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 JUNE 30, 2022**

DATE: July 31, 2022

Approved Date 8/4/2022

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

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on August 18, 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 June 30, 2022:

- **Size of total portfolio**: $2,725,410,958[1]
- **Earned income yield**: 1.111%
- **Weighted average days to maturity:** 533 days
- **Fiscal year-to-date net interest earnings**: $21,189,153
- There was an exception to the City's Investment Policy during this quarter, which is detailed in the ***Statement of Policy Violation*** section in the following Investment Report.

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: City of San José Portfolio Management, Investment Status Report – Investments, June 30, 2022

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

[1] City of San José Portfolio Management, Investment Status Report – Investments, June 30, 2022 (Current Principal + Accrued Interest at Purchase)

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City of San José
California

INVESTMENT REPORT FOR THE QUARTER ENDED JUNE 30, 2022

CITY OF SAN JOSE
CAPITAL OF SILICON VALLEY

Prepared by
Finance Department
Debt and Treasury Management Division

Julia H. Cooper
Director of Finance

Investment Report for
The Quarter Ended
June 30, 2022

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

Julia H. Cooper
Director of Finance

Luz Cofresí-Howe
Assistant Director of Finance

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Rebecca Todd, *Administrative Assistant*

CITY OF SAN JOSE
INVESTMENT REPORTS FOR
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CITY OF SAN JOSE
CAPITAL OF SILICON VALLEY

Finance Department
DIRECTOR

July 31, 2022

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED JUNE 30, 2022

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

The information presented in the table below highlights the investment activity for the quarter ended June 30, 2022, as well as provides a comparison to the quarters ended March 31, 2022, and June 30, 2021.

INVESTMENT SUMMARY

For the Quarter Ended	**June 30, 2022**	**March 31, 2022**	**June 30, 2021**
Total Portfolio			
Portfolio Value (1) (2)	$2,725,410,958	$2,333,470,481	$2,392,587,214
Earned Interest Yield	1.111%	0.876%	1.974%
Dollar-weighted average yield			
Purchases	1.990%	0.911%	0.938%
Maturities	0.622%	0.749%	1.981%
Called Securities	2.258%	2.109%	2.433%
Weighted avg. yield at end of period	1.295%	0.921%	1.864%
Weighted avg. days to maturity	533	562	672
Portfolio Fund 3			
Portfolio Value (1) (2) (3)	$2,705,254,061	$2,312,410,705	$2,371,534,344
Earned Interest Yield	1.116%	0.884%	1.991%
Dollar-weighted average yield			
Purchases	1.990%	0.911%	0.939%
Maturities	0.622%	0.749%	1.980%
Called Securities	2.258%	2.109%	2.433%
Weighted avg. yield at end of period	1.301%	0.929%	1.880%
Weighted avg. days to maturity	537	567	678

[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 ($431,698,975).
[3] Total excludes other restricted funds required to be invested separately.

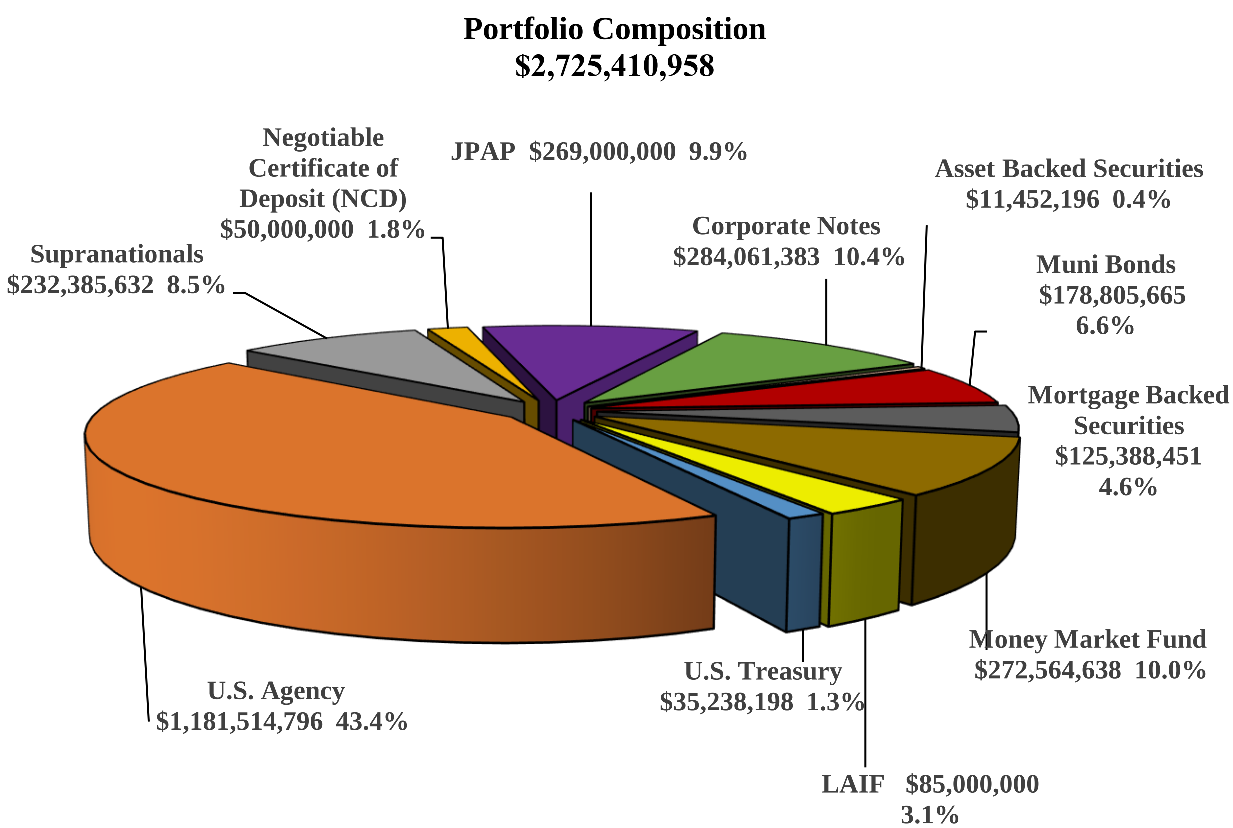
PORTFOLIO STATISTICS

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

Portfolio Composition

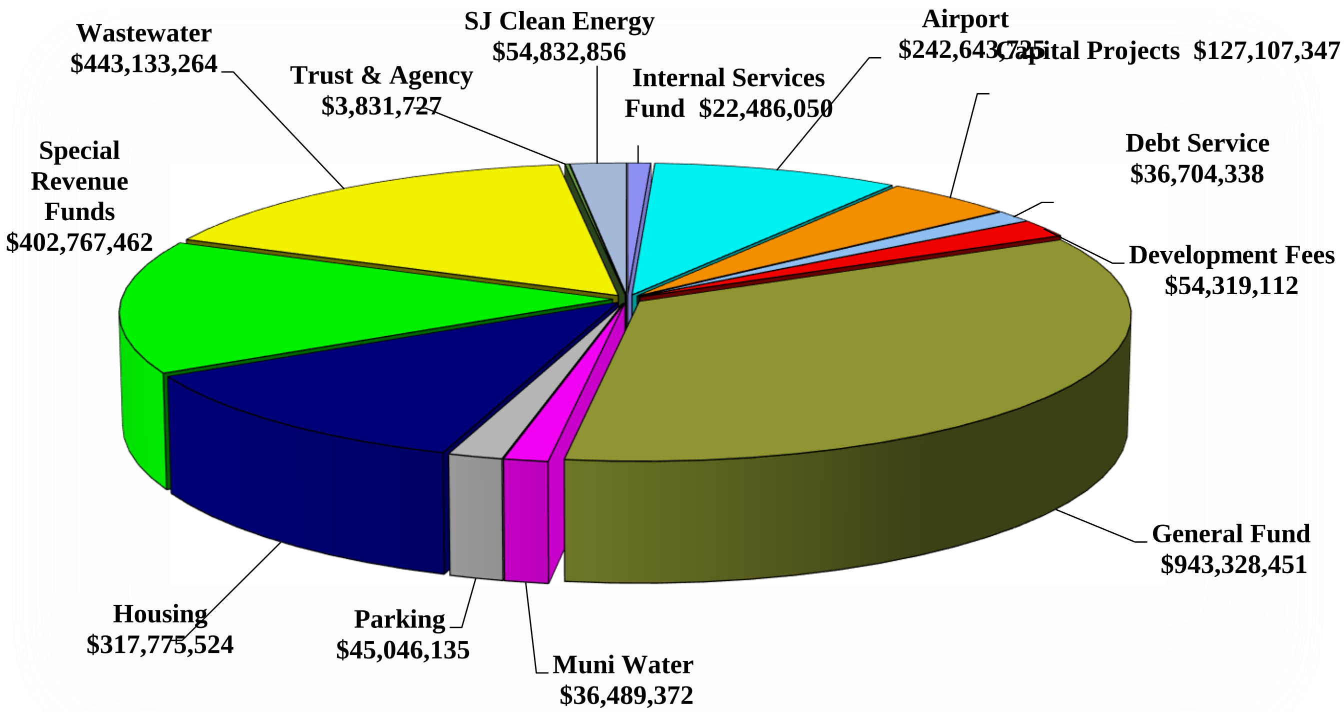
Within this section are snapshots of the City's total investment portfolio as of June 30, 2022.

The first graph shows the portfolio composition by investment type.



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

Balances by Fund Type[2]
$2,730,465,364



Portfolio Balance	$2,725,410,958
General Banking Balance	10,274,792
Deposit-in-Transit, Outstanding Checks[3]	(5,220,386)
Total Balances per FMS	$2,730,465,364

[2] General Fund includes $610,528,367 of General Fund (Fund 001) as well as $332,800,084 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.
[3] 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.

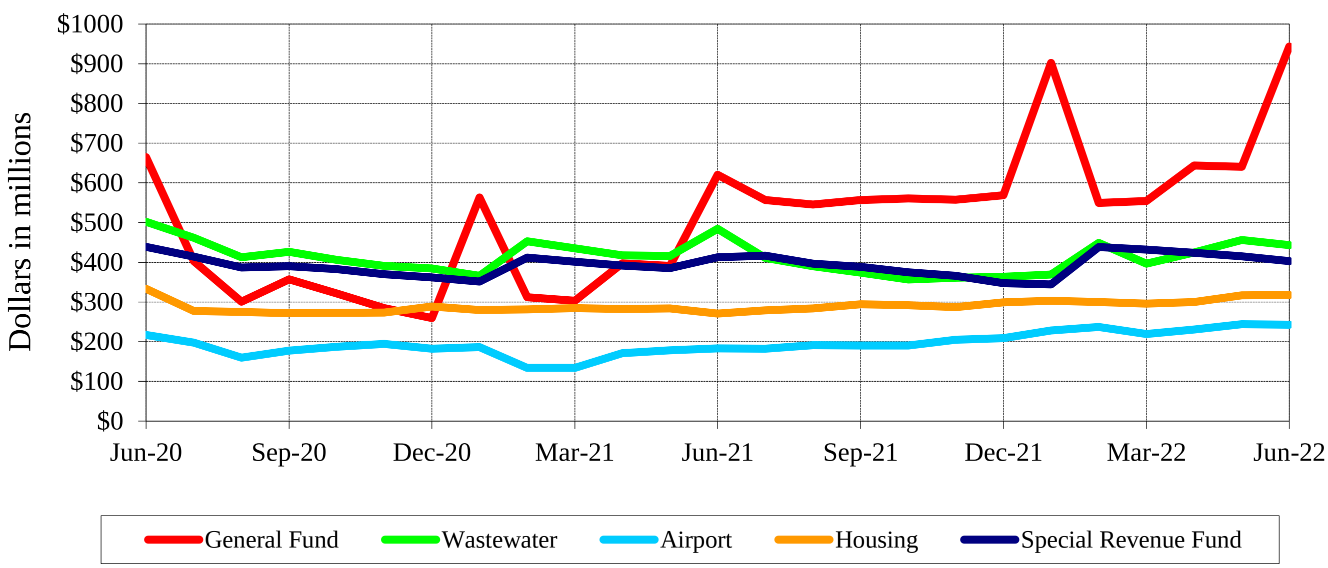
General Fund Balances

The General Fund balances increased by $389.2 million during the quarter and ended with a balance of $943.3 million as of June 30, 2022. General Fund cash balances usually peak during the months of January and June, when the bulk of property taxes are received, and decline in the summer months due to retirement prefunding, debt service payments and operational expenditures.

