | 0.602 | 44,150.00 | -13,434.86 | 0.00 | 30,715.14 |
| 3136AY6S7 | 40327 | 003 | FNMA | 3,675,550.76 | 4,897,291.16 | 4,994,658.69 | 2.624 | -1.286 | 58,856.41 | -91,239.57 | 0.00 | -32,383.16 |
| 3137BGK24 | 40328 | 003 | FHLMC | 4,500,000.00 | 4,500,000.00 | 4,937,850.00 | 3.062 | 2.768 | 68,895.00 | 0.00 | 0.00 | 68,895.00 |
| 3135G05X7 | 40329 | 003 | FNMA | 10,000,000.00 | 9,975,300.00 | 9,975,300.00 | 0.375 | 0.426 | 18,750.00 | 2,652.74 | 0.00 | 21,402.74 |
| 3133EMLR1 | 40330 | 003 | FFCB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 0.500 | 0.496 | 25,000.00 | 0.00 | 0.00 | 25,000.00 |
| 3135G06R9 | 40331 | 003 | FNMA | 15,000,000.00 | 15,000,000.00 | 15,000,000.00 | 0.550 | 0.546 | 41,250.00 | 0.00 | 0.00 | 41,250.00 |
| 45950VPG5 | 40332 | 003 | IFC | 8,550,000.00 | 8,584,490.70 | 8,584,490.70 | 0.425 | 0.317 | 18,168.75 | -4,456.81 | 0.00 | 13,711.94 |
| 3135G06G3 | 40333 | 003 | FNMA | 10,000,000.00 | 10,039,690.00 | 10,039,690.00 | 0.500 | 0.413 | 25,000.00 | -4,103.50 | 0.00 | 20,896.50 |
| 31422B6K1 | 40334 | 003 | FAMC | 10,000,000.00 | 9,992,000.00 | 9,992,000.00 | 0.480 | 0.492 | 24,000.00 | 800.00 | 0.00 | 24,800.00 |
| 459058JA2 | 40335 | 003 | IBRD | 20,000,000.00 | 20,288,120.00 | 20,288,120.00 | 0.750 | 0.395 | 75,000.00 | -34,574.40 | 0.00 | 40,425.60 |

| 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** | | | | | | | | | | | | |
| 459058JL8 | 40336 | 003 | IBRD | 10,000,000.00 | 9,996,360.00 | 9,996,360.00 | 0.500 | 0.504 | 25,000.00 | 379.39 | 0.00 | 25,379.39 |
| 31422B6K1 | 40337 | 003 | FAMC | 10,000,000.00 | 9,991,610.00 | 9,991,610.00 | 0.480 | 0.493 | 24,000.00 | 839.00 | 0.00 | 24,839.00 |
| 459058JL8 | 40338 | 003 | IBRD | 10,000,000.00 | 9,993,370.00 | 9,993,370.00 | 0.500 | 0.510 | 25,000.00 | 691.03 | 0.00 | 25,691.03 |
| 459058DX8 | 40339 | 003 | IBRD | 4,765,000.00 | 5,158,198.27 | 5,158,198.27 | 2.500 | 0.337 | 59,562.50 | -50,808.11 | 0.00 | 8,754.39 |
| 3130AKPW0 | 40340 | 003 | FHLB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 0.500 | 0.496 | 25,000.00 | 0.00 | 0.00 | 25,000.00 |
| 459058JE4 | 40341 | 003 | IBRD | 10,000,000.00 | 9,933,980.00 | 9,933,980.00 | 0.375 | 0.520 | 18,750.00 | 7,268.25 | 0.00 | 26,018.25 |
| 30318CAA5 | 40342 | 003 | FHLMC | 4,534,267.05 | 4,991,543.75 | 4,916,759.57 | 0.670 | 0.563 | 16,190.45 | -2,242.48 | 0.00 | 13,947.97 |
| 91412HGE7 | 40343 | 003 | UNVHGR | 7,000,000.00 | 7,112,070.00 | 7,112,070.00 | 0.883 | 0.500 | 30,905.00 | -12,989.43 | 0.00 | 17,915.57 |
| 459056HV2 | 40344 | 003 | IBRD | 10,000,000.00 | 10,427,200.00 | 10,427,200.00 | 1.500 | 0.298 | 75,000.00 | -59,333.33 | 0.00 | 15,666.67 |
| 89233GVX1 | 40345 | 003 | TMCC | 0.00 | 14,982,504.17 | 4,967,025.84 | 0.190 | 0.193 | 0.00 | 4,829.17 | 0.00 | 4,829.17 |
| 62478UAT3 | 40346 | 003 | MUBCD | 0.00 | 25,000,000.00 | 13,451,086.96 | 0.180 | 0.183 | 12,375.00 | 0.00 | 0.00 | 12,375.00 |
| 45950VPL4 | 40347 | 003 | IFC | 10,000,000.00 | 9,971,900.00 | 9,971,900.00 | 0.450 | 0.503 | 22,500.00 | 2,810.00 | 0.00 | 25,310.00 |
| 46625HJT8 | 40348 | 003 | JPM | 15,000,000.00 | 16,528,245.00 | 16,528,245.00 | 3.875 | 0.431 | 290,625.00 | -254,707.50 | 0.00 | 35,917.50 |
| 69371RR24 | 40349 | 003 | PCAR | 7,000,000.00 | 6,991,880.00 | 6,991,880.00 | 0.350 | 0.386 | 12,250.00 | 1,353.33 | 0.00 | 13,603.33 |
| 3130AKXX9 | 40350 | 003 | FHLB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 0.500 | 0.496 | 25,000.00 | 0.00 | 0.00 | 25,000.00 |
| 78015CWA6 | 40351 | 003 | RY | 0.00 | 24,978,708.33 | 9,638,523.32 | 0.140 | 0.142 | 0.00 | 6,902.78 | 0.00 | 6,902.78 |
| 06367CAH0 | 40352 | 003 | BMO | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.180 | 0.183 | 23,000.00 | 0.00 | 0.00 | 23,000.00 |
| 3130AKXX9 | 40353 | 003 | FHLB | 10,000,000.00 | 9,994,000.00 | 9,994,000.00 | 0.500 | 0.508 | 25,000.00 | 600.00 | 0.00 | 25,600.00 |
| 45905U5Y6 | 40354 | 003 | IBRD | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 0.600 | 0.595 | 15,000.00 | 0.00 | 0.00 | 15,000.00 |
| 45905U5Y6 | 40355 | 003 | IBRD | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 0.600 | 0.595 | 15,000.00 | 0.00 | 0.00 | 15,000.00 |
| 3137FQ3W1 | 40356 | 003 | FHLMC | 4,950,000.00 | 4,950,000.00 | 5,316,300.00 | 2.588 | 2.390 | 64,053.00 | 0.00 | 0.00 | 64,053.00 |
| 45818WCZ7 | 40357 | 003 | IADB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 0.650 | 0.648 | 32,646.38 | 0.00 | 0.00 | 32,646.38 |
| 3133EMSU7 | 40358 | 003 | FFCB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 0.800 | 0.793 | 40,000.00 | 0.00 | 0.00 | 40,000.00 |
| 459058JA2 | 40359 | 003 | IBRD | 10,000,000.00 | 10,054,800.00 | 10,054,800.00 | 0.750 | 0.605 | 37,500.00 | -6,854.76 | 0.00 | 30,645.24 |
| 31422XCX8 | 40360 | 003 | FAMC | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 1.000 | 0.992 | 50,000.00 | 0.00 | 0.00 | 50,000.00 |
| 89233GU12 | 40361 | 003 | TMCC | 0.00 | 49,994,263.89 | 0.00 | 0.070 | | 0.00 | 0.00 | 0.00 | 0.00 |
| 62478UC38 | 40362 | 003 | UNIONB | 0.00 | 35,000,000.00 | 0.00 | 0.060 | | 0.00 | 0.00 | 0.00 | 0.00 |
| COVID RELIEF | 40363 | 003 | STPOOL | 75,000,000.00 | 75,000,000.00 | 75,000,904.34 | 0.330 | 0.235 | 88,857.29 | 0.00 | 0.00 | 88,857.29 |
| 46625HJC5 | 40364 | 003 | JPM | 0.00 | 1,009,550.00 | 246,900.82 | 4.350 | 0.104 | 5,316.67 | -5,187.65 | 0.00 | 129.02 |
| 89233GZ33 | 40365 | 003 | TMCC | 0.00 | 19,986,061.11 | 16,836,084.09 | 0.130 | 0.132 | 0.00 | 11,194.45 | 0.00 | 11,194.45 |
| 62479LXR1 | 40366 | 003 | MUFGBK | 0.00 | 9,996,666.67 | 6,302,246.38 | 0.080 | 0.081 | 0.00 | 2,577.78 | 0.00 | 2,577.78 |
| 14913R2B2 | 40367 | 003 | CAT | 5,000,000.00 | 5,039,650.00 | 5,039,650.00 | 0.950 | 0.121 | 23,750.00 | -20,686.96 | 0.00 | 3,063.04 |
| 89114WBP9 | 40368 | 003 | TD | 0.00 | 10,000,000.00 | 9,347,826.09 | 0.070 | 0.071 | 3,344.44 | 0.00 | 0.00 | 3,344.44 |
| 06367CGB7 | 40369 | 003 | BMO | 0.00 | 25,000,000.00 | 24,728,260.87 | 0.100 | 0.101 | 12,638.89 | 0.00 | 0.00 | 12,638.89 |
| 89114WBX2 | 40370 | 003 | TD | 0.00 | 25,000,000.00 | 10,326,086.96 | 0.040 | 0.041 | 2,111.11 | 0.00 | 0.00 | 2,111.11 |
| 64990FC93 | 40372 | 003 | NYSPIT | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 0.167 | 0.166 | 1,670.00 | 0.00 | 0.00 | 1,670.00 |
| 89114WCA1 | 40373 | 003 | TD | 0.00 | 30,000,000.00 | 22,989,130.43 | 0.110 | 0.112 | 12,925.00 | 0.00 | 0.00 | 12,925.00 |

| 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** | | | | | | | | | | | | |
| 912796J26 | 40374 | 003 | USTR | 0.00 | 29,999,160.00 | 3,097,739.35 | 0.036 | 0.037 | 0.00 | 570.00 | 0.00 | 570.00 |
| 912796C56 | 40375 | 003 | USTR | 0.00 | 24,999,000.00 | 3,804,195.65 | 0.040 | 0.041 | 0.00 | 777.78 | 0.00 | 777.78 |
| 912796K24 | 40376 | 003 | USTR | 0.00 | 29,998,425.00 | 7,662,641.17 | 0.035 | 0.035 | 0.00 | 1,370.83 | 0.00 | 1,370.83 |
| 912796J26 | 40377 | 003 | USTR | 0.00 | 19,999,444.44 | 2,065,160.02 | 0.040 | 0.041 | 0.00 | 422.23 | 0.00 | 422.23 |
| 62479LZH1 | 40378 | 003 | MUFGBK | 0.00 | 9,996,655.56 | 9,181,710.81 | 0.070 | 0.071 | 0.00 | 3,286.11 | 0.00 | 3,286.11 |
| 89233GZ33 | 40379 | 003 | TMCC | 0.00 | 9,995,172.22 | 8,419,846.16 | 0.110 | 0.112 | 0.00 | 4,736.11 | 0.00 | 4,736.11 |
| 06417MQL2 | 40380 | 003 | BNSHOU | 13,910,000.00 | 13,910,344.08 | 13,910,344.08 | 0.200 | 0.200 | 14,219.11 | -176.85 | 0.00 | 14,042.26 |
| 62479LX83 | 40381 | 003 | MUFGBK | 0.00 | 0.00 | 5,379,399.05 | 0.070 | 0.071 | 0.00 | 1,925.00 | 0.00 | 1,925.00 |
| 78012UP82 | 40382 | 003 | RY | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.190 | 0.193 | 24,277.78 | 0.00 | 0.00 | 24,277.78 |
| 89233GXL5 | 40383 | 003 | TMCC | 0.00 | 0.00 | 14,399,205.46 | 0.070 | 0.071 | 0.00 | 5,152.78 | 0.00 | 5,152.78 |
| 62479LXN0 | 40384 | 003 | MUFGBK | 0.00 | 0.00 | 5,759,682.19 | 0.070 | 0.071 | 0.00 | 2,061.11 | 0.00 | 2,061.11 |
| 89233GZH2 | 40385 | 003 | TMCC | 0.00 | 0.00 | 13,201,173.10 | 0.090 | 0.091 | 0.00 | 6,075.00 | 0.00 | 6,075.00 |
| 78012UR23 | 40386 | 003 | RY | 25,000,000.00 | 0.00 | 21,059,782.61 | 0.120 | 0.122 | 12,916.66 | 0.00 | 0.00 | 12,916.66 |
| 912796K73 | 40387 | 003 | USTR | 20,000,000.00 | 0.00 | 16,193,117.10 | 0.035 | 0.035 | 0.00 | 2,897.23 | 0.00 | 2,897.23 |
| 62479MAE3 | 40388 | 003 | MUFGBK | 10,000,000.00 | 0.00 | 8,094,546.47 | 0.090 | 0.091 | 0.00 | 3,725.00 | 0.00 | 3,725.00 |
| 62479MCR2 | 40389 | 003 | MUFGBK | 25,000,000.00 | 0.00 | 17,515,820.20 | 0.110 | 0.112 | 0.00 | 9,854.16 | 0.00 | 9,854.16 |
| 89114WF75 | 40390 | 003 | TD | 30,000,000.00 | 0.00 | 20,054,347.83 | 0.160 | 0.162 | 16,400.00 | 0.00 | 0.00 | 16,400.00 |
| 06367CKK2 | 40391 | 003 | BMO | 25,000,000.00 | 0.00 | 16,847,826.09 | 0.160 | 0.162 | 13,777.78 | 0.00 | 0.00 | 13,777.78 |
| 06367CL39 | 40392 | 003 | BMO | 25,000,000.00 | 0.00 | 15,625,000.00 | 0.160 | 0.162 | 12,777.78 | 0.00 | 0.00 | 12,777.78 |
| 912796G60 | 40393 | 003 | USTR | 0.00 | 0.00 | 3,043,304.28 | 0.147 | 0.149 | 0.00 | 2,286.67 | 0.00 | 2,286.67 |
| 912796G78 | 40394 | 003 | USTR | 0.00 | 0.00 | 2,282,475.54 | 0.100 | 0.101 | 0.00 | 1,166.67 | 0.00 | 1,166.67 |
| 912796ZB8 | 40395 | 003 | USTR | 0.00 | 0.00 | 760,863.28 | 0.043 | 0.043 | 0.00 | 165.28 | 0.00 | 165.28 |
| 89233GY91 | 40396 | 003 | TMCC | 0.00 | 0.00 | 2,065,151.99 | 0.060 | 0.061 | 0.00 | 633.33 | 0.00 | 633.33 |
| 89233GZE9 | 40397 | 003 | TMCC | 0.00 | 0.00 | 2,934,430.43 | 0.080 | 0.081 | 0.00 | 1,200.00 | 0.00 | 1,200.00 |
| 912796H69 | 40398 | 003 | USTR | 0.00 | 0.00 | 1,304,308.70 | 0.045 | 0.046 | 0.00 | 300.00 | 0.00 | 300.00 |
| 912796N70 | 40399 | 003 | USTR | 0.00 | 0.00 | 3,043,359.90 | 0.050 | 0.051 | 0.00 | 777.78 | 0.00 | 777.78 |
| 912828U81 | 40400 | 003 | USTR | 0.00 | 0.00 | 5,398,884.29 | 2.000 | 0.087 | 53,804.35 | -51,435.00 | 0.00 | 2,369.35 |
| 9127964W6 | 40401 | 003 | USTR | 0.00 | 0.00 | 217,389.37 | 0.040 | 0.041 | 0.00 | 44.44 | 0.00 | 44.44 |
| 9127965G0 | 40402 | 003 | USTR | 0.00 | 0.00 | 1,847,738.83 | 0.050 | 0.051 | 0.00 | 472.22 | 0.00 | 472.22 |
| 912796J59 | 40403 | 003 | USTR | 0.00 | 0.00 | 4,456,217.21 | 0.060 | 0.061 | 0.00 | 1,366.67 | 0.00 | 1,366.67 |
| 912796ZX0 | 40404 | 003 | USTR | 0.00 | 0.00 | 1,277,023.85 | 0.090 | 0.091 | 0.00 | 587.50 | 0.00 | 587.50 |
| 912796J75 | 40405 | 003 | USTR | 0.00 | 0.00 | 2,988,810.77 | 0.070 | 0.071 | 0.00 | 1,069.44 | 0.00 | 1,069.44 |
| 459058FY4 | 40406 | 003 | IBRD | 15,000,000.00 | 0.00 | 3,681,747.15 | 2.000 | 0.111 | 36,666.67 | -34,597.39 | 0.00 | 2,069.28 |
| 89114WKY0 | 40407 | 003 | TD | 10,000,000.00 | 0.00 | 2,500,000.00 | 0.150 | 0.152 | 1,916.67 | 0.00 | 0.00 | 1,916.67 |
| 45950KCS7 | 40408 | 003 | IFC | 24,721,000.00 | 0.00 | 6,057,565.32 | 0.500 | 0.352 | 15,107.28 | -4,346.39 | 0.00 | 10,760.89 |
| 3130APRF4 | 40409 | 003 | FHLB | 20,000,000.00 | 0.00 | 4,889,103.26 | 1.000 | 1.007 | 24,444.45 | 367.35 | 0.00 | 24,811.80 |
| 3130APWP6 | 40410 | 003 | FHLB | 8,300,000.00 | 0.00 | 1,712,587.72 | 0.600 | 0.637 | 5,118.33 | 383.88 | 0.00 | 5,502.21 |

| 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** | | | | | | | | | | | | |
| 3130ADRG9 | 40411 | 003 | FHLB | 1,050,000.00 | 0.00 | 229,268.26 | 2.750 | 0.407 | 3,047.92 | -2,577.48 | 0.00 | 470.44 |
| 3133ENBT6 | 40412 | 003 | FFCB | 1,825,000.00 | 0.00 | 386,205.61 | 0.180 | 0.312 | 346.75 | 261.30 | 0.00 | 608.05 |
| 4581X0CW6 | 40413 | 003 | IADB | 2,640,000.00 | 0.00 | 546,883.58 | 2.125 | 0.086 | 5,765.83 | -5,527.96 | 0.00 | 237.87 |
| 3135G0T94 | 40414 | 003 | FNMA | 2,700,000.00 | 0.00 | 585,820.53 | 2.375 | 0.316 | 6,768.75 | -5,834.39 | 0.00 | 934.36 |
| 3135G04Q3 | 40415 | 003 | FNMA | 2,963,000.00 | 0.00 | 625,822.80 | 0.250 | 0.480 | 781.90 | 733.22 | 0.00 | 1,515.12 |
| 912796ZX0 | 40416 | 003 | USTR | 0.00 | 0.00 | 2,391,183.79 | 0.082 | 0.084 | 0.00 | 1,008.33 | 0.00 | 1,008.33 |
| 3130APZU2 | 40417 | 003 | FHLB | 1,900,000.00 | 0.00 | 330,434.78 | 0.875 | 0.859 | 1,431.60 | 0.00 | 0.00 | 1,431.60 |
| 3130APU45 | 40418 | 003 | FHLB | 4,875,000.00 | 0.00 | 846,554.35 | 0.850 | 0.886 | 3,568.23 | 211.46 | 0.00 | 3,779.69 |
| 45950VLH7 | 40419 | 003 | IFC | 3,173,000.00 | 0.00 | 560,487.00 | 2.000 | 0.248 | 5,464.61 | -4,764.84 | 0.00 | 699.77 |
| 3135G05U3 | 40420 | 003 | FNMA | 7,000,000.00 | 0.00 | 1,214,360.00 | 0.350 | 0.487 | 2,109.72 | 874.32 | 0.00 | 2,984.04 |
| 3130APKF1 | 40421 | 003 | FHLB | 2,725,000.00 | 0.00 | 471,543.48 | 0.750 | 0.908 | 1,759.89 | 399.22 | 0.00 | 2,159.11 |
| 3130APMH5 | 40422 | 003 | FHLB | 3,150,000.00 | 0.00 | 529,899.85 | 0.625 | 0.675 | 1,640.62 | 162.12 | 0.00 | 1,802.74 |
| 3133ENFZ8 | 40423 | 003 | FFCB | 10,000,000.00 | 0.00 | 1,632,701.09 | 1.010 | 0.943 | 8,136.11 | -373.24 | 0.00 | 7,762.87 |
| 3133EMZP0 | 40424 | 003 | FFCB | 1,250,000.00 | 0.00 | 209,831.25 | 0.140 | 0.383 | 145.84 | 259.01 | 0.00 | 404.85 |
| 912796J75 | 40425 | 003 | USTR | 0.00 | 0.00 | 2,391,103.41 | 0.138 | 0.139 | 0.00 | 1,680.56 | 0.00 | 1,680.56 |
| 91282CAG6 | 40426 | 003 | USTR | 20,000,000.00 | 0.00 | 3,259,773.26 | 0.125 | 0.171 | 2,071.83 | 741.62 | 0.00 | 2,813.45 |
| 313376C94 | 40427 | 003 | FHLB | 0.00 | 0.00 | 174,012.17 | 2.625 | 0.061 | 2,333.33 | -2,280.00 | 0.00 | 53.33 |
| 742718DY2 | 40428 | 003 | PG | 3,500,000.00 | 0.00 | 553,682.50 | 2.300 | 0.170 | 6,261.11 | -5,786.67 | 0.00 | 474.44 |
| 037833CM0 | 40429 | 003 | AAPL | 9,850,000.00 | 0.00 | 1,556,078.38 | 2.500 | 1.195 | 19,152.77 | -9,778.36 | 0.00 | 9,374.41 |
| 912828G87 | 40430 | 003 | USTR | 0.00 | 0.00 | 2,720,999.46 | 2.125 | 0.169 | 28,872.28 | -26,556.00 | 0.00 | 2,316.28 |
| 594918BH6 | 40431 | 003 | MSFT | 5,580,000.00 | 0.00 | 802,197.78 | 2.650 | 0.704 | 10,268.75 | -7,422.94 | 0.00 | 2,845.81 |
| 594918AW4 | 40432 | 003 | MSFT | 1,851,000.00 | 0.00 | 254,160.81 | 3.625 | 0.937 | 4,286.87 | -3,086.69 | 0.00 | 1,200.18 |
| 3133EMGX4 | 40433 | 003 | FFCB | 20,000,000.00 | 0.00 | 2,712,196.20 | 0.125 | 0.316 | 1,666.67 | 2,652.21 | 0.00 | 4,318.88 |
| 931142DU4 | 40434 | 003 | WMT | 5,000,000.00 | 0.00 | 664,539.13 | 2.350 | 0.467 | 7,506.94 | -5,941.14 | 0.00 | 1,565.80 |
| 3130APQU2 | 40435 | 003 | FHLB | 14,370,000.00 | 0.00 | 1,325,671.55 | 0.650 | 0.695 | 4,151.34 | 494.81 | 0.00 | 4,646.15 |
| 3133ELYR9 | 40436 | 003 | FFCB | 5,850,000.00 | 0.00 | 540,783.16 | 0.250 | 0.106 | 650.00 | -361.12 | 0.00 | 288.88 |
| 3133ENAQ3 | 40437 | 003 | FFCB | 20,350,000.00 | 0.00 | 1,877,474.41 | 0.070 | 0.232 | 633.11 | 1,562.44 | 0.00 | 2,195.55 |
| 742718EU9 | 40438 | 003 | PG | 10,026,000.00 | 0.00 | 882,889.56 | 2.150 | 0.193 | 8,981.62 | -8,121.06 | 0.00 | 860.56 |
| 037833CQ1 | 40439 | 003 | AAPL | 8,800,000.00 | 0.00 | 770,528.00 | 2.300 | 0.545 | 8,433.33 | -6,317.79 | 0.00 | 2,115.54 |
| 3130AKDH6 | 40440 | 003 | FHLB | 5,300,000.00 | 0.00 | 489,154.86 | 0.125 | 0.239 | 294.44 | 293.75 | 0.00 | 588.19 |
| 037833CQ1 | 40441 | 003 | AAPL | 1,435,000.00 | 0.00 | 117,774.51 | 2.300 | 0.573 | 1,283.53 | -943.11 | 0.00 | 340.42 |
| 594918BX1 | 40442 | 003 | MSFT | 1,025,000.00 | 0.00 | 69,634.71 | 2.875 | 0.817 | 900.44 | -613.65 | 0.00 | 286.79 |
| 594918BQ6 | 40443 | 003 | MSFT | 2,876,000.00 | 0.00 | 191,541.60 | 2.000 | 0.639 | 1,757.55 | -1,140.62 | 0.00 | 616.93 |
| 931142DU4 | 40444 | 003 | WMT | 10,000,000.00 | 0.00 | 664,186.96 | 2.350 | 0.440 | 7,180.55 | -5,707.61 | 0.00 | 1,472.94 |
| 3133ENGW4 | 40445 | 003 | FFCB | 6,435,000.00 | 0.00 | 524,382.55 | 0.660 | 0.644 | 1,651.65 | 50.33 | 0.00 | 1,701.98 |
| 3130APS48 | 40446 | 003 | FHLB | 13,240,000.00 | 0.00 | 1,079,437.41 | 1.050 | 0.991 | 5,406.34 | -14.64 | 0.00 | 5,391.70 |
| 89236THD0 | 40447 | 003 | TMCC | 5,860,000.00 | 0.00 | 382,407.04 | 0.450 | 0.322 | 805.75 | -185.47 | 0.00 | 620.28 |

## City of San Jose
## Total Earnings
## July 1, 2021 - December 31, 2021

| 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** | | | | | | | | | | | | |
| 89236TEL5 | 40448 | 003 | TMCC | 15,003,000.00 | 0.00 | 999,963.00 | 2.700 | 0.567 | 12,377.47 | -9,520.80 | 0.00 | 2,856.67 |
| | | | **Subtotal** | **2,119,008,405.83** | **2,263,401,399.78** | **2,056,629,978.99** | | **0.897** | **11,476,760.02** | **-2,168,850.29** | **1,186.41** | **9,309,096.14** |
| **Fund: CSJ/CSC JP** | | | | | | | | | | | | |
| 9128286Y1 | 40371 | 152 | USTR | 901,000.00 | 915,993.20 | 915,993.20 | 1.750 | 0.072 | 7,930.85 | -7,599.86 | 0.00 | 330.99 |
| | | | **Subtotal** | **901,000.00** | **915,993.20** | **915,993.20** | | **0.072** | **7,930.85** | **-7,599.86** | **0.00** | **330.99** |
| **Fund: SJCE** | | | | | | | | | | | | |
| VP4560000 | 40162 | 501 | WELLS | 20,143,191.19 | 20,142,180.58 | 20,142,768.43 | 0.010 | 0.011 | 1,111.03 | 0.00 | 0.00 | 1,111.03 |
| | | | **Subtotal** | **20,143,191.19** | **20,142,180.58** | **20,142,768.43** | | **0.011** | **1,111.03** | **0.00** | **0.00** | **1,111.03** |
| | | | **Total** | **2,140,052,597.02** | **2,284,459,573.56** | **2,077,688,740.62** | | **0.889** | **11,485,801.90** | **-2,176,450.15** | **1,186.41** | **9,310,538.16** |

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# SECTION C

# PORTFOLIO HOLDINGS AT COST

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

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

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

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

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

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

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

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

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

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

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# City of San Jose
## Portfolio Management
## Investment Status Report - Investments
## December 31, 2021