The City's receipt of federal relief and recovery assistance (e.g., CARES Act funds, ARPA[4]) 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
June 2020 – June 2022



[4] The City has received, or anticipates receiving, funding from Federal, State and local sources in response to the COVID-19 pandemic totaling approximately $796 million, primarily from the CARES Act and ARPA.

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. (Bank). The cash, matured investments, and TRANs proceeds were sufficient to prefund the retirement contribution. The City repaid $25 million of the variable TRANs on January 7, 2022 and the remaining variable rate TRANs ($117.5 million) were repaid on February 7, 2022. The fixed rate portion of the TRANs ($142.5 million) were paid in full on June 30, 2022.

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

Historically, the Redevelopment Agency participated in the City investment pool with both restricted bond proceeds and operating cash balances. As of February 1, 2012, redevelopment agencies in California were dissolved by legislative action and the City, as the Successor Agency to the Redevelopment Agency (SARA), transferred the Redevelopment Agency funds from the investment pool to SARA bank accounts. In July 2018, the City entered the final stage of dissolution and absorbed the remaining SARA operations into City operations. City staff will continue to manage SARA's accounts until all assets are liquidated and bonds are redeemed.

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

SARA CASH SUMMARY

	Pledged for Bond/Enforceable Obligations	
LAIF	$1,860,291	
Wells Fargo:		
General Account	$294,398	
Total Wells Fargo Funds	$294,398	
Wilmington Trust:		
Total Wilmington Trust Funds	$121,922,139	(A)
TOTAL	$124,076,828	

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

PORTFOLIO PERFORMANCE

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

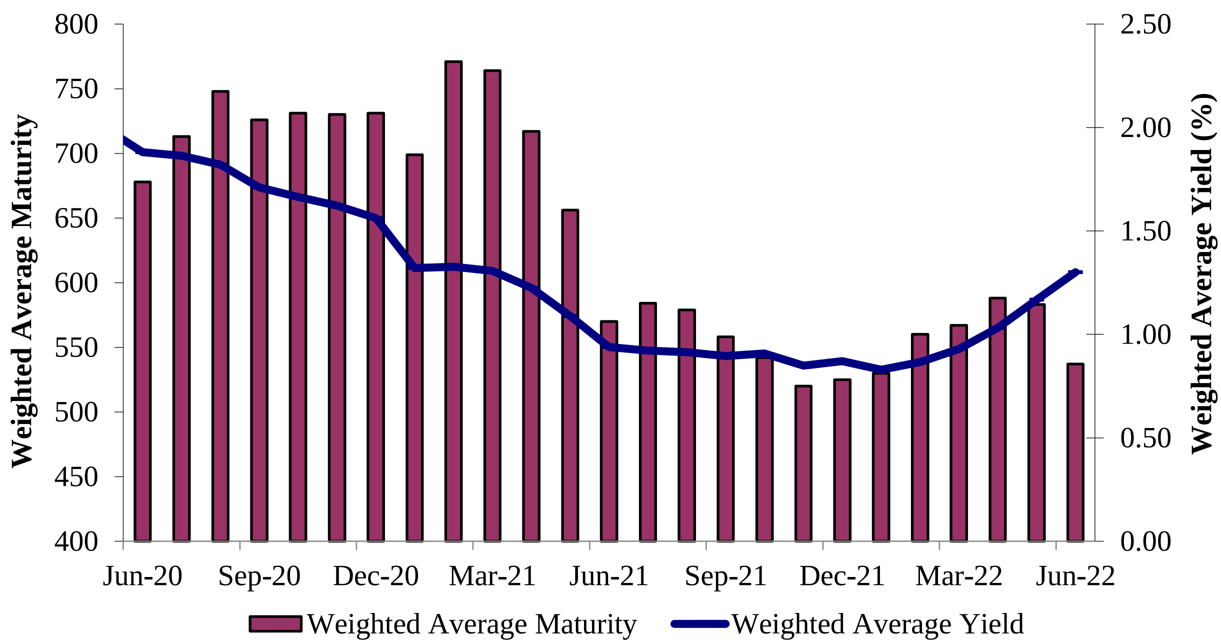
TOTAL PORTFOLIO INCOME RECOGNIZED
Accrual Basis

Total Portfolio	**June 30, 2022**	**March 31, 2022**	**June 30, 2021**
Quarter-End			
Total interest earnings	$6,864,084	$5,028,462	$5,707,671
Realized gains (losses)	($924)	($15,497)	($323,985)
Total income recognized	$6,863,160	$5,012,965	$5,383,686
Fiscal Year-to-Date			
Total interest earnings	$21,204,388	$14,340,304	$29,607,831
Realized gains (losses)	($15,235)	($14,311)	$991,191
Total income recognized	$21,189,153	$14,325,993	$30,599,022

Yield and Maturity Trend

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

Fund 3 Portfolio Yield and Maturity Trends
June 2020 – June 2022



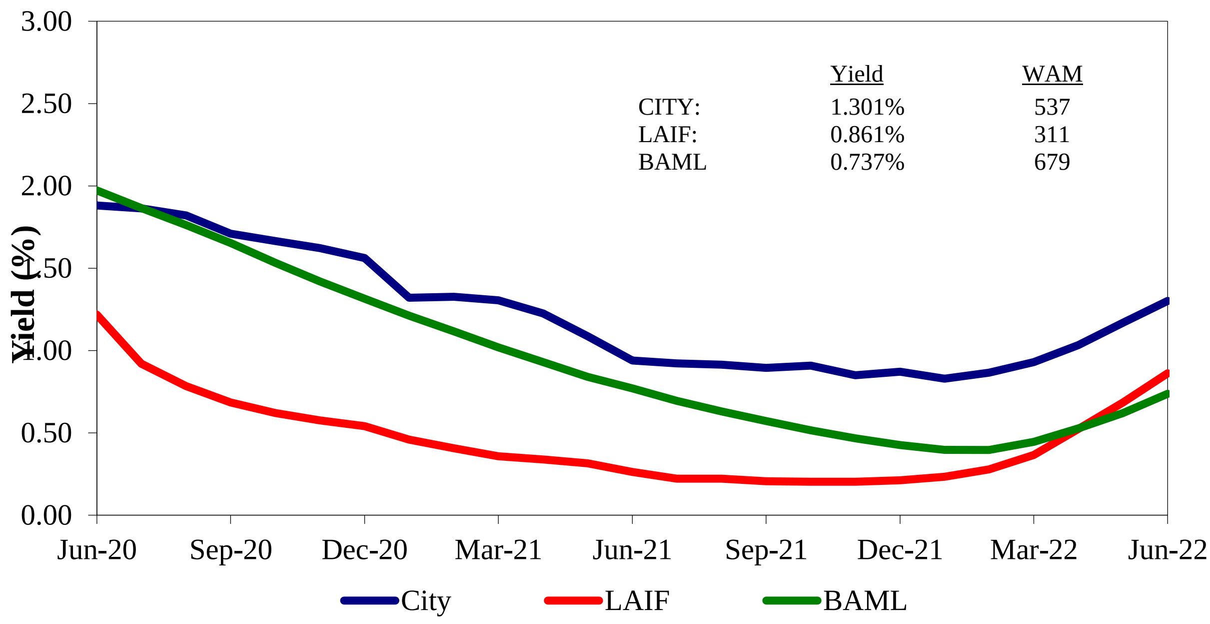
The Fund 3 Portfolio's WAM decreased from 567 days on March 31, 2022, to 537 days on June 30, 2022. The weighted average yield increased from 0.929% on March 31, 2022, to 1.301% on June 30, 2022.

During the quarter, $10 million of investments were called before maturity. Due to the rising interest rate environment, many new investments were purchased at similar yields, compared with matured securities. As a result, the aggregate portfolio yield increased. The WAM decreased as investment activity targeted shorter term maturities to meet operational expenditures and pay off the Fiscal Year 2021-22 TRANs fixed rate note.

<u>Comparison with Benchmarks</u>

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

Portfolio vs. Benchmarks
June 2020 – June 2022



Notes:

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

LAIF is a short-term investment option available to local agencies in California. LAIF's WAM was 311 days as of June 30, 2022, much shorter than the City Fund 3 portfolio's WAM of 537 days. Therefore, LAIF has a higher turnover of security holdings and its yield decreases faster than the City's yield when interest rates are falling, and conversely LAIF's yield will rise faster than the City's when rates are rising.

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 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 June 30, 2022, was approximately $2.72 billion. The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio's market value to both its original cost and amortized cost.

UNREALIZED GAINS & LOSSES
Cash Basis

	Original Cost	Amortized Cost	
Market Value	$2,670,133,945	**Market Value**	$2,670,133,945
Original Cost	(2,725,410,958)	**Amortized Cost**	(2,720,002,984)
Net Unrealized Loss	$ (55,277,013)	**Net Unrealized Loss**	$ (49,869,039)

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

Interest rates have increased significantly in this quarter. Given the inverse relationship between interest rates and value, this has led to an increase in unrealized losses from $27 million (original cost basis) and $224 million (amortized cost basis) as of March 31, 2022 to losses of $55 million (original cost) and $50 million (amortized cost) as of June 30, 2022, respectively, as shown in the table above. As interest rates are expected to continue to rise, this may lead to additional unrealized losses. This is partly offset over time by maturing securities being replaced by new purchases at rates more in line with current market value.

Earned Interest Yield

The earned interest yield of the total investment portfolio for the quarter ended June 30, 2022 was 1.111%, 0.235% higher than the previous quarter and 0.035% higher than a year ago.

COMPLIANCE REPORTING REQUIREMENTS

Cash Management Projection

Based on the Finance Department's pooled cash flow projection as of June 30, 2022, total revenues, investment maturities and cash for the next six months are anticipated to be approximately $2.23 billion. This is sufficient to cover projected expenditures of approximately $2.15 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. As noted above, during 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 (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 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 paid half the 2021 TRANs by February 2022 ($25 million in January and the balance of $117.5 million in February), with the remaining TRANs ($142.5 million), issued as fixed rate notes, were paid in full on June 30, 2022.

Statement of Policy Violation

Pursuant to Section 20.0 (Reporting Policy Exceptions) of the City of San José Investment Policy (Policy)[5], the Director of Finance reported a violation of the Policy to the City Manager within three business days of discovery, which was June 28, 2022. Verbal notification was made to the City Manager on the same day, June 28, 2022, which was followed with written notification on June 30, 2022. Notification was made to the City Council on June 30, 2022, within ten days of discovery pursuant to the reporting requirements in Section 20.0. The nature, cause and remedy of the Policy violation are described below.

On June 28, 2022, a review of the investment portfolio holdings identified a violation of the Policy with respect to the applicable limitations for investments in Joint Power Authority Pool (JPAP) as outlined in Section 9.11 of the Policy. Section 9.11(f) of the Policy states no more than 10% of the portfolio shall be invested in any single JPAP. The City Council approved amendments to the Policy on March 15, 2022[6] which included, among other items, the addition of JPAPs as permitted investments. Since Council approval, the Finance Department completed the necessary applications and documentation for City participation in California Asset Management Program (CAMP), a JPAP investment option allowed under Section 9.11. The initial CAMP investment of $400 million on June 24, 2022 resulted in CAMP representing 14.38% of the portfolio, a violation under Section 9.11(f) of the Policy. Subsequent investments in CAMP, on June 27, 2022 of $79 million and June 28, 2022 of $26 million, increased the

5 City of San José Investment Policy as approved on March 15, 2022
https://www.sanjoseca.gov/home/showpublisheddocument/83406/637834622847370000
6 City of San José Investment Policy Annual Review, March 15, 2022, item 2.10, File #22-306
https://sanjose.legistar.com/LegislationDetail.aspx?ID=5472221&GUID=CBA6AE16-6489-408B-BCAD-6CB3AB046BB&Options=&Search=

CAMP overall share of the City investment portfolio to, respectively, 16.78% and 17.49%, both over the specified limits in the Policy. Given the limitations in the Policy for other investment options and timing notifications for making large deposits into other investment options, the portfolio remained out of compliance on June 29, 2022 with the CAMP overall share of the City investment portfolio at 17.63%.

As the corrective action, the Finance Department withdrew $236 million from CAMP on Thursday, June 30, 2022 and brought the portfolio into compliance with the Policy, with approximately 9.87% of the portfolio invested in CAMP. Funds withdrawn from CAMP were reinvested in money market funds and used to make the final payment on 2021 TRANs. As the City had additional large payments on July 1 (2022 retirement prefunding and biweekly payroll), it was necessary to maintain liquidity to meet these cash flow needs. The Finance Department is reviewing and updating its documents and protocols used to ensure ongoing Investment Policy compliance.

As of June 30, 2022, investments in the portfolio meet the requirements of the City Investment Policy and conforms 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, based on an assumed net interest yield of 0.89%. The schedule below compares the unaudited actual net investment earnings to the General Fund budget for the quarter ended June 30, 2021. The interest earning rates are higher than the forecast for the quarter and lower than the forecast for the fiscal year.

BUDGET COMPARISON

Net Investment Earnings	Yield
Quarter Ended	
Budget[(a)]	0.89%
Actual[(b)]	0.96%
Variance	0.07%
Fiscal Year to Date	
Budget[(a)]	0.89%
Actual[(b)]	0.80%
Variance	(0.09%)

(a) Reflects the 2022-2027 General Fund Forecast Information submitted by Finance on January 27, 2022. Updated 2022-2027 General Fund Forecast Information submitted by Finance on October 19, 2021 anticipated 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 during the fourth quarter of FY 2021-2022. Gross Domestic Product (GDP) decreased in the first quarter of 2022 by 1.6% annualized rate from the previous quarter rate of 6.9%. Although initial jobless claims and continuing claims remained at low pandemic-era levels and the national unemployment rate remained unchanged at 3.6% in June 2022 from the previous quarter ended March 31, 2022, higher inflation, and future Federal Reserve Bank action dominated headlines during this quarter. Year-over-year inflation rose to another 40-year high of 9.1% in June 2022. Stock and bond prices also plummeted during this quarter to near bear market levels. Continued shipping challenges, material and labor shortages, and higher commodity prices contributed to the Federal Reserve raising its benchmark rate by 0.75% in a bid to curb inflation, with strong signals for another 0.75% increase at the next FOMC meeting in July 2022[7]. Fears of recession in the U.S. economy have gained momentum in light of the Fed's hawkish view of inflation and the overall economy.

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

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

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

Restructuring – No restructuring activities took place during this quarter.

[7] On July 27, 2022 the Federal Reserve Board raised its benchmark interest rate by three-quarters of a percentage point (0.75%).

CONCLUSION

The total investment portfolio as of June 30, 2022 was $2,725,410,958 an increase of approximately $392 million from the previous quarter. For the quarter ended June 30, 2022, the earned interest yield increased from 0.876% to 1.111% as compared to the quarter ended March 31, 2022 and the weighted average days to maturity decreased from 562 days to 533 days over the same period. As of June 30, 2022, approximately 44% 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

4/1/22 THROUGH 6/30/22

	Fund 003	Fund 152	Fund 501	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	5,930,245.24	(7,109.45)	13,114.07	5,936,249.86
TOTAL NET EARNINGS THIS PERIOD:	6,835,825.87	151.03	27,182.74	6,863,159.64
AVERAGE DAILY PORTFOLIO BALANCE:	2,457,446,727.48	754,939.45	20,149,626.68	2,478,351,293.61
EARNED INCOME YIELD THIS PERIOD	1.116	0.080	0.541	1.111
END OF PERIOD PORTFOLIO BALANCE:	2,705,254,061.42	-	20,156,896.89	2,725,410,958.31
CURRENT AMORTIZED BOOK VALUE:	2,699,368,056.89	-	20,156,896.89	2,719,524,953.78
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.301	-	0.588	1.295
WEIGHTED AVERAGE DAYS OF MATURITY:	537	-	1	533

City of San Jose

Portfolio Statistics

Funds: 003, 152, 501

7/01/21 THROUGH 6/30/22

	Fund 003	Fund 152	Fund 501	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	23,210,721.25	688.14	14,716.31	23,226,125.70
TOTAL NET EARNINGS THIS PERIOD:	21,158,835.90	663.26	29,653.39	21,189,152.55
AVERAGE DAILY PORTFOLIO BALANCE:	2,216,665,320.76	875,840.07	20,144,687.43	2,237,685,848.26
EARNED INCOME YIELD THIS PERIOD	0.954	0.076	0.147	0.947
END OF PERIOD PORTFOLIO BALANCE:	2,705,254,061.42	-	20,156,896.89	2,725,410,958.31
CURRENT AMORTIZED BOOK VALUE:	2,699,368,056.89	-	20,156,896.89	2,719,524,953.78
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.301	-	0.588	1.295
WEIGHTED AVERAGE DAYS OF MATURITY:	537	-	1	533

SECTION B

TOTAL EARNINGS REPORT

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

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

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												
CITY	32936	003	STPOOL	5,000,000.00	42,000,000.00	48,606,166.98	0.740	0.751	91,011.95	0.00	0.00	91,011.95
VP6000104	36512	003	WELLS	252,407,740.81	28,362,387.97	76,126,862.99	0.654	0.768	145,810.68	0.00	0.00	145,810.68
CSJFA	37042	003	STPOOL	5,000,000.00	38,000,000.00	58,529,399.79	0.740	0.751	109,592.57	0.00	0.00	109,592.57
13066YTZ2	37546	003	CASPWR	0.00	19,750,600.00	6,511,186.81	2.000	2.309	33,333.33	4,156.67	0.00	37,490.00
84247PHX2	37565	003	STNPWR	2,710,000.00	2,831,272.50	2,831,272.50	3.258	2.253	22,072.95	-6,166.40	0.00	15,906.55
13063DDF2	37579	003	CAS	5,000,000.00	5,066,150.00	5,066,150.00	2.500	2.209	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	2.414	31,250.00	-1,035.46	0.00	30,214.54
3130ACZS6	37589	003	FHLB	10,000,000.00	9,982,270.00	9,982,270.00	2.100	2.149	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	3.306	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	2.940	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	2.970	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	2.901	34,908.75	-72.75	0.00	34,836.00
13063DGN2	40008	003	CAS	5,000,000.00	5,075,550.00	5,075,550.00	3.400	3.052	42,500.00	-3,878.78	0.00	38,621.22
3133EJD48	40013	003	FFCB	25,000,000.00	24,915,000.00	24,915,000.00	3.050	3.138	190,625.00	4,285.71	0.00	194,910.71
544351MN6	40036	003	LOS	4,000,000.00	4,009,560.00	4,009,560.00	2.900	2.836	29,000.00	-651.81	0.00	28,348.19
13066YTZ2	40039	003	CASPWR	0.00	3,910,360.00	1,289,129.67	2.000	2.776	6,666.67	2,254.15	0.00	8,920.82
3133EJ5W5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.680	132,500.00	1,006.31	0.00	133,506.31
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.544	31,250.00	407.50	0.00	31,657.50
24422EUT4	40097	003	JD	0.00	14,129,780.00	0.00	2.950		0.00	0.00	0.00	0.00
69371RP83	40111	003	PCAR	0.00	7,020,650.00	3,008,850.00	2.650	2.578	20,095.83	-754.78	0.00	19,341.05
90331HPC1	40112	003	USB	0.00	9,989,400.00	2,305,246.15	2.650	2.778	15,458.34	206.11	304.26	15,968.71
13066YTZ2	40114	003	CASPWR	0.00	15,008,850.00	4,947,972.53	2.000	2.006	25,000.00	-253.82	0.00	24,746.18
3137AWQH1	40115	003	FHLMC	6,594,856.99	8,640,996.68	7,985,981.27	2.307	0.232	8,550.58	-3,371.94	-558.28	4,620.36
13063DLY2	40116	003	CAS	0.00	2,248,521.75	0.00	2.350		0.00	0.00	0.00	0.00
3137AWQH1	40121	003	FHLMC	4,768,707.02	6,248,250.25	5,774,612.74	2.307	0.827	14,754.33	-2,448.31	-405.36	11,900.66
56052AD60	40125	003	MES	0.00	1,264,337.50	847,522.94	2.500	2.079	5,208.33	-815.40	0.00	4,392.93
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.908	46,875.00	650.00	0.00	47,525.00
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.838	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	2.149	32,512.50	-8,986.04	0.00	23,526.46
3138L9HU9	40151	003	FNMA	0.00	2,765,468.75	0.00	2.360		0.00	0.00	0.00	0.00