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Money Markets** | | | | | | | | | | | | |
| VP6000104 | 36512 | WELLS | 152,883,243.80 | 0.025 | | 06/30/2021 | 0.025 | 0.025 | 07/01 - Monthly | | 152,883,243.80 | 152,883,243.80 |
| VP6000104 | 37053 | WELLS | 0.00 | 1.582 | | 07/01/2021 | 1.582 | 1.582 | 08/01 - Monthly | | 0.00 | 0.00 |
| VP4560000 | 40162 | WELLS | 20,143,191.19 | 0.010 | | 06/30/2021 | 0.010 | 0.010 | 07/01 - Monthly | | 20,143,191.19 | 20,143,191.19 |
| | | **Money Markets Totals** | **173,026,434.99** | | | | **0.023** | **0.023** | | **0.00** | **173,026,434.99** | **173,026,434.99** |
| **State Pool** | | | | | | | | | | | | |
| CITY | 32936 | STPOOL | 75,000,000.00 | 0.330 | | 06/30/2021 | 0.330 | 0.330 | 07/01 - Quarterly | | 75,000,000.00 | 75,000,000.00 |
| CSJFA | 37042 | STPOOL | 75,000,000.00 | 0.330 | | 06/30/2021 | 0.330 | 0.330 | 07/01 - Quarterly | | 75,000,000.00 | 75,000,000.00 |
| SYS37370 | 37370 | STPOOL | 0.00 | 2.390 | | | 2.390 | 2.390 | 01/01 - Quarterly | | 0.00 | 0.00 |
| COVID RELIEF | 40363 | STPOOL | 75,000,000.00 | 0.330 | | 06/30/2021 | 0.330 | 0.330 | 07/01 - Quarterly | | 75,000,000.00 | 75,000,000.00 |
| | | **State Pool Totals** | **225,000,000.00** | | | | **0.330** | **0.330** | | **0.00** | **225,000,000.00** | **225,000,000.00** |
| **Corp Medium Term Notes** | | | | | | | | | | | | |
| 037833DL1 | 40164 | AAPL | 1,000,000.00 | 1.700 | 09/11/2022 | 09/11/2019 | 1.706 | 1.706 | 03/11 - 09/11 | | 999,830.00 | 999,960.65 |
| 037833DL1 | 40166 | AAPL | 5,000,000.00 | 1.700 | 09/11/2022 | 09/11/2019 | 1.757 | 1.757 | 03/11 - 09/11 | | 4,991,750.00 | 4,998,090.28 |
| 037833DV9 | 40263 | AAPL | 6,795,000.00 | 0.750 | 05/11/2023 | 05/11/2020 | 0.759 | 0.759 | 11/11 - 05/11 | | 6,793,097.40 | 6,794,136.78 |
| 037833CM0 | 40429 | AAPL | 9,850,000.00 | 2.500 | 02/09/2022 | 12/03/2021 | 1.211 | 1.211 | 01/09 - Final Pmt. | 77,979.17 | 9,873,049.00 | 9,863,270.64 |
| 037833CQ1 | 40439 | AAPL | 8,800,000.00 | 2.300 | 05/11/2022 | 12/16/2021 | 0.572 | 0.572 | 05/11 - Final Pmt. | 19,677.78 | 8,861,072.00 | 8,854,754.21 |
| 037833CQ1 | 40441 | AAPL | 1,435,000.00 | 2.300 | 05/11/2022 | 12/17/2021 | 0.605 | 0.605 | 05/11 - Final Pmt. | 3,300.50 | 1,444,700.60 | 1,443,757.49 |
| 06406RAE7 | 40242 | BK | 10,444,000.00 | 2.950 | 01/29/2023 | 04/13/2020 | 1.823 | 1.823 | 07/29 - 01/29 | Received | 10,763,199.97 | 10,567,110.92 |
| 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 | 4,057,186.28 |
| 084670BF4 | 40138 | BRK | 8,513,000.00 | 3.400 | 01/31/2022 | 06/28/2019 | 2.026 | 2.026 | 07/31 - 01/31 | Received | 8,806,017.46 | 8,522,117.50 |
| 14913Q2T5 | 40075 | CAT | 5,000,000.00 | 2.950 | 02/26/2022 | 03/04/2019 | 2.907 | 2.907 | 08/26 - 02/26 | Received | 5,006,050.00 | 5,000,310.40 |
| 14913R2B2 | 40367 | CAT | 5,000,000.00 | 0.950 | 05/13/2022 | 05/28/2021 | 0.122 | 0.122 | 11/13 - 05/13 | Received | 5,039,650.00 | 5,015,170.43 |
| 254687FJ0 | 40237 | DIS | 1,412,000.00 | 1.650 | 09/01/2022 | 03/17/2020 | 1.843 | 1.843 | 09/01 - 03/01 | Received | 1,405,490.68 | 1,410,232.76 |
| 24422EUT4 | 40097 | JD | 14,000,000.00 | 2.950 | 04/01/2022 | 04/26/2019 | 2.618 | 2.618 | 10/01 - 04/01 | Received | 14,129,780.00 | 14,011,071.28 |
| 24422EVG1 | 40279 | JD | 7,500,000.00 | 0.550 | 07/05/2022 | 06/08/2020 | 0.492 | 0.492 | 01/05 - 07/05 | Received | 7,508,925.00 | 7,502,198.39 |
| 478160CD4 | 40091 | JNJ | 5,280,000.00 | 2.250 | 03/03/2022 | 04/24/2019 | 2.550 | 2.550 | 09/03 - 03/03 | Received | 5,236,492.80 | 5,277,378.57 |
| 478160CD4 | 40229 | JNJ | 12,687,000.00 | 2.250 | 03/03/2022 | 02/26/2020 | 1.401 | 1.401 | 03/03 - 09/03 | Received | 12,900,649.08 | 12,705,220.42 |
| 46625HJE1 | 40213 | JPM | 2,050,000.00 | 3.250 | 09/23/2022 | 01/22/2020 | 1.942 | 1.942 | 03/23 - 09/23 | Received | 2,119,372.00 | 2,068,913.07 |
| 46625HJH4 | 40223 | JPM | 10,000,000.00 | 3.200 | 01/25/2023 | 01/31/2020 | 1.799 | 1.799 | 07/25 - 01/25 | Received | 10,405,200.00 | 10,144,875.98 |
| 46625HRL6 | 40303 | JPM | 5,000,000.00 | 2.700 | 05/18/2023 | 08/20/2020 | 0.607 | 0.607 | 11/18 - 05/18 | Received | 5,284,400.00 | 5,143,063.56 |
| 46625HJH4 | 40308 | JPM | 2,433,000.00 | 3.200 | 01/25/2023 | 09/25/2020 | 0.456 | 0.456 | 01/25 - 07/25 | Received | 2,587,738.80 | 2,503,737.74 |
| 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 | 16,061,281.25 |
| 191219AP9 | 40063 | KO | 10,524,000.00 | 8.500 | 02/01/2022 | 02/01/2019 | 2.981 | 2.981 | 08/01 - 02/01 | | 12,179,004.24 | 10,569,972.34 |
| 594918BW3 | 40082 | MSFT | 4,500,000.00 | 2.400 | 02/06/2022 | 04/05/2019 | 2.491 | 2.491 | 08/06 - 02/06 | Received | 4,488,750.00 | 4,499,614.35 |
| 594918BH6 | 40431 | MSFT | 5,580,000.00 | 2.650 | 11/03/2022 | 12/06/2021 | 0.724 | 0.724 | 05/03 - 11/03 | 13,554.75 | 5,677,092.00 | 5,669,669.06 |

# City of San Jose
## Portfolio Management
## Investment Status Report - Investments
## December 31, 2021

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Corp Medium Term Notes** | | | | | | | | | | | | |
| 594918AW4 | 40432 | MSFT | 1,851,000.00 | 3.625 | 12/15/2023 | 12/08/2021 | 0.982 | 0.982 | 12/15 - 06/15 | Received | 1,948,566.21 | 1,945,479.52 |
| 594918BX1 | 40442 | MSFT | 1,025,000.00 | 2.875 | 02/06/2024 | 12/20/2021 | 0.892 | 0.892 | 02/06 - 08/06 | 10,968.92 | 1,067,732.25 | 1,067,118.60 |
| 594918BQ6 | 40443 | MSFT | 2,876,000.00 | 2.000 | 08/08/2023 | 12/20/2021 | 0.692 | 0.692 | 02/08 - 08/08 | 21,090.67 | 2,936,971.20 | 2,935,830.58 |
| 69371RP75 | 40096 | PCAR | 6,068,000.00 | 2.850 | 03/01/2022 | 04/26/2019 | 2.593 | 2.593 | 09/01 - 03/01 | Received | 6,110,415.32 | 6,070,482.85 |
| 69371RP83 | 40111 | PCAR | 7,000,000.00 | 2.650 | 05/10/2022 | 05/23/2019 | 2.546 | 2.546 | 11/10 - 05/10 | Received | 7,020,650.00 | 7,002,496.58 |
| 69371RQ33 | 40238 | PCAR | 1,000,000.00 | 2.000 | 09/26/2022 | 03/30/2020 | 2.552 | 2.552 | 09/26 - 03/26 | Received | 986,760.00 | 996,084.15 |
| 69371RN77 | 40267 | PCAR | 2,897,000.00 | 2.300 | 08/10/2022 | 05/13/2020 | 1.147 | 1.147 | 08/10 - 02/10 | Received | 2,970,699.68 | 2,917,000.28 |
| 69371RQ82 | 40275 | PCAR | 2,000,000.00 | 0.800 | 06/08/2023 | 06/08/2020 | 0.847 | 0.847 | 12/08 - 06/08 | | 1,997,220.00 | 1,998,669.20 |
| 69371RR24 | 40349 | PCAR | 7,000,000.00 | 0.350 | 02/02/2024 | 02/02/2021 | 0.389 | 0.389 | 08/02 - 02/02 | | 6,991,880.00 | 6,994,353.59 |
| 742718DY2 | 40428 | PG | 3,500,000.00 | 2.300 | 02/06/2022 | 12/03/2021 | 0.172 | 0.172 | 02/06 - Final Pmt. | 26,162.50 | 3,513,020.00 | 3,507,233.33 |
| 742718EU9 | 40438 | PG | 10,026,000.00 | 2.150 | 08/11/2022 | 12/16/2021 | 0.204 | 0.204 | 02/11 - 08/11 | 74,846.88 | 10,153,229.94 | 10,145,108.88 |
| 89236THD0 | 40447 | TMCC | 5,860,000.00 | 0.450 | 07/22/2022 | 12/20/2021 | 0.346 | 0.346 | 01/22 - 07/22 | 10,841.00 | 5,863,574.60 | 5,863,389.13 |
| 89236TEL5 | 40448 | TMCC | 15,003,000.00 | 2.700 | 01/11/2023 | 12/20/2021 | 0.613 | 0.613 | 01/11 - 07/11 | 178,910.78 | 15,332,765.94 | 15,323,245.14 |
| 91159HHC7 | 40080 | USB | 5,000,000.00 | 3.000 | 03/15/2022 | 03/15/2019 | 2.822 | 2.822 | 09/15 - 03/15 | | 5,025,450.00 | 5,001,743.80 |
| 91159HHC7 | 40102 | USB | 6,533,000.00 | 3.000 | 03/15/2022 | 05/06/2019 | 2.689 | 2.689 | 09/15 - 03/15 | Received | 6,588,465.17 | 6,536,988.75 |
| 91159HHC7 | 40105 | USB | 10,000,000.00 | 3.000 | 03/15/2022 | 05/09/2019 | 2.668 | 2.668 | 09/15 - 03/15 | Received | 10,090,200.00 | 10,006,505.65 |
| 90331HPC1 | 40112 | USB | 10,000,000.00 | 2.650 | 05/23/2022 | 05/23/2019 | 2.687 | 2.687 | 11/23 - 05/23 | | 9,989,400.00 | 9,998,606.30 |
| 931142DH3 | 40274 | WMT | 26,018,000.00 | 2.550 | 04/11/2023 | 06/01/2020 | 0.668 | 0.668 | 10/11 - 04/11 | Received | 27,403,406.46 | 26,636,725.22 |
| 931142DU4 | 40434 | WMT | 5,000,000.00 | 2.350 | 12/15/2022 | 12/08/2021 | 0.483 | 0.483 | 12/15 - 06/15 | Received | 5,094,800.00 | 5,088,858.86 |
| 931142DU4 | 40444 | WMT | 10,000,000.00 | 2.350 | 12/15/2022 | 12/20/2021 | 0.475 | 0.475 | 06/15 - 12/15 | 3,263.89 | 10,184,200.00 | 10,178,492.39 |
| | | **Corp Medium Term Notes Totals** | **300,328,000.00** | | | | **1.365** | **1.365** | | **440,596.84** | **308,492,493.68** | **303,897,507.15** |
| **Negotiable CDs** | | | | | | | | | | | | |
| 06367CAH0 | 40352 | BMO | 25,000,000.00 | 0.180 | 02/04/2022 | 02/04/2021 | 0.180 | 0.183 | 02/04 - At Maturity | | 25,000,000.00 | 25,000,000.00 |
| 06367CKK2 | 40391 | BMO | 25,000,000.00 | 0.160 | 07/01/2022 | 08/30/2021 | 0.160 | 0.162 | 07/01 - At Maturity | | 25,000,000.00 | 25,000,000.00 |
| 06367CL39 | 40392 | BMO | 25,000,000.00 | 0.160 | 07/01/2022 | 09/08/2021 | 0.160 | 0.162 | 07/01 - At Maturity | | 25,000,000.00 | 25,000,000.00 |
| 06417MQL2 | 40380 | BNSHOU | 13,910,000.00 | 0.200 | 06/23/2022 | 06/30/2021 | 0.198 | 0.200 | 06/23 - At Maturity | 540.94 | 13,910,344.08 | 13,910,166.27 |
| 78012UP82 | 40382 | RY | 25,000,000.00 | 0.190 | 06/30/2022 | 07/01/2021 | 0.190 | 0.193 | 06/30 - At Maturity | | 25,000,000.00 | 25,000,000.00 |
| 78012UR23 | 40386 | RY | 25,000,000.00 | 0.120 | 02/11/2022 | 07/30/2021 | 0.120 | 0.122 | 02/11 - At Maturity | | 25,000,000.00 | 25,000,000.00 |
| 89114WF75 | 40390 | TD | 30,000,000.00 | 0.160 | 05/20/2022 | 08/31/2021 | 0.160 | 0.162 | 05/20 - At Maturity | | 30,000,000.00 | 30,000,000.00 |
| 89114WKY0 | 40407 | TD | 10,000,000.00 | 0.150 | 02/18/2022 | 11/16/2021 | 0.150 | 0.152 | 02/18 - At Maturity | | 10,000,000.00 | 10,000,000.00 |
| | | **Negotiable CDs Totals** | **178,910,000.00** | | | | **0.164** | **0.166** | | **540.94** | **178,910,344.08** | **178,910,166.27** |
| **Commercial Paper Discounts** | | | | | | | | | | | | |
| 62479MAE3 | 40388 | MUFGBK | 10,000,000.00 | 0.090 | 01/14/2022 | 08/05/2021 | 0.090 | 0.091 | 01/14 - At Maturity | | 9,995,950.00 | 9,999,675.00 |
| 62479MCR2 | 40389 | MUFGBK | 25,000,000.00 | 0.110 | 03/25/2022 | 08/25/2021 | 0.110 | 0.112 | 03/25 - At Maturity | | 24,983,805.56 | 24,993,659.72 |
| | | **Commercial Paper Discounts Totals** | **35,000,000.00** | | | | **0.104** | **0.106** | | **0.00** | **34,979,755.56** | **34,993,334.72** |

# City of San Jose
## Portfolio Management
## Investment Status Report - Investments
## December 31, 2021

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **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 | 2,499,910.90 |
| 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 | 9,993,537.78 |
| 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 | 9,993,222.74 |
| 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 | 24,969,952.38 |
| 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 | 19,992,709.80 |
| 3133EKRE8 | 40127 | FFCB | 17,000,000.00 | 1.850 | 03/14/2022 | 06/21/2019 | 1.909 | 1.909 | 09/14 - 03/14 | Received | 16,973,820.00 | 16,998,055.81 |
| 3133ELG81 | 40283 | FFCB | 10,000,000.00 | 0.300 | 06/08/2023 | 06/12/2020 | 0.303 | 0.303 | 12/08 - 06/08 | Received | 9,999,100.00 | 9,999,567.57 |
| 3133ENBT6 | 40412 | FFCB | 1,825,000.00 | 0.180 | 01/25/2023 | 11/23/2021 | 0.316 | 0.316 | 01/25 - 07/25 | 255.50 | 1,822,098.25 | 1,822,359.55 |
| 3133EMGX4 | 40433 | FFCB | 20,000,000.00 | 0.125 | 11/23/2022 | 12/07/2021 | 0.324 | 0.324 | 05/23 - 11/23 | 972.22 | 19,961,764.00 | 19,964,416.21 |
| 3133ELYR9 | 40436 | FFCB | 5,850,000.00 | 0.250 | 05/06/2022 | 12/15/2021 | 0.111 | 0.111 | 05/06 - Final Pmt. | 1,584.38 | 5,853,182.40 | 5,852,821.28 |
| 3130ACZS6 | 37589 | FHLB | 10,000,000.00 | 2.100 | 07/01/2022 | 12/20/2017 | 2.141 | 2.141 | 07/01 - 01/01 | | 9,982,270.00 | 9,998,043.29 |
| 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 | 2,996,300.61 |
| 3130AJS26 | 40291 | FHLB | 25,000,000.00 | 0.220 | 07/15/2022 | 06/24/2020 | 0.220 | 0.220 | 07/15 - 01/15 | | 25,000,000.00 | 25,000,000.00 |
| 3130ADRG9 | 40411 | FHLB | 1,050,000.00 | 2.750 | 03/10/2023 | 11/23/2021 | 0.416 | 0.416 | 03/10 - 09/10 | 5,855.21 | 1,081,675.88 | 1,079,098.40 |
| 3130AKDH6 | 40440 | FHLB | 5,300,000.00 | 0.125 | 10/21/2022 | 12/15/2021 | 0.250 | 0.250 | 04/21 - 10/21 | 993.75 | 5,294,382.00 | 5,294,675.75 |
| 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 | 4,988,766.91 |
| 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 | 3,991,089.44 |
| 3135G0U92 | 40043 | FNMA | 4,000,000.00 | 2.625 | 01/11/2022 | 01/11/2019 | 2.650 | 2.650 | 07/11 - 01/11 | | 3,997,120.00 | 3,999,973.33 |
| 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 | 9,980,965.50 |
| 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 | 9,990,480.76 |
| 3135G04Q3 | 40271 | FNMA | 10,000,000.00 | 0.250 | 05/22/2023 | 05/22/2020 | 0.351 | 0.351 | 11/22 - 05/22 | | 9,969,900.00 | 9,986,036.94 |
| 3135G04Z3 | 40288 | FNMA | 10,000,000.00 | 0.500 | 06/17/2025 | 06/19/2020 | 0.542 | 0.542 | 12/17 - 06/17 | | 9,979,300.00 | 9,985,655.06 |
| 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 | 9,980,634.96 |
| 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 | 10,031,596.98 |
| 3135G0T94 | 40414 | FNMA | 2,700,000.00 | 2.375 | 01/19/2023 | 11/23/2021 | 0.322 | 0.322 | 01/19 - 07/19 | 22,087.50 | 2,763,871.20 | 2,758,036.81 |
| 3135G04Q3 | 40415 | FNMA | 2,963,000.00 | 0.250 | 05/22/2023 | 11/23/2021 | 0.486 | 0.486 | 05/22 - 11/22 | 20.58 | 2,952,599.87 | 2,953,333.09 |
| 3135G05U3 | 40420 | FNMA | 7,000,000.00 | 0.350 | 08/18/2023 | 11/30/2021 | 0.496 | 0.496 | 02/18 - 08/18 | 6,941.67 | 6,982,570.00 | 6,983,444.32 |
| **Federal Agency Coupon Securities Totals** | | | **252,188,000.00** | | | | **1.154** | **1.154** | | **38,710.81** | **251,916,088.60** | **252,084,686.17** |
| **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 | 15,126,385.46 |
| 9128286Y1 | 40371 | USTR | 901,000.00 | 1.750 | 06/15/2022 | 06/17/2021 | 0.076 | 0.076 | 12/15 - 06/15 | Received | 915,993.20 | 907,815.09 |
| 91282CAG6 | 40426 | USTR | 20,000,000.00 | 0.125 | 08/31/2022 | 12/02/2021 | 0.170 | 0.170 | 02/28 - 08/31 | 6,422.65 | 19,993,276.00 | 19,994,017.62 |
| **Treasury Coupon Securities Totals** | | | **35,901,000.00** | | | | **0.818** | **0.818** | | **6,422.65** | **36,154,191.08** | **36,028,218.17** |

# City of San Jose
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| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Treasury Discounts** | | | | | | | | | | | | |
| 912796K73 | 40387 | USTR | 20,000,000.00 | 0.035 | 01/13/2022 | 08/05/2021 | 0.035 | 0.036 | 01/13 - At Maturity | | 19,996,869.44 | 19,999,766.67 |
| | **Treasury Discounts Totals** | | **20,000,000.00** | | | | **0.035** | **0.036** | | **0.00** | **19,996,869.44** | **19,999,766.67** |
| **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 |
| 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 | 10,013,526.76 |
| 3133EMZP0 | 40424 | FFCB | 1,250,000.00 | 0.140 | 05/18/2023 | 12/01/2021 | 0.390 | 0.390 | 05/18 - 11/18 | 63.19 | 1,245,450.00 | 1,245,709.01 |
| 3133ENAQ3 | 40437 | FFCB | 20,350,000.00 | 0.070 | 10/13/2022 | 12/15/2021 | 0.243 | 0.243 | 04/13 - 10/13 | 2,453.31 | 20,320,899.50 | 20,322,461.94 |
| 3133ENGW4 | 40445 | FFCB | 6,435,000.00 | 0.660 | 12/13/2023 | 12/17/2021 | 0.680 | 0.680 | 06/13 - 12/13 | 471.90 | 6,432,426.00 | 6,432,476.33 |
| 3130AKPW0 | 40340 | FHLB | 10,000,000.00 | 0.500 | 01/28/2026 | 01/28/2021 | 0.500 | 0.500 | 07/28 - 01/28 | | 10,000,000.00 | 10,000,000.00 |
| 3130AKXX9 | 40350 | FHLB | 10,000,000.00 | 0.500 | 02/25/2026 | 02/25/2021 | 0.500 | 0.500 | 08/25 - 02/25 | | 10,000,000.00 | 10,000,000.00 |
| 3130AKXX9 | 40353 | FHLB | 10,000,000.00 | 0.500 | 02/25/2026 | 02/25/2021 | 0.500 | 0.500 | 08/25 - 02/25 | | 9,994,000.00 | 9,995,020.00 |
| 3130APRF4 | 40409 | FHLB | 20,000,000.00 | 1.000 | 11/15/2024 | 11/17/2021 | 1.015 | 1.015 | 05/15 - 11/15 | 1,111.11 | 19,991,000.00 | 19,991,367.35 |
| 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 | 8,292,913.88 |
| 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 | 920.83 | 4,867,687.50 | 4,867,898.96 |
| 3130APKF1 | 40421 | FHLB | 2,725,000.00 | 0.750 | 11/08/2024 | 11/30/2021 | 0.923 | 0.923 | 05/08 - 11/08 | 1,248.96 | 2,711,375.00 | 2,711,774.22 |
| 3130APMH5 | 40422 | FHLB | 3,150,000.00 | 0.625 | 05/17/2024 | 12/01/2021 | 0.687 | 0.687 | 05/17 - 11/17 | 765.63 | 3,145,212.00 | 3,145,374.12 |
| 3130APQU2 | 40435 | FHLB | 14,370,000.00 | 0.650 | 11/22/2023 | 12/15/2021 | 0.728 | 0.728 | 05/22 - 11/22 | 5,967.54 | 14,348,445.00 | 14,348,939.81 |
| 3130APS48 | 40446 | FHLB | 13,240,000.00 | 1.050 | 11/18/2024 | 12/17/2021 | 1.047 | 1.047 | 05/18 - 11/18 | 11,198.83 | 13,241,098.92 | 13,241,084.28 |
| 3134GUQ94 | 40198 | FHLMC | 10,000,000.00 | 1.800 | 01/10/2025 | 01/10/2020 | 1.800 | 1.800 | 07/10 - 01/10 | | 10,000,000.00 | 10,000,000.00 |
| 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 | 9,993,311.11 |
| 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 |
| 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 |
| 45950VLH7 | 40419 | IFC | 3,173,000.00 | 2.000 | 10/24/2022 | 11/30/2021 | 0.253 | 0.253 | 04/24 - 10/24 | 6,346.00 | 3,222,800.24 | 3,218,035.40 |
| | **Federal Agency Callables Totals** | | **294,768,000.00** | | | | **0.749** | **0.749** | | **30,547.30** | **294,716,824.16** | **294,719,893.17** |
| **Supranational** | | | | | | | | | | | | |
| 4581X0CZ9 | 37634 | IADB | 20,000,000.00 | 1.750 | 09/14/2022 | 06/22/2018 | 2.902 | 2.902 | 09/14 - 03/14 | Received | 19,089,200.00 | 19,848,598.95 |
| 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 | 11,002,343.81 |
| 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 | 9,996,681.76 |
| 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 |

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| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Supranational** | | | | | | | | | | | | |
| 4581X0CW6 | 40413 | IADB | 2,640,000.00 | 2.125 | 01/18/2022 | 11/24/2021 | 0.087 | 0.087 | 01/18 - Final Pmt. | 19,635.00 | 2,648,067.84 | 2,642,539.88 |
| 459058FY4 | 37523 | IBRD | 10,000,000.00 | 2.000 | 01/26/2022 | 01/26/2017 | 2.115 | 2.115 | 07/26 - 01/26 | | 9,945,700.00 | 9,999,245.83 |
| 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 | 4,996,386.83 |
| 459058GX5 | 40126 | IBRD | 10,000,000.00 | 1.875 | 06/19/2023 | 06/19/2019 | 1.902 | 1.902 | 12/19 - 06/19 | | 9,989,600.00 | 9,996,186.67 |
| 459058JB0 | 40246 | IBRD | 3,000,000.00 | 0.625 | 04/22/2025 | 04/22/2020 | 0.704 | 0.704 | 10/22 - 04/22 | | 2,988,390.00 | 2,992,318.05 |
| 459058GU1 | 40269 | IBRD | 16,000,000.00 | 2.125 | 07/01/2022 | 05/21/2020 | 0.322 | 0.322 | 07/01 - 01/01 | Received | 16,606,400.00 | 16,143,621.05 |
| 459058GU1 | 40287 | IBRD | 7,500,000.00 | 2.125 | 07/01/2022 | 06/18/2020 | 0.291 | 0.291 | 07/01 - 01/01 | Received | 7,779,030.00 | 7,568,520.33 |
| 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 | 20,220,892.00 |
| 459058JL8 | 40336 | IBRD | 10,000,000.00 | 0.500 | 10/28/2025 | 01/11/2021 | 0.508 | 0.508 | 04/28 - 10/28 | Received | 9,996,360.00 | 9,997,097.70 |
| 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 | 9,994,713.66 |
| 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 | 5,059,687.00 |
| 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 | 9,948,031.96 |
| 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 | 10,315,455.56 |
| 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 | 10,043,794.30 |
| 459058FY4 | 40406 | IBRD | 15,000,000.00 | 2.000 | 01/26/2022 | 11/17/2021 | 0.112 | 0.112 | 01/26 - Final Pmt. | 92,500.00 | 15,054,255.00 | 15,019,657.61 |
| 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 | 8,575,700.89 |
| 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 | 9,976,989.22 |
| 45950KCS7 | 40408 | IFC | 24,721,000.00 | 0.500 | 03/20/2023 | 11/17/2021 | 0.356 | 0.356 | 03/20 - 09/20 | 19,570.79 | 24,768,711.53 | 24,764,365.14 |
| | | **Supranational Totals** | **248,176,000.00** | | | | **0.834** | **0.834** | | **131,705.79** | **249,268,913.34** | **249,102,828.20** |
| **MBS ZERO PSA** | | | | | | | | | | | | |
| 3137AWQH1 | 40115 | FHLMC | 8,595,000.00 | 2.307 | 08/01/2022 | 06/06/2019 | 2.089 | 2.089 | 07/01 - | Received | 8,640,996.68 | 8,603,510.40 |
| 3137AWQH1 | 40121 | FHLMC | 6,215,000.00 | 2.307 | 08/01/2022 | 06/11/2019 | 2.088 | 2.088 | 07/01 - | Received | 6,248,250.25 | 6,221,179.25 |
| 3137B4WB8 | 40148 | FHLMC | 4,250,000.00 | 3.060 | 07/01/2023 | 08/01/2019 | 2.119 | 2.119 | 09/01 - | | 4,390,781.25 | 4,303,916.22 |
| 3137B36J2 | 40167 | FHLMC | 4,858,981.40 | 3.320 | 02/01/2023 | 09/16/2019 | 1.948 | 1.948 | 10/01 - | Received | 5,065,488.11 | 4,925,267.50 |
| 3138L9HU9 | 40151 | FNMA | 2,750,000.00 | 2.360 | 04/01/2022 | 08/06/2019 | 2.131 | 2.160 | 08/31 - Monthly | Received | 2,765,468.75 | 2,751,436.73 |
| 3138LC5B7 | 40169 | FNMA | 1,000,000.00 | 2.710 | 02/01/2023 | 09/17/2019 | 2.108 | 2.137 | 09/30 - Monthly | Received | 1,019,843.75 | 1,006,373.18 |
| 3140HUNV4 | 40171 | FNMA | 4,962,758.60 | 2.420 | 07/01/2024 | 09/19/2019 | 2.046 | 2.074 | 09/30 - Monthly | Received | 5,048,831.44 | 5,007,691.87 |
| | | **MBS ZERO PSA Totals** | **32,631,740.00** | | | | **2.069** | **2.077** | | **0.00** | **33,179,660.23** | **32,819,375.15** |
| **Asset Backed Security** | | | | | | | | | | | | |
| 43815NAC8 | 40158 | HAROT | 2,490,333.56 | 1.780 | 08/15/2023 | 08/27/2019 | 1.780 | 1.780 | 09/15 - | | 2,490,312.89 | 2,490,325.11 |
| 43813VAC2 | 40190 | HAROT | 6,095,097.63 | 1.830 | 01/18/2024 | 11/26/2019 | 1.845 | 1.845 | 12/18 - | | 6,094,011.48 | 6,094,561.11 |
| 43813DAC2 | 40270 | HAROT | 1,895,368.84 | 0.820 | 07/15/2024 | 05/27/2020 | 0.825 | 0.825 | 06/15 - | | 1,895,219.67 | 1,895,277.21 |
| 44891LAC7 | 40253 | HART | 1,250,000.00 | 1.410 | 11/15/2024 | 04/29/2020 | 1.424 | 1.424 | 05/15 - | | 1,249,708.75 | 1,249,815.92 |