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												
70922PAK8	40152	003	PASTRN	1,750,000.00	1,837,920.00	1,837,920.00	2.929	1.680	12,814.38	-5,114.93	0.00	7,699.45
91412GVB8	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.775	9,095.00	-4,306.43	0.00	4,788.57
649902ZM8	40156	003	NYSHGR	2,700,000.00	2,972,376.00	2,972,376.00	5.092	2.072	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	1.555	11,250.00	352.69	0.00	11,602.69
43815NAC8	40158	003	HAROT	956,410.49	1,692,359.37	1,299,792.70	1.780	1.788	5,790.03	0.68	1.93	5,792.64
037833DL1	40164	003	AAPL	1,000,000.00	999,830.00	999,830.00	1.700	1.711	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	1.763	21,250.00	687.50	0.00	21,937.50
3137B36J2	40167	003	FHLMC	4,784,238.00	5,026,132.80	5,010,619.36	3.320	-0.599	7,962.35	-15,131.45	-318.24	-7,487.34
3138LC5B7	40169	003	FNMA	1,000,000.00	1,019,843.75	1,019,843.75	2.710	2.118	6,850.27	-1,464.55	0.00	5,385.72
3140HUNV4	40171	003	FNMA	4,916,499.95	5,024,906.93	5,015,598.99	2.420	0.112	6,028.46	-4,453.97	-173.30	1,401.19
30298LAA9	40173	003	FHLMC	5,082,925.90	5,764,952.40	5,712,116.40	1.990	1.932	27,510.91	0.00	0.00	27,510.91
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.862	2,321.25	0.00	0.00	2,321.25
30314KAS2	40180	003	FHLMC	1,607,163.38	1,787,407.31	1,781,858.76	2.090	1.836	9,014.43	-857.24	0.00	8,157.19
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.667	40,625.00	853.32	0.00	41,478.32
649791PP9	40185	003	NYS	5,000,000.00	5,002,600.00	5,002,600.00	2.010	2.002	25,125.00	-151.46	0.00	24,973.54
89233MAD5	40186	003	TMCC	1,010,607.45	1,499,325.25	1,238,121.82	1.920	1.933	5,947.55	5.36	14.16	5,967.07
677522T20	40188	003	OHS	0.00	1,950,000.00	642,857.14	1.800	1.825	2,925.00	0.00	0.00	2,925.00
3138ELJW4	40189	003	FNMA	2,009,566.12	4,529,889.60	4,465,568.24	2.791	-3.512	25,676.12	-64,780.19	0.00	-39,104.07
43813VAC2	40190	003	HAROT	3,232,298.88	4,588,513.66	3,910,983.69	1.830	1.851	17,909.35	42.07	97.53	18,048.95
3138L1UV9	40194	003	FNMA	0.00	4,015,708.95	1,064,549.00	2.220	-7.802	0.00	-20,706.00	0.00	-20,706.00
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.690	78,821.33	-14,576.77	0.00	64,244.56
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.697	46,750.00	-204.01	0.00	46,545.99
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.350	46,288.32	0.00	0.00	46,288.32
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.222	41,720.01	0.00	0.00	41,720.01
3138L4EN9	40206	003	FNMA	21,921,140.50	22,088,803.79	22,503,069.85	2.610	2.491	143,400.84	-3,667.64	0.00	139,733.20
6500354U9	40207	003	NYSDEV	5,000,000.00	5,190,300.00	5,190,300.00	2.860	1.880	35,750.00	-11,418.00	0.00	24,332.00
3138LL3J2	40209	003	FNMA	1,000,000.00	1,000,000.00	1,023,750.00	2.710	2.654	6,774.99	0.00	0.00	6,774.99
46625HJE1	40213	003	JPM	2,050,000.00	2,119,372.00	2,119,372.00	3.250	1.923	16,656.25	-6,496.86	0.00	10,159.39
30295NAE0	40214	003	FHLMC	259,680.56	261,319.09	260,985.97	2.050	2.046	1,333.66	-2.05	0.00	1,331.61
3136ACGJ4	40221	003	FNMA	1,120,518.26	2,422,314.48	1,868,991.65	2.509	-1.953	9,408.23	-18,509.92	0.00	-9,101.69
46625HJH4	40223	003	JPM	10,000,000.00	10,405,200.00	10,405,200.00	3.200	1.775	80,000.00	-33,955.31	0.00	46,044.69
3138L8CE2	40225	003	FNMA	3,500,000.00	3,500,000.00	3,577,656.25	2.960	2.904	25,899.99	0.00	0.00	25,899.99
3138LDR21	40226	003	FNMA	-0.11	-0.11	-0.11	2.275		0.00	0.00	0.00	0.00
30298LAA9	40231	003	FHLMC	597,243.82	677,381.93	679,563.37	1.990	1.317	3,232.54	-1,001.72	0.00	2,230.82
574193SP4	40234	003	MDS	1,000,000.00	1,000,000.00	1,000,000.00	0.970	0.973	2,425.00	0.00	0.00	2,425.00
254687FJ0	40237	003	DIS	1,412,000.00	1,405,490.68	1,405,490.68	1.650	1.851	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	2.573	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	1.806	77,024.50	-28,556.66	0.00	48,467.84

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												
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.752	42,187.50	-18,724.84	0.00	23,462.66
60412AKS1	40245	003	MNS	3,500,000.00	3,579,380.00	3,579,380.00	2.020	1.077	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	0.707	4,687.50	580.50	0.00	5,268.00
89239RAC0	40252	003	TMCC	862,853.20	1,128,525.11	986,196.79	1.360	1.381	3,355.36	11.49	27.94	3,394.79
44891LAC7	40253	003	HART	852,551.58	1,077,793.54	957,988.51	1.410	1.432	3,379.13	12.30	28.96	3,420.39
76913CAX7	40255	003	RIV	1,655,000.00	1,655,000.00	1,655,000.00	2.363	2.369	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	2.674	26,670.00	0.00	0.00	26,670.00
3134GVQX9	40261	003	FHLMC	10,000,000.00	9,990,000.00	9,990,000.00	0.700	0.723	17,500.00	500.00	0.00	18,000.00
64990GZW5	40262	003	NYU	2,450,000.00	2,438,877.00	2,438,877.00	1.438	1.559	8,807.75	669.61	0.00	9,477.36
037833DV9	40263	003	AAPL	6,795,000.00	6,793,097.40	6,793,097.40	0.750	0.762	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	0.920	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	0.702	17,500.00	0.00	0.00	17,500.00
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.566	69,249.99	0.00	0.00	69,249.99
69371RN77	40267	003	PCAR	2,897,000.00	2,970,699.68	2,970,699.68	2.300	1.139	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	0.319	85,000.00	-71,810.53	0.00	13,189.47
43813DAC2	40270	003	HAROT	1,182,686.94	1,527,078.13	1,343,943.79	0.820	0.829	2,756.55	6.41	14.24	2,777.20
3135G04Q3	40271	003	FNMA	10,000,000.00	9,969,900.00	9,969,900.00	0.250	0.352	6,250.00	2,508.33	0.00	8,758.33
3136AL7K1	40272	003	FNMA	2,909,733.51	2,944,021.63	3,180,365.44	2.967	2.384	21,726.63	-2,825.34	0.00	18,901.29
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.752	75,000.00	0.00	0.00	75,000.00
931142DH3	40274	003	WMT	26,018,000.00	27,403,406.46	27,403,406.46	2.550	0.656	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	0.850	4,000.00	231.67	0.00	4,231.67
3137B04Y7	40276	003	FHLMC	5,450,000.00	5,450,000.00	5,727,609.38	2.615	2.495	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	1.051	2,620.00	0.00	0.00	2,620.00
923078CU1	40278	003	VNTCTF	900,000.00	900,000.00	900,000.00	1.223	1.226	2,751.75	0.00	0.00	2,751.75
24422EVG1	40279	003	JD	7,500,000.00	7,508,925.00	7,508,925.00	0.550	0.493	10,312.50	-1,075.30	0.00	9,237.20
56052AE77	40280	003	MES	0.00	1,009,720.00	676,845.27	1.250	0.739	2,083.33	-836.73	0.00	1,246.60
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.852	63,750.00	0.00	0.00	63,750.00
3133ELJ47	40282	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.580	0.582	14,500.00	0.00	0.00	14,500.00
3133ELG81	40283	003	FFCB	10,000,000.00	9,999,100.00	9,999,100.00	0.300	0.304	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	0.288	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	0.544	12,500.00	1,036.15	0.00	13,536.15
3136AGMB5	40289	003	FNMA	986,157.33	1,268,931.90	1,221,880.56	2.492	-1.831	6,827.50	-12,404.52	0.00	-5,577.02
3130AJS26	40291	003	FHLB	25,000,000.00	25,000,000.00	25,000,000.00	0.220	0.221	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	0.835	2,082.50	0.00	0.00	2,082.50
91412HFL2	40294	003	UNVHGR	650,000.00	650,000.00	650,000.00	0.833	0.835	1,353.62	0.00	0.00	1,353.62
30315EAA4	40295	003	FHLMC	3,418,905.27	3,432,334.08	3,443,692.85	0.830	0.820	7,103.53	-65.68	0.00	7,037.85
89237VAB5	40296	003	TMCC	3,356,167.35	4,297,841.79	3,792,329.84	0.440	0.448	4,173.70	17.31	41.67	4,232.68
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.637	8,250.00	-305.68	0.00	7,944.32

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												
574193TQ1	40298	003	MDS	5,000,000.00	5,001,950.00	5,001,950.00	0.510	0.501	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	0.502	3,125.00	6.30	0.00	3,131.30
30288WAK5	40300	003	FHLMC	262,572.65	263,925.36	270,830.04	2.190	2.076	1,440.06	-38.26	0.00	1,401.80
46625HRL6	40303	003	JPM	5,000,000.00	5,284,400.00	5,284,400.00	2.700	0.595	33,750.00	-25,906.88	0.00	7,843.12
373385FQ1	40304	003	GAS	14,615,000.00	14,615,000.00	14,615,000.00	0.520	0.521	18,999.50	0.00	0.00	18,999.50
373385FP3	40305	003	GAS	4,345,000.00	4,345,000.00	4,345,000.00	0.420	0.421	4,562.25	0.00	0.00	4,562.25
46625HJH4	40308	003	JPM	2,433,000.00	2,587,738.80	2,587,738.80	3.200	0.447	19,464.00	-16,579.16	0.00	2,884.84
3137EAEX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.438	4,687.50	753.34	0.00	5,440.84
34153QUD6	40311	003	FLSEDU	10,000,000.00	10,000,000.00	10,000,000.00	0.550	0.552	13,750.00	0.00	0.00	13,750.00
546417DQ6	40312	003	LAS	4,000,000.00	4,000,000.00	4,000,000.00	0.840	0.842	8,400.00	0.00	0.00	8,400.00
34153QUC8	40313	003	FLSEDU	5,000,000.00	4,995,850.00	4,995,850.00	0.390	0.414	4,875.00	287.53	0.00	5,162.53
3138L9QS4	40314	003	FNMA	2,500,000.00	2,500,000.00	2,650,781.25	2.810	2.657	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	0.491	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	0.251	1,250.00	1,243.33	0.00	2,493.33
419792ZM1	40317	003	HIS	5,000,000.00	5,014,900.00	5,014,900.00	0.852	0.791	10,650.00	-756.77	0.00	9,893.23
13077DML3	40318	003	CASHGR	10,000,000.00	10,039,100.00	10,039,100.00	0.885	0.806	22,125.00	-1,956.08	0.00	20,168.92
882724RA7	40319	003	TXS	1,600,000.00	1,945,088.00	1,945,088.00	5.000	0.508	20,000.00	-17,536.94	0.00	2,463.06
06406RAJ6	40320	003	BK	3,868,000.00	4,193,530.88	4,193,530.88	3.450	0.383	33,361.50	-29,356.49	0.00	4,005.01
45818WCW4	40321	003	IADB	10,000,000.00	9,995,330.00	9,995,330.00	0.340	0.353	8,500.00	297.45	0.00	8,797.45
57582RK88	40322	003	MAS	1,000,000.00	1,000,000.00	1,000,000.00	0.695	0.697	1,737.50	0.00	0.00	1,737.50
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.767	2,648.81	0.00	0.00	2,648.81
91412HGE7	40324	003	UNVHGR	2,215,000.00	2,238,988.45	2,238,988.45	0.883	0.633	4,889.62	-1,353.58	0.00	3,536.04
91412HGE7	40325	003	UNVHGR	3,560,000.00	3,603,004.80	3,603,004.80	0.883	0.604	7,858.70	-2,434.24	0.00	5,424.46
91412HGE7	40326	003	UNVHGR	10,000,000.00	10,118,600.00	10,118,600.00	0.883	0.609	22,075.00	-6,717.44	0.00	15,357.56
3136AY6S7	40327	003	FNMA	3,567,819.46	3,608,472.41	3,848,608.21	2.624	2.125	23,422.12	-3,035.96	0.00	20,386.16
3137BGK24	40328	003	FHLMC	4,500,000.00	4,500,000.00	4,937,850.00	3.062	2.798	34,447.50	0.00	0.00	34,447.50
3135G05X7	40329	003	FNMA	10,000,000.00	9,975,300.00	9,975,300.00	0.375	0.430	9,375.00	1,326.37	0.00	10,701.37
3133EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.501	12,500.00	0.00	0.00	12,500.00
3135G06R9	40331	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	0.550	0.552	20,625.00	0.00	0.00	20,625.00
45950VPG5	40332	003	IFC	8,550,000.00	8,584,490.70	8,584,490.70	0.425	0.320	9,084.38	-2,228.40	0.00	6,855.98
3135G06G3	40333	003	FNMA	10,000,000.00	10,039,690.00	10,039,690.00	0.500	0.417	12,500.00	-2,051.75	0.00	10,448.25
31422B6K1	40334	003	FAMC	10,000,000.00	9,992,000.00	9,992,000.00	0.480	0.498	12,000.00	400.00	0.00	12,400.00
459058JA2	40335	003	IBRD	20,000,000.00	20,288,120.00	20,288,120.00	0.750	0.400	37,500.00	-17,287.20	0.00	20,212.80
459058JL8	40336	003	IBRD	10,000,000.00	9,996,360.00	9,996,360.00	0.500	0.509	12,500.00	189.69	0.00	12,689.69
31422B6K1	40337	003	FAMC	10,000,000.00	9,991,610.00	9,991,610.00	0.480	0.499	12,000.00	419.50	0.00	12,419.50
459058JL8	40338	003	IBRD	10,000,000.00	9,993,370.00	9,993,370.00	0.500	0.516	12,500.00	345.51	0.00	12,845.51
459058DX8	40339	003	IBRD	4,765,000.00	5,158,198.27	5,158,198.27	2.500	0.340	29,781.25	-25,404.05	0.00	4,377.20
3130AKPW0	40340	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.501	12,500.00	0.00	0.00	12,500.00

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												
459058JE4	40341	003	IBRD	10,000,000.00	9,933,980.00	9,933,980.00	0.375	0.525	9,375.00	3,634.13	0.00	13,009.13
30318CAA5	40342	003	FHLMC	4,175,668.25	4,432,154.60	4,324,137.92	0.670	0.541	7,095.28	-1,257.81	0.00	5,837.47
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.505	15,452.50	-6,494.72	0.00	8,957.78
459056HV2	40344	003	IBRD	10,000,000.00	10,427,200.00	10,427,200.00	1.500	0.301	37,500.00	-29,666.67	0.00	7,833.33
45950VPL4	40347	003	IFC	10,000,000.00	9,971,900.00	9,971,900.00	0.450	0.509	11,250.00	1,405.00	0.00	12,655.00
46625HJT8	40348	003	JPM	15,000,000.00	16,528,245.00	16,528,245.00	3.875	0.436	145,312.50	-127,353.75	0.00	17,958.75
69371RR24	40349	003	PCAR	7,000,000.00	6,991,880.00	6,991,880.00	0.350	0.390	6,125.00	676.67	0.00	6,801.67
3130AKXX9	40350	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.501	12,500.00	0.00	0.00	12,500.00
3130AKXX9	40353	003	FHLB	10,000,000.00	9,994,000.00	9,994,000.00	0.500	0.514	12,500.00	300.00	0.00	12,800.00
45905U5Y6	40354	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.602	7,500.00	0.00	0.00	7,500.00
45905U5Y6	40355	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.602	7,500.00	0.00	0.00	7,500.00
3137FQ3W1	40356	003	FHLMC	4,950,000.00	4,950,000.00	5,316,300.00	2.588	2.416	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	0.655	16,339.78	0.00	0.00	16,339.78
3133EMSU7	40358	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.800	0.802	20,000.00	0.00	0.00	20,000.00
459058JA2	40359	003	IBRD	10,000,000.00	10,054,800.00	10,054,800.00	0.750	0.611	18,750.00	-3,427.38	0.00	15,322.62
31422XCX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	1.003	25,000.00	0.00	0.00	25,000.00
COVID RELIEF	40363	003	STPOOL	75,000,000.00	75,000,000.00	73,881,992.58	0.740	0.751	138,339.32	0.00	0.00	138,339.32
14913R2B2	40367	003	CAT	0.00	5,039,650.00	2,325,992.31	0.950	0.123	5,541.67	-4,826.96	0.00	714.71
06417MQL2	40380	003	BNSHOU	0.00	13,910,344.08	12,687,456.69	0.200	0.200	6,414.06	-79.77	0.00	6,334.29
78012UP82	40382	003	RY	0.00	25,000,000.00	24,725,274.73	0.190	0.193	11,875.00	0.00	0.00	11,875.00
89114WF75	40390	003	TD	0.00	30,000,000.00	16,153,846.15	0.160	0.162	6,533.33	0.00	0.00	6,533.33
06367CKK2	40391	003	BMO	25,000,000.00	25,000,000.00	25,000,000.00	0.160	0.162	10,111.11	0.00	0.00	10,111.11
06367CL39	40392	003	BMO	25,000,000.00	25,000,000.00	25,000,000.00	0.160	0.162	10,111.11	0.00	0.00	10,111.11
45950KCS7	40408	003	IFC	24,721,000.00	24,768,711.53	24,768,711.53	0.500	0.356	30,901.25	-8,890.35	0.00	22,010.90
3130APRF4	40409	003	FHLB	20,000,000.00	19,991,000.00	19,991,000.00	1.000	1.018	50,000.00	751.39	0.00	50,751.39
3130APWP6	40410	003	FHLB	8,300,000.00	8,292,530.00	8,292,530.00	0.600	0.647	12,450.00	933.75	0.00	13,383.75
3130ADRG9	40411	003	FHLB	1,050,000.00	1,081,675.88	1,081,675.88	2.750	0.413	7,218.75	-6,104.56	0.00	1,114.19
3133ENBT6	40412	003	FFCB	1,825,000.00	1,822,098.25	1,822,098.25	0.180	0.317	821.25	618.86	0.00	1,440.11
3135G0T94	40414	003	FNMA	2,700,000.00	2,763,871.20	2,763,871.20	2.375	0.321	16,031.25	-13,818.29	0.00	2,212.96
3135G04Q3	40415	003	FNMA	2,963,000.00	2,952,599.87	2,952,599.87	0.250	0.487	1,851.88	1,736.57	0.00	3,588.45
3130APZU2	40417	003	FHLB	1,900,000.00	1,900,000.00	1,900,000.00	0.875	0.877	4,156.25	0.00	0.00	4,156.25
3130APU45	40418	003	FHLB	4,875,000.00	4,867,687.50	4,867,687.50	0.850	0.904	10,359.37	613.93	0.00	10,973.30
45950VLH7	40419	003	IFC	3,173,000.00	3,222,800.24	3,222,800.24	2.000	0.253	15,865.00	-13,833.40	0.00	2,031.60
3135G05U3	40420	003	FNMA	7,000,000.00	6,982,570.00	6,982,570.00	0.350	0.498	6,125.00	2,538.35	0.00	8,663.35
3130APKF1	40421	003	FHLB	2,725,000.00	2,711,375.00	2,711,375.00	0.750	0.927	5,109.37	1,159.02	0.00	6,268.39
3130APMH5	40422	003	FHLB	3,150,000.00	3,145,212.00	3,145,212.00	0.625	0.690	4,921.87	486.36	0.00	5,408.23
3133ENFZ8	40423	003	FFCB	10,000,000.00	10,013,900.00	10,013,900.00	1.010	0.965	25,250.00	-1,158.34	0.00	24,091.66
3133EMZP0	40424	003	FFCB	1,250,000.00	1,245,450.00	1,245,450.00	0.140	0.391	437.50	777.04	0.00	1,214.54

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												
91282CAG6	40426	003	USTR	20,000,000.00	19,993,276.00	19,993,276.00	0.125	0.169	6,182.07	2,249.57	0.00	8,431.64
594918BH6	40431	003	MSFT	5,580,000.00	5,677,092.00	5,677,092.00	2.650	0.724	36,967.50	-26,722.57	0.00	10,244.93
594918AW4	40432	003	MSFT	1,851,000.00	1,948,566.21	1,948,566.21	3.625	0.967	16,774.70	-12,078.34	0.00	4,696.36
3133EMGX4	40433	003	FFCB	20,000,000.00	19,961,764.00	19,961,764.00	0.125	0.325	6,250.00	9,945.78	0.00	16,195.78
931142DU4	40434	003	WMT	5,000,000.00	5,094,800.00	5,094,800.00	2.350	0.482	29,375.00	-23,247.96	0.00	6,127.04
3130APQU2	40435	003	FHLB	14,370,000.00	14,348,445.00	14,348,445.00	0.650	0.731	23,351.25	2,783.29	0.00	26,134.54
3133ELYR9	40436	003	FFCB	0.00	5,853,182.40	2,251,224.00	0.250	0.113	1,421.87	-789.96	0.00	631.91
3133ENAQ3	40437	003	FFCB	20,350,000.00	20,320,899.50	20,320,899.50	0.070	0.244	3,561.25	8,788.75	0.00	12,350.00
742718EU9	40438	003	PG	10,026,000.00	10,153,229.94	10,153,229.94	2.150	0.204	53,889.75	-48,726.36	0.00	5,163.39
037833CQ1	40439	003	AAPL	0.00	8,861,072.00	3,894,976.70	2.300	0.581	22,488.89	-16,847.45	0.00	5,641.44
3130AKDH6	40440	003	FHLB	5,300,000.00	5,294,382.00	5,294,382.00	0.125	0.251	1,656.25	1,652.36	0.00	3,308.61
037833CQ1	40441	003	AAPL	0.00	1,444,700.60	635,033.23	2.300	0.614	3,667.22	-2,694.61	0.00	972.61
594918BX1	40442	003	MSFT	1,025,000.00	1,067,732.25	1,067,732.25	2.875	0.881	7,367.19	-5,020.76	0.00	2,346.43
594918BQ6	40443	003	MSFT	2,876,000.00	2,936,971.20	2,936,971.20	2.000	0.689	14,380.00	-9,332.33	0.00	5,047.67
931142DU4	40444	003	WMT	10,000,000.00	10,184,200.00	10,184,200.00	2.350	0.475	58,750.00	-46,698.59	0.00	12,051.41
3133ENGW4	40445	003	FFCB	6,435,000.00	6,432,426.00	6,432,426.00	0.660	0.682	10,617.75	323.54	0.00	10,941.29
3130APS48	40446	003	FHLB	13,240,000.00	13,241,098.92	13,241,098.92	1.050	1.050	34,755.00	-94.11	0.00	34,660.89
89236THD0	40447	003	TMCC	5,860,000.00	5,863,574.60	5,863,574.60	0.450	0.347	6,592.50	-1,517.52	0.00	5,074.98
89236TEL5	40448	003	TMCC	15,003,000.00	15,332,765.94	15,332,765.94	2.700	0.611	101,270.25	-77,897.46	0.00	23,372.79
13063DMA3	40449	003	CAS	10,110,000.00	10,631,069.40	10,631,069.40	2.650	1.366	66,978.75	-30,771.82	0.00	36,206.93
3130AQJL8	40451	003	FHLB	0.00	9,999,627.90	5,384,415.02	0.120	0.132	1,633.33	136.07	0.00	1,769.40
912796N47	40455	003	USTR	0.00	19,995,955.56	1,318,414.65	0.080	0.081	0.00	266.67	0.00	266.67
912796U72	40456	003	USTR	0.00	9,996,165.00	3,515,134.95	0.118	0.120	0.00	1,048.89	0.00	1,048.89
912828XG0	40457	003	USTR	0.00	15,138,867.19	14,972,506.01	2.125	0.210	79,247.24	-71,417.41	0.00	7,829.83
912828XR6	40458	003	USTR	0.00	20,128,906.25	13,271,806.32	1.750	0.132	57,692.31	-53,340.52	0.00	4,351.79
037833CG3	40459	003	AAPL	10,000,000.00	10,407,000.00	10,407,000.00	3.000	1.013	75,000.00	-48,710.10	0.00	26,289.90
459056LD7	40460	003	IBRD	2,000,000.00	2,147,432.00	2,147,432.00	7.625	0.459	38,125.00	-35,669.03	0.00	2,455.97
3130AQG49	40461	003	FHLB	2,485,000.00	2,471,605.85	2,471,605.85	1.000	1.206	6,212.50	1,217.65	0.00	7,430.15
037833DE7	40462	003	AAPL	15,266,000.00	15,537,963.79	15,537,963.79	2.400	0.609	91,596.00	-67,990.95	0.00	23,605.05
037833DF4	40463	003	AAPL	15,114,000.00	15,723,396.48	15,723,396.48	2.750	1.354	103,908.75	-50,830.10	0.00	53,078.65
037833BU3	40464	003	AAPL	3,052,000.00	3,118,625.16	3,118,625.16	2.850	0.844	21,745.50	-15,180.42	0.00	6,565.08
3133EMYL0	40465	003	FFCB	0.00	9,995,783.00	3,624,844.38	0.040	0.181	366.67	1,265.10	0.00	1,631.77
3130AJY52	40466	003	FHLB	10,000,000.00	9,988,752.10	9,988,752.10	0.125	0.321	3,125.00	4,866.88	0.00	7,991.88
3130AQCN1	40467	003	FHLB	5,000,000.00	4,986,250.00	4,986,250.00	0.750	0.740	8,055.55	1,146.89	0.00	9,202.44
3133ENLB4	40468	003	FFCB	20,000,000.00	19,988,000.00	19,988,000.00	0.460	0.522	23,000.00	3,000.00	0.00	26,000.00
3134GXJH8	40469	003	FHLMC	4,225,000.00	4,176,243.50	4,176,243.50	0.220	0.913	2,323.75	7,181.81	0.00	9,505.56
3130ALHH0	40470	003	FHLB	25,000,000.00	24,479,750.00	24,479,750.00	0.960	1.499	60,000.00	31,487.90	0.00	91,487.90
037833CG3	40471	003	AAPL	11,966,000.00	12,402,280.36	12,402,280.36	3.000	1.186	89,745.00	-53,061.12	0.00	36,683.88