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| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Asset Backed Security** | | | | | | | | | | | | |
| 89233MAD5 | 40186 | TMCC | 2,028,685.47 | 1.920 | 01/16/2024 | 11/13/2019 | 1.931 | 1.931 | 12/15 - | | 2,028,539.00 | 2,028,613.84 |
| 89239RAC0 | 40252 | TMCC | 1,413,168.16 | 1.360 | 08/15/2024 | 04/29/2020 | 1.373 | 1.373 | 05/15 - | | 1,412,885.53 | 1,412,995.58 |
| 89237VAB5 | 40296 | TMCC | 5,000,000.00 | 0.440 | 10/15/2024 | 07/27/2020 | 0.444 | 0.444 | 08/15 - | | 4,999,615.00 | 4,999,745.36 |
| | **Asset Backed Security Totals** | | **20,172,653.66** | | | | **1.343** | **1.343** | | **0.00** | **20,170,292.32** | **20,171,334.13** |
| **Municipal Bonds** | | | | | | | | | | | | |
| 13063DDF2 | 37579 | CAS | 5,000,000.00 | 2.500 | 10/01/2022 | 10/26/2017 | 2.222 | 2.222 | 04/01 - 10/01 | | 5,066,150.00 | 5,010,062.25 |
| 13063DDF2 | 37588 | CAS | 5,000,000.00 | 2.500 | 10/01/2022 | 12/07/2017 | 2.411 | 2.411 | 04/01 - 10/01 | Received | 5,019,950.00 | 5,003,106.40 |
| 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 | 5,024,565.60 |
| 13063DLY2 | 40116 | CAS | 2,235,000.00 | 2.350 | 04/01/2022 | 06/06/2019 | 2.127 | 2.127 | 10/01 - 04/01 | Received | 2,248,521.75 | 2,236,198.97 |
| 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 | 5,243,422.82 |
| 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 | 10,029,993.33 |
| 13066YTZ2 | 37546 | CASPWR | 20,000,000.00 | 2.000 | 05/01/2022 | 05/01/2017 | 2.265 | 2.265 | 11/01 - 05/01 | | 19,750,600.00 | 19,983,373.33 |
| 13067WPE6 | 37625 | CASPWR | 1,000,000.00 | 2.518 | 12/01/2022 | 06/01/2018 | 2.911 | 2.911 | 12/01 - 06/01 | | 983,530.00 | 996,645.00 |
| 13066YTZ2 | 40039 | CASPWR | 4,000,000.00 | 2.000 | 05/01/2022 | 01/08/2019 | 2.711 | 2.711 | 05/01 - 11/01 | Received | 3,910,360.00 | 3,990,983.40 |
| 13066YTZ2 | 40114 | CASPWR | 15,000,000.00 | 2.000 | 05/01/2022 | 06/05/2019 | 1.979 | 1.979 | 11/01 - 05/01 | Received | 15,008,850.00 | 15,001,015.30 |
| 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 | 4,997,220.55 |
| 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 | 5,011,351.58 |
| 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 |
| 544351MN6 | 37638 | LOS | 4,815,000.00 | 2.900 | 09/01/2022 | 07/12/2018 | 2.893 | 2.893 | 03/01 - 09/01 | | 4,816,203.75 | 4,815,194.02 |
| 544351MN6 | 40036 | LOS | 4,000,000.00 | 2.900 | 09/01/2022 | 12/31/2018 | 2.830 | 2.830 | 03/01 - 09/01 | Received | 4,009,560.00 | 4,001,738.18 |
| 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 | 3,941,843.76 |
| 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 |
| 574193NC8 | 37534 | MDS | 5,000,000.00 | 2.250 | 03/15/2022 | 03/22/2017 | 2.250 | 2.250 | 09/15 - 03/15 | | 5,000,000.00 | 5,000,000.00 |
| 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 | 5,004,381.40 |
| 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 | 5,001,262.88 |
| 56052AD60 | 40125 | MES | 1,250,000.00 | 2.500 | 06/01/2022 | 06/26/2019 | 2.094 | 2.094 | 12/01 - 06/01 | | 1,264,337.50 | 1,252,038.51 |
| 56052AE77 | 40280 | MES | 1,000,000.00 | 1.250 | 06/01/2022 | 06/24/2020 | 0.743 | 0.743 | 12/01 - 06/01 | | 1,009,720.00 | 1,002,091.82 |
| 60412AKS1 | 40245 | MNS | 3,500,000.00 | 2.020 | 10/01/2022 | 04/15/2020 | 1.084 | 1.084 | 10/01 - 04/01 | Received | 3,579,380.00 | 3,524,190.29 |
| 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 | 5,001,285.70 |
| 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 | 5,100,732.13 |
| 649902ZM8 | 40156 | NYSHGR | 2,700,000.00 | 5.092 | 03/15/2023 | 08/16/2019 | 2.149 | 2.149 | 09/15 - 03/15 | Received | 2,972,376.00 | 2,791,707.67 |

# City of San Jose
# Portfolio Management
## Investment Status Report - Investments
## December 31, 2021



| 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** | | | | | | | | | | | | |
| 64990FC93 | 40372 | NYSPIT | 2,000,000.00 | 0.167 | 03/15/2022 | 06/23/2021 | 0.167 | 0.167 | 03/15 - Final Pmt. | | 2,000,000.00 | 2,000,000.00 |
| 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 | 2,443,303.88 |
| 677522T20 | 40188 | OHS | 1,950,000.00 | 1.800 | 05/01/2022 | 11/20/2019 | 1.800 | 1.800 | 05/01 - 11/01 | | 1,950,000.00 | 1,950,000.00 |
| 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 | 1,789,214.48 |
| 76913CAX7 | 40255 | RIV | 1,655,000.00 | 2.363 | 02/15/2023 | 05/06/2020 | 2.362 | 2.362 | 08/15 - 02/15 | | 1,655,000.00 | 1,655,000.00 |
| 76913CAZ2 | 40256 | RIV | 4,000,000.00 | 2.667 | 02/15/2025 | 05/06/2020 | 2.667 | 2.667 | 08/15 - 02/15 | | 4,000,000.00 | 4,000,000.00 |
| 84247PHX2 | 37565 | STNPWR | 2,710,000.00 | 3.258 | 07/01/2022 | 07/31/2017 | 2.290 | 2.290 | 01/01 - 07/01 | Received | 2,831,272.50 | 2,722,332.80 |
| 882722VK4 | 40264 | TXS | 3,425,000.00 | 3.823 | 04/01/2023 | 05/08/2020 | 0.947 | 0.947 | 10/01 - 04/01 | Received | 3,705,815.75 | 3,546,157.32 |
| 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 | 1,863,054.09 |
| 91412HBK8 | 37624 | UNVHGR | 4,000,000.00 | 3.297 | 05/15/2023 | 06/05/2018 | 3.297 | 3.297 | 11/15 - 05/15 | | 4,000,000.00 | 4,000,000.00 |
| 91412GVB8 | 40153 | UNVHGR | 1,000,000.00 | 3.638 | 05/15/2024 | 08/14/2019 | 1.831 | 1.831 | 11/15 - 05/15 | Received | 1,081,870.00 | 1,040,863.23 |
| 91412HFL2 | 40293 | UNVHGR | 1,000,000.00 | 0.833 | 05/15/2024 | 07/16/2020 | 0.833 | 0.833 | 11/15 - 05/15 | | 1,000,000.00 | 1,000,000.00 |
| 91412HFL2 | 40294 | UNVHGR | 650,000.00 | 0.833 | 05/15/2024 | 07/16/2020 | 0.833 | 0.833 | 11/15 - 05/15 | | 650,000.00 | 650,000.00 |
| 91412HGE7 | 40324 | UNVHGR | 2,215,000.00 | 0.883 | 05/15/2025 | 12/10/2020 | 0.630 | 0.630 | 05/15 - 11/15 | Received | 2,238,988.45 | 2,233,258.29 |
| 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 | 3,592,835.11 |
| 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 | 10,090,610.70 |
| 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 | 7,087,606.56 |
| 923078CT4 | 40277 | VNTCTF | 1,000,000.00 | 1.048 | 11/01/2023 | 06/11/2020 | 1.048 | 1.048 | 11/01 - 05/01 | | 1,000,000.00 | 1,000,000.00 |
| 923078CU1 | 40278 | VNTCTF | 900,000.00 | 1.223 | 11/01/2024 | 06/11/2020 | 1.223 | 1.223 | 11/01 - 05/01 | | 900,000.00 | 900,000.00 |
| 97705MNM3 | 40177 | WIS | 500,000.00 | 1.857 | 05/01/2024 | 10/30/2019 | 1.857 | 1.857 | 05/01 - 11/01 | | 500,000.00 | 500,000.00 |
| | **Municipal Bonds Totals** | | **217,880,000.00** | | | | **1.470** | **1.470** | | **0.00** | **220,316,984.80** | **219,373,641.35** |
| **Pass Through Securities** | | | | | | | | | | | | |
| 30298LAA9 | 40173 | FHLMC | 5,789,441.90 | 1.990 | 05/25/2024 | 09/30/2019 | 1.962 | 1.962 | 10/25 - Monthly | Received | 5,789,441.90 | 5,789,441.90 |
| 30314KAS2 | 40180 | FHLMC | 1,979,421.18 | 2.090 | 07/25/2024 | 10/18/2019 | 1.941 | 1.941 | 11/25 - Monthly | Received | 1,988,835.31 | 1,988,835.31 |
| 30295NAE0 | 40214 | FHLMC | 263,022.17 | 2.050 | 10/25/2023 | 01/22/2020 | 1.973 | 1.973 | 02/25 - Monthly | Received | 263,350.95 | 263,350.95 |
| 30298LAA9 | 40231 | FHLMC | 680,259.43 | 1.990 | 05/25/2024 | 02/27/2020 | 1.590 | 1.590 | 03/25 - Monthly | Received | 688,762.67 | 688,762.67 |
| 3137BJQ71 | 40266 | FHLMC | 10,000,000.00 | 2.770 | 05/25/2025 | 05/26/2020 | 1.043 | 1.043 | 06/25 - Monthly | Received | 10,823,437.50 | 10,823,437.50 |
| 3137B04Y7 | 40276 | FHLMC | 5,450,000.00 | 2.615 | 01/25/2023 | 06/04/2020 | 0.605 | 0.605 | 07/25 - Monthly | Received | 5,727,609.38 | 5,727,609.38 |
| 30315EAA4 | 40295 | FHLMC | 3,446,210.43 | 0.830 | 05/25/2025 | 07/24/2020 | 0.695 | 0.695 | 08/25 - Monthly | Received | 3,463,065.85 | 3,463,065.85 |
| 30288WAK5 | 40300 | FHLMC | 265,323.51 | 2.190 | 03/25/2023 | 07/31/2020 | 0.919 | 0.919 | 08/25 - Monthly | Received | 272,827.19 | 272,827.19 |
| 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 | 4,534,267.05 | 0.670 | 11/25/2025 | 01/22/2021 | 0.537 | 0.537 | 02/25 - Monthly | Received | 4,556,503.10 | 4,556,503.10 |
| 3137FQ3W1 | 40356 | FHLMC | 4,950,000.00 | 2.588 | 03/25/2025 | 02/22/2021 | 0.554 | 0.554 | 03/25 - Monthly | Received | 5,316,300.00 | 5,316,300.00 |
| 3138ELJW4 | 40189 | FNMA | 4,560,574.62 | 2.791 | 06/01/2023 | 11/12/2019 | 1.999 | 1.999 | 12/25 - Monthly | Received | 4,677,795.64 | 4,677,795.64 |
| 3138L1UV9 | 40194 | FNMA | 4,047,484.20 | 2.220 | 12/01/2022 | 12/26/2019 | 2.023 | 2.023 | 01/25 - Monthly | Received | 4,068,354.04 | 4,068,354.04 |
| 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 |

# City of San Jose
## Portfolio Management
## Investment Status Report - Investments
## December 31, 2021

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Pass Through Securities** | | | | | | | | | | | | |
| 3140HWYW6 | 40203 | FNMA | 7,450,000.00 | 2.240 | 01/01/2025 | 01/22/2020 | 2.021 | 2.021 | 02/25 - Monthly | Received | 7,531,484.38 | 7,531,484.38 |
| 3138L4EN9 | 40206 | FNMA | 22,259,233.61 | 2.610 | 08/01/2023 | 01/22/2020 | 1.939 | 1.939 | 02/25 - Monthly | Received | 22,746,154.35 | 22,746,154.35 |
| 3138LL3J2 | 40209 | FNMA | 1,000,000.00 | 2.710 | 01/01/2025 | 01/17/2020 | 2.223 | 2.223 | 02/25 - Monthly | Received | 1,023,750.00 | 1,023,750.00 |
| 3136ACGJ4 | 40221 | FNMA | 2,992,014.06 | 2.509 | 11/25/2022 | 01/24/2020 | 1.900 | 1.900 | 02/25 - Monthly | Received | 3,034,556.76 | 3,034,556.76 |
| 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 | 2,974,416.63 | 2.967 | 03/25/2025 | 05/27/2020 | 1.008 | 1.008 | 06/25 - Monthly | Received | 3,219,508.56 | 3,219,508.56 |
| 3136AGMB5 | 40289 | FNMA | 1,506,548.93 | 2.492 | 03/25/2023 | 06/22/2020 | 0.675 | 0.675 | 07/25 - Monthly | Received | 1,572,636.99 | 1,572,636.99 |
| 3138L9QS4 | 40314 | FNMA | 2,500,000.00 | 2.810 | 04/01/2025 | 10/14/2020 | 1.436 | 1.436 | 11/25 - Monthly | Received | 2,650,781.25 | 2,650,781.25 |
| 3136AY6S7 | 40327 | FNMA | 3,675,550.76 | 2.624 | 11/25/2024 | 12/22/2020 | 0.543 | 0.543 | 01/25 - Monthly | Received | 3,950,040.89 | 3,950,040.89 |
| | **Pass Through Securities Totals** | | **106,070,768.48** | | | | **1.475** | **1.475** | | **0.00** | **109,780,222.02** | **109,780,221.91** |
| | | **Investment Totals** | **2,140,052,597.13** | | | | **0.863** | **0.863** | | **648,524.33** | **2,155,909,074.30** | **2,149,907,408.16** |

# 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
## December 31, 2021

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Term | Days to Maturity | YTM | Maturity Date |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Money Markets** | | | | | | | | | | | | |
| VP6000104 | 36512 | Wells Fargo Bank | | 06/30/2021 | 152,883,243.80 | 152,883,243.80 | 152,883,243.80 | 0.025 | 1 | 1 | 0.025 | |
| VP6000104 | 37053 | Wells Fargo Bank | | 07/01/2021 | 0.00 | 0.00 | 0.00 | 1.582 | 1 | 1 | 1.582 | |
| VP4560000 | 40162 | Wells Fargo Bank | | 06/30/2021 | 20,143,191.19 | 20,143,191.19 | 20,143,191.19 | 0.010 | 1 | 1 | 0.010 | |
| | | **Subtotal and Average** | **95,580,757.57** | | **173,026,434.99** | **173,026,434.99** | **173,026,434.99** | | **1** | **1** | **0.023** | |
| **State Pool** | | | | | | | | | | | | |
| CITY | 32936 | State Investment Pool | | 06/30/2021 | 75,000,000.00 | 75,000,000.00 | 75,000,000.00 | 0.330 | 1 | 1 | 0.330 | |
| CSJFA | 37042 | State Investment Pool | | 06/30/2021 | 75,000,000.00 | 75,000,000.00 | 75,000,000.00 | 0.330 | 1 | 1 | 0.330 | |
| SYS37370 | 37370 | State Investment Pool | | | 0.00 | 0.00 | 0.00 | 2.390 | 1 | 1 | 2.390 | |
| COVID RELIEF | 40363 | State Investment Pool | | 06/30/2021 | 75,000,000.00 | 75,000,000.00 | 75,000,000.00 | 0.330 | 1 | 1 | 0.330 | |
| | | **Subtotal and Average** | **225,000,000.00** | | **225,000,000.00** | **225,000,000.00** | **225,000,000.00** | | **1** | **1** | **0.330** | |
| **Corp Medium Term Notes** | | | | | | | | | | | | |
| 037833DL1 | 40164 | Apple | | 09/11/2019 | 1,000,000.00 | 1,010,070.00 | 999,960.65 | 1.700 | 1,096 | 253 | 1.706 | 09/11/2022 |
| 037833DL1 | 40166 | Apple | | 09/11/2019 | 5,000,000.00 | 5,050,350.00 | 4,998,090.28 | 1.700 | 1,096 | 253 | 1.757 | 09/11/2022 |
| 037833DV9 | 40263 | Apple | | 05/11/2020 | 6,795,000.00 | 6,813,550.35 | 6,794,136.78 | 0.750 | 1,095 | 495 | 0.759 | 05/11/2023 |
| 037833CM0 | 40429 | Apple | | 12/03/2021 | 9,850,000.00 | 9,853,152.00 | 9,863,270.64 | 2.500 | 68 | 39 | 1.211 | 02/09/2022 |
| 037833CQ1 | 40439 | Apple | | 12/16/2021 | 8,800,000.00 | 8,844,880.00 | 8,854,754.21 | 2.300 | 146 | 130 | 0.572 | 05/11/2022 |
| 037833CQ1 | 40441 | Apple | | 12/17/2021 | 1,435,000.00 | 1,442,318.50 | 1,443,757.49 | 2.300 | 145 | 130 | 0.605 | 05/11/2022 |
| 06406RAE7 | 40242 | Bank of New York Mellon | | 04/13/2020 | 10,444,000.00 | 10,674,499.08 | 10,567,110.92 | 2.950 | 1,021 | 393 | 1.823 | 01/29/2023 |
| 06406RAJ6 | 40320 | Bank of New York Mellon | | 11/03/2020 | 3,868,000.00 | 4,030,107.88 | 4,057,186.28 | 3.450 | 1,011 | 587 | 0.394 | 08/11/2023 |
| 084670BF4 | 40138 | Berkshire Hathaway | | 06/28/2019 | 8,513,000.00 | 8,532,665.03 | 8,522,117.50 | 3.400 | 948 | 30 | 2.026 | 01/31/2022 |
| 14913Q2T5 | 40075 | Caterpillar Inc. | | 03/04/2019 | 5,000,000.00 | 5,018,400.00 | 5,000,310.40 | 2.950 | 1,090 | 56 | 2.907 | 02/26/2022 |
| 14913R2B2 | 40367 | Caterpillar Inc. | | 05/28/2021 | 5,000,000.00 | 5,011,500.00 | 5,015,170.43 | 0.950 | 350 | 132 | 0.122 | 05/13/2022 |
| 254687FJ0 | 40237 | Walt Disney Company | | 03/17/2020 | 1,412,000.00 | 1,423,536.04 | 1,410,232.76 | 1.650 | 898 | 243 | 1.843 | 09/01/2022 |
| 24422EUT4 | 40097 | John Deere | | 04/26/2019 | 14,000,000.00 | 14,092,260.00 | 14,011,071.28 | 2.950 | 1,071 | 90 | 2.618 | 04/01/2022 |
| 24422EVG1 | 40279 | John Deere | | 06/08/2020 | 7,500,000.00 | 7,504,575.00 | 7,502,198.39 | 0.550 | 757 | 185 | 0.492 | 07/05/2022 |
| 478160CD4 | 40091 | Johnson & Johnson | | 04/24/2019 | 5,280,000.00 | 5,288,976.00 | 5,277,378.57 | 2.250 | 1,044 | 61 | 2.550 | 03/03/2022 |
| 478160CD4 | 40229 | Johnson & Johnson | | 02/26/2020 | 12,687,000.00 | 12,708,567.90 | 12,705,220.42 | 2.250 | 736 | 61 | 1.401 | 03/03/2022 |
| 46625HJE1 | 40213 | JP Morgan | | 01/22/2020 | 2,050,000.00 | 2,091,123.00 | 2,068,913.07 | 3.250 | 975 | 265 | 1.942 | 09/23/2022 |
| 46625HJH4 | 40223 | JP Morgan | | 01/31/2020 | 10,000,000.00 | 10,271,200.00 | 10,144,875.98 | 3.200 | 1,090 | 389 | 1.799 | 01/25/2023 |
| 46625HRL6 | 40303 | JP Morgan | | 08/20/2020 | 5,000,000.00 | 5,113,450.00 | 5,143,063.56 | 2.700 | 1,001 | 502 | 0.607 | 05/18/2023 |
| 46625HJH4 | 40308 | JP Morgan | | 09/25/2020 | 2,433,000.00 | 2,498,982.96 | 2,503,737.74 | 3.200 | 852 | 389 | 0.456 | 01/25/2023 |
| 46625HJT8 | 40348 | JP Morgan | | 02/01/2021 | 15,000,000.00 | 15,879,450.00 | 16,061,281.25 | 3.875 | 1,095 | 761 | 0.452 | 02/01/2024 |
| 191219AP9 | 40063 | Coca Cola | | 02/01/2019 | 10,524,000.00 | 10,584,092.04 | 10,569,972.34 | 8.500 | 1,096 | 31 | 2.981 | 02/01/2022 |
| 594918BW3 | 40082 | Microsoft Inc. | | 04/05/2019 | 4,500,000.00 | 4,500,540.00 | 4,499,614.35 | 2.400 | 1,038 | 36 | 2.491 | 02/06/2022 |
| 594918BH6 | 40431 | Microsoft Inc. | | 12/06/2021 | 5,580,000.00 | 5,667,382.80 | 5,669,669.06 | 2.650 | 332 | 306 | 0.724 | 11/03/2022 |
| 594918AW4 | 40432 | Microsoft Inc. | | 12/08/2021 | 1,851,000.00 | 1,948,158.99 | 1,945,479.52 | 3.625 | 737 | 713 | 0.982 | 12/15/2023 |

# City of San Jose
# Portfolio Management
# Portfolio Details - Investments
# December 31, 2021



| 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** | | | | | | | | | | | | |
| 594918BX1 | 40442 | Microsoft Inc. | | 12/20/2021 | 1,025,000.00 | 1,066,840.50 | 1,067,118.60 | 2.875 | 778 | 766 | 0.892 | 02/06/2024 |
| 594918BQ6 | 40443 | Microsoft Inc. | | 12/20/2021 | 2,876,000.00 | 2,930,528.96 | 2,935,830.58 | 2.000 | 596 | 584 | 0.692 | 08/08/2023 |
| 69371RP75 | 40096 | PACCAR Inc. | | 04/26/2019 | 6,068,000.00 | 6,092,332.68 | 6,070,482.85 | 2.850 | 1,040 | 59 | 2.593 | 03/01/2022 |
| 69371RP83 | 40111 | PACCAR Inc. | | 05/23/2019 | 7,000,000.00 | 7,055,790.00 | 7,002,496.58 | 2.650 | 1,083 | 129 | 2.546 | 05/10/2022 |
| 69371RQ33 | 40238 | PACCAR Inc. | | 03/30/2020 | 1,000,000.00 | 1,012,210.00 | 996,084.15 | 2.000 | 910 | 268 | 2.552 | 09/26/2022 |
| 69371RN77 | 40267 | PACCAR Inc. | | 05/13/2020 | 2,897,000.00 | 2,929,967.86 | 2,917,000.28 | 2.300 | 819 | 221 | 1.147 | 08/10/2022 |
| 69371RQ82 | 40275 | PACCAR Inc. | | 06/08/2020 | 2,000,000.00 | 2,001,580.00 | 1,998,669.20 | 0.800 | 1,095 | 523 | 0.847 | 06/08/2023 |
| 69371RR24 | 40349 | PACCAR Inc. | | 02/02/2021 | 7,000,000.00 | 6,906,340.00 | 6,994,353.59 | 0.350 | 1,095 | 762 | 0.389 | 02/02/2024 |
| 742718DY2 | 40428 | Procter & Gamble | | 12/03/2021 | 3,500,000.00 | 3,506,650.00 | 3,507,233.33 | 2.300 | 65 | 36 | 0.172 | 02/06/2022 |
| 742718EU9 | 40438 | Procter & Gamble | | 12/16/2021 | 10,026,000.00 | 10,137,288.60 | 10,145,108.88 | 2.150 | 238 | 222 | 0.204 | 08/11/2022 |
| 89236THD0 | 40447 | Toyota Motor Credit Corp | | 12/20/2021 | 5,860,000.00 | 5,860,937.60 | 5,863,389.13 | 0.450 | 214 | 202 | 0.346 | 07/22/2022 |
| 89236TEL5 | 40448 | Toyota Motor Credit Corp | | 12/20/2021 | 15,003,000.00 | 15,339,967.38 | 15,323,245.14 | 2.700 | 387 | 375 | 0.613 | 01/11/2023 |
| 91159HHC7 | 40080 | US Bank | | 03/15/2019 | 5,000,000.00 | 5,015,550.00 | 5,001,743.80 | 3.000 | 1,096 | 73 | 2.822 | 03/15/2022 |
| 91159HHC7 | 40102 | US Bank | | 05/06/2019 | 6,533,000.00 | 6,553,317.63 | 6,536,988.75 | 3.000 | 1,044 | 73 | 2.689 | 03/15/2022 |
| 91159HHC7 | 40105 | US Bank | | 05/09/2019 | 10,000,000.00 | 10,031,100.00 | 10,006,505.65 | 3.000 | 1,041 | 73 | 2.668 | 03/15/2022 |
| 90331HPC1 | 40112 | US Bank | | 05/23/2019 | 10,000,000.00 | 10,071,700.00 | 9,998,606.30 | 2.650 | 1,096 | 142 | 2.687 | 05/23/2022 |
| 931142DH3 | 40274 | Wal-Mart | | 06/01/2020 | 26,018,000.00 | 26,589,355.28 | 26,636,725.22 | 2.550 | 1,044 | 465 | 0.668 | 04/11/2023 |
| 931142DU4 | 40434 | Wal-Mart | | 12/08/2021 | 5,000,000.00 | 5,082,950.00 | 5,088,858.86 | 2.350 | 372 | 348 | 0.483 | 12/15/2022 |
| 931142DU4 | 40444 | Wal-Mart | | 12/20/2021 | 10,000,000.00 | 10,165,900.00 | 10,178,492.39 | 2.350 | 360 | 348 | 0.475 | 12/15/2022 |
| | | **Subtotal and Average** | **269,032,567.46** | | **300,328,000.00** | **304,204,094.06** | **303,897,507.15** | | **813** | **274** | **1.365** | |
| **Negotiable CDs** | | | | | | | | | | | | |
| 06367CAH0 | 40352 | Bank of Montreal | | 02/04/2021 | 25,000,000.00 | 25,002,000.00 | 25,000,000.00 | 0.180 | 365 | 34 | 0.180 | 02/04/2022 |
| 06367CKK2 | 40391 | Bank of Montreal | | 08/30/2021 | 25,000,000.00 | 24,976,000.00 | 25,000,000.00 | 0.160 | 305 | 181 | 0.160 | 07/01/2022 |
| 06367CL39 | 40392 | Bank of Montreal | | 09/08/2021 | 25,000,000.00 | 24,976,000.00 | 25,000,000.00 | 0.160 | 296 | 181 | 0.160 | 07/01/2022 |
| 06417MQL2 | 40380 | BNSHOU | | 06/30/2021 | 13,910,000.00 | 13,902,766.80 | 13,910,166.27 | 0.200 | 358 | 173 | 0.198 | 06/23/2022 |
| 78012UP82 | 40382 | Royal Bank of Canada | | 07/01/2021 | 25,000,000.00 | 24,987,250.00 | 25,000,000.00 | 0.190 | 364 | 180 | 0.190 | 06/30/2022 |
| 78012UR23 | 40386 | Royal Bank of Canada | | 07/30/2021 | 25,000,000.00 | 25,000,750.00 | 25,000,000.00 | 0.120 | 196 | 41 | 0.120 | 02/11/2022 |
| 89114WF75 | 40390 | Toronto Dominion Bank | | 08/31/2021 | 30,000,000.00 | 29,989,500.00 | 30,000,000.00 | 0.160 | 262 | 139 | 0.160 | 05/20/2022 |
| 89114WKY0 | 40407 | Toronto Dominion Bank | | 11/16/2021 | 10,000,000.00 | 10,000,400.00 | 10,000,000.00 | 0.150 | 94 | 48 | 0.150 | 02/18/2022 |
| | | **Subtotal and Average** | **208,426,309.72** | | **178,910,000.00** | **178,834,666.80** | **178,910,166.27** | | **290** | **126** | **0.164** | |
| **Commercial Paper Discounts** | | | | | | | | | | | | |
| 62479MAE3 | 40388 | MUFG BANK LTD/NY | | 08/05/2021 | 10,000,000.00 | 9,999,800.00 | 9,999,675.00 | 0.090 | 162 | 13 | 0.090 | 01/14/2022 |
| 62479MCR2 | 40389 | MUFG BANK LTD/NY | | 08/25/2021 | 25,000,000.00 | 24,991,500.00 | 24,993,659.72 | 0.110 | 212 | 83 | 0.110 | 03/25/2022 |
| | | **Subtotal and Average** | **54,023,792.30** | | **35,000,000.00** | **34,991,300.00** | **34,993,334.72** | | **198** | **63** | **0.104** | |