City of San Jose
Total Earnings
April 1, 2022 - June 30, 2022

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												
3130AQQQ9	40472	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	0.875	0.840	41,875.00	0.00	0.00	41,875.00
3130AQN584	40473	003	FHLB	14,000,000.00	13,982,500.00	13,982,500.00	0.700	0.745	24,500.00	1,458.33	0.00	25,958.33
912796J42	40474	003	USTR	0.00	19,980,025.00	16,686,614.29	0.255	0.259	0.00	10,766.67	0.00	10,766.67
3130AQMQ3	40475	003	FHLB	7,200,000.00	7,189,200.00	7,189,200.00	0.875	0.881	15,075.00	720.00	0.00	15,795.00
9128286Y1	40476	003	USTR	0.00	20,114,062.50	16,577,524.04	1.750	0.266	72,115.38	-61,104.91	0.00	11,010.47
3130AQQQ9	40477	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	0.875	0.840	41,875.00	0.00	0.00	41,875.00
3130AQMU4	40478	003	FHLB	12,500,000.00	12,495,875.00	12,495,875.00	0.750	0.727	22,265.62	375.00	0.00	22,640.62
3130ENMH0	40479	003	FFCB	10,350,000.00	10,348,965.00	10,348,965.00	1.600	1.607	41,400.00	64.69	0.00	41,464.69
3133ENAL4	40480	003	FFCB	4,150,000.00	4,103,407.95	4,103,407.95	0.290	0.959	3,008.75	6,807.28	0.00	9,816.03
912796R43	40481	003	USTR	0.00	79,910,871.11	72,885,739.58	0.271	0.275	0.00	49,984.45	0.00	49,984.45
037833BU3	40482	003	AAPL	2,336,000.00	2,371,857.60	2,371,857.60	2.850	1.336	16,644.00	-8,745.75	0.00	7,898.25
3130ABCF1	40484	003	FHLB	0.00	1,005,665.01	574,665.72	2.500	0.505	3,611.11	-2,888.04	0.00	723.07
037833CG3	40485	003	AAPL	12,318,000.00	12,613,016.10	12,613,016.10	3.000	1.757	92,385.00	-37,134.89	0.00	55,250.11
3133ENPB0	40486	003	FFCB	15,150,000.00	15,138,637.50	15,138,637.50	2.180	2.203	82,567.50	568.13	0.00	83,135.63
037833CU2	40487	003	AAPL	7,300,000.00	7,460,673.00	7,460,673.00	2.850	1.816	52,012.50	-18,235.27	0.00	33,777.23
037833CQ1	40488	003	AAPL	0.00	3,007,005.00	1,321,760.44	2.300	1.162	7,666.67	-3,838.36	0.00	3,828.31
313380GJ0	40489	003	FHLB	10,000,000.00	10,068,160.00	10,068,160.00	2.000	0.732	50,000.00	-31,620.62	0.00	18,379.38
3134GW6E1	40490	003	FHLMC	20,000,000.00	19,520,000.00	19,520,000.00	0.320	1.841	16,000.00	73,594.54	0.00	89,594.54
3134GVJ66	40491	003	FHLMC	0.00	4,507,970.50	3,368,593.34	0.250	0.447	2,098.40	1,658.25	0.00	3,756.65
89233HDM3	40492	003	TMCC	0.00	19,989,105.56	4,393,210.01	0.530	0.538	0.00	5,888.89	0.00	5,888.89
89233HF90	40493	003	TMCC	0.00	19,960,344.44	15,134,766.66	0.830	0.843	0.00	31,816.67	0.00	31,816.67
89233HF25	40494	003	TMCC	0.00	9,982,663.89	6,801,375.40	0.790	0.802	0.00	13,605.55	0.00	13,605.55
3130ARAY7	40495	003	FHLB	1,000,000.00	992,500.00	992,500.00	1.375	1.642	3,437.50	625.00	0.00	4,062.50
3130ARBY6	40496	003	FHLB	4,600,000.00	4,590,340.00	4,590,340.00	1.500	1.578	17,250.00	805.00	0.00	18,055.00
3130AR7C9	40497	003	FHLB	1,565,000.00	1,544,029.00	1,544,029.00	1.850	2.376	7,238.12	1,908.38	0.00	9,146.50
3133ENQC7	40498	003	FFCB	150,000.00	148,500.00	148,500.00	1.940	2.379	727.50	153.24	0.00	880.74
3130AQT78	40499	003	FHLB	2,360,000.00	2,314,924.00	2,314,924.00	1.750	2.455	10,325.00	3,841.71	0.00	14,166.71
3136G46V0	40500	003	FNMA	1,500,000.00	1,449,900.00	1,449,900.00	0.310	2.200	1,162.50	6,790.66	0.00	7,953.16
3133ENAL4	40501	003	FFCB	1,170,000.00	1,139,135.40	1,139,135.40	0.290	2.045	848.24	4,960.38	0.00	5,808.62
3130AMR53	40502	003	FHLB	20,000,000.00	19,070,000.00	19,070,000.00	0.620	2.454	31,000.00	85,670.42	0.00	116,670.42
3136G4H55	40503	003	FNMA	2,350,000.00	2,202,791.30	2,202,791.30	0.550	2.577	3,231.25	10,922.33	0.00	14,153.58
3136G4R62	40504	003	FNMA	1,715,000.00	1,609,825.91	1,609,825.91	0.625	2.576	2,679.69	7,658.31	0.00	10,338.00
3134GW5R3	40505	003	FHLMC	2,000,000.00	1,873,460.00	1,873,460.00	0.650	2.579	3,250.00	8,794.28	0.00	12,044.28
3134GWUG9	40506	003	FHLMC	1,500,000.00	1,403,410.20	1,403,410.20	0.570	2.580	2,137.50	6,888.34	0.00	9,025.84
3134GWVN3	40507	003	FHLMC	17,490,000.00	16,376,215.10	16,376,215.10	0.600	2.579	26,235.00	79,054.14	0.00	105,289.14
3130ANWN6	40508	003	FHLB	825,000.00	778,622.63	778,622.63	0.700	2.569	1,443.75	3,543.26	0.00	4,987.01
3134GW6E1	40509	003	FHLMC	18,300,000.00	17,737,824.00	17,737,824.00	0.320	2.331	14,640.00	88,454.26	0.00	103,094.26
3133EL5J9	40510	003	FFCB	13,965,000.00	13,606,518.45	13,606,518.45	0.300	2.170	10,473.75	63,137.65	0.00	73,611.40

City of San Jose
Total Earnings
April 1, 2022 - June 30, 2022

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												
3134GXMZ4	40511	003	FHLMC	1,033,000.00	1,020,087.50	1,020,087.50	1.800	2.464	4,648.50	1,618.56	0.00	6,267.06
3130APWH4	40512	003	FHLB	2,000,000.00	1,951,980.00	1,951,980.00	0.750	2.271	3,749.99	7,300.34	0.00	11,050.33
3133ENGW4	40513	003	FFCB	1,859,000.00	1,808,137.76	1,808,137.76	0.660	2.337	3,067.35	7,467.54	0.00	10,534.89
3133EMYW6	40514	003	FFCB	1,347,000.00	1,304,057.64	1,304,057.64	0.230	2.277	774.52	6,629.18	0.00	7,403.70
3135G05P4	40515	003	FNMA	3,371,000.00	0.00	2,927,436.78	0.300	2.216	2,247.34	13,923.94	0.00	16,171.28
3130AQJM6	40516	003	FHLB	1,400,000.00	0.00	1,194,519.46	1.250	2.853	3,888.89	4,608.46	0.00	8,497.35
3130AMU67	40517	003	FHLB	6,000,000.00	0.00	5,082,694.81	0.400	2.717	5,333.33	29,090.29	0.00	34,423.62
3130AQGT4	40518	003	FHLB	23,060,000.00	0.00	19,602,267.03	1.100	2.866	56,368.89	83,685.48	0.00	140,054.37
3130AQMR1	40519	003	FHLB	23,390,000.00	0.00	19,953,363.85	1.250	2.862	64,972.22	77,396.25	0.00	142,368.47
3130AQZ48	40520	003	FHLB	3,060,000.00	0.00	2,678,522.24	2.000	2.747	13,600.00	4,741.75	0.00	18,341.75
3130APXH3	40521	003	FHLB	9,120,000.00	0.00	6,818,603.08	0.800	2.628	13,984.01	30,697.92	0.00	44,681.93
3133EMSC7	40522	003	FFCB	3,500,000.00	0.00	2,507,426.92	0.480	3.088	3,220.00	16,085.16	0.00	19,305.16
3130ARVJ7	40523	003	FHLB	20,000,000.00	0.00	13,846,153.85	3.250	3.243	111,944.44	0.00	0.00	111,944.44
3133ENUZ1	40524	003	FFCB	20,000,000.00	0.00	15,300,000.00	3.090	3.263	118,450.00	6,033.39	0.00	124,483.39
3134GXSF2	40525	003	FHLMC	10,000,000.00	0.00	6,923,076.92	2.500	2.494	43,055.56	0.00	0.00	43,055.56
3133ENVK3	40526	003	FFCB	20,000,000.00	0.00	14,285,714.29	3.650	3.644	129,777.78	0.00	0.00	129,777.78
3130APM44	40527	003	FHLB	3,565,000.00	0.00	2,653,237.54	0.500	2.628	3,416.45	13,967.82	0.00	17,384.27
594918BJ2	40528	003	MSFT	4,000,000.00	0.00	2,944,613.19	3.125	3.126	22,916.67	31.23	0.00	22,947.90
3130ARR86	40529	003	FHLB	13,270,000.00	0.00	9,170,202.88	1.625	1.746	37,137.57	2,783.25	0.00	39,920.82
3133EMSE3	40530	003	FFCB	4,916,000.00	0.00	2,715,447.14	0.110	1.914	751.05	12,205.24	0.00	12,956.29
3130A0F70	40531	003	FHLB	10,215,000.00	0.00	5,798,512.20	3.375	2.511	47,882.81	-11,584.21	0.00	36,298.60
3130APQJ7	40532	003	FHLB	1,500,000.00	0.00	817,541.21	0.575	2.424	1,197.92	3,743.19	0.00	4,941.11
3130APWH4	40533	003	FHLB	6,000,000.00	0.00	3,210,962.64	0.750	2.502	6,125.00	13,902.46	0.00	20,027.46
3133ELSP0	40534	003	FFCB	14,800,000.00	0.00	8,051,362.64	0.750	1.941	15,108.33	23,852.09	0.00	38,960.42
3133EMST0	40535	003	FFCB	1,530,000.00	0.00	828,089.72	0.140	1.963	291.55	3,761.61	0.00	4,053.16
3134G3X54	40536	003	FHLMC	2,635,000.00	0.00	1,445,572.58	2.000	2.138	7,173.05	531.65	0.00	7,704.70
3130AS3T46	40537	003	FHLB	9,305,000.00	0.00	4,600,453.35	2.125	2.127	24,167.15	230.66	0.00	24,397.81
459058JM6	40538	003	IBRD	5,580,000.00	0.00	2,193,356.17	0.250	2.521	1,395.00	12,391.58	0.00	13,786.58
3130AS2M0	40539	003	FHLB	3,835,000.00	0.00	1,601,428.57	2.650	2.616	10,445.05	0.00	0.00	10,445.05
89233HF66	40540	003	TMCC	0.00	0.00	2,856,327.78	0.790	0.801	0.00	5,705.56	0.00	5,705.56
313380GJ0	40541	003	FHLB	10,000,000.00	0.00	4,183,800.00	2.000	1.325	20,555.55	-6,730.48	0.00	13,825.07
3130AS3J6	40542	003	FHLB	2,700,000.00	0.00	1,127,247.03	2.500	2.482	6,937.50	37.00	0.00	6,974.50
3130AS4H9	40543	003	FHLB	4,885,000.00	0.00	1,932,527.47	2.250	2.218	10,685.94	0.00	0.00	10,685.94
3130ARVT5	40544	003	FHLB	3,630,000.00	0.00	1,519,962.38	3.000	2.818	11,192.50	-514.26	0.00	10,678.24
3130AMNR9	40545	003	FHLB	20,000,000.00	0.00	7,892,160.29	0.625	2.944	12,847.22	45,086.45	0.00	57,933.67
3130AMU67	40546	003	FHLB	20,000,000.00	0.00	7,956,531.87	0.400	2.755	8,222.23	46,431.56	0.00	54,653.79
3130APWH4	40547	003	FHLB	20,000,000.00	0.00	8,132,417.58	0.750	2.541	15,416.66	36,105.95	0.00	51,522.61
3130ASB65	40548	003	FHLB	11,000,000.00	0.00	4,230,663.46	1.880	1.855	19,531.11	35.15	0.00	19,566.26

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												
3130ASBG3	40549	003	FHLB	7,150,000.00	0.00	1,253,685.71	2.125	2.320	6,752.78	499.37	0.00	7,252.15
3133ENYA2	40550	003	FFCB	5,200,000.00	0.00	1,365,531.43	3.450	3.601	11,960.00	299.13	0.00	12,259.13
3134GXRL0	40551	003	FHLMC	12,940,000.00	0.00	3,398,993.88	3.125	3.321	26,958.33	1,186.31	0.00	28,144.64
3130ARMT5	40552	003	FHLB	8,905,000.00	0.00	2,337,791.49	2.800	3.048	16,622.66	1,143.33	0.00	17,765.99
037833DV9	40553	003	AAPL	10,000,000.00	0.00	2,492,580.77	0.750	2.305	4,791.67	9,534.98	0.00	14,326.65
31422XRQ7	40554	003	FAMC	10,779,000.00	0.00	1,941,107.19	0.690	3.224	3,512.15	12,092.02	0.00	15,604.17
3130ASD30	40555	003	FHLB	1,540,000.00	0.00	252,701.31	2.290	2.792	1,469.42	289.39	0.00	1,758.81
3134GXYM0	40556	003	FHLMC	5,615,000.00	0.00	184,234.32	3.125	3.424	1,462.24	110.66	0.00	1,572.90
594918BB9	40557	003	MSFT	11,335,000.00	0.00	1,952,868.54	2.700	3.577	13,602.00	3,812.92	0.00	17,414.92
3134GXYT5	40558	003	FHLMC	7,250,000.00	0.00	158,300.16	2.900	3.404	1,168.06	175.34	0.00	1,343.40
3134GXYT5	40559	003	FHLMC	4,500,000.00	0.00	98,255.27	2.900	3.404	725.00	108.83	0.00	833.83
3130AS6D6	40560	003	FHLB	1,250,000.00	0.00	216,914.29	2.875	3.624	1,597.22	362.73	0.00	1,959.95
3133EMBQ4	40561	003	FFCB	1,025,000.00	0.00	173,241.67	0.270	3.413	123.00	1,351.08	0.00	1,474.08
3135G05U3	40562	003	FNMA	7,200,000.00	0.00	1,223,588.57	0.350	3.353	1,120.00	9,109.79	0.00	10,229.79
3135G05P4	40563	003	FNMA	5,000,000.00	0.00	850,356.04	0.300	3.341	666.67	6,415.69	0.00	7,082.36
594918BB9	40564	003	MSFT	7,250,000.00	0.00	1,167,807.69	2.700	3.692	8,156.25	2,593.62	0.00	10,749.87
3134GXKH6	40565	003	FHLMC	5,000,000.00	0.00	865,397.80	0.125	2.736	277.78	5,625.23	0.00	5,903.01
CAMP	40566	003	CAMP	269,000,000.00	0.00	32,505,494.51	1.270	1.402	113,594.86	0.00	0.00	113,594.86
			Subtotal	**2,701,373,713.56**	**2,308,294,080.87**	**2,457,446,727.48**		**1.116**	**7,389,046.36**	**-552,296.00**	**-924.49**	**6,835,825.87**
Fund: CSJ/CSC JP												
9128286Y1	40371	152	USTR	0.00	915,993.20	754,939.45	1.750	0.080	3,248.80	-3,097.77	0.00	151.03
			Subtotal	**0.00**	**915,993.20**	**754,939.45**		**0.080**	**3,248.80**	**-3,097.77**	**0.00**	**151.03**
Fund: SJCE												
VP4560000	40162	501	WELLS	20,156,896.89	20,143,782.82	20,149,626.68	0.588	0.541	27,182.74	0.00	0.00	27,182.74
			Subtotal	**20,156,896.89**	**20,143,782.82**	**20,149,626.68**		**0.541**	**27,182.74**	**0.00**	**0.00**	**27,182.74**
			Total	**2,721,530,610.45**	**2,329,353,856.89**	**2,478,351,293.61**		**1.111**	**7,419,477.90**	**-555,393.77**	**-924.49**	**6,863,159.64**

City of San Jose
Total Earnings
Sorted by Fund - Investment Number
July 1, 2021 - June 30, 2022

City of San Jose
, CA

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												
CITY	32936	003	STPOOL	5,000,000.00	75,000,000.00	66,574,729.12	0.740	0.350	233,205.74	0.00	0.00	233,205.74
VP6000104	36512	003	WELLS	252,407,740.81	83,017,462.65	69,526,325.34	0.654	0.228	158,784.00	0.00	0.00	158,784.00
CSJFA	37042	003	STPOOL	5,000,000.00	75,000,000.00	70,691,903.23	0.740	0.363	256,910.45	0.00	0.00	256,910.45
3130A8QS5	37449	003	FHLB	0.00	9,950,700.00	354,408.49	1.125	1.247	4,062.50	356.06	0.00	4,418.56
3137EAEC9	37466	003	FHLMC	0.00	9,949,200.00	1,144,839.45	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	862,383.45	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	1,697,084.38	2.150	2.131	35,833.33	323.08	0.00	36,156.41
544351KQ1	37510	003	LOS	0.00	3,227,055.00	548,157.29	2.150	2.274	11,645.83	818.98	0.00	12,464.81
459058FY4	37523	003	IBRD	0.00	9,945,700.00	5,694,935.07	2.000	2.108	113,888.89	6,184.17	0.00	120,073.06
574193NC8	37534	003	MDS	0.00	5,000,000.00	3,520,547.95	2.250	2.255	79,375.00	0.00	0.00	79,375.00
13066YTZ2	37546	003	CASPWR	0.00	19,750,600.00	16,449,814.79	2.000	2.279	333,333.33	41,566.67	0.00	374,900.00
20772JL67	37560	003	CTS	0.00	3,007,500.00	255,431.51	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	2.247	88,291.80	-24,665.59	0.00	63,626.21
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	2.203	125,000.00	-13,416.34	0.00	111,583.66
13063DDF2	37588	003	CAS	5,000,000.00	5,019,950.00	5,019,950.00	2.500	2.408	125,000.00	-4,141.87	0.00	120,858.13
3130ACZS6	37589	003	FHLB	10,000,000.00	9,982,270.00	9,982,270.00	2.100	2.143	210,000.00	3,913.43	0.00	213,913.43
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	3.297	131,880.00	0.00	0.00	131,880.00
13067WPE6	37625	003	CASPWR	1,000,000.00	983,530.00	983,530.00	2.518	2.932	25,180.00	3,660.00	0.00	28,840.00
4581X0CZ9	37634	003	IADB	20,000,000.00	19,089,200.00	19,089,200.00	1.750	2.962	350,000.00	215,432.32	0.00	565,432.32
544351MN6	37638	003	LOS	4,815,000.00	4,816,203.75	4,816,203.75	2.900	2.893	139,635.00	-291.03	0.00	139,343.97
13063DGN2	40008	003	CAS	5,000,000.00	5,075,550.00	5,075,550.00	3.400	3.044	170,000.00	-15,515.12	0.00	154,484.88
3133EJD48	40013	003	FFCB	25,000,000.00	24,915,000.00	24,915,000.00	3.050	3.129	762,500.00	17,142.86	0.00	779,642.86
438516BM7	40015	003	HON	0.00	1,645,249.12	554,426.42	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	1,619,657.26	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	3,293,732.88	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	2.828	116,000.00	-2,607.27	0.00	113,392.73
13066YTZ2	40039	003	CASPWR	0.00	3,910,360.00	3,256,847.78	2.000	2.739	66,666.67	22,541.49	0.00	89,208.16