# City of San Jose
# Portfolio Management
## Portfolio Details - Investments
## December 31, 2021

| 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** | | | | | | | | | | | | |
| 31422BJ27 | 40299 | Federal Agricultural Mtg Corp | | 07/28/2020 | 2,500,000.00 | 2,446,825.00 | 2,499,910.90 | 0.500 | 1,812 | 1,290 | 0.501 | 07/14/2025 |
| 31422B6K1 | 40334 | Federal Agricultural Mtg Corp | | 01/15/2021 | 10,000,000.00 | 9,726,100.00 | 9,993,537.78 | 0.480 | 1,826 | 1,475 | 0.496 | 01/15/2026 |
| 31422B6K1 | 40337 | Federal Agricultural Mtg Corp | | 01/15/2021 | 10,000,000.00 | 9,726,100.00 | 9,993,222.74 | 0.480 | 1,826 | 1,475 | 0.497 | 01/15/2026 |
| 3133EJD48 | 40013 | Federal Farm Credit Bank | | 10/17/2018 | 25,000,000.00 | 26,136,250.00 | 24,969,952.38 | 3.050 | 1,811 | 639 | 3.124 | 10/02/2023 |
| 3133EJ5W5 | 40049 | Federal Farm Credit Bank | | 01/23/2019 | 20,000,000.00 | 20,789,200.00 | 19,992,709.80 | 2.650 | 1,734 | 660 | 2.672 | 10/23/2023 |
| 3133EKRE8 | 40127 | Federal Farm Credit Bank | | 06/21/2019 | 17,000,000.00 | 17,056,950.00 | 16,998,055.81 | 1.850 | 997 | 72 | 1.909 | 03/14/2022 |
| 3133ELG81 | 40283 | Federal Farm Credit Bank | | 06/12/2020 | 10,000,000.00 | 9,964,500.00 | 9,999,567.57 | 0.300 | 1,091 | 523 | 0.303 | 06/08/2023 |
| 3133ENBT6 | 40412 | Federal Farm Credit Bank | | 11/23/2021 | 1,825,000.00 | 1,821,423.00 | 1,822,359.55 | 0.180 | 428 | 389 | 0.316 | 01/25/2023 |
| 3133EMGX4 | 40433 | Federal Farm Credit Bank | | 12/07/2021 | 20,000,000.00 | 19,958,000.00 | 19,964,416.21 | 0.125 | 351 | 326 | 0.324 | 11/23/2022 |
| 3133ELYR9 | 40436 | Federal Farm Credit Bank | | 12/15/2021 | 5,850,000.00 | 5,852,515.50 | 5,852,821.28 | 0.250 | 142 | 125 | 0.111 | 05/06/2022 |
| 3130ACZS6 | 37589 | Federal Home Loan Bank | | 12/20/2017 | 10,000,000.00 | 10,090,800.00 | 9,998,043.29 | 2.100 | 1,654 | 181 | 2.141 | 07/01/2022 |
| 3130AGWK7 | 40157 | Federal Home Loan Bank | | 08/16/2019 | 3,000,000.00 | 3,048,150.00 | 2,996,300.61 | 1.500 | 1,826 | 957 | 1.549 | 08/15/2024 |
| 3130AJS26 | 40291 | Federal Home Loan Bank | | 06/24/2020 | 25,000,000.00 | 25,001,500.00 | 25,000,000.00 | 0.220 | 751 | 195 | 0.220 | 07/15/2022 |
| 3130ADRG9 | 40411 | Federal Home Loan Bank | | 11/23/2021 | 1,050,000.00 | 1,077,667.50 | 1,079,098.40 | 2.750 | 472 | 433 | 0.416 | 03/10/2023 |
| 3130AKDH6 | 40440 | Federal Home Loan Bank | | 12/15/2021 | 5,300,000.00 | 5,292,845.00 | 5,294,675.75 | 0.125 | 310 | 293 | 0.250 | 10/21/2022 |
| 3137EAEX3 | 40309 | Federal Home Loan Mtg Corp | | 09/25/2020 | 5,000,000.00 | 4,864,600.00 | 4,988,766.91 | 0.375 | 1,824 | 1,361 | 0.436 | 09/23/2025 |
| 3137EAEY1 | 40316 | Federal Home Loan Mtg Corp | | 10/16/2020 | 4,000,000.00 | 3,960,440.00 | 3,991,089.44 | 0.125 | 1,095 | 653 | 0.250 | 10/16/2023 |
| 3135G0U92 | 40043 | Federal National Mtg Assn | | 01/11/2019 | 4,000,000.00 | 4,002,320.00 | 3,999,973.33 | 2.625 | 1,096 | 10 | 2.650 | 01/11/2022 |
| 3135G0V75 | 40142 | Federal National Mtg Assn | | 07/08/2019 | 10,000,000.00 | 10,219,100.00 | 9,980,965.50 | 1.750 | 1,821 | 913 | 1.830 | 07/02/2024 |
| 3135G0W66 | 40183 | Federal National Mtg Assn | | 10/22/2019 | 10,000,000.00 | 10,186,000.00 | 9,990,480.76 | 1.625 | 1,820 | 1,018 | 1.661 | 10/15/2024 |
| 3135G04Q3 | 40271 | Federal National Mtg Assn | | 05/22/2020 | 10,000,000.00 | 9,958,000.00 | 9,986,036.94 | 0.250 | 1,095 | 506 | 0.351 | 05/22/2023 |
| 3135G04Z3 | 40288 | Federal National Mtg Assn | | 06/19/2020 | 10,000,000.00 | 9,800,500.00 | 9,985,655.06 | 0.500 | 1,824 | 1,263 | 0.542 | 06/17/2025 |
| 3135G05X7 | 40329 | Federal National Mtg Assn | | 12/29/2020 | 10,000,000.00 | 9,726,600.00 | 9,980,634.96 | 0.375 | 1,700 | 1,332 | 0.429 | 08/25/2025 |
| 3135G06G3 | 40333 | Federal National Mtg Assn | | 01/06/2021 | 10,000,000.00 | 9,756,800.00 | 10,031,596.98 | 0.500 | 1,766 | 1,406 | 0.417 | 11/07/2025 |
| 3135G0T94 | 40414 | Federal National Mtg Assn | | 11/23/2021 | 2,700,000.00 | 2,755,296.00 | 2,758,036.81 | 2.375 | 422 | 383 | 0.322 | 01/19/2023 |
| 3135G04Q3 | 40415 | Federal National Mtg Assn | | 11/23/2021 | 2,963,000.00 | 2,950,555.40 | 2,953,333.09 | 0.250 | 545 | 506 | 0.486 | 05/22/2023 |
| 3135G05U3 | 40420 | Federal National Mtg Assn | | 11/30/2021 | 7,000,000.00 | 6,964,090.00 | 6,983,444.32 | 0.350 | 626 | 594 | 0.496 | 08/18/2023 |
| | | **Subtotal and Average** | **244,217,378.66** | | **252,188,000.00** | **253,133,127.40** | **252,084,686.17** | | **1,291** | **668** | **1.154** | |
| **Treasury Coupon Securities** | | | | | | | | | | | | |
| 912828W48 | 40196 | U.S. Treasury | | 12/23/2019 | 15,000,000.00 | 15,430,650.00 | 15,126,385.46 | 2.125 | 1,529 | 789 | 1.719 | 02/29/2024 |
| 9128286Y1 | 40371 | U.S. Treasury | | 06/17/2021 | 901,000.00 | 907,514.23 | 907,815.09 | 1.750 | 363 | 165 | 0.076 | 06/15/2022 |
| 91282CAG6 | 40426 | U.S. Treasury | | 12/02/2021 | 20,000,000.00 | 19,982,800.00 | 19,994,017.62 | 0.125 | 272 | 242 | 0.170 | 08/31/2022 |
| | | **Subtotal and Average** | **66,052,301.91** | | **35,901,000.00** | **36,320,964.23** | **36,028,218.17** | | **802** | **470** | **0.818** | |
| **Treasury Discounts** | | | | | | | | | | | | |
| 912796K73 | 40387 | U.S. Treasury | | 08/05/2021 | 20,000,000.00 | 20,000,000.00 | 19,999,766.67 | 0.035 | 161 | 12 | 0.035 | 01/13/2022 |
| | | **Subtotal and Average** | **58,063,075.67** | | **20,000,000.00** | **20,000,000.00** | **19,999,766.67** | | **161** | **12** | **0.035** | |

# City of San Jose
# Portfolio Management
## Portfolio Details - Investments
## December 31, 2021

| 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** | | | | | | | | | | | | |
| 31422XCX8 | 40360 | Federal Agricultural Mtg Corp | | 04/20/2021 | 10,000,000.00 | 9,902,700.00 | 10,000,000.00 | 1.000 | 1,826 | 1,570 | 1.000 | 04/20/2026 |
| 3133ELJ47 | 40282 | Federal Farm Credit Bank | | 06/17/2020 | 10,000,000.00 | 9,933,000.00 | 10,000,000.00 | 0.580 | 1,461 | 898 | 0.580 | 06/17/2024 |
| 3133EMLR1 | 40330 | Federal Farm Credit Bank | | 12/29/2020 | 10,000,000.00 | 9,708,600.00 | 10,000,000.00 | 0.500 | 1,820 | 1,452 | 0.500 | 12/23/2025 |
| 3133EMSU7 | 40358 | Federal Farm Credit Bank | | 03/09/2021 | 10,000,000.00 | 9,858,500.00 | 10,000,000.00 | 0.800 | 1,826 | 1,528 | 0.800 | 03/09/2026 |
| 3133ENFZ8 | 40423 | Federal Farm Credit Bank | | 12/02/2021 | 10,000,000.00 | 9,996,300.00 | 10,013,526.76 | 1.010 | 1,096 | 1,066 | 0.963 | 12/02/2024 |
| 3133EMZP0 | 40424 | Federal Farm Credit Bank | | 12/01/2021 | 1,250,000.00 | 1,243,587.50 | 1,245,709.01 | 0.140 | 533 | 502 | 0.390 | 05/18/2023 |
| 3133ENAQ3 | 40437 | Federal Farm Credit Bank | | 12/15/2021 | 20,350,000.00 | 20,316,422.50 | 20,322,461.94 | 0.070 | 302 | 285 | 0.243 | 10/13/2022 |
| 3133ENGW4 | 40445 | Federal Farm Credit Bank | | 12/17/2021 | 6,435,000.00 | 6,416,016.75 | 6,432,476.33 | 0.660 | 726 | 711 | 0.680 | 12/13/2023 |
| 3130AKPW0 | 40340 | Federal Home Loan Bank | | 01/28/2021 | 10,000,000.00 | 9,805,600.00 | 10,000,000.00 | 0.500 | 1,826 | 1,488 | 0.500 | 01/28/2026 |
| 3130AKXX9 | 40350 | Federal Home Loan Bank | | 02/25/2021 | 10,000,000.00 | 9,787,500.00 | 10,000,000.00 | 0.500 | 1,826 | 1,516 | 0.500 | 02/25/2026 |
| 3130AKXX9 | 40353 | Federal Home Loan Bank | | 02/25/2021 | 10,000,000.00 | 9,787,500.00 | 9,995,020.00 | 0.500 | 1,826 | 1,516 | 0.500 | 02/25/2026 |
| 3130APRF4 | 40409 | Federal Home Loan Bank | | 11/17/2021 | 20,000,000.00 | 19,973,000.00 | 19,991,367.35 | 1.000 | 1,094 | 1,049 | 1.015 | 11/15/2024 |
| 3130APWP6 | 40410 | Federal Home Loan Bank | | 11/24/2021 | 8,300,000.00 | 8,285,890.00 | 8,292,913.88 | 0.600 | 730 | 692 | 0.645 | 11/24/2023 |
| 3130APZU2 | 40417 | Federal Home Loan Bank | | 11/30/2021 | 1,900,000.00 | 1,897,549.00 | 1,900,000.00 | 0.875 | 910 | 878 | 0.875 | 05/28/2024 |
| 3130APU45 | 40418 | Federal Home Loan Bank | | 11/30/2021 | 4,875,000.00 | 4,856,523.75 | 4,867,898.96 | 0.850 | 1,088 | 1,056 | 0.901 | 11/22/2024 |
| 3130APKF1 | 40421 | Federal Home Loan Bank | | 11/30/2021 | 2,725,000.00 | 2,705,598.00 | 2,711,774.22 | 0.750 | 1,074 | 1,042 | 0.923 | 11/08/2024 |
| 3130APMH5 | 40422 | Federal Home Loan Bank | | 12/01/2021 | 3,150,000.00 | 3,137,148.00 | 3,145,374.12 | 0.625 | 898 | 867 | 0.687 | 05/17/2024 |
| 3130APQU2 | 40435 | Federal Home Loan Bank | | 12/15/2021 | 14,370,000.00 | 14,344,708.80 | 14,348,939.81 | 0.650 | 707 | 690 | 0.728 | 11/22/2023 |
| 3130APS48 | 40446 | Federal Home Loan Bank | | 12/17/2021 | 13,240,000.00 | 13,229,010.80 | 13,241,084.28 | 1.050 | 1,067 | 1,052 | 1.047 | 11/18/2024 |
| 3134GUQ94 | 40198 | Federal Home Loan Mtg Corp | | 01/10/2020 | 10,000,000.00 | 10,092,700.00 | 10,000,000.00 | 1.800 | 1,827 | 1,105 | 1.800 | 01/10/2025 |
| 3134GVQX9 | 40261 | Federal Home Loan Mtg Corp | | 05/05/2020 | 10,000,000.00 | 10,003,500.00 | 9,993,311.11 | 0.700 | 1,826 | 1,220 | 0.720 | 05/05/2025 |
| 3134GVSN9 | 40265 | Federal Home Loan Mtg Corp | | 05/08/2020 | 10,000,000.00 | 9,879,100.00 | 10,000,000.00 | 0.700 | 1,789 | 1,186 | 0.700 | 04/01/2025 |
| 3134GVB49 | 40273 | Federal Home Loan Mtg Corp | | 06/23/2020 | 40,000,000.00 | 39,490,000.00 | 40,000,000.00 | 0.750 | 1,821 | 1,264 | 0.750 | 06/18/2025 |
| 3136G4WU3 | 40281 | Federal National Mtg Assn | | 06/23/2020 | 30,000,000.00 | 29,791,200.00 | 30,000,000.00 | 0.850 | 1,826 | 1,269 | 0.850 | 06/23/2025 |
| 3135G06R9 | 40331 | Federal National Mtg Assn | | 01/28/2021 | 15,000,000.00 | 14,682,000.00 | 15,000,000.00 | 0.550 | 1,826 | 1,488 | 0.550 | 01/28/2026 |
| 45950VLH7 | 40419 | International Finance Corp | | 11/30/2021 | 3,173,000.00 | 3,213,455.75 | 3,218,035.40 | 2.000 | 328 | 296 | 0.253 | 10/24/2022 |
| | | **Subtotal and Average** | **268,585,687.28** | | **294,768,000.00** | **292,337,110.85** | **294,719,893.17** | | **1,432** | **1,124** | **0.749** | |
| **Supranational** | | | | | | | | | | | | |
| 4581X0CZ9 | 37634 | IADB | | 06/22/2018 | 20,000,000.00 | 20,189,000.00 | 19,848,598.95 | 1.750 | 1,545 | 256 | 2.902 | 09/14/2022 |
| 45818WCS3 | 40201 | IADB | | 01/08/2020 | 11,000,000.00 | 11,192,280.00 | 11,002,343.81 | 1.700 | 1,773 | 1,049 | 1.692 | 11/15/2024 |
| 45818WCW4 | 40321 | IADB | | 11/12/2020 | 10,000,000.00 | 9,800,200.00 | 9,996,681.76 | 0.340 | 1,433 | 1,018 | 0.352 | 10/15/2024 |
| 45818WCZ7 | 40357 | IADB | | 02/24/2021 | 10,000,000.00 | 9,810,000.00 | 10,000,000.00 | 0.650 | 1,822 | 1,511 | 0.650 | 02/20/2026 |
| 4581X0CW6 | 40413 | IADB | | 11/24/2021 | 2,640,000.00 | 2,644,461.60 | 2,642,539.88 | 2.125 | 55 | 17 | 0.087 | 01/18/2022 |
| 459058FY4 | 37523 | IBRD | | 01/26/2017 | 10,000,000.00 | 10,010,100.00 | 9,999,245.83 | 2.000 | 1,826 | 25 | 2.115 | 01/26/2022 |
| 459058GQ0 | 40079 | IBRD | | 03/19/2019 | 5,000,000.00 | 5,181,200.00 | 4,996,386.83 | 2.500 | 1,827 | 808 | 2.535 | 03/19/2024 |
| 459058GX5 | 40126 | IBRD | | 06/19/2019 | 10,000,000.00 | 10,180,700.00 | 9,996,186.67 | 1.875 | 1,461 | 534 | 1.902 | 06/19/2023 |
| 459058JB0 | 40246 | IBRD | | 04/22/2020 | 3,000,000.00 | 2,949,720.00 | 2,992,318.05 | 0.625 | 1,826 | 1,207 | 0.704 | 04/22/2025 |

# City of San Jose
# Portfolio Management
## Portfolio Details - Investments
## December 31, 2021



| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Term | Days to Maturity | YTM | Maturity Date |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Supranational** | | | | | | | | | | | | |
| 459058GU1 | 40269 | IBRD | | 05/21/2020 | 16,000,000.00 | 16,136,000.00 | 16,143,621.05 | 2.125 | 771 | 181 | 0.322 | 07/01/2022 |
| 459058GU1 | 40287 | IBRD | | 06/18/2020 | 7,500,000.00 | 7,563,750.00 | 7,568,520.33 | 2.125 | 743 | 181 | 0.291 | 07/01/2022 |
| 459058JA2 | 40335 | IBRD | | 01/11/2021 | 20,000,000.00 | 19,787,800.00 | 20,220,892.00 | 0.750 | 1,520 | 1,165 | 0.401 | 03/11/2025 |
| 459058JL8 | 40336 | IBRD | | 01/11/2021 | 10,000,000.00 | 9,740,800.00 | 9,997,097.70 | 0.500 | 1,751 | 1,396 | 0.508 | 10/28/2025 |
| 459058JL8 | 40338 | IBRD | | 01/11/2021 | 10,000,000.00 | 9,740,800.00 | 9,994,713.66 | 0.500 | 1,751 | 1,396 | 0.514 | 10/28/2025 |
| 459058DX8 | 40339 | IBRD | | 01/12/2021 | 4,765,000.00 | 4,967,369.55 | 5,059,687.00 | 2.500 | 1,413 | 1,059 | 0.351 | 11/25/2024 |
| 459058JE4 | 40341 | IBRD | | 01/13/2021 | 10,000,000.00 | 9,722,400.00 | 9,948,031.96 | 0.375 | 1,657 | 1,304 | 0.522 | 07/28/2025 |
| 459056HV2 | 40344 | IBRD | | 01/22/2021 | 10,000,000.00 | 10,147,500.00 | 10,315,455.56 | 1.500 | 1,314 | 970 | 0.306 | 08/28/2024 |
| 45905U5Y6 | 40354 | IBRD | | 02/18/2021 | 5,000,000.00 | 4,856,650.00 | 5,000,000.00 | 0.600 | 1,826 | 1,509 | 0.600 | 02/18/2026 |
| 45905U5Y6 | 40355 | IBRD | | 02/18/2021 | 5,000,000.00 | 4,856,650.00 | 5,000,000.00 | 0.600 | 1,826 | 1,509 | 0.600 | 02/18/2026 |
| 459058JA2 | 40359 | IBRD | | 03/12/2021 | 10,000,000.00 | 9,893,900.00 | 10,043,794.30 | 0.750 | 1,460 | 1,165 | 0.611 | 03/11/2025 |
| 459058FY4 | 40406 | IBRD | | 11/17/2021 | 15,000,000.00 | 15,015,150.00 | 15,019,657.61 | 2.000 | 70 | 25 | 0.112 | 01/26/2022 |
| 45950VPG5 | 40332 | International Finance Corp | | 01/06/2021 | 8,550,000.00 | 8,384,814.00 | 8,575,700.89 | 0.425 | 1,413 | 1,053 | 0.320 | 11/19/2024 |
| 45950VPL4 | 40347 | International Finance Corp | | 02/05/2021 | 10,000,000.00 | 9,645,400.00 | 9,976,989.22 | 0.450 | 1,826 | 1,496 | 0.507 | 02/05/2026 |
| 45950KCS7 | 40408 | International Finance Corp | | 11/17/2021 | 24,721,000.00 | 24,697,020.63 | 24,764,365.14 | 0.500 | 488 | 443 | 0.356 | 03/20/2023 |
| | | **Subtotal and Average** | **249,136,086.16** | | **248,176,000.00** | **247,113,665.78** | **249,102,828.20** | | **1,316** | **808** | **0.834** | |
| **MBS ZERO PSA** | | | | | | | | | | | | |
| 3137AWQH1 | 40115 | Federal Home Loan Mtg Corp | | 06/06/2019 | 8,595,000.00 | 8,672,956.65 | 8,603,510.40 | 2.307 | 1,152 | 212 | 2.089 | 08/01/2022 |
| 3137AWQH1 | 40121 | Federal Home Loan Mtg Corp | | 06/11/2019 | 6,215,000.00 | 6,271,370.05 | 6,221,179.25 | 2.307 | 1,147 | 212 | 2.088 | 08/01/2022 |
| 3137B4WB8 | 40148 | Federal Home Loan Mtg Corp | | 08/01/2019 | 4,250,000.00 | 4,376,820.00 | 4,303,916.22 | 3.060 | 1,430 | 546 | 2.119 | 07/01/2023 |
| 3137B36J2 | 40167 | Federal Home Loan Mtg Corp | | 09/16/2019 | 4,858,981.40 | 4,979,824.27 | 4,925,267.50 | 3.320 | 1,234 | 396 | 1.948 | 02/01/2023 |
| 3138L9HU9 | 40151 | Federal National Mtg Assn | | 08/06/2019 | 2,750,000.00 | 2,749,422.50 | 2,751,436.73 | 2.360 | 969 | 90 | 2.131 | 04/01/2022 |
| 3138LC5B7 | 40169 | Federal National Mtg Assn | | 09/17/2019 | 1,000,000.00 | 1,013,510.00 | 1,006,373.18 | 2.710 | 1,233 | 396 | 2.108 | 02/01/2023 |
| 3140HUNV4 | 40171 | Federal National Mtg Assn | | 09/19/2019 | 4,962,758.60 | 5,103,998.71 | 5,007,691.87 | 2.420 | 1,747 | 912 | 2.046 | 07/01/2024 |
| | | **Subtotal and Average** | **32,912,874.97** | | **32,631,740.00** | **33,167,902.18** | **32,819,375.15** | | **1,278** | **386** | **2.069** | |
| **Asset Backed Security** | | | | | | | | | | | | |
| 43815NAC8 | 40158 | American Honda Finance Corp | | 08/27/2019 | 2,490,333.56 | 2,504,553.36 | 2,490,325.11 | 1.780 | 1,449 | 591 | 1.780 | 08/15/2023 |
| 43813VAC2 | 40190 | American Honda Finance Corp | | 11/26/2019 | 6,095,097.63 | 6,139,652.79 | 6,094,561.11 | 1.830 | 1,514 | 747 | 1.845 | 01/18/2024 |
| 43813DAC2 | 40270 | American Honda Finance Corp | | 05/27/2020 | 1,895,368.84 | 1,898,761.55 | 1,895,277.21 | 0.820 | 1,510 | 926 | 0.825 | 07/15/2024 |
| 44891LAC7 | 40253 | Hyundai Auto Receivables Trust | | 04/29/2020 | 1,250,000.00 | 1,258,312.50 | 1,249,815.92 | 1.410 | 1,661 | 1,049 | 1.424 | 11/15/2024 |
| 89233MAD5 | 40186 | Toyota Motor Credit Corp | | 11/13/2019 | 2,028,685.47 | 2,043,089.14 | 2,028,613.84 | 1.920 | 1,525 | 745 | 1.931 | 01/16/2024 |
| 89239RAC0 | 40252 | Toyota Motor Credit Corp | | 04/29/2020 | 1,413,168.16 | 1,420,036.16 | 1,412,995.58 | 1.360 | 1,569 | 957 | 1.373 | 08/15/2024 |
| 89237VAB5 | 40296 | Toyota Motor Credit Corp | | 07/27/2020 | 5,000,000.00 | 4,996,000.00 | 4,999,745.36 | 0.440 | 1,541 | 1,018 | 0.444 | 10/15/2024 |
| | | **Subtotal and Average** | **20,773,959.54** | | **20,172,653.66** | **20,260,405.50** | **20,171,334.13** | | **1,526** | **845** | **1.343** | |

# City of San Jose
## Portfolio Management
## Portfolio Details - Investments
## December 31, 2021

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Term | Days to Maturity | YTM | Maturity Date |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Municipal Bonds** | | | | | | | | | | | | |
| 13063DDF2 | 37579 | State of California GO | | 10/26/2017 | 5,000,000.00 | 5,075,850.00 | 5,010,062.25 | 2.500 | 1,801 | 273 | 2.222 | 10/01/2022 |
| 13063DDF2 | 37588 | State of California GO | | 12/07/2017 | 5,000,000.00 | 5,075,850.00 | 5,003,106.40 | 2.500 | 1,759 | 273 | 2.411 | 10/01/2022 |
| 13063DGN2 | 40008 | State of California GO | | 09/18/2018 | 5,000,000.00 | 5,207,400.00 | 5,024,565.60 | 3.400 | 1,778 | 577 | 3.064 | 08/01/2023 |
| 13063DLY2 | 40116 | State of California GO | | 06/06/2019 | 2,235,000.00 | 2,246,532.60 | 2,236,198.97 | 2.350 | 1,030 | 90 | 2.127 | 04/01/2022 |
| 13063DGB8 | 40243 | State of California GO | | 04/13/2020 | 5,000,000.00 | 5,364,850.00 | 5,243,422.82 | 3.375 | 1,814 | 1,186 | 1.802 | 04/01/2025 |
| 13034AL65 | 40323 | CALIFORNIA INFRASTRUCTURE | | 12/17/2020 | 1,385,000.00 | 1,357,909.40 | 1,385,000.00 | 0.765 | 1,749 | 1,369 | 0.765 | 10/01/2025 |
| 13077DML3 | 40318 | California State Univ Rev | | 11/02/2020 | 10,000,000.00 | 9,843,600.00 | 10,029,993.33 | 0.885 | 1,825 | 1,400 | 0.805 | 11/01/2025 |
| 13066YTZ2 | 37546 | CA Dept of Water Resource Pwr | | 05/01/2017 | 20,000,000.00 | 20,105,200.00 | 19,983,373.33 | 2.000 | 1,826 | 120 | 2.265 | 05/01/2022 |
| 13067WPE6 | 37625 | CA Dept of Water Resource Pwr | | 06/01/2018 | 1,000,000.00 | 1,018,090.00 | 996,645.00 | 2.518 | 1,644 | 334 | 2.911 | 12/01/2022 |
| 13066YTZ2 | 40039 | CA Dept of Water Resource Pwr | | 01/08/2019 | 4,000,000.00 | 4,021,040.00 | 3,990,983.40 | 2.000 | 1,209 | 120 | 2.711 | 05/01/2022 |
| 13066YTZ2 | 40114 | CA Dept of Water Resource Pwr | | 06/05/2019 | 15,000,000.00 | 15,078,900.00 | 15,001,015.30 | 2.000 | 1,061 | 120 | 1.979 | 05/01/2022 |
| 34153QUD6 | 40311 | Florida State Brd of Edu GO | | 10/22/2020 | 10,000,000.00 | 9,771,200.00 | 10,000,000.00 | 0.550 | 1,683 | 1,247 | 0.550 | 06/01/2025 |
| 34153QUC8 | 40313 | Florida State Brd of Edu GO | | 10/22/2020 | 5,000,000.00 | 4,924,850.00 | 4,997,220.55 | 0.390 | 1,318 | 882 | 0.413 | 06/01/2024 |
| 373385FQ1 | 40304 | State of Georgia GO | | 08/27/2020 | 14,615,000.00 | 14,230,187.05 | 14,615,000.00 | 0.520 | 1,800 | 1,308 | 0.520 | 08/01/2025 |
| 373385FP3 | 40305 | State of Georgia GO | | 08/27/2020 | 4,345,000.00 | 4,277,522.15 | 4,345,000.00 | 0.420 | 1,435 | 943 | 0.420 | 08/01/2024 |
| 419792ZM1 | 40317 | State of Hawaii GO | | 10/29/2020 | 5,000,000.00 | 4,916,200.00 | 5,011,351.58 | 0.852 | 1,798 | 1,369 | 0.790 | 10/01/2025 |
| 546417DQ6 | 40312 | State of Louisiana GO | | 10/14/2020 | 4,000,000.00 | 3,961,640.00 | 4,000,000.00 | 0.840 | 1,691 | 1,247 | 0.840 | 06/01/2025 |
| 544351MN6 | 37638 | City of Los Angeles | | 07/12/2018 | 4,815,000.00 | 4,893,869.70 | 4,815,194.02 | 2.900 | 1,512 | 243 | 2.893 | 09/01/2022 |
| 544351MN6 | 40036 | City of Los Angeles | | 12/31/2018 | 4,000,000.00 | 4,065,520.00 | 4,001,738.18 | 2.900 | 1,340 | 243 | 2.830 | 09/01/2022 |
| 544351MQ9 | 40315 | City of Los Angeles | | 10/14/2020 | 3,670,000.00 | 3,878,676.20 | 3,941,843.76 | 3.320 | 1,418 | 974 | 0.511 | 09/01/2024 |
| 57582RK88 | 40322 | State of Massachusetts GO | | 12/03/2020 | 1,000,000.00 | 976,560.00 | 1,000,000.00 | 0.695 | 1,794 | 1,400 | 0.695 | 11/01/2025 |
| 574193NC8 | 37534 | Maryland State GO | | 03/22/2017 | 5,000,000.00 | 5,020,000.00 | 5,000,000.00 | 2.250 | 1,819 | 73 | 2.250 | 03/15/2022 |
| 574193SP4 | 40234 | Maryland State GO | | 03/18/2020 | 1,000,000.00 | 1,000,240.00 | 1,000,000.00 | 0.970 | 1,458 | 804 | 0.970 | 03/15/2024 |
| 574193TR9 | 40297 | Maryland State GO | | 08/05/2020 | 5,000,000.00 | 4,897,900.00 | 5,004,381.40 | 0.660 | 1,822 | 1,308 | 0.635 | 08/01/2025 |
| 574193TQ1 | 40298 | Maryland State GO | | 08/05/2020 | 5,000,000.00 | 4,931,250.00 | 5,001,262.88 | 0.510 | 1,457 | 943 | 0.500 | 08/01/2024 |
| 56052AD60 | 40125 | State of Maine GO | | 06/26/2019 | 1,250,000.00 | 1,261,337.50 | 1,252,038.51 | 2.500 | 1,071 | 151 | 2.094 | 06/01/2022 |
| 56052AE77 | 40280 | State of Maine GO | | 06/24/2020 | 1,000,000.00 | 1,005,000.00 | 1,002,091.82 | 1.250 | 707 | 151 | 0.743 | 06/01/2022 |
| 60412AKS1 | 40245 | State of Minnesota GO | | 04/15/2020 | 3,500,000.00 | 3,541,720.00 | 3,524,190.29 | 2.020 | 899 | 273 | 1.084 | 10/01/2022 |
| 649791PP9 | 40185 | New York State GO | | 10/30/2019 | 5,000,000.00 | 5,110,950.00 | 5,001,285.70 | 2.010 | 1,569 | 775 | 1.998 | 02/15/2024 |
| 6500354U9 | 40207 | NEW YORK ST URBAN DEV CORP REV | | 01/15/2020 | 5,000,000.00 | 5,201,700.00 | 5,100,732.13 | 2.860 | 1,521 | 804 | 1.905 | 03/15/2024 |
| 649902ZM8 | 40156 | NYS Dormitory Authority | | 08/16/2019 | 2,700,000.00 | 2,843,370.00 | 2,791,707.67 | 5.092 | 1,307 | 438 | 2.149 | 03/15/2023 |
| 64990FC93 | 40372 | NYS Personal Income Tax Rev | | 06/23/2021 | 2,000,000.00 | 1,999,500.00 | 2,000,000.00 | 0.167 | 265 | 73 | 0.167 | 03/15/2022 |
| 64990GZW5 | 40262 | New York University | | 05/06/2020 | 2,450,000.00 | 2,471,927.50 | 2,443,303.88 | 1.438 | 1,517 | 912 | 1.551 | 07/01/2024 |
| 677522T20 | 40188 | State of Ohio GO | | 11/20/2019 | 1,950,000.00 | 1,959,886.50 | 1,950,000.00 | 1.800 | 893 | 120 | 1.800 | 05/01/2022 |
| 70922PAK8 | 40152 | Pennsylvania Turnpike Comm | | 08/14/2019 | 1,750,000.00 | 1,819,545.00 | 1,789,214.48 | 2.929 | 1,570 | 699 | 1.711 | 12/01/2023 |
| 76913CAX7 | 40255 | County of Riverside CA | | 05/06/2020 | 1,655,000.00 | 1,680,205.65 | 1,655,000.00 | 2.363 | 1,015 | 410 | 2.362 | 02/15/2023 |
| 76913CAZ2 | 40256 | County of Riverside CA | | 05/06/2020 | 4,000,000.00 | 4,146,960.00 | 4,000,000.00 | 2.667 | 1,746 | 1,141 | 2.667 | 02/15/2025 |
| 84247PHX2 | 37565 | Southern Cal Public Pwr Auth | | 07/31/2017 | 2,710,000.00 | 2,748,427.80 | 2,722,332.80 | 3.258 | 1,796 | 181 | 2.290 | 07/01/2022 |

# City of San Jose
# Portfolio Management
## Portfolio Details - Investments
## December 31, 2021

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Term | Days to Maturity | YTM | Maturity Date |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Municipal Bonds** | | | | | | | | | | | | |
| 882722VK4 | 40264 | State of Texas GO | | 05/08/2020 | 3,425,000.00 | 3,562,753.50 | 3,546,157.32 | 3.823 | 1,058 | 455 | 0.947 | 04/01/2023 |
| 882724RA7 | 40319 | State of Texas GO | | 10/30/2020 | 1,600,000.00 | 1,822,272.00 | 1,863,054.09 | 5.000 | 1,797 | 1,369 | 0.550 | 10/01/2025 |
| 91412HBK8 | 37624 | UC General Revenue Bonds | | 06/05/2018 | 4,000,000.00 | 4,145,640.00 | 4,000,000.00 | 3.297 | 1,805 | 499 | 3.297 | 05/15/2023 |
| 91412GVB8 | 40153 | UC General Revenue Bonds | | 08/14/2019 | 1,000,000.00 | 1,062,140.00 | 1,040,863.23 | 3.638 | 1,736 | 865 | 1.831 | 05/15/2024 |
| 91412HFL2 | 40293 | UC General Revenue Bonds | | 07/16/2020 | 1,000,000.00 | 996,750.00 | 1,000,000.00 | 0.833 | 1,399 | 865 | 0.833 | 05/15/2024 |
| 91412HFL2 | 40294 | UC General Revenue Bonds | | 07/16/2020 | 650,000.00 | 647,887.50 | 650,000.00 | 0.833 | 1,399 | 865 | 0.833 | 05/15/2024 |
| 91412HGE7 | 40324 | UC General Revenue Bonds | | 12/10/2020 | 2,215,000.00 | 2,190,457.80 | 2,233,258.29 | 0.883 | 1,617 | 1,230 | 0.630 | 05/15/2025 |
| 91412HGE7 | 40325 | UC General Revenue Bonds | | 12/15/2020 | 3,560,000.00 | 3,520,555.20 | 3,592,835.11 | 0.883 | 1,612 | 1,230 | 0.605 | 05/15/2025 |
| 91412HGE7 | 40326 | UC General Revenue Bonds | | 12/16/2020 | 10,000,000.00 | 9,889,200.00 | 10,090,610.70 | 0.883 | 1,611 | 1,230 | 0.610 | 05/15/2025 |
| 91412HGE7 | 40343 | UC General Revenue Bonds | | 01/22/2021 | 7,000,000.00 | 6,922,440.00 | 7,087,606.56 | 0.883 | 1,574 | 1,230 | 0.507 | 05/15/2025 |
| 923078CT4 | 40277 | Ventura Cnty Pub Fin Auth Leas | | 06/11/2020 | 1,000,000.00 | 1,003,580.00 | 1,000,000.00 | 1.048 | 1,238 | 669 | 1.048 | 11/01/2023 |
| 923078CU1 | 40278 | Ventura Cnty Pub Fin Auth Leas | | 06/11/2020 | 900,000.00 | 901,377.00 | 900,000.00 | 1.223 | 1,604 | 1,035 | 1.223 | 11/01/2024 |
| 97705MNM3 | 40177 | State of Wisconsin GO | | 10/30/2019 | 500,000.00 | 510,725.00 | 500,000.00 | 1.857 | 1,645 | 851 | 1.857 | 05/01/2024 |
| | | **Subtotal and Average** | **219,397,447.04** | | **217,880,000.00** | **219,107,145.05** | **219,373,641.35** | | **1,561** | **746** | **1.470** | |
| **Pass Through Securities** | | | | | | | | | | | | |
| 30298LAA9 | 40173 | Federal Home Loan Mtg Corp | | 09/30/2019 | 5,789,441.90 | 5,886,183.47 | 5,789,441.90 | 1.990 | 1,699 | 875 | 1.962 | 05/25/2024 |
| 30314KAS2 | 40180 | Federal Home Loan Mtg Corp | | 10/18/2019 | 1,979,421.18 | 1,992,346.80 | 1,988,835.31 | 2.090 | 1,742 | 936 | 1.941 | 07/25/2024 |
| 30295NAE0 | 40214 | Federal Home Loan Mtg Corp | | 01/22/2020 | 263,022.17 | 264,802.83 | 263,350.95 | 2.050 | 1,372 | 662 | 1.973 | 10/25/2023 |
| 30298LAA9 | 40231 | Federal Home Loan Mtg Corp | | 02/27/2020 | 680,259.43 | 691,626.57 | 688,762.67 | 1.990 | 1,549 | 875 | 1.590 | 05/25/2024 |
| 3137BJQ71 | 40266 | Federal Home Loan Mtg Corp | | 05/26/2020 | 10,000,000.00 | 10,465,900.00 | 10,823,437.50 | 2.770 | 1,825 | 1,240 | 1.043 | 05/25/2025 |
| 3137B04Y7 | 40276 | Federal Home Loan Mtg Corp | | 06/04/2020 | 5,450,000.00 | 5,556,111.50 | 5,727,609.38 | 2.615 | 965 | 389 | 0.605 | 01/25/2023 |
| 30315EAA4 | 40295 | Federal Home Loan Mtg Corp | | 07/24/2020 | 3,446,210.43 | 3,395,206.52 | 3,463,065.85 | 0.830 | 1,766 | 1,240 | 0.695 | 05/25/2025 |
| 30288WAK5 | 40300 | Federal Home Loan Mtg Corp | | 07/31/2020 | 265,323.51 | 267,515.08 | 272,827.19 | 2.190 | 967 | 448 | 0.919 | 03/25/2023 |
| 3137BGK24 | 40328 | Federal Home Loan Mtg Corp | | 12/28/2020 | 4,500,000.00 | 4,725,090.00 | 4,937,850.00 | 3.062 | 1,458 | 1,089 | 0.496 | 12/25/2024 |
| 30318CAA5 | 40342 | Federal Home Loan Mtg Corp | | 01/22/2021 | 4,534,267.05 | 4,432,654.13 | 4,556,503.10 | 0.670 | 1,768 | 1,424 | 0.537 | 11/25/2025 |
| 3137FQ3W1 | 40356 | Federal Home Loan Mtg Corp | | 02/22/2021 | 4,950,000.00 | 5,106,568.50 | 5,316,300.00 | 2.588 | 1,492 | 1,179 | 0.554 | 03/25/2025 |
| 3138ELJW4 | 40189 | Federal National Mtg Assn | | 11/12/2019 | 4,560,574.62 | 4,638,879.69 | 4,677,795.64 | 2.791 | 1,297 | 516 | 1.999 | 06/01/2023 |
| 3138L1UV9 | 40194 | Federal National Mtg Assn | | 12/26/2019 | 4,047,484.20 | 4,079,256.95 | 4,068,354.04 | 2.220 | 1,071 | 334 | 2.023 | 12/01/2022 |
| 3138L84Z4 | 40202 | Federal National Mtg Assn | | 02/03/2020 | 7,747,000.00 | 7,971,895.41 | 7,899,519.06 | 2.390 | 1,825 | 1,127 | 1.991 | 02/01/2025 |
| 3140HWYW6 | 40203 | Federal National Mtg Assn | | 01/22/2020 | 7,450,000.00 | 7,633,940.50 | 7,531,484.38 | 2.240 | 1,806 | 1,096 | 2.021 | 01/01/2025 |
| 3138L4EN9 | 40206 | Federal National Mtg Assn | | 01/22/2020 | 22,259,233.61 | 22,693,956.44 | 22,746,154.35 | 2.610 | 1,287 | 577 | 1.939 | 08/01/2023 |
| 3138LL3J2 | 40209 | Federal National Mtg Assn | | 01/17/2020 | 1,000,000.00 | 1,024,120.00 | 1,023,750.00 | 2.710 | 1,811 | 1,096 | 2.223 | 01/01/2025 |
| 3136ACGJ4 | 40221 | Federal National Mtg Assn | | 01/24/2020 | 2,992,014.06 | 3,018,014.66 | 3,034,556.76 | 2.509 | 1,036 | 328 | 1.900 | 11/25/2022 |
| 3138L8CE2 | 40225 | Federal National Mtg Assn | | 02/05/2020 | 3,500,000.00 | 3,499,195.00 | 3,577,656.25 | 2.960 | 1,731 | 1,035 | 2.482 | 11/01/2024 |
| 3136AL7K1 | 40272 | Federal National Mtg Assn | | 05/27/2020 | 2,974,416.63 | 3,067,158.94 | 3,219,508.56 | 2.967 | 1,763 | 1,179 | 1.008 | 03/25/2025 |
| 3136AGMB5 | 40289 | Federal National Mtg Assn | | 06/22/2020 | 1,506,548.93 | 1,523,949.57 | 1,572,636.99 | 2.492 | 1,006 | 448 | 0.675 | 03/25/2023 |
| 3138L9QS4 | 40314 | Federal National Mtg Assn | | 10/14/2020 | 2,500,000.00 | 2,561,800.00 | 2,650,781.25 | 2.810 | 1,630 | 1,186 | 1.436 | 04/01/2025 |

# City of San Jose
# Portfolio Management
## Portfolio Details - Investments
## December 31, 2021



| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Term | Days to Maturity | YTM | Maturity Date |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Pass Through Securities** | | | | | | | | | | | | |
| 3136AY6S7 | 40327 | Federal National Mtg Assn | | 12/22/2020 | 3,675,550.76 | 3,793,572.69 | 3,950,040.89 | 2.624 | 1,434 | 1,059 | 0.543 | 11/25/2024 |
| | | **Subtotal and Average** | **110,321,083.86** | | **106,070,768.37** | **108,289,745.14** | **109,780,221.91** | | **1,510** | **889** | **1.475** | |
| | | **Total and Average** | **2,121,523,322.13** | | **2,140,052,597.02** | **2,145,786,561.98** | **2,149,907,408.05** | | **928** | **520** | **0.863** | |

# City of San Jose
# Portfolio Management
## Portfolio Details - Cash
## December 31, 2021



| 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 | | 648,524.33 | 648,524.33 | | **0** | **0** | |
| | | | | Subtotal | | 648,524.33 | 648,524.33 | | | | |
| | | **Total Cash and Investments** | **2,121,523,322.13** | | **2,140,052,597.02** | **2,146,435,086.31** | **2,150,555,932.38** | | **928** | **520** | **0.863** |

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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
## October 1, 2021 - December 31, 2021
## Sorted by Fund - Investment Number
## All Funds

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | MaturityDate | AssetClass | New Principal | Principal Paydowns | Interest | Total Cash |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 32936 | 003 | CITY | STPOOL 0.24% | Purchase | 10/15/2021 | | Short | 45,280.01 | | | **-45,280.01** |
| 32936 | 003 | CITY | STPOOL 0.24% | Redemption | 10/18/2021 | | Short | | 45,280.01 | | **45,280.01** |
| 32936 | 003 | CITY | STPOOL 0.24% | Interest | 10/15/2021 | | Short | | | 45,280.01 | **45,280.01** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 10/01/2021 | | Cash | 1,363.42 | | | **-1,363.42** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 10/01/2021 | | Cash | 24,036,000.00 | | | **-24,036,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 10/04/2021 | | Cash | 5,235,000.00 | | | **-5,235,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 10/05/2021 | | Cash | 306,000.00 | | | **-306,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 10/06/2021 | | Cash | 9,229,000.00 | | | **-9,229,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 10/13/2021 | | Cash | 3,291,000.00 | | | **-3,291,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 10/14/2021 | | Cash | 46,000.00 | | | **-46,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 10/18/2021 | | Cash | 8,296,000.00 | | | **-8,296,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 10/19/2021 | | Cash | 3,752,000.00 | | | **-3,752,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 10/21/2021 | | Cash | 13,185,000.00 | | | **-13,185,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 10/25/2021 | | Cash | 33,609,000.00 | | | **-33,609,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 10/28/2021 | | Cash | 23,397,000.00 | | | **-23,397,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 11/01/2021 | | Cash | 43,494,000.00 | | | **-43,494,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 11/01/2021 | | Cash | 1,897.36 | | | **-1,897.36** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 11/02/2021 | | Cash | 4,317,000.00 | | | **-4,317,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 11/03/2021 | | Cash | 3,742,000.00 | | | **-3,742,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 11/04/2021 | | Cash | 12,997,000.00 | | | **-12,997,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 11/09/2021 | | Cash | 46,559,000.00 | | | **-46,559,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 11/10/2021 | | Cash | 22,035,000.00 | | | **-22,035,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 11/15/2021 | | Cash | 29,801,000.00 | | | **-29,801,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 11/18/2021 | | Cash | 17,732,000.00 | | | **-17,732,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 11/19/2021 | | Cash | 44,127,000.00 | | | **-44,127,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 11/24/2021 | | Cash | 23,379,000.00 | | | **-23,379,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 11/29/2021 | | Cash | 5,289,000.00 | | | **-5,289,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 12/01/2021 | | Cash | 2,097.73 | | | **-2,097.73** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 12/09/2021 | | Cash | 25,704,000.00 | | | **-25,704,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 12/13/2021 | | Cash | 9,000,000.00 | | | **-9,000,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 12/14/2021 | | Cash | 58,847,000.00 | | | **-58,847,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 12/21/2021 | | Cash | 3,000,000.00 | | | **-3,000,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 12/23/2021 | | Cash | 30,025,000.00 | | | **-30,025,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 12/27/2021 | | Cash | 41,000,000.00 | | | **-41,000,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 12/30/2021 | | Cash | 34,000,000.00 | | | **-34,000,000.00** |

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | MaturityDate | AssetClass | New Principal | Principal Paydowns | Interest | Total Cash |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 36512 | 003 | VP6000104 | WELLS 0.01% | Purchase | 12/31/2021 | | Cash | 21,000,000.00 | | | **-21,000,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 10/07/2021 | | Cash | | 56,638,000.00 | | **56,638,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 10/08/2021 | | Cash | | 26,209,000.00 | | **26,209,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 10/12/2021 | | Cash | | 3,655,000.00 | | **3,655,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 10/15/2021 | | Cash | | 2,833,000.00 | | **2,833,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 10/20/2021 | | Cash | | 2,426,000.00 | | **2,426,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 10/22/2021 | | Cash | | 17,717,000.00 | | **17,717,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 10/26/2021 | | Cash | | 33,611,000.00 | | **33,611,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 10/27/2021 | | Cash | | 5,976,000.00 | | **5,976,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 10/29/2021 | | Cash | | 51,142,000.00 | | **51,142,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 11/05/2021 | | Cash | | 39,706,000.00 | | **39,706,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 11/08/2021 | | Cash | | 2,416,000.00 | | **2,416,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 11/12/2021 | | Cash | | 24,000,000.00 | | **24,000,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 11/16/2021 | | Cash | | 4,001,000.00 | | **4,001,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 11/17/2021 | | Cash | | 74,536,000.00 | | **74,536,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 11/22/2021 | | Cash | | 1,062,000.00 | | **1,062,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 11/23/2021 | | Cash | | 6,638,000.00 | | **6,638,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 11/30/2021 | | Cash | | 5,888,000.00 | | **5,888,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 12/01/2021 | | Cash | | 10,536,000.00 | | **10,536,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 12/02/2021 | | Cash | | 11,334,000.00 | | **11,334,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 12/03/2021 | | Cash | | 18,602,000.00 | | **18,602,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 12/06/2021 | | Cash | | 26,173,000.00 | | **26,173,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 12/07/2021 | | Cash | | 7,448,000.00 | | **7,448,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 12/08/2021 | | Cash | | 11,497,000.00 | | **11,497,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 12/10/2021 | | Cash | | 11,423,000.00 | | **11,423,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 12/15/2021 | | Cash | | 34,000,000.00 | | **34,000,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 12/17/2021 | | Cash | | 32,000,000.00 | | **32,000,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 12/20/2021 | | Cash | | 25,000,000.00 | | **25,000,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Redemption | 12/22/2021 | | Cash | | 10,000,000.00 | | **10,000,000.00** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Interest | 10/01/2021 | | Cash | | | 1,363.42 | **1,363.42** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Interest | 11/01/2021 | | Cash | | | 1,897.36 | **1,897.36** |
| 36512 | 003 | VP6000104 | WELLS 0.01% | Interest | 12/01/2021 | | Cash | | | 2,097.73 | **2,097.73** |
| 37042 | 003 | CSJFA | STPOOL 0.22% | Purchase | 10/15/2021 | | Cash | 45,675.55 | | | **-45,675.55** |
| 37042 | 003 | CSJFA | STPOOL 0.22% | Redemption | 10/18/2021 | | Cash | | 45,675.55 | | **45,675.55** |
| 37042 | 003 | CSJFA | STPOOL 0.22% | Interest | 10/15/2021 | | Cash | | | 45,675.55 | **45,675.55** |
| 37497 | 003 | 70922PAH5 | PASTRN 2.61% MAT | Redemption | 12/01/2021 | 12/01/2021 | Long | | 2,000,000.00 | | **2,000,000.00** |
| 37497 | 003 | 70922PAH5 | PASTRN 2.61% MAT | Interest | 12/01/2021 | 12/01/2021 | Long | | | 26,090.00 | **26,090.00** |
| 37546 | 003 | 13066YTZ2 | CALIFORNIA ST | Interest | 11/01/2021 | 05/01/2022 | Long | | | 200,000.00 | **200,000.00** |
| 37579 | 003 | 13063DDF2 | CAS 2.5% MAT | Interest | 10/01/2021 | 10/01/2022 | Long | | | 62,500.00 | **62,500.00** |
| 37588 | 003 | 13063DDF2 | CAS 2.5% MAT | Interest | 10/01/2021 | 10/01/2022 | Long | | | 62,500.00 | **62,500.00** |
| 37624 | 003 | 91412HBK8 | UNVHGR 3.297% | Interest | 11/15/2021 | 05/15/2023 | Long | | | 65,940.00 | **65,940.00** |

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | MaturityDate | AssetClass | New Principal | Principal Paydowns | Interest | Total Cash |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 37625 | 003 | 13067WPE6 | CASWTR 2.518% | Interest | 12/01/2021 | 12/01/2022 | Long | | | 12,590.00 | **12,590.00** |
| 40013 | 003 | 3133EJD48 | FEDERAL FARM CR | Interest | 10/04/2021 | 10/02/2023 | Long | | | 381,250.00 | **381,250.00** |
| 40015 | 003 | 438516BM7 | HONEYWELL INTL | Redemption | 11/01/2021 | 11/01/2021 | Long | | 1,712,000.00 | | **1,712,000.00** |
| 40015 | 003 | 438516BM7 | HONEYWELL INTL | Interest | 11/01/2021 | 11/01/2021 | Long | | | 15,836.00 | **15,836.00** |
| 40016 | 003 | 438516BM7 | HONEYWELL INTL | Redemption | 11/01/2021 | 11/01/2021 | Long | | 5,000,000.00 | | **5,000,000.00** |
| 40016 | 003 | 438516BM7 | HONEYWELL INTL | Interest | 11/01/2021 | 11/01/2021 | Long | | | 46,250.00 | **46,250.00** |
| 40021 | 003 | 742718EQ8 | PROCTER AND | Redemption | 11/03/2021 | 11/03/2021 | Long | | 10,000,000.00 | | **10,000,000.00** |
| 40021 | 003 | 742718EQ8 | PROCTER AND | Interest | 11/03/2021 | 11/03/2021 | Long | | | 85,000.00 | **85,000.00** |
| 40039 | 003 | 13066YTZ2 | CALIFORNIA ST | Interest | 11/01/2021 | 05/01/2022 | Long | | | 40,000.00 | **40,000.00** |
| 40049 | 003 | 3133EJ5W5 | FFCB 2.65% MAT | Interest | 10/23/2021 | 10/23/2023 | Long | | | 265,000.00 | **265,000.00** |
| 40097 | 003 | 24422EUT4 | DEERE JOHN CAP | Interest | 10/01/2021 | 04/01/2022 | Long | | | 206,500.00 | **206,500.00** |
| 40111 | 003 | 69371RP83 | PACCAR FINL CORP | Interest | 11/10/2021 | 05/10/2022 | Long | | | 92,750.00 | **92,750.00** |
| 40112 | 003 | 90331HPC1 | USB 2.65% MAT | Interest | 11/23/2021 | 05/23/2022 | Long | | | 132,500.00 | **132,500.00** |
| 40114 | 003 | 13066YTZ2 | CALIFORNIA ST | Interest | 11/01/2021 | 05/01/2022 | Long | | | 150,000.00 | **150,000.00** |
| 40115 | 003 | 3137AWQH1 | FHMS K023 A2 | Interest | 10/25/2021 | 08/01/2022 | Short | | | 16,523.89 | **16,523.89** |
| 40115 | 003 | 3137AWQH1 | FHMS K023 A2 | Interest | 11/25/2021 | 08/01/2022 | Short | | | 16,523.89 | **16,523.89** |
| 40115 | 003 | 3137AWQH1 | FHMS K023 A2 | Interest | 12/25/2021 | 08/01/2022 | Short | | | 16,523.89 | **16,523.89** |
| 40116 | 003 | 13063DLY2 | CALIFORNIA ST, | Interest | 10/01/2021 | 04/01/2022 | Long | | | 26,261.25 | **26,261.25** |
| 40121 | 003 | 3137AWQH1 | FHMS K023 A2 | Interest | 10/25/2021 | 08/01/2022 | Long | | | 11,948.34 | **11,948.34** |
| 40121 | 003 | 3137AWQH1 | FHMS K023 A2 | Interest | 11/25/2021 | 08/01/2022 | Long | | | 11,948.34 | **11,948.34** |
| 40121 | 003 | 3137AWQH1 | FHMS K023 A2 | Interest | 12/25/2021 | 08/01/2022 | Long | | | 11,948.34 | **11,948.34** |
| 40125 | 003 | 56052AD60 | MAINE ST, GO BDS | Interest | 12/01/2021 | 06/01/2022 | Long | | | 15,625.00 | **15,625.00** |
| 40126 | 003 | 459058GX5 | IBRD 1.875% MAT | Interest | 12/19/2021 | 06/19/2023 | Long | | | 93,800.00 | **93,800.00** |
| 40148 | 003 | 3137B4WB8 | FHMS K033 A2 | Interest | 10/25/2021 | 07/01/2023 | Long | | | 10,837.50 | **10,837.50** |
| 40148 | 003 | 3137B4WB8 | FHMS K033 A2 | Interest | 11/25/2021 | 07/01/2023 | Long | | | 10,837.50 | **10,837.50** |
| 40148 | 003 | 3137B4WB8 | FHMS K033 A2 | Interest | 12/25/2021 | 07/01/2023 | Long | | | 10,837.50 | **10,837.50** |
| 40151 | 003 | 3138L9HU9 | FN AM8342 2.36% | Interest | 10/25/2021 | 04/01/2022 | Long | | | 5,408.33 | **5,408.33** |
| 40151 | 003 | 3138L9HU9 | FN AM8342 2.36% | Interest | 11/25/2021 | 04/01/2022 | Long | | | 5,588.61 | **5,588.61** |
| 40151 | 003 | 3138L9HU9 | FN AM8342 2.36% | Interest | 12/25/2021 | 04/01/2022 | Long | | | 5,408.33 | **5,408.33** |
| 40152 | 003 | 70922PAK8 | PENNSYLVANIA ST | Interest | 12/01/2021 | 12/01/2023 | Long | | | 25,628.75 | **25,628.75** |
| 40153 | 003 | 91412GVB8 | UNIVERSITY CALIF | Interest | 11/15/2021 | 05/15/2024 | Long | | | 18,190.00 | **18,190.00** |
| 40158 | 003 | 43815NAC8 | HAROT 2019-3 A3 | Redemption | 10/15/2021 | 08/15/2023 | Short | | 310,700.95 | | **310,700.95** |
| 40158 | 003 | 43815NAC8 | HAROT 2019-3 A3 | Cap G/L | 10/15/2021 | 08/15/2023 | Short | | 2.58 | | **2.58** |
| 40158 | 003 | 43815NAC8 | HAROT 2019-3 A3 | Redemption | 11/15/2021 | 08/15/2023 | Short | | 295,064.51 | | **295,064.51** |
| 40158 | 003 | 43815NAC8 | HAROT 2019-3 A3 | Cap G/L | 11/15/2021 | 08/15/2023 | Short | | 2.45 | | **2.45** |
| 40158 | 003 | 43815NAC8 | HAROT 2019-3 A3 | Redemption | 12/15/2021 | 08/15/2023 | Short | | 290,394.16 | | **290,394.16** |
| 40158 | 003 | 43815NAC8 | HAROT 2019-3 A3 | Cap G/L | 12/15/2021 | 08/15/2023 | Short | | 2.41 | | **2.41** |
| 40158 | 003 | 43815NAC8 | HAROT 2019-3 A3 | Interest | 10/15/2021 | 08/15/2023 | Short | | | 5,023.31 | **5,023.31** |
| 40158 | 003 | 43815NAC8 | HAROT 2019-3 A3 | Interest | 11/15/2021 | 08/15/2023 | Short | | | 4,562.43 | **4,562.43** |
| 40158 | 003 | 43815NAC8 | HAROT 2019-3 A3 | Interest | 12/15/2021 | 08/15/2023 | Short | | | 4,124.75 | **4,124.75** |
| 40163 | 003 | 438516BM7 | HONEYWELL INTL | Redemption | 11/01/2021 | 11/01/2021 | Long | | 5,000,000.00 | | **5,000,000.00** |

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | MaturityDate | AssetClass | New Principal | Principal Paydowns | Interest | Total Cash |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 40163 | 003 | 438516BM7 | HONEYWELL INTL | Interest | 11/01/2021 | 11/01/2021 | Long | | | 46,250.00 | **46,250.00** |
| 40167 | 003 | 3137B36J2 | FHMS K029 A2 | Redemption | 10/25/2021 | 02/01/2023 | Long | | 26,298.73 | | **26,298.73** |
| 40167 | 003 | 3137B36J2 | FHMS K029 A2 | Cap G/L | 10/25/2021 | 02/01/2023 | Long | | -1,072.13 | | **-1,072.13** |
| 40167 | 003 | 3137B36J2 | FHMS K029 A2 | Redemption | 11/25/2021 | 02/01/2023 | Long | | 12,613.47 | | **12,613.47** |
| 40167 | 003 | 3137B36J2 | FHMS K029 A2 | Cap G/L | 11/25/2021 | 02/01/2023 | Long | | -514.22 | | **-514.22** |
| 40167 | 003 | 3137B36J2 | FHMS K029 A2 | Redemption | 12/25/2021 | 02/01/2023 | Long | | 108,099.69 | | **108,099.69** |
| 40167 | 003 | 3137B36J2 | FHMS K029 A2 | Cap G/L | 12/25/2021 | 02/01/2023 | Long | | -4,406.94 | | **-4,406.94** |
| 40167 | 003 | 3137B36J2 | FHMS K029 A2 | Interest | 10/25/2021 | 02/01/2023 | Long | | | 14,349.50 | **14,349.50** |
| 40167 | 003 | 3137B36J2 | FHMS K029 A2 | Interest | 11/25/2021 | 02/01/2023 | Long | | | 13,763.71 | **13,763.71** |
| 40167 | 003 | 3137B36J2 | FHMS K029 A2 | Interest | 12/25/2021 | 02/01/2023 | Long | | | 13,707.68 | **13,707.68** |
| 40169 | 003 | 3138LC5B7 | FN AN0841 2.71% | Interest | 10/25/2021 | 02/01/2023 | Long | | | 2,258.33 | **2,258.33** |
| 40169 | 003 | 3138LC5B7 | FN AN0841 2.71% | Interest | 11/25/2021 | 02/01/2023 | Long | | | 2,333.61 | **2,333.61** |
| 40169 | 003 | 3138LC5B7 | FN AN0841 2.71% | Interest | 12/25/2021 | 02/01/2023 | Long | | | 2,258.33 | **2,258.33** |
| 40171 | 003 | 3140HUNV4 | FN BL3103 2.42 | Redemption | 10/25/2021 | 07/01/2024 | Long | | 7,883.09 | | **7,883.09** |
| 40171 | 003 | 3140HUNV4 | FN BL3103 2.42 | Cap G/L | 10/25/2021 | 07/01/2024 | Long | | -134.39 | | **-134.39** |
| 40171 | 003 | 3140HUNV4 | FN BL3103 2.42 | Redemption | 11/25/2021 | 07/01/2024 | Long | | 7,397.67 | | **7,397.67** |
| 40171 | 003 | 3140HUNV4 | FN BL3103 2.42 | Cap G/L | 11/25/2021 | 07/01/2024 | Long | | -126.12 | | **-126.12** |
| 40171 | 003 | 3140HUNV4 | FN BL3103 2.42 | Redemption | 12/25/2021 | 07/01/2024 | Long | | 7,929.13 | | **7,929.13** |
| 40171 | 003 | 3140HUNV4 | FN BL3103 2.42 | Cap G/L | 12/25/2021 | 07/01/2024 | Long | | -135.18 | | **-135.18** |
| 40171 | 003 | 3140HUNV4 | FN BL3103 2.42 | Interest | 10/25/2021 | 07/01/2024 | Long | | | 10,054.24 | **10,054.24** |
| 40171 | 003 | 3140HUNV4 | FN BL3103 2.42 | Interest | 11/25/2021 | 07/01/2024 | Long | | | 10,373.23 | **10,373.23** |
| 40171 | 003 | 3140HUNV4 | FN BL3103 2.42 | Interest | 12/25/2021 | 07/01/2024 | Long | | | 10,023.95 | **10,023.95** |
| 40173 | 003 | 30298LAA9 | FRESB 2019-SB65 | Interest | 10/25/2021 | 05/25/2024 | Long | | | 10,590.85 | **10,590.85** |
| 40173 | 003 | 30298LAA9 | FRESB 2019-SB65 | Redemption | 10/25/2021 | 05/25/2024 | Long | | 8,848.00 | | **8,848.00** |
| 40173 | 003 | 30298LAA9 | FRESB 2019-SB65 | Interest | 11/25/2021 | 05/25/2024 | Long | | | 10,576.18 | **10,576.18** |
| 40173 | 003 | 30298LAA9 | FRESB 2019-SB65 | Redemption | 11/25/2021 | 05/25/2024 | Long | | 293,831.80 | | **293,831.80** |
| 40173 | 003 | 30298LAA9 | FRESB 2019-SB65 | Interest | 12/25/2021 | 05/25/2024 | Long | | | 10,088.91 | **10,088.91** |
| 40173 | 003 | 30298LAA9 | FRESB 2019-SB65 | Redemption | 12/25/2021 | 05/25/2024 | Long | | 294,321.20 | | **294,321.20** |
| 40177 | 003 | 97705MNM3 | WIS 1.857% MAT | Interest | 11/01/2021 | 05/01/2024 | Long | | | 4,642.50 | **4,642.50** |
| 40180 | 003 | 30314KAS2 | FRESB 2019-SB67 | Interest | 10/25/2021 | 07/25/2024 | Long | | | 4,142.99 | **4,142.99** |
| 40180 | 003 | 30314KAS2 | FRESB 2019-SB67 | Redemption | 10/25/2021 | 07/25/2024 | Long | | 2,943.07 | | **2,943.07** |
| 40180 | 003 | 30314KAS2 | FRESB 2019-SB67 | Interest | 11/25/2021 | 07/25/2024 | Long | | | 4,137.86 | **4,137.86** |
| 40180 | 003 | 30314KAS2 | FRESB 2019-SB67 | Redemption | 11/25/2021 | 07/25/2024 | Long | | 393,988.55 | | **393,988.55** |
| 40180 | 003 | 30314KAS2 | FRESB 2019-SB67 | Interest | 12/25/2021 | 07/25/2024 | Long | | | 3,451.67 | **3,451.67** |
| 40180 | 003 | 30314KAS2 | FRESB 2019-SB67 | Redemption | 12/25/2021 | 07/25/2024 | Long | | 2,396.43 | | **2,396.43** |
| 40183 | 003 | 3135G0W66 | FNMA 1.625% MAT | Interest | 10/15/2021 | 10/15/2024 | Long | | | 81,250.00 | **81,250.00** |
| 40186 | 003 | 89233MAD5 | TAOT 2019-D A3 1.92 | Redemption | 10/15/2021 | 01/16/2024 | Long | | 206,065.17 | | **206,065.17** |
| 40186 | 003 | 89233MAD5 | TAOT 2019-D A3 1.92 | Cap G/L | 10/15/2021 | 01/16/2024 | Long | | 14.88 | | **14.88** |
| 40186 | 003 | 89233MAD5 | TAOT 2019-D A3 1.92 | Redemption | 11/15/2021 | 01/16/2024 | Long | | 196,922.16 | | **196,922.16** |
| 40186 | 003 | 89233MAD5 | TAOT 2019-D A3 1.92 | Cap G/L | 11/15/2021 | 01/16/2024 | Long | | 14.22 | | **14.22** |
| 40186 | 003 | 89233MAD5 | TAOT 2019-D A3 1.92 | Redemption | 12/15/2021 | 01/16/2024 | Long | | 194,516.03 | | **194,516.03** |

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | MaturityDate | AssetClass | New Principal | Principal Paydowns | Interest | Total Cash |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 40186 | 003 | 89233MAD5 | TAOT 2019-D A3 1.92 | Cap G/L | 12/15/2021 | 01/16/2024 | Long | | 14.05 | | **14.05** |
| 40186 | 003 | 89233MAD5 | TAOT 2019-D A3 1.92 | Interest | 10/15/2021 | 01/16/2024 | Long | | | 4,201.97 | **4,201.97** |
| 40186 | 003 | 89233MAD5 | TAOT 2019-D A3 1.92 | Interest | 11/15/2021 | 01/16/2024 | Long | | | 3,872.24 | **3,872.24** |
| 40186 | 003 | 89233MAD5 | TAOT 2019-D A3 1.92 | Interest | 12/15/2021 | 01/16/2024 | Long | | | 3,557.14 | **3,557.14** |
| 40188 | 003 | 677522T20 | OHIO ST, TAXABLE | Interest | 11/01/2021 | 05/01/2022 | Long | | | 17,550.00 | **17,550.00** |
| 40189 | 003 | 3138ELJW4 | FN AL3876 2.791% | Interest | 10/25/2021 | 06/01/2023 | Long | | | 10,803.94 | **10,803.94** |
| 40189 | 003 | 3138ELJW4 | FN AL3876 2.791% | Redemption | 10/25/2021 | 06/01/2023 | Long | | 10,415.99 | | **10,415.99** |
| 40189 | 003 | 3138ELJW4 | FN AL3876 2.791% | Interest | 11/25/2021 | 06/01/2023 | Long | | | 15,873.05 | **15,873.05** |
| 40189 | 003 | 3138ELJW4 | FN AL3876 2.791% | Redemption | 11/25/2021 | 06/01/2023 | Long | | 157,426.68 | | **157,426.68** |
| 40189 | 003 | 3138ELJW4 | FN AL3876 2.791% | Interest | 12/25/2021 | 06/01/2023 | Long | | | 10,383.17 | **10,383.17** |
| 40189 | 003 | 3138ELJW4 | FN AL3876 2.791% | Redemption | 12/25/2021 | 06/01/2023 | Long | | 10,154.38 | | **10,154.38** |
| 40190 | 003 | 43813VAC2 | HAROT 2019-4 A3 | Redemption | 10/18/2021 | 01/18/2024 | Long | | 574,435.57 | | **574,435.57** |
| 40190 | 003 | 43813VAC2 | HAROT 2019-4 A3 | Cap G/L | 10/18/2021 | 01/18/2024 | Long | | 102.38 | | **102.38** |
| 40190 | 003 | 43813VAC2 | HAROT 2019-4 A3 | Redemption | 11/18/2021 | 01/18/2024 | Long | | 557,661.12 | | **557,661.12** |
| 40190 | 003 | 43813VAC2 | HAROT 2019-4 A3 | Cap G/L | 11/18/2021 | 01/18/2024 | Long | | 99.39 | | **99.39** |
| 40190 | 003 | 43813VAC2 | HAROT 2019-4 A3 | Redemption | 12/18/2021 | 01/18/2024 | Long | | 541,890.53 | | **541,890.53** |
| 40190 | 003 | 43813VAC2 | HAROT 2019-4 A3 | Cap G/L | 12/18/2021 | 01/18/2024 | Long | | 96.58 | | **96.58** |
| 40190 | 003 | 43813VAC2 | HAROT 2019-4 A3 | Interest | 10/18/2021 | 01/18/2024 | Long | | | 11,848.31 | **11,848.31** |
| 40190 | 003 | 43813VAC2 | HAROT 2019-4 A3 | Interest | 11/18/2021 | 01/18/2024 | Long | | | 10,972.15 | **10,972.15** |
| 40190 | 003 | 43813VAC2 | HAROT 2019-4 A3 | Interest | 12/18/2021 | 01/18/2024 | Long | | | 10,121.55 | **10,121.55** |
| 40194 | 003 | 3138L1UV9 | FNMA FN AM1495 | Interest | 10/25/2021 | 12/01/2022 | Long | | | 7,545.35 | **7,545.35** |
| 40194 | 003 | 3138L1UV9 | FNMA FN AM1495 | Redemption | 10/25/2021 | 12/01/2022 | Long | | 10,467.30 | | **10,467.30** |
| 40194 | 003 | 3138L1UV9 | FNMA FN AM1495 | Interest | 11/25/2021 | 12/01/2022 | Long | | | 7,776.85 | **7,776.85** |
| 40194 | 003 | 3138L1UV9 | FNMA FN AM1495 | Redemption | 11/25/2021 | 12/01/2022 | Long | | 10,086.75 | | **10,086.75** |
| 40194 | 003 | 3138L1UV9 | FNMA FN AM1495 | Interest | 12/25/2021 | 12/01/2022 | Long | | | 7,507.33 | **7,507.33** |
| 40194 | 003 | 3138L1UV9 | FNMA FN AM1495 | Redemption | 12/25/2021 | 12/01/2022 | Long | | 10,529.85 | | **10,529.85** |
| 40201 | 003 | 45818WCS3 | IADB 1.7% MAT | Interest | 11/15/2021 | 11/15/2024 | Long | | | 93,500.00 | **93,500.00** |
| 40202 | 003 | 3138L84Z4 | FN AM8039 2.39% | Interest | 10/25/2021 | 02/01/2025 | Long | | | 15,429.44 | **15,429.44** |
| 40202 | 003 | 3138L84Z4 | FN AM8039 2.39% | Interest | 11/25/2021 | 02/01/2025 | Long | | | 15,943.76 | **15,943.76** |
| 40202 | 003 | 3138L84Z4 | FN AM8039 2.39% | Interest | 12/25/2021 | 02/01/2025 | Long | | | 15,429.44 | **15,429.44** |
| 40203 | 003 | 3140HWYW6 | FN BL5224 2.240 | Interest | 10/25/2021 | 01/01/2025 | Long | | | 13,906.67 | **13,906.67** |
| 40203 | 003 | 3140HWYW6 | FN BL5224 2.240 | Interest | 11/25/2021 | 01/01/2025 | Long | | | 14,370.22 | **14,370.22** |
| 40203 | 003 | 3140HWYW6 | FN BL5224 2.240 | Interest | 12/25/2021 | 01/01/2025 | Long | | | 13,906.67 | **13,906.67** |
| 40206 | 003 | 3138L4EN9 | FN AM3740 2.610 | Interest | 10/25/2021 | 08/01/2023 | Long | | | 48,776.67 | **48,776.67** |
| 40206 | 003 | 3138L4EN9 | FN AM3740 2.610 | Redemption | 10/25/2021 | 08/01/2023 | Long | | 56,169.52 | | **56,169.52** |
| 40206 | 003 | 3138L4EN9 | FN AM3740 2.610 | Interest | 11/25/2021 | 08/01/2023 | Long | | | 50,276.31 | **50,276.31** |
| 40206 | 003 | 3138L4EN9 | FN AM3740 2.610 | Redemption | 11/25/2021 | 08/01/2023 | Long | | 54,158.66 | | **54,158.66** |
| 40206 | 003 | 3138L4EN9 | FN AM3740 2.610 | Interest | 12/25/2021 | 08/01/2023 | Long | | | 48,536.70 | **48,536.70** |
| 40206 | 003 | 3138L4EN9 | FN AM3740 2.610 | Redemption | 12/25/2021 | 08/01/2023 | Long | | 56,491.18 | | **56,491.18** |
| 40209 | 003 | 3138LL3J2 | FN AN8000 2.71% | Interest | 10/25/2021 | 01/01/2025 | Long | | | 2,258.33 | **2,258.33** |
| 40209 | 003 | 3138LL3J2 | FN AN8000 2.71% | Interest | 11/25/2021 | 01/01/2025 | Long | | | 2,333.61 | **2,333.61** |

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | MaturityDate | AssetClass | New Principal | Principal Paydowns | Interest | Total Cash |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 40209 | 003 | 3138LL3J2 | FN AN8000 2.71% | Interest | 12/25/2021 | 01/01/2025 | Long | | | 2,258.33 | **2,258.33** |
| 40214 | 003 | 30295NAE0 | FRESB 2016-SB24 | Interest | 10/25/2021 | 10/25/2023 | Long | | | 452.14 | **452.14** |
| 40214 | 003 | 30295NAE0 | FRESB 2016-SB24 | Redemption | 10/25/2021 | 10/25/2023 | Long | | 560.62 | | **560.62** |
| 40214 | 003 | 30295NAE0 | FRESB 2016-SB24 | Interest | 11/25/2021 | 10/25/2023 | Long | | | 451.18 | **451.18** |
| 40214 | 003 | 30295NAE0 | FRESB 2016-SB24 | Redemption | 11/25/2021 | 10/25/2023 | Long | | 519.76 | | **519.76** |
| 40214 | 003 | 30295NAE0 | FRESB 2016-SB24 | Interest | 12/25/2021 | 10/25/2023 | Long | | | 450.29 | **450.29** |
| 40214 | 003 | 30295NAE0 | FRESB 2016-SB24 | Redemption | 12/25/2021 | 10/25/2023 | Long | | 563.35 | | **563.35** |
| 40221 | 003 | 3136ACGJ4 | FNA 2013-M3 A2 | Interest | 10/25/2021 | 11/25/2022 | Long | | | 7,848.77 | **7,848.77** |
| 40221 | 003 | 3136ACGJ4 | FNA 2013-M3 A2 | Redemption | 10/25/2021 | 11/25/2022 | Long | | 141,149.13 | | **141,149.13** |
| 40221 | 003 | 3136ACGJ4 | FNA 2013-M3 A2 | Interest | 11/25/2021 | 11/25/2022 | Long | | | 7,687.98 | **7,687.98** |
| 40221 | 003 | 3136ACGJ4 | FNA 2013-M3 A2 | Redemption | 11/25/2021 | 11/25/2022 | Long | | 243,829.78 | | **243,829.78** |
| 40221 | 003 | 3136ACGJ4 | FNA 2013-M3 A2 | Interest | 12/25/2021 | 11/25/2022 | Long | | | 6,890.17 | **6,890.17** |
| 40221 | 003 | 3136ACGJ4 | FNA 2013-M3 A2 | Redemption | 12/25/2021 | 11/25/2022 | Long | | 140,271.47 | | **140,271.47** |
| 40225 | 003 | 3138L8CE2 | FN AM7268 2.960% | Interest | 10/25/2021 | 11/01/2024 | Long | | | 8,633.33 | **8,633.33** |
| 40225 | 003 | 3138L8CE2 | FN AM7268 2.960% | Interest | 11/25/2021 | 11/01/2024 | Long | | | 8,921.11 | **8,921.11** |
| 40225 | 003 | 3138L8CE2 | FN AM7268 2.960% | Interest | 12/25/2021 | 11/01/2024 | Long | | | 8,633.33 | **8,633.33** |
| 40231 | 003 | 30298LAA9 | FRESB 2019-SB65 | Interest | 10/25/2021 | 05/25/2024 | Long | | | 1,244.42 | **1,244.42** |
| 40231 | 003 | 30298LAA9 | FRESB 2019-SB65 | Redemption | 10/25/2021 | 05/25/2024 | Long | | 1,039.64 | | **1,039.64** |
| 40231 | 003 | 30298LAA9 | FRESB 2019-SB65 | Interest | 11/25/2021 | 05/25/2024 | Long | | | 1,242.70 | **1,242.70** |
| 40231 | 003 | 30298LAA9 | FRESB 2019-SB65 | Redemption | 11/25/2021 | 05/25/2024 | Long | | 34,525.24 | | **34,525.24** |
| 40231 | 003 | 30298LAA9 | FRESB 2019-SB65 | Interest | 12/25/2021 | 05/25/2024 | Long | | | 1,185.45 | **1,185.45** |
| 40231 | 003 | 30298LAA9 | FRESB 2019-SB65 | Redemption | 12/25/2021 | 05/25/2024 | Long | | 34,582.74 | | **34,582.74** |
| 40236 | 003 | 438516BM7 | HONEYWELL INTL | Redemption | 11/01/2021 | 11/01/2021 | Long | | 15,000,000.00 | | **15,000,000.00** |
| 40236 | 003 | 438516BM7 | HONEYWELL INTL | Interest | 11/01/2021 | 11/01/2021 | Long | | | 138,750.00 | **138,750.00** |
| 40243 | 003 | 13063DGB8 | CALIFORNIA ST, | Interest | 10/01/2021 | 04/01/2025 | Long | | | 84,375.00 | **84,375.00** |
| 40245 | 003 | 60412AKS1 | MNS 2.02% MAT | Interest | 10/01/2021 | 10/01/2022 | Long | | | 35,350.00 | **35,350.00** |
| 40246 | 003 | 459058JB0 | IBRD 0.625% MAT | Interest | 10/22/2021 | 04/22/2025 | Long | | | 9,390.00 | **9,390.00** |
| 40252 | 003 | 89239RAC0 | TAOT 2020-B A3 1.36 | Redemption | 12/15/2021 | 08/15/2024 | Long | | 86,814.47 | | **86,814.47** |
| 40252 | 003 | 89239RAC0 | TAOT 2020-B A3 1.36 | Cap G/L | 12/15/2021 | 08/15/2024 | Long | | 17.37 | | **17.37** |
| 40252 | 003 | 89239RAC0 | TAOT 2020-B A3 1.36 | Interest | 10/15/2021 | 08/15/2024 | Long | | | 1,700.00 | **1,700.00** |
| 40252 | 003 | 89239RAC0 | TAOT 2020-B A3 1.36 | Interest | 11/15/2021 | 08/15/2024 | Long | | | 1,700.00 | **1,700.00** |
| 40252 | 003 | 89239RAC0 | TAOT 2020-B A3 1.36 | Interest | 12/15/2021 | 08/15/2024 | Long | | | 1,700.00 | **1,700.00** |
| 40253 | 003 | 44891LAC7 | HART 2020-A A3 | Interest | 10/15/2021 | 11/15/2024 | Long | | | 1,468.75 | **1,468.75** |
| 40253 | 003 | 44891LAC7 | HART 2020-A A3 | Interest | 11/15/2021 | 11/15/2024 | Long | | | 1,468.75 | **1,468.75** |
| 40253 | 003 | 44891LAC7 | HART 2020-A A3 | Interest | 12/15/2021 | 11/15/2024 | Long | | | 1,468.75 | **1,468.75** |
| 40261 | 003 | 3134GVQX9 | FHLMC 0.7% MAT | Interest | 11/05/2021 | 05/05/2025 | Long | | | 35,000.00 | **35,000.00** |
| 40263 | 003 | 037833DV9 | APPLE INC, SR NT | Interest | 11/12/2021 | 05/11/2023 | Long | | | 25,481.25 | **25,481.25** |
| 40264 | 003 | 882722VK4 | TXS 3.823% MAT | Interest | 10/01/2021 | 04/01/2023 | Long | | | 65,468.88 | **65,468.88** |
| 40266 | 003 | 3137BJQ71 | FHMS KPLB A | Interest | 10/25/2021 | 05/25/2025 | Long | | | 23,083.00 | **23,083.00** |
| 40266 | 003 | 3137BJQ71 | FHMS KPLB A | Interest | 11/25/2021 | 05/25/2025 | Long | | | 23,083.00 | **23,083.00** |
| 40266 | 003 | 3137BJQ71 | FHMS KPLB A | Interest | 12/25/2021 | 05/25/2025 | Long | | | 23,083.33 | **23,083.33** |

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | MaturityDate | AssetClass | New Principal | Principal Paydowns | Interest | Total Cash |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 40270 | 003 | 43813DAC2 | HAROT 2020-2 A3 | Redemption | 12/15/2021 | 07/15/2024 | Long | | 104,622.93 | | **104,622.93** |
| 40270 | 003 | 43813DAC2 | HAROT 2020-2 A3 | Cap G/L | 12/15/2021 | 07/15/2024 | Long | | 8.23 | | **8.23** |
| 40270 | 003 | 43813DAC2 | HAROT 2020-2 A3 | Interest | 10/15/2021 | 07/15/2024 | Long | | | 1,366.67 | **1,366.67** |
| 40270 | 003 | 43813DAC2 | HAROT 2020-2 A3 | Interest | 11/15/2021 | 07/15/2024 | Long | | | 1,366.67 | **1,366.67** |
| 40270 | 003 | 43813DAC2 | HAROT 2020-2 A3 | Interest | 12/15/2021 | 07/15/2024 | Long | | | 1,366.67 | **1,366.67** |
| 40271 | 003 | 3135G04Q3 | FNMA 0.25% MAT | Interest | 11/22/2021 | 05/22/2023 | Long | | | 12,500.00 | **12,500.00** |
| 40272 | 003 | 3136AL7K1 | FNA 2015-M5 A1 | Interest | 10/25/2021 | 03/25/2025 | Long | | | 29,116.76 | **29,116.76** |
| 40272 | 003 | 3136AL7K1 | FNA 2015-M5 A1 | Redemption | 10/25/2021 | 03/25/2025 | Long | | 302,353.84 | | **302,353.84** |
| 40272 | 003 | 3136AL7K1 | FNA 2015-M5 A1 | Interest | 11/25/2021 | 03/25/2025 | Long | | | 7,333.40 | **7,333.40** |
| 40272 | 003 | 3136AL7K1 | FNA 2015-M5 A1 | Redemption | 11/25/2021 | 03/25/2025 | Long | | 3,380.64 | | **3,380.64** |
| 40272 | 003 | 3136AL7K1 | FNA 2015-M5 A1 | Interest | 12/25/2021 | 03/25/2025 | Long | | | 7,088.59 | **7,088.59** |
| 40272 | 003 | 3136AL7K1 | FNA 2015-M5 A1 | Redemption | 12/25/2021 | 03/25/2025 | Long | | 3,584.44 | | **3,584.44** |
| 40273 | 003 | 3134GVB49 | FHLMC 0.75% MAT | Interest | 12/18/2021 | 06/18/2025 | Long | | | 150,000.00 | **150,000.00** |
| 40274 | 003 | 931142DH3 | WALMART INC, SR | Interest | 10/12/2021 | 04/11/2023 | Long | | | 331,729.50 | **331,729.50** |
| 40275 | 003 | 69371RQ82 | PACCAR FINL CORP | Interest | 12/08/2021 | 06/08/2023 | Long | | | 8,000.00 | **8,000.00** |
| 40276 | 003 | 3137B04Y7 | FHMS KSMC A2 | Interest | 10/25/2021 | 01/25/2023 | Long | | | 11,876.64 | **11,876.64** |
| 40276 | 003 | 3137B04Y7 | FHMS KSMC A2 | Interest | 11/25/2021 | 01/25/2023 | Long | | | 11,876.64 | **11,876.64** |
| 40276 | 003 | 3137B04Y7 | FHMS KSMC A2 | Interest | 12/25/2021 | 01/25/2023 | Long | | | 11,876.46 | **11,876.46** |
| 40277 | 003 | 923078CT4 | VNTCTF 1.048% MAT | Interest | 11/01/2021 | 11/01/2023 | Long | | | 5,240.00 | **5,240.00** |
| 40278 | 003 | 923078CU1 | VENTURA CNTY | Interest | 11/01/2021 | 11/01/2024 | Long | | | 5,503.50 | **5,503.50** |
| 40280 | 003 | 56052AE77 | MAINE ST, TAXABLE | Interest | 12/01/2021 | 06/01/2022 | Long | | | 6,250.00 | **6,250.00** |
| 40282 | 003 | 3133ELJ47 | FFCB 0.58% MAT | Interest | 12/17/2021 | 06/17/2024 | Long | | | 29,000.00 | **29,000.00** |
| 40283 | 003 | 3133ELG81 | FEDERAL FARM CR | Interest | 12/08/2021 | 06/08/2023 | Long | | | 15,000.00 | **15,000.00** |
| 40288 | 003 | 3135G04Z3 | FNMA 0.5% MAT | Interest | 12/17/2021 | 06/17/2025 | Long | | | 25,000.00 | **25,000.00** |
| 40289 | 003 | 3136AGMB5 | FNMA FNA 2013-M12 | Interest | 10/25/2021 | 03/25/2023 | Long | | | 3,063.49 | **3,063.49** |
| 40289 | 003 | 3136AGMB5 | FNMA FNA 2013-M12 | Redemption | 10/25/2021 | 03/25/2023 | Long | | 4,675.72 | | **4,675.72** |
| 40289 | 003 | 3136AGMB5 | FNMA FNA 2013-M12 | Interest | 11/25/2021 | 03/25/2023 | Long | | | 3,143.97 | **3,143.97** |
| 40289 | 003 | 3136AGMB5 | FNMA FNA 2013-M12 | Redemption | 11/25/2021 | 03/25/2023 | Long | | 3,808.03 | | **3,808.03** |
| 40289 | 003 | 3136AGMB5 | FNMA FNA 2013-M12 | Interest | 12/25/2021 | 03/25/2023 | Long | | | 3,114.08 | **3,114.08** |
| 40289 | 003 | 3136AGMB5 | FNMA FNA 2013-M12 | Redemption | 12/25/2021 | 03/25/2023 | Long | | 8,872.12 | | **8,872.12** |
| 40293 | 003 | 91412HFL2 | UNIVERSITY CALIF | Interest | 11/15/2021 | 05/15/2024 | Long | | | 4,165.00 | **4,165.00** |
| 40294 | 003 | 91412HFL2 | UNIVERSITY CALIF | Interest | 11/15/2021 | 05/15/2024 | Long | | | 2,707.25 | **2,707.25** |
| 40295 | 003 | 30315EAA4 | FRESB 2020-SB76 | Interest | 10/25/2021 | 05/25/2025 | Long | | | 2,392.94 | **2,392.94** |
| 40295 | 003 | 30315EAA4 | FRESB 2020-SB76 | Redemption | 10/25/2021 | 05/25/2025 | Long | | 4,571.46 | | **4,571.46** |
| 40295 | 003 | 30315EAA4 | FRESB 2020-SB76 | Interest | 11/25/2021 | 05/25/2025 | Long | | | 2,389.78 | **2,389.78** |
| 40295 | 003 | 30315EAA4 | FRESB 2020-SB76 | Redemption | 11/25/2021 | 05/25/2025 | Long | | 4,293.80 | | **4,293.80** |
| 40295 | 003 | 30315EAA4 | FRESB 2020-SB76 | Interest | 12/25/2021 | 05/25/2025 | Long | | | 2,386.81 | **2,386.81** |
| 40295 | 003 | 30315EAA4 | FRESB 2020-SB76 | Redemption | 12/25/2021 | 05/25/2025 | Long | | 4,598.58 | | **4,598.58** |
| 40296 | 003 | 89237VAB5 | TMCC 0.44% MAT | Interest | 10/15/2021 | 10/15/2024 | Long | | | 1,833.34 | **1,833.34** |
| 40296 | 003 | 89237VAB5 | TMCC 0.44% MAT | Interest | 11/15/2021 | 10/15/2024 | Long | | | 1,833.34 | **1,833.34** |
| 40296 | 003 | 89237VAB5 | TMCC 0.44% MAT | Interest | 12/15/2021 | 10/15/2024 | Long | | | 1,833.34 | **1,833.34** |

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | MaturityDate | AssetClass | New Principal | Principal Paydowns | Interest | Total Cash |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 40300 | 003 | 30288WAK5 | FRESB 2016-SB15, | Interest | 10/25/2021 | 03/25/2023 | Long | | | 486.69 | **486.69** |
| 40300 | 003 | 30288WAK5 | FRESB 2016-SB15, | Redemption | 10/25/2021 | 03/25/2023 | Long | | 460.53 | | **460.53** |
| 40300 | 003 | 30288WAK5 | FRESB 2016-SB15, | Interest | 11/25/2021 | 03/25/2023 | Long | | | 485.85 | **485.85** |
| 40300 | 003 | 30288WAK5 | FRESB 2016-SB15, | Redemption | 11/25/2021 | 03/25/2023 | Long | | 432.08 | | **432.08** |
| 40300 | 003 | 30288WAK5 | FRESB 2016-SB15, | Interest | 12/25/2021 | 03/25/2023 | Long | | | 485.06 | **485.06** |
| 40300 | 003 | 30288WAK5 | FRESB 2016-SB15, | Redemption | 12/25/2021 | 03/25/2023 | Long | | 462.85 | | **462.85** |
| 40303 | 003 | 46625HRL6 | JPM 2.7 5/18/2023 | Interest | 11/18/2021 | 05/18/2023 | Long | | | 67,500.00 | **67,500.00** |
| 40311 | 003 | 34153QUD6 | FLORIDA ST BRD ED | Interest | 12/01/2021 | 06/01/2025 | Long | | | 27,500.00 | **27,500.00** |
| 40312 | 003 | 546417DQ6 | LAS 0.84% MAT | Interest | 12/01/2021 | 06/01/2025 | Long | | | 16,800.00 | **16,800.00** |
| 40313 | 003 | 34153QUC8 | FLSEDU 0.39% MAT | Interest | 12/01/2021 | 06/01/2024 | Long | | | 9,750.00 | **9,750.00** |
| 40314 | 003 | 3138L9QS4 | FN MA 8564 2.81% | Interest | 10/25/2021 | 04/01/2025 | Long | | | 5,854.17 | **5,854.17** |
| 40314 | 003 | 3138L9QS4 | FN MA 8564 2.81% | Interest | 11/25/2021 | 04/01/2025 | Long | | | 6,049.31 | **6,049.31** |
| 40314 | 003 | 3138L9QS4 | FN MA 8564 2.81% | Interest | 12/25/2021 | 04/01/2025 | Long | | | 5,854.17 | **5,854.17** |
| 40316 | 003 | 3137EAEY1 | FEDERAL HOME LN | Interest | 10/18/2021 | 10/16/2023 | Long | | | 2,500.00 | **2,500.00** |
| 40317 | 003 | 419792ZM1 | HAWAII ST, | Interest | 10/01/2021 | 10/01/2025 | Long | | | 39,286.67 | **39,286.67** |
| 40318 | 003 | 13077DML3 | CALIFORNIA ST | Interest | 11/01/2021 | 11/01/2025 | Long | | | 44,250.00 | **44,250.00** |
| 40319 | 003 | 882724RA7 | TEXAS ST, TAXABLE | Interest | 10/01/2021 | 10/01/2025 | Long | | | 40,000.00 | **40,000.00** |
| 40321 | 003 | 45818WCW4 | Inter-American | Interest | 10/15/2021 | 10/15/2024 | Long | | | 17,000.00 | **17,000.00** |
| 40322 | 003 | 57582RK88 | MAS 0.695 | Interest | 11/01/2021 | 11/01/2025 | Long | | | 3,475.00 | **3,475.00** |
| 40323 | 003 | 13034AL65 | CALIFORNIA | Interest | 10/01/2021 | 10/01/2025 | Long | | | 5,297.63 | **5,297.63** |
| 40324 | 003 | 91412HGE7 | UNIVERSITY CALIF | Interest | 11/15/2021 | 05/15/2025 | Long | | | 9,779.23 | **9,779.23** |
| 40325 | 003 | 91412HGE7 | UNIVERSITY CALIF | Interest | 11/15/2021 | 05/15/2025 | Long | | | 15,717.40 | **15,717.40** |
| 40326 | 003 | 91412HGE7 | UNIVERSITY CALIF | Interest | 11/15/2021 | 05/15/2025 | Long | | | 44,150.00 | **44,150.00** |
| 40327 | 003 | 3136AY6S7 | FNA 2017-M15 AV2 | Interest | 10/25/2021 | 11/25/2024 | Long | | | 10,679.22 | **10,679.22** |
| 40327 | 003 | 3136AY6S7 | FNA 2017-M15 AV2 | Redemption | 10/25/2021 | 11/25/2024 | Long | | 2,820.55 | | **2,820.55** |
| 40327 | 003 | 3136AY6S7 | FNA 2017-M15 AV2 | Interest | 11/25/2021 | 11/25/2024 | Long | | | 75,056.91 | **75,056.91** |
| 40327 | 003 | 3136AY6S7 | FNA 2017-M15 AV2 | Redemption | 11/25/2021 | 11/25/2024 | Long | | 1,208,057.40 | | **1,208,057.40** |
| 40327 | 003 | 3136AY6S7 | FNA 2017-M15 AV2 | Interest | 12/25/2021 | 11/25/2024 | Long | | | 7,903.05 | **7,903.05** |
| 40327 | 003 | 3136AY6S7 | FNA 2017-M15 AV2 | Redemption | 12/25/2021 | 11/25/2024 | Long | | 2,839.65 | | **2,839.65** |
| 40328 | 003 | 3137BGK24 | FHMS K043 A2 3.062 | Interest | 10/25/2021 | 12/25/2024 | Long | | | 11,482.65 | **11,482.65** |
| 40328 | 003 | 3137BGK24 | FHMS K043 A2 3.062 | Interest | 11/25/2021 | 12/25/2024 | Long | | | 11,482.65 | **11,482.65** |
| 40328 | 003 | 3137BGK24 | FHMS K043 A2 3.062 | Interest | 12/25/2021 | 12/25/2024 | Long | | | 11,482.50 | **11,482.50** |
| 40330 | 003 | 3133EMLR1 | FEDERAL FARM CR | Interest | 12/23/2021 | 12/23/2025 | Long | | | 25,000.00 | **25,000.00** |
| 40332 | 003 | 45950VPG5 | IFC 0.425% MAT | Interest | 11/19/2021 | 11/19/2024 | Long | | | 18,168.75 | **18,168.75** |
| 40333 | 003 | 3135G06G3 | FEDERAL NATL MTG | Interest | 11/08/2021 | 11/07/2025 | Long | | | 25,000.00 | **25,000.00** |
| 40336 | 003 | 459058JL8 | IBRD 0.5% MAT | Interest | 10/28/2021 | 10/28/2025 | Long | | | 25,000.00 | **25,000.00** |
| 40338 | 003 | 459058JL8 | IBRD 0.5% MAT | Interest | 10/28/2021 | 10/28/2025 | Long | | | 25,000.00 | **25,000.00** |
| 40339 | 003 | 459058DX8 | IBRD 2.5% MAT | Interest | 11/29/2021 | 11/25/2024 | Long | | | 59,562.50 | **59,562.50** |
| 40342 | 003 | 30318CAA5 | FRESB 2021-SB82 | Interest | 10/25/2021 | 11/25/2025 | Long | | | 2,782.23 | **2,782.23** |
| 40342 | 003 | 30318CAA5 | FRESB 2021-SB82 | Redemption | 10/25/2021 | 11/25/2025 | Long | | 135,446.65 | | **135,446.65** |
| 40342 | 003 | 30318CAA5 | FRESB 2021-SB82 | Interest | 11/25/2021 | 11/25/2025 | Long | | | 2,706.61 | **2,706.61** |

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | MaturityDate | AssetClass | New Principal | Principal Paydowns | Interest | Total Cash |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 40342 | 003 | 30318CAA5 | FRESB 2021-SB82 | Redemption | 11/25/2021 | 11/25/2025 | Long | | 189,971.40 | | **189,971.40** |
| 40342 | 003 | 30318CAA5 | FRESB 2021-SB82 | Interest | 12/25/2021 | 11/25/2025 | Long | | | 2,600.54 | **2,600.54** |
| 40342 | 003 | 30318CAA5 | FRESB 2021-SB82 | Redemption | 12/25/2021 | 11/25/2025 | Long | | 123,417.75 | | **123,417.75** |
| 40343 | 003 | 91412HGE7 | UNIVERSITY CALIF | Interest | 11/15/2021 | 05/15/2025 | Long | | | 30,905.00 | **30,905.00** |
| 40346 | 003 | 62478UAT3 | MUBCD 0.18% MAT | Redemption | 10/08/2021 | 10/08/2021 | Short | | 25,000,000.00 | | **25,000,000.00** |
| 40346 | 003 | 62478UAT3 | MUBCD 0.18% MAT | Interest | 10/08/2021 | 10/08/2021 | Short | | | 32,375.00 | **32,375.00** |
| 40356 | 003 | 3137FQ3W1 | FHMS KJ27 A2, | Interest | 10/25/2021 | 03/25/2025 | Long | | | 10,675.67 | **10,675.67** |
| 40356 | 003 | 3137FQ3W1 | FHMS KJ27 A2, | Interest | 11/25/2021 | 03/25/2025 | Long | | | 10,675.67 | **10,675.67** |
| 40356 | 003 | 3137FQ3W1 | FHMS KJ27 A2, | Interest | 12/25/2021 | 03/25/2025 | Long | | | 10,675.67 | **10,675.67** |
| 40360 | 003 | 31422XCX8 | FEDERAL AGRIC | Interest | 10/20/2021 | 04/20/2026 | Long | | | 50,000.00 | **50,000.00** |
| 40363 | 003 | COVID RELIEF | STPOOL 0.33% | Purchase | 10/15/2021 | | Short | 45,675.35 | | | **-45,675.35** |
| 40363 | 003 | COVID RELIEF | STPOOL 0.33% | Redemption | 10/18/2021 | | Short | | 45,675.35 | | **45,675.35** |
| 40363 | 003 | COVID RELIEF | STPOOL 0.33% | Interest | 10/15/2021 | | Short | | | 45,675.35 | **45,675.35** |
| 40365 | 003 | 89233GZ33 | TMCC ZERO CPN | Redemption | 12/03/2021 | 12/03/2021 | Short | | 20,000,000.00 | | **20,000,000.00** |
| 40366 | 003 | 62479LXR1 | MUFGBK DISC NOTE | Redemption | 10/25/2021 | 10/25/2021 | Short | | 10,000,000.00 | | **10,000,000.00** |
| 40367 | 003 | 14913R2B2 | CAT 0.95% MAT | Interest | 11/13/2021 | 05/13/2022 | Short | | | 23,750.00 | **23,750.00** |
| 40367 | 003 | 14913R2B2 | CAT 0.95% MAT | Accr Int | 11/13/2021 | 05/13/2022 | Short | | 1,979.17 | -1,979.17 | **0.00** |
| 40368 | 003 | 89114WBP9 | TD 0.07 12/20/2021 | Redemption | 12/20/2021 | 12/20/2021 | Long | | 10,000,000.00 | | **10,000,000.00** |
| 40368 | 003 | 89114WBP9 | TD 0.07 12/20/2021 | Interest | 12/20/2021 | 12/20/2021 | Long | | | 3,869.44 | **3,869.44** |
| 40369 | 003 | 06367CGB7 | BMO 0.1% MAT | Redemption | 12/30/2021 | 12/30/2021 | Short | | 25,000,000.00 | | **25,000,000.00** |
| 40369 | 003 | 06367CGB7 | BMO 0.1% MAT | Interest | 12/30/2021 | 12/30/2021 | Short | | | 13,750.00 | **13,750.00** |
| 40373 | 003 | 89114WCA1 | TD 0.11% MAT | Redemption | 11/19/2021 | 11/19/2021 | Short | | 30,000,000.00 | | **30,000,000.00** |
| 40373 | 003 | 89114WCA1 | TD 0.11% MAT | Interest | 11/19/2021 | 11/19/2021 | Short | | | 13,841.67 | **13,841.67** |
| 40378 | 003 | 62479LZH1 | MUFGBK DISC NOTE | Redemption | 12/17/2021 | 12/17/2021 | Short | | 10,000,000.00 | | **10,000,000.00** |
| 40379 | 003 | 89233GZ33 | TMCC ZERO CPN | Redemption | 12/03/2021 | 12/03/2021 | Short | | 10,000,000.00 | | **10,000,000.00** |
| 40381 | 003 | 62479LX83 | MUFGBK ZERO CPN | Redemption | 10/08/2021 | 10/08/2021 | Short | | 10,000,000.00 | | **10,000,000.00** |
| 40383 | 003 | 89233GXL5 | TMCC ZERO CPN | Redemption | 10/20/2021 | 10/20/2021 | Short | | 25,000,000.00 | | **25,000,000.00** |
| 40384 | 003 | 62479LXN0 | MUFGBK DISC NOTE | Redemption | 10/22/2021 | 10/22/2021 | Short | | 10,000,000.00 | | **10,000,000.00** |
| 40385 | 003 | 89233GZH2 | TMCC DISC NOTE | Redemption | 12/17/2021 | 12/17/2021 | Short | | 15,000,000.00 | | **15,000,000.00** |
| 40393 | 003 | 912796G60 | UNITED STATES | Purchase | 10/07/2021 | 10/21/2021 | Short | 39,997,713.33 | | | **-39,997,713.33** |
| 40393 | 003 | 912796G60 | UNITED STATES | Redemption | 10/21/2021 | 10/21/2021 | Short | | 40,000,000.00 | | **40,000,000.00** |
| 40394 | 003 | 912796G78 | UNITED STATES | Purchase | 10/07/2021 | 10/28/2021 | Short | 19,998,833.33 | | | **-19,998,833.33** |
| 40394 | 003 | 912796G78 | UNITED STATES | Redemption | 10/28/2021 | 10/28/2021 | Short | | 20,000,000.00 | | **20,000,000.00** |
| 40395 | 003 | 912796ZB8 | UNITED STATES | Purchase | 10/08/2021 | 10/15/2021 | Long | 19,999,834.72 | | | **-19,999,834.72** |
| 40395 | 003 | 912796ZB8 | UNITED STATES | Redemption | 10/15/2021 | 10/15/2021 | Long | | 20,000,000.00 | | **20,000,000.00** |
| 40396 | 003 | 89233GY91 | TMCC DISC NOTE | Purchase | 10/21/2021 | 11/09/2021 | Short | 19,999,366.67 | | | **-19,999,366.67** |
| 40396 | 003 | 89233GY91 | TMCC DISC NOTE | Redemption | 11/09/2021 | 11/09/2021 | Short | | 20,000,000.00 | | **20,000,000.00** |
| 40397 | 003 | 89233GZE9 | TMCC DISC NOTE | Purchase | 10/21/2021 | 12/14/2021 | Short | 9,998,800.00 | | | **-9,998,800.00** |
| 40397 | 003 | 89233GZE9 | TMCC DISC NOTE | Redemption | 12/14/2021 | 12/14/2021 | Short | | 10,000,000.00 | | **10,000,000.00** |
| 40398 | 003 | 912796H69 | UNITED STATES | Purchase | 10/25/2021 | 11/18/2021 | Short | 9,999,700.00 | | | **-9,999,700.00** |
| 40398 | 003 | 912796H69 | UNITED STATES | Redemption | 11/18/2021 | 11/18/2021 | Short | | 10,000,000.00 | | **10,000,000.00** |

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | MaturityDate | AssetClass | New Principal | Principal Paydowns | Interest | Total Cash |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 40399 | 003 | 912796N70 | UNITED STATES | Purchase | 10/26/2021 | 11/23/2021 | Short | 19,999,222.22 | | | **-19,999,222.22** |
| 40399 | 003 | 912796N70 | UNITED STATES | Redemption | 11/23/2021 | 11/23/2021 | Short | | 20,000,000.00 | | **20,000,000.00** |
| 40400 | 003 | 912828U81 | UNITED STATES | Purchase | 10/26/2021 | 12/31/2021 | Short | 15,147,630.65 | | | **-15,147,630.65** |
| 40400 | 003 | 912828U81 | UNITED STATES | Redemption | 12/31/2021 | 12/31/2021 | Short | | 15,000,000.00 | | **15,000,000.00** |
| 40400 | 003 | 912828U81 | UNITED STATES | Interest | 12/31/2021 | 12/31/2021 | Short | | | 150,000.00 | **150,000.00** |
| 40400 | 003 | 912828U81 | UNITED STATES | Accr Int | 12/31/2021 | 12/31/2021 | Short | | 96,195.65 | -96,195.65 | **0.00** |
| 40401 | 003 | 9127964W6 | UNITED STATES | Purchase | 10/27/2021 | 11/04/2021 | Short | 4,999,955.56 | | | **-4,999,955.56** |
| 40401 | 003 | 9127964W6 | UNITED STATES | Redemption | 11/04/2021 | 11/04/2021 | Short | | 5,000,000.00 | | **5,000,000.00** |
| 40402 | 003 | 9127965G0 | UNITED STATES | Purchase | 10/29/2021 | 12/02/2021 | Short | 9,999,527.78 | | | **-9,999,527.78** |
| 40402 | 003 | 9127965G0 | UNITED STATES | Redemption | 12/02/2021 | 12/02/2021 | Short | | 10,000,000.00 | | **10,000,000.00** |
| 40403 | 003 | 912796J59 | UNITED STATES | Purchase | 10/29/2021 | 12/09/2021 | Short | 19,998,633.33 | | | **-19,998,633.33** |
| 40403 | 003 | 912796J59 | UNITED STATES | Redemption | 12/09/2021 | 12/09/2021 | Short | | 20,000,000.00 | | **20,000,000.00** |
| 40404 | 003 | 912796ZX0 | UNITED STATES | Purchase | 10/29/2021 | 12/15/2021 | Short | 4,999,412.50 | | | **-4,999,412.50** |
| 40404 | 003 | 912796ZX0 | UNITED STATES | Redemption | 12/15/2021 | 12/15/2021 | Short | | 5,000,000.00 | | **5,000,000.00** |
| 40405 | 003 | 912796J75 | UNITED STATES | Purchase | 10/29/2021 | 12/23/2021 | Short | 9,998,930.56 | | | **-9,998,930.56** |
| 40405 | 003 | 912796J75 | UNITED STATES | Redemption | 12/23/2021 | 12/23/2021 | Short | | 10,000,000.00 | | **10,000,000.00** |
| 40406 | 003 | 459058FY4 | IBRD 2.% MAT | Purchase | 11/17/2021 | 01/26/2022 | Short | 15,146,755.00 | | | **-15,146,755.00** |
| 40407 | 003 | 89114WKY0 | TD 0.15% MAT | Purchase | 11/16/2021 | 02/18/2022 | Short | 10,000,000.00 | | | **-10,000,000.00** |
| 40408 | 003 | 45950KCS7 | IFC 0.5% MAT | Purchase | 11/17/2021 | 03/20/2023 | Long | 24,788,282.32 | | | **-24,788,282.32** |
| 40409 | 003 | 3130APRF4 | FEDERAL HOME | Purchase | 11/17/2021 | 11/15/2024 | Long | 19,992,111.11 | | | **-19,992,111.11** |
| 40410 | 003 | 3130APWP6 | FEDERAL HOME | Purchase | 11/24/2021 | 11/24/2023 | Long | 8,292,530.00 | | | **-8,292,530.00** |
| 40411 | 003 | 3130ADRG9 | FEDERAL HOME | Purchase | 11/23/2021 | 03/10/2023 | Long | 1,087,531.09 | | | **-1,087,531.09** |
| 40412 | 003 | 3133ENBT6 | FEDERAL FARM CR | Purchase | 11/23/2021 | 01/25/2023 | Long | 1,822,353.75 | | | **-1,822,353.75** |
| 40413 | 003 | 4581X0CW6 | IADB 2.125% MAT | Purchase | 11/24/2021 | 01/18/2022 | Short | 2,667,702.84 | | | **-2,667,702.84** |
| 40414 | 003 | 3135G0T94 | FEDERAL NATL MTG | Purchase | 11/23/2021 | 01/19/2023 | Long | 2,785,958.70 | | | **-2,785,958.70** |
| 40415 | 003 | 3135G04Q3 | FNMA 0.25% MAT | Purchase | 11/23/2021 | 05/22/2023 | Long | 2,952,620.45 | | | **-2,952,620.45** |
| 40416 | 003 | 912796ZX0 | UNITED STATES | Purchase | 11/23/2021 | 12/15/2021 | Short | 19,998,991.67 | | | **-19,998,991.67** |
| 40416 | 003 | 912796ZX0 | UNITED STATES | Redemption | 12/15/2021 | 12/15/2021 | Short | | 20,000,000.00 | | **20,000,000.00** |
| 40417 | 003 | 3130APZU2 | FEDERAL HOME | Purchase | 11/30/2021 | 05/28/2024 | Long | 1,900,000.00 | | | **-1,900,000.00** |
| 40418 | 003 | 3130APU45 | FEDERAL HOME | Purchase | 11/30/2021 | 11/22/2024 | Long | 4,868,608.33 | | | **-4,868,608.33** |
| 40419 | 003 | 45950VLH7 | IFC 2.% MAT | Purchase | 11/30/2021 | 10/24/2022 | Short | 3,229,146.24 | | | **-3,229,146.24** |
| 40420 | 003 | 3135G05U3 | FEDERAL NATL MTG | Purchase | 11/30/2021 | 08/18/2023 | Long | 6,989,511.67 | | | **-6,989,511.67** |
| 40421 | 003 | 3130APKF1 | FEDERAL HOME | Purchase | 11/30/2021 | 11/08/2024 | Long | 2,712,623.96 | | | **-2,712,623.96** |
| 40422 | 003 | 3130APMH5 | FEDERAL HOME | Purchase | 12/01/2021 | 05/17/2024 | Long | 3,145,977.63 | | | **-3,145,977.63** |
| 40423 | 003 | 3133ENFZ8 | FEDERAL FARM CR | Purchase | 12/02/2021 | 12/02/2024 | Long | 10,013,900.00 | | | **-10,013,900.00** |
| 40424 | 003 | 3133EMZP0 | FEDERAL FARM CR | Purchase | 12/01/2021 | 05/18/2023 | Long | 1,245,513.19 | | | **-1,245,513.19** |
| 40425 | 003 | 912796J75 | UNITED STATES | Purchase | 12/01/2021 | 12/23/2021 | Short | 19,998,319.44 | | | **-19,998,319.44** |
| 40425 | 003 | 912796J75 | UNITED STATES | Redemption | 12/23/2021 | 12/23/2021 | Short | | 20,000,000.00 | | **20,000,000.00** |
| 40426 | 003 | 91282CAG6 | UNITED STATES | Purchase | 12/02/2021 | 08/31/2022 | Short | 19,999,698.65 | | | **-19,999,698.65** |
| 40427 | 003 | 313376C94 | FEDERAL HOME | Purchase | 12/02/2021 | 12/10/2021 | Short | 4,052,446.67 | | | **-4,052,446.67** |
| 40427 | 003 | 313376C94 | FEDERAL HOME | Redemption | 12/10/2021 | 12/10/2021 | Short | | 4,000,000.00 | | **4,000,000.00** |

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | MaturityDate | AssetClass | New Principal | Principal Paydowns | Interest | Total Cash |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 40427 | 003 | 313376C94 | FEDERAL HOME | Interest | 12/10/2021 | 12/10/2021 | Short | | | 52,500.00 | **52,500.00** |
| 40427 | 003 | 313376C94 | FEDERAL HOME | Accr Int | 12/10/2021 | 12/10/2021 | Short | | 50,166.67 | -50,166.67 | **0.00** |
| 40428 | 003 | 742718DY2 | PROCTER AND | Purchase | 12/03/2021 | 02/06/2022 | Short | 3,539,182.50 | | | **-3,539,182.50** |
| 40429 | 003 | 037833CM0 | APPLE INC, SR GLBL | Purchase | 12/03/2021 | 02/09/2022 | Short | 9,951,028.17 | | | **-9,951,028.17** |
| 40430 | 003 | 912828G87 | UNITED STATES | Purchase | 12/06/2021 | 12/31/2021 | Short | 20,210,183.72 | | | **-20,210,183.72** |
| 40430 | 003 | 912828G87 | UNITED STATES | Redemption | 12/31/2021 | 12/31/2021 | Short | | 20,000,000.00 | | **20,000,000.00** |
| 40430 | 003 | 912828G87 | UNITED STATES | Interest | 12/31/2021 | 12/31/2021 | Short | | | 212,500.00 | **212,500.00** |
| 40430 | 003 | 912828G87 | UNITED STATES | Accr Int | 12/31/2021 | 12/31/2021 | Short | | 183,627.72 | -183,627.72 | **0.00** |
| 40431 | 003 | 594918BH6 | MICROSOFT CORP, | Purchase | 12/06/2021 | 11/03/2022 | Short | 5,690,646.75 | | | **-5,690,646.75** |
| 40432 | 003 | 594918AW4 | MICROSOFT CORP, | Purchase | 12/08/2021 | 12/15/2023 | Long | 1,980,810.89 | | | **-1,980,810.89** |
| 40432 | 003 | 594918AW4 | MICROSOFT CORP, | Interest | 12/15/2021 | 12/15/2023 | Long | | | 33,549.38 | **33,549.38** |
| 40432 | 003 | 594918AW4 | MICROSOFT CORP, | Accr Int | 12/15/2021 | 12/15/2023 | Long | | 32,244.68 | -32,244.68 | **0.00** |
| 40433 | 003 | 3133EMGX4 | FEDERAL FARM CR | Purchase | 12/07/2021 | 11/23/2022 | Short | 19,962,736.22 | | | **-19,962,736.22** |
| 40434 | 003 | 931142DU4 | WAL-MART STORES | Purchase | 12/08/2021 | 12/15/2022 | Long | 5,151,265.28 | | | **-5,151,265.28** |
| 40434 | 003 | 931142DU4 | WAL-MART STORES | Interest | 12/15/2021 | 12/15/2022 | Long | | | 58,750.00 | **58,750.00** |
| 40434 | 003 | 931142DU4 | WAL-MART STORES | Accr Int | 12/15/2021 | 12/15/2022 | Long | | 56,465.28 | -56,465.28 | **0.00** |
| 40435 | 003 | 3130APQU2 | FEDERAL HOME | Purchase | 12/15/2021 | 11/22/2023 | Long | 14,354,412.54 | | | **-14,354,412.54** |
| 40436 | 003 | 3133ELYR9 | FEDERAL FARM CR | Purchase | 12/15/2021 | 05/06/2022 | Short | 5,854,766.78 | | | **-5,854,766.78** |
| 40437 | 003 | 3133ENAQ3 | FEDERAL FARM CR | Purchase | 12/15/2021 | 10/13/2022 | Short | 20,323,352.81 | | | **-20,323,352.81** |
| 40438 | 003 | 742718EU9 | PROCTER AND | Purchase | 12/16/2021 | 08/11/2022 | Long | 10,228,076.82 | | | **-10,228,076.82** |
| 40439 | 003 | 037833CQ1 | APPLE INC, SR GLBL | Purchase | 12/16/2021 | 05/11/2022 | Long | 8,880,749.78 | | | **-8,880,749.78** |
| 40440 | 003 | 3130AKDH6 | FEDERAL HOME | Purchase | 12/15/2021 | 10/21/2022 | Long | 5,295,375.75 | | | **-5,295,375.75** |
| 40441 | 003 | 037833CQ1 | APPLE INC, SR GLBL | Purchase | 12/17/2021 | 05/11/2022 | Short | 1,448,001.10 | | | **-1,448,001.10** |
| 40442 | 003 | 594918BX1 | MICROSOFT CORP, | Purchase | 12/20/2021 | 02/06/2024 | Long | 1,078,701.17 | | | **-1,078,701.17** |
| 40443 | 003 | 594918BQ6 | MICROSOFT CORP, | Purchase | 12/20/2021 | 08/08/2023 | Long | 2,958,061.87 | | | **-2,958,061.87** |
| 40444 | 003 | 931142DU4 | WAL-MART STORES | Purchase | 12/20/2021 | 12/15/2022 | Long | 10,187,463.89 | | | **-10,187,463.89** |
| 40445 | 003 | 3133ENGW4 | FEDERAL FARM CR | Purchase | 12/17/2021 | 12/13/2023 | Long | 6,432,897.90 | | | **-6,432,897.90** |
| 40446 | 003 | 3130APS48 | FEDERAL HOME | Purchase | 12/17/2021 | 11/18/2024 | Long | 13,252,297.75 | | | **-13,252,297.75** |
| 40447 | 003 | 89236THD0 | TMCC 0.45% MAT | Purchase | 12/20/2021 | 07/22/2022 | Long | 5,874,415.60 | | | **-5,874,415.60** |
| 40448 | 003 | 89236TEL5 | TOYOTA MOTOR | Purchase | 12/20/2021 | 01/11/2023 | Long | 15,511,676.72 | | | **-15,511,676.72** |
| | | **Totals for General Pool** | | | | | | **1,181,566,236.7** | **1,072,232,923.6** | **5,217,271.65** | **-104,116,041.54** |
| 40371 | 152 | 9128286Y1 | UNITED STATES | Interest | 12/15/2021 | 06/15/2022 | Short | | | 7,883.75 | **7,883.75** |
| 40371 | 152 | 9128286Y1 | UNITED STATES | Accr Int | 12/15/2021 | 06/15/2022 | Short | | 86.16 | -86.16 | **0.00** |
| | | **Totals for CSJ/CSC JP** | | | | | | | **86.16** | **7,797.59** | **7,883.75** |
| 40162 | 501 | VP4560000 | WELLS 0.01% | Purchase | 10/01/2021 | | Short | 165.57 | | | **-165.57** |
| 40162 | 501 | VP4560000 | WELLS 0.01% | Purchase | 11/01/2021 | | Short | 171.09 | | | **-171.09** |
| 40162 | 501 | VP4560000 | WELLS 0.01% | Purchase | 12/01/2021 | | Short | 166.20 | | | **-166.20** |
| 40162 | 501 | VP4560000 | WELLS 0.01% | Interest | 10/01/2021 | | Short | | | 165.57 | **165.57** |
| 40162 | 501 | VP4560000 | WELLS 0.01% | Interest | 11/01/2021 | | Short | | | 171.09 | **171.09** |
| 40162 | 501 | VP4560000 | WELLS 0.01% | Interest | 12/01/2021 | | Short | | | 166.02 | **166.02** |

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | MaturityDate | AssetClass | New Principal | Principal Paydowns | Interest | Total Cash |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | **Totals for SJCE** | | | | | | **502.86** | | **502.68** | **-0.18** |
| | | **Grand Total** | | | | | | **1,181,566,739.6** | **1,072,233,009.7** | **5,225,571.92** | **-104,108,157.97** |

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
10/1/21 THROUGH 12/31/21

| | BALANCE 9/30/2021 | SALES OR MATURITIES | ADDITIONS | BALANCE 12/31/2021 |
|---|---|---|---|---|
| Asset Backed Securities | 23,529,379.95 | 3,359,087.63 | | 20,170,292.32 |
| Commercial Paper/Discount | 144,939,097.23 | 139,957,508.34 | 29,998,166.67 | 34,979,755.56 |
| Corporate Medium Term Notes | 262,753,698.23 | 36,300,688.25 | 82,480,080.54 | 308,933,090.52 |
| Federal Agency Securities | 390,187,945.00 | 4,052,446.67 | 160,566,672.54 | 546,702,170.87 |
| Mortgage Backed Securities | 147,241,248.60 | 4,281,366.35 | | 142,959,882.25 |
| Money Market Mutual Fund | 129,057,573.62 | 556,467,000.00 | 600,435,861.37 | 173,026,434.99 |
| Muni Bonds | 222,374,304.80 | 2,057,320.00 | | 220,316,984.80 |
| Negotiable CD's | 258,910,885.02 | 90,000,000.00 | 10,000,000.00 | 178,910,885.02 |
| State Pool | 225,000,000.00 | 136,630.91 | 136,630.91 | 225,000,000.00 |
| Supranationals | 206,797,878.97 | | 42,602,740.16 | 249,400,619.13 |
| UST Bills, Notes & Bonds | 36,157,870.68 | 235,346,974.97 | 255,346,587.46 | 56,157,483.17 |
| Total | 2,046,949,882.10 | 1,071,959,023.12 | 1,181,566,739.65 | 2,156,557,598.63 |

**NET PURCHASES/(SALES):** 109,607,716.53

**PORTFOLIO TURNOVER RATIO:** Purchase + Sales/Maturities (at cost) / Average Daily Portfolio Balance

**OCTOBER THROUGH DECEMBER 2021 TURNOVER RATIO:** **1.09**

**AVERAGE DAILY PORTFOLIO BALANCE:** **2,071,027,358.00**

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# City of San Jose
## Purchases Report
## Sorted by Dealer - Fund
## October 1, 2021 - December 31, 2021

| 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** | | | | | | | | | | | | | |
| 912796G60 | 40393 | 003 | ATD | USTR | 40,000,000.00 | 10/07/2021 | 10/21 - At Maturity | 39,997,713.33 | | 0.147 | 10/21/2021 | 0.149 | 0.00 |
| 912796G78 | 40394 | 003 | ATD | USTR | 20,000,000.00 | 10/07/2021 | 10/28 - At Maturity | 19,998,833.33 | | 0.100 | 10/28/2021 | 0.101 | 0.00 |
| 912796ZB8 | 40395 | 003 | ATD | USTR | 20,000,000.00 | 10/08/2021 | 10/15 - At Maturity | 19,999,834.72 | | 0.043 | 10/15/2021 | 0.043 | 0.00 |
| 912796H69 | 40398 | 003 | ATD | USTR | 10,000,000.00 | 10/25/2021 | 11/18 - At Maturity | 9,999,700.00 | | 0.045 | 11/18/2021 | 0.046 | 0.00 |
| 912796N70 | 40399 | 003 | ATD | USTR | 20,000,000.00 | 10/26/2021 | 11/23 - At Maturity | 19,999,222.22 | | 0.050 | 11/23/2021 | 0.051 | 0.00 |
| 912828U81 | 40400 | 003 | TRC | USTR | 15,000,000.00 | 10/26/2021 | 12/31 - Final Pmt. | 15,051,435.00 | Received | 2.000 | 12/31/2021 | 0.087 | 0.00 |
| 3130APRF4 | 40409 | 003 | MC1 | FHLB | 20,000,000.00 | 11/17/2021 | 05/15 - 11/15 | 19,991,000.00 | 1,111.11 | 1.000 | 11/15/2024 | 1.015 | 19,991,367.35 |
| 3135G0T94 | 40414 | 003 | FAC | FNMA | 2,700,000.00 | 11/23/2021 | 01/19 - 07/19 | 2,763,871.20 | 22,087.50 | 2.375 | 01/19/2023 | 0.322 | 2,758,036.81 |
| 3135G04Q3 | 40415 | 003 | FAC | FNMA | 2,963,000.00 | 11/23/2021 | 05/22 - 11/22 | 2,952,599.87 | 20.58 | 0.250 | 05/22/2023 | 0.486 | 2,953,333.09 |
| 912796ZX0 | 40416 | 003 | ATD | USTR | 20,000,000.00 | 11/23/2021 | 12/15 - At Maturity | 19,998,991.67 | | 0.082 | 12/15/2021 | 0.084 | 0.00 |
| 3135G05U3 | 40420 | 003 | FAC | FNMA | 7,000,000.00 | 11/30/2021 | 02/18 - 08/18 | 6,982,570.00 | 6,941.67 | 0.350 | 08/18/2023 | 0.496 | 6,983,444.32 |
| 3133EMZP0 | 40424 | 003 | MC1 | FFCB | 1,250,000.00 | 12/01/2021 | 05/18 - 11/18 | 1,245,450.00 | 63.19 | 0.140 | 05/18/2023 | 0.390 | 1,245,709.01 |
| 912796J75 | 40425 | 003 | ATD | USTR | 20,000,000.00 | 12/01/2021 | 12/23 - At Maturity | 19,998,319.44 | | 0.138 | 12/23/2021 | 0.139 | 0.00 |
| 91282CAG6 | 40426 | 003 | TRC | USTR | 20,000,000.00 | 12/02/2021 | 02/28 - 08/31 | 19,993,276.00 | 6,422.65 | 0.125 | 08/31/2022 | 0.170 | 19,994,017.62 |
| 912828G87 | 40430 | 003 | TRC | USTR | 20,000,000.00 | 12/06/2021 | 12/31 - Final Pmt. | 20,026,556.00 | Received | 2.125 | 12/31/2021 | 0.169 | 0.00 |
| 3133EMGX4 | 40433 | 003 | FAC | FFCB | 20,000,000.00 | 12/07/2021 | 05/23 - 11/23 | 19,961,764.00 | 972.22 | 0.125 | 11/23/2022 | 0.324 | 19,964,416.21 |
| 3133ELYR9 | 40436 | 003 | FAC | FFCB | 5,850,000.00 | 12/15/2021 | 05/06 - Final Pmt. | 5,853,182.40 | 1,584.38 | 0.250 | 05/06/2022 | 0.111 | 5,852,821.28 |
| 3133ENAQ3 | 40437 | 003 | MC1 | FFCB | 20,350,000.00 | 12/15/2021 | 04/13 - 10/13 | 20,320,899.50 | 2,453.31 | 0.070 | 10/13/2022 | 0.243 | 20,322,461.94 |
| 3130AKDH6 | 40440 | 003 | FAC | FHLB | 5,300,000.00 | 12/15/2021 | 04/21 - 10/21 | 5,294,382.00 | 993.75 | 0.125 | 10/21/2022 | 0.250 | 5,294,675.75 |
| | | | | **Subtotal** | **290,413,000.00** | | | **290,429,600.68** | **42,650.36** | | | | **105,360,283.38** |
| **Purchased from: Piper Sandler & Co.** | | | | | | | | | | | | | |
| 3130APQU2 | 40435 | 003 | MC1 | FHLB | 14,370,000.00 | 12/15/2021 | 05/22 - 11/22 | 14,348,445.00 | 5,967.54 | 0.650 | 11/22/2023 | 0.728 | 14,348,939.81 |
| 3130APS48 | 40446 | 003 | MC1 | FHLB | 13,240,000.00 | 12/17/2021 | 05/18 - 11/18 | 13,241,098.92 | 11,198.83 | 1.050 | 11/18/2024 | 1.047 | 13,241,084.28 |
| | | | | **Subtotal** | **27,610,000.00** | | | **27,589,543.92** | **17,166.37** | | | | **27,590,024.09** |
| **Purchased from: RBC Capital Markets** | | | | | | | | | | | | | |
| 459058FY4 | 40406 | 003 | MC2 | IBRD | 15,000,000.00 | 11/17/2021 | 01/26 - Final Pmt. | 15,054,255.00 | 92,500.00 | 2.000 | 01/26/2022 | 0.112 | 15,019,657.61 |
| 3130APWP6 | 40410 | 003 | MC1 | FHLB | 8,300,000.00 | 11/24/2021 | 05/24 - 11/24 | 8,292,530.00 | | 0.600 | 11/24/2023 | 0.645 | 8,292,913.88 |
| 3133ENGW4 | 40445 | 003 | MC1 | FFCB | 6,435,000.00 | 12/17/2021 | 06/13 - 12/13 | 6,432,426.00 | 471.90 | 0.660 | 12/13/2023 | 0.680 | 6,432,476.33 |
| | | | | **Subtotal** | **29,735,000.00** | | | **29,779,211.00** | **92,971.90** | | | | **29,745,047.82** |
| **Purchased from: Raymond James & Associates** | | | | | | | | | | | | | |
| 3130APZU2 | 40417 | 003 | MC1 | FHLB | 1,900,000.00 | 11/30/2021 | 05/28 - 11/28 | 1,900,000.00 | | 0.875 | 05/28/2024 | 0.875 | 1,900,000.00 |
| 3130APU45 | 40418 | 003 | MC1 | FHLB | 4,875,000.00 | 11/30/2021 | 05/22 - 11/22 | 4,867,687.50 | 920.83 | 0.850 | 11/22/2024 | 0.901 | 4,867,898.96 |

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

| CUSIP | Investment # | Fund | Sec. Type | Issuer | Original Par Value | Purchase Date | Payment Periods | Principal Purchased | Accrued Interest at Purchase | Rate at Purchase | Maturity Date | YTM | Ending Book Value |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | **Subtotal** | **6,775,000.00** | | | **6,767,687.50** | **920.83** | | | | **6,767,898.96** |
| **Purchased from: Toyota Financial Services** | | | | | | | | | | | | | |
| 89233GY91 | 40396 | 003 | ACP | TMCC | 20,000,000.00 | 10/21/2021 | 11/09 - At Maturity | 19,999,366.67 | | 0.060 | 11/09/2021 | 0.060 | 0.00 |
| 89233GZE9 | 40397 | 003 | ACP | TMCC | 10,000,000.00 | 10/21/2021 | 12/14 - At Maturity | 9,998,800.00 | | 0.080 | 12/14/2021 | 0.080 | 0.00 |
| | | | | **Subtotal** | **30,000,000.00** | | | **29,998,166.67** | **0.00** | | | | **0.00** |
| **Purchased from: UBS Financial Services** | | | | | | | | | | | | | |
| 89114WKY0 | 40407 | 003 | NC2 | TD | 10,000,000.00 | 11/16/2021 | 02/18 - At Maturity | 10,000,000.00 | | 0.150 | 02/18/2022 | 0.150 | 10,000,000.00 |
| | | | | **Subtotal** | **10,000,000.00** | | | **10,000,000.00** | **0.00** | | | | **10,000,000.00** |
| **Purchased from: Unionbanc Investment** | | | | | | | | | | | | | |
| 9127964W6 | 40401 | 003 | ATD | USTR | 5,000,000.00 | 10/27/2021 | 11/04 - At Maturity | 4,999,955.56 | | 0.040 | 11/04/2021 | 0.041 | 0.00 |
| 9127965G0 | 40402 | 003 | ATD | USTR | 10,000,000.00 | 10/29/2021 | 12/02 - At Maturity | 9,999,527.78 | | 0.050 | 12/02/2021 | 0.051 | 0.00 |
| 912796J59 | 40403 | 003 | ATD | USTR | 20,000,000.00 | 10/29/2021 | 12/09 - At Maturity | 19,998,633.33 | | 0.060 | 12/09/2021 | 0.061 | 0.00 |
| 912796ZX0 | 40404 | 003 | ATD | USTR | 5,000,000.00 | 10/29/2021 | 12/15 - At Maturity | 4,999,412.50 | | 0.090 | 12/15/2021 | 0.091 | 0.00 |
| 912796J75 | 40405 | 003 | ATD | USTR | 10,000,000.00 | 10/29/2021 | 12/23 - At Maturity | 9,998,930.56 | | 0.070 | 12/23/2021 | 0.071 | 0.00 |
| 45950KCS7 | 40408 | 003 | MC2 | IFC | 24,721,000.00 | 11/17/2021 | 03/20 - 09/20 | 24,768,711.53 | 19,570.79 | 0.500 | 03/20/2023 | 0.356 | 24,764,365.14 |
| 3133ENBT6 | 40412 | 003 | FAC | FFCB | 1,825,000.00 | 11/23/2021 | 01/25 - 07/25 | 1,822,098.25 | 255.50 | 0.180 | 01/25/2023 | 0.316 | 1,822,359.55 |
| 3130ADRG9 | 40411 | 003 | FAC | FHLB | 1,050,000.00 | 11/23/2021 | 03/10 - 09/10 | 1,081,675.88 | 5,855.21 | 2.750 | 03/10/2023 | 0.416 | 1,079,098.40 |
| 3130APMH5 | 40422 | 003 | MC1 | FHLB | 3,150,000.00 | 12/01/2021 | 05/17 - 11/17 | 3,145,212.00 | 765.63 | 0.625 | 05/17/2024 | 0.687 | 3,145,374.12 |
| 3133ENFZ8 | 40423 | 003 | MC1 | FFCB | 10,000,000.00 | 12/02/2021 | 06/02 - 12/02 | 10,013,900.00 | | 1.010 | 12/02/2024 | 0.963 | 10,013,526.76 |
| 037833CM0 | 40429 | 003 | MTN | AAPL | 9,850,000.00 | 12/03/2021 | 01/09 - Final Pmt. | 9,873,049.00 | 77,979.17 | 2.500 | 02/09/2022 | 1.211 | 9,863,270.64 |
| 742718DY2 | 40428 | 003 | MTN | PG | 3,500,000.00 | 12/03/2021 | 02/06 - Final Pmt. | 3,513,020.00 | 26,162.50 | 2.300 | 02/06/2022 | 0.172 | 3,507,233.33 |
| 594918BH6 | 40431 | 003 | MTN | MSFT | 5,580,000.00 | 12/06/2021 | 05/03 - 11/03 | 5,677,092.00 | 13,554.75 | 2.650 | 11/03/2022 | 0.724 | 5,669,669.06 |
| 594918AW4 | 40432 | 003 | MTN | MSFT | 1,851,000.00 | 12/08/2021 | 12/15 - 06/15 | 1,948,566.21 | Received | 3.625 | 12/15/2023 | 0.982 | 1,945,479.52 |
| 931142DU4 | 40434 | 003 | MTN | WMT | 5,000,000.00 | 12/08/2021 | 12/15 - 06/15 | 5,094,800.00 | Received | 2.350 | 12/15/2022 | 0.483 | 5,088,858.86 |
| 037833CQ1 | 40439 | 003 | MTN | AAPL | 8,800,000.00 | 12/16/2021 | 05/11 - Final Pmt. | 8,861,072.00 | 19,677.78 | 2.300 | 05/11/2022 | 0.572 | 8,854,754.21 |
| 742718EU9 | 40438 | 003 | MTN | PG | 10,026,000.00 | 12/16/2021 | 02/11 - 08/11 | 10,153,229.94 | 74,846.88 | 2.150 | 08/11/2022 | 0.204 | 10,145,108.88 |
| 037833CQ1 | 40441 | 003 | MTN | AAPL | 1,435,000.00 | 12/17/2021 | 05/11 - Final Pmt. | 1,444,700.60 | 3,300.50 | 2.300 | 05/11/2022 | 0.605 | 1,443,757.49 |
| 594918BX1 | 40442 | 003 | MTN | MSFT | 1,025,000.00 | 12/20/2021 | 02/06 - 08/06 | 1,067,732.25 | 10,968.92 | 2.875 | 02/06/2024 | 0.892 | 1,067,118.60 |
| 594918BQ6 | 40443 | 003 | MTN | MSFT | 2,876,000.00 | 12/20/2021 | 02/08 - 08/08 | 2,936,971.20 | 21,090.67 | 2.000 | 08/08/2023 | 0.692 | 2,935,830.58 |
| 89236THD0 | 40447 | 003 | MTN | TMCC | 5,860,000.00 | 12/20/2021 | 01/22 - 07/22 | 5,863,574.60 | 10,841.00 | 0.450 | 07/22/2022 | 0.346 | 5,863,389.13 |
| 89236TEL5 | 40448 | 003 | MTN | TMCC | 15,003,000.00 | 12/20/2021 | 01/11 - 07/11 | 15,332,765.94 | 178,910.78 | 2.700 | 01/11/2023 | 0.613 | 15,323,245.14 |
| 931142DU4 | 40444 | 003 | MTN | WMT | 10,000,000.00 | 12/20/2021 | 06/15 - 12/15 | 10,184,200.00 | 3,263.89 | 2.350 | 12/15/2022 | 0.475 | 10,178,492.39 |
| | | | | **Subtotal** | **171,552,000.00** | | | **172,778,831.13** | **467,043.97** | | | | **122,710,931.80** |
| **Purchased from: Wells Fargo Securities** | | | | | | | | | | | | | |
| 4581X0CW6 | 40413 | 003 | MC2 | IADB | 2,640,000.00 | 11/24/2021 | 01/18 - Final Pmt. | 2,648,067.84 | 19,635.00 | 2.125 | 01/18/2022 | 0.087 | 2,642,539.88 |
| 3130APKF1 | 40421 | 003 | MC1 | FHLB | 2,725,000.00 | 11/30/2021 | 05/08 - 11/08 | 2,711,375.00 | 1,248.96 | 0.750 | 11/08/2024 | 0.923 | 2,711,774.22 |

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

| 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: Wells Fargo Securities** | | | | | | | | | | | | | |
| 45950VLH7 | 40419 | 003 | MC1 | IFC | 3,173,000.00 | 11/30/2021 | 04/24 - 10/24 | 3,222,800.24 | 6,346.00 | 2.000 | 10/24/2022 | 0.253 | 3,218,035.40 |
| 313376C94 | 40427 | 003 | FAC | FHLB | 4,000,000.00 | 12/02/2021 | 12/10 - Final Pmt. | 4,002,280.00 | Received | 2.625 | 12/10/2021 | 0.059 | 0.00 |
| | | | | **Subtotal** | **12,538,000.00** | | | **12,584,523.08** | **27,229.96** | | | | **8,572,349.50** |
| | | | | **Total Purchases** | **578,623,000.00** | | | **579,927,563.98** | **647,983.39** | | | | **310,746,535.55** |

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