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	0.00	3,997,120.00	2,124,496.66	2.625	2.632	55,416.67	506.67	0.00	55,923.34
24422EUJ6	40048	003	DE	0.00	3,463,783.20	673,777.01	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	2.673	530,000.00	4,025.26	0.00	534,025.26
594918BP8	40055	003	MSFT	0.00	9,717,000.00	186,353.42	1.550	7.758	3,013.89	2,165.03	9,278.69	14,457.61
191219AP9	40063	003	KO	0.00	12,179,004.24	7,173,934.00	8.500	2.788	521,815.00	-321,806.38	0.00	200,008.62
14913Q2T5	40075	003	CAT	0.00	5,006,050.00	3,291,649.32	2.950	2.885	96,284.72	-1,326.26	0.00	94,958.46
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.537	125,000.00	1,630.00	0.00	126,630.00
91159HHC7	40080	003	USB	0.00	5,025,450.00	3,152,953.56	3.000	2.770	93,333.33	-5,278.52	-706.94	87,347.87
594918BW3	40082	003	MSFT	0.00	4,488,750.00	2,324,311.64	2.400	2.490	55,500.00	2,038.44	330.56	57,869.00
478160CD4	40091	003	JNJ	0.00	5,236,492.80	3,514,906.13	2.250	2.563	79,860.00	10,232.01	0.00	90,092.01
69371RP75	40096	003	PCAR	0.00	6,110,415.32	4,068,029.93	2.850	2.590	115,292.00	-9,931.39	0.00	105,360.61
24422EUT4	40097	003	JD	0.00	14,129,780.00	10,607,012.93	2.950	2.607	309,750.00	-33,213.84	0.00	276,536.16
06406HBY4	40100	003	BK	0.00	8,515,763.86	1,236,535.57	3.550	2.121	42,775.92	-10,494.45	-6,054.49	26,226.98
91159HHC7	40102	003	USB	0.00	6,588,465.17	4,133,585.00	3.000	2.619	121,949.33	-12,074.05	-1,617.06	108,258.22
91159HHC7	40105	003	USB	0.00	10,090,200.00	6,330,563.84	3.000	2.596	186,666.67	-19,692.78	-2,637.43	164,336.46
25468PCN4	40106	003	DIS	0.00	5,028,100.00	633,678.36	2.750	2.468	17,187.50	-1,549.63	0.00	15,637.87
69371RP83	40111	003	PCAR	0.00	7,020,650.00	6,020,447.81	2.650	2.545	159,220.83	-5,980.18	0.00	153,240.65
90331HPC1	40112	003	USB	0.00	9,989,400.00	8,073,624.66	2.650	2.692	214,208.34	2,856.11	304.26	217,368.71
13066YTZ2	40114	003	CASPWR	0.00	15,008,850.00	12,500,521.64	2.000	1.980	250,000.00	-2,538.24	0.00	247,461.76
3137AWQH1	40115	003	FHLMC	6,594,856.99	8,640,996.68	8,477,691.47	2.307	1.680	157,265.59	-14,313.88	-558.28	142,393.43
13063DLY2	40116	003	CAS	0.00	2,248,521.75	1,687,931.40	2.350	2.121	39,391.87	-3,596.92	0.00	35,794.95
3137AWQH1	40121	003	FHLMC	4,768,707.02	6,248,250.25	6,130,165.28	2.307	1.819	122,289.39	-10,393.06	-405.36	111,490.97
56052AD60	40125	003	MES	0.00	1,264,337.50	1,160,419.35	2.500	2.082	28,645.83	-4,484.72	0.00	24,161.11
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.903	187,500.00	2,600.00	0.00	190,100.00
3133EKRE8	40127	003	FFCB	0.00	16,973,820.00	11,904,925.81	1.850	1.913	221,023.61	6,738.09	0.00	227,761.70
084670BF4	40138	003	BRK	0.00	8,806,017.46	5,162,980.10	3.400	1.982	168,037.16	-65,708.85	0.00	102,328.31
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.833	175,000.00	7,605.35	0.00	182,605.35
3137B4WB8	40148	003	FHLMC	4,250,000.00	4,390,781.25	4,390,781.25	3.060	2.143	130,050.00	-35,944.15	0.00	94,105.85
3138L9HU9	40151	003	FNMA	0.00	2,765,468.75	2,075,995.72	2.360	2.169	49,396.10	-4,374.03	0.00	45,022.07
70922PAK8	40152	003	PASTRN	1,750,000.00	1,837,920.00	1,837,920.00	2.929	1.676	51,257.50	-20,459.72	0.00	30,797.78
91412GVB8	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.770	36,380.00	-17,225.71	0.00	19,154.29
649902ZM8	40156	003	NYSHGR	2,700,000.00	2,972,376.00	2,972,376.00	5.092	2.066	137,484.00	-76,070.88	0.00	61,413.12
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.551	45,000.00	1,410.78	0.00	46,410.78
43815NAC8	40158	003	HAROT	956,410.49	4,442,341.49	2,550,865.08	1.780	1.541	39,283.77	5.33	12.14	39,301.24
438516BM7	40163	003	HON	0.00	5,006,050.00	1,686,970.27	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	1.706	17,000.00	56.67	0.00	17,056.67
037833DL1	40166	003	AAPL	5,000,000.00	4,991,750.00	4,991,750.00	1.700	1.758	85,000.00	2,750.00	0.00	87,750.00
3137B36J2	40167	003	FHLMC	4,784,238.00	5,212,500.00	5,113,931.17	3.320	0.232	76,435.98	-61,768.80	-2,779.10	11,888.08

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												
3138LC5B7	40169	003	FNMA	1,000,000.00	1,019,843.75	1,019,843.75	2.710	2.118	27,476.37	-5,874.27	0.00	21,602.10
3140HUNV4	40171	003	FNMA	4,916,499.95	5,086,718.75	5,050,476.47	2.420	0.239	30,774.59	-17,989.04	-735.07	12,050.48
30298LAA9	40173	003	FHLMC	5,082,925.90	7,840,469.00	6,313,362.09	1.990	1.931	121,904.59	0.00	0.00	121,904.59
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.857	9,285.00	0.00	0.00	9,285.00
30314KAS2	40180	003	FHLMC	1,607,163.38	3,129,400.55	2,192,124.58	2.090	1.651	43,428.70	-7,239.76	0.00	36,188.94
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.662	162,500.00	3,413.28	0.00	165,913.28
649791PP9	40185	003	NYS	5,000,000.00	5,002,600.00	5,002,600.00	2.010	1.997	100,500.00	-605.83	0.00	99,894.17
89233MAD5	40186	003	TMCC	1,010,607.45	2,999,783.40	2,050,733.12	1.920	1.922	39,312.02	35.41	69.52	39,416.95
677522T20	40188	003	OHS	0.00	1,950,000.00	1,624,109.59	1.800	1.801	29,250.00	0.00	0.00	29,250.00
3138ELJW4	40189	003	FNMA	2,009,566.12	6,158,994.05	4,900,348.29	2.791	0.386	125,557.45	-106,653.26	0.00	18,904.19
43813VAC2	40190	003	HAROT	3,232,298.88	8,998,396.20	6,219,443.08	1.830	1.840	113,670.80	267.07	503.58	114,441.45
3138L1UV9	40194	003	FNMA	0.00	4,108,956.25	3,333,573.77	2.220	1.391	67,561.15	-21,186.81	0.00	46,374.34
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.707	318,750.00	-58,467.29	0.00	260,282.71
3134GUQ94	40198	003	FHLMC	0.00	10,000,000.00	5,287,671.23	1.800	1.787	94,500.00	0.00	0.00	94,500.00
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.692	187,000.00	-816.03	0.00	186,183.97
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.344	185,153.28	0.00	0.00	185,153.28
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.216	166,880.04	0.00	0.00	166,880.04
3138L4EN9	40206	003	FNMA	21,921,140.50	22,589,238.61	22,762,569.83	2.610	2.485	580,201.64	-14,614.65	0.00	565,586.99
6500354U9	40207	003	NYSDEV	5,000,000.00	5,190,300.00	5,190,300.00	2.860	1.875	143,000.00	-45,672.00	0.00	97,328.00
3138LL3J2	40209	003	FNMA	1,000,000.00	1,000,000.00	1,023,750.00	2.710	2.647	27,099.96	0.00	0.00	27,099.96
46625HJE1	40213	003	JPM	2,050,000.00	2,119,372.00	2,119,372.00	3.250	1.917	66,625.00	-25,987.43	0.00	40,637.57
30295NAE0	40214	003	FHLMC	259,680.56	739,668.04	374,947.83	2.050	1.707	6,998.56	-599.98	0.00	6,398.58
3136ACGJ4	40221	003	FNMA	1,120,518.26	3,607,515.78	2,885,955.53	2.509	1.102	67,164.65	-35,362.00	0.00	31,802.65
46625HJH4	40223	003	JPM	10,000,000.00	10,405,200.00	10,405,200.00	3.200	1.770	320,000.00	-135,821.23	0.00	184,178.77
3138L8CE2	40225	003	FNMA	3,500,000.00	3,500,000.00	3,577,656.25	2.960	2.896	103,599.96	0.00	0.00	103,599.96
3138LDR21	40226	003	FNMA	-0.11	-0.11	-0.11	2.275		0.00	0.00	0.00	0.00
478160CD4	40229	003	JNJ	0.00	12,900,649.08	8,659,339.79	2.250	1.395	191,890.87	-71,118.40	0.00	120,772.47
30298LAA9	40231	003	FHLMC	597,243.82	921,255.11	751,092.81	1.990	1.368	14,323.82	-4,050.14	0.00	10,273.68
574193SP4	40234	003	MDS	1,000,000.00	1,000,000.00	1,000,000.00	0.970	0.970	9,700.00	0.00	0.00	9,700.00
438516BM7	40236	003	HON	0.00	15,134,700.00	5,100,186.58	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	1.846	23,298.00	2,650.85	0.00	25,948.85
69371RQ33	40238	003	PCAR	1,000,000.00	986,760.00	986,760.00	2.000	2.566	20,000.00	5,319.64	0.00	25,319.64
06406RAE7	40242	003	BK	10,444,000.00	10,763,199.97	10,763,199.97	2.950	1.801	308,098.00	-114,226.63	0.00	193,871.37
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.747	168,750.00	-74,899.33	0.00	93,850.67
60412AKS1	40245	003	MNS	3,500,000.00	3,579,380.00	3,579,380.00	2.020	1.074	70,700.00	-32,253.73	0.00	38,446.27
459058JB0	40246	003	IBRD	3,000,000.00	2,988,390.00	2,988,390.00	0.625	0.705	18,750.00	2,322.00	0.00	21,072.00
89239RAC0	40252	003	TMCC	862,853.20	1,499,700.00	1,308,893.43	1.360	1.370	17,792.49	60.93	71.91	17,925.33
44891LAC7	40253	003	HART	852,551.58	1,249,708.75	1,159,908.07	1.410	1.420	16,353.62	59.47	52.98	16,466.07

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												
76913CAX7	40255	003	RIV	1,655,000.00	1,655,000.00	1,655,000.00	2.363	2.363	39,107.66	0.00	0.00	39,107.66
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.667	106,680.00	0.00	0.00	106,680.00
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	0.721	70,000.00	2,000.00	0.00	72,000.00
64990GZW5	40262	003	NYU	2,450,000.00	2,438,877.00	2,438,877.00	1.438	1.554	35,231.00	2,678.44	0.00	37,909.44
037833DV9	40263	003	AAPL	6,795,000.00	6,793,097.40	6,793,097.40	0.750	0.760	50,962.50	634.20	0.00	51,596.70
882722VK4	40264	003	TXS	3,425,000.00	3,705,815.75	3,705,815.75	3.823	0.918	130,937.76	-96,925.86	0.00	34,011.90
3134GVSN9	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.700	70,000.00	0.00	0.00	70,000.00
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.559	276,999.96	0.00	0.00	276,999.96
69371RN77	40267	003	PCAR	2,897,000.00	2,970,699.68	2,970,699.68	2.300	1.136	66,631.00	-32,877.19	0.00	33,753.81
459058GU1	40269	003	IBRD	16,000,000.00	16,606,400.00	16,606,400.00	2.125	0.318	340,000.00	-287,242.11	0.00	52,757.89
43813DAC2	40270	003	HAROT	1,182,686.94	1,999,842.60	1,757,976.65	0.820	0.824	14,407.40	33.46	36.35	14,477.21
3135G04Q3	40271	003	FNMA	10,000,000.00	9,969,900.00	9,969,900.00	0.250	0.351	25,000.00	10,033.33	0.00	35,033.33
3136AL7K1	40272	003	FNMA	2,909,733.51	3,461,986.75	3,341,930.75	2.967	1.346	90,498.51	-45,505.67	0.00	44,992.84
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.750	300,000.00	0.00	0.00	300,000.00
931142DH3	40274	003	WMT	26,018,000.00	27,403,406.46	27,403,406.46	2.550	0.654	663,459.00	-484,219.73	0.00	179,239.27
69371RQ82	40275	003	PCAR	2,000,000.00	1,997,220.00	1,997,220.00	0.800	0.848	16,000.00	926.67	0.00	16,926.67
3137B04Y7	40276	003	FHLMC	5,450,000.00	5,450,000.00	5,727,609.38	2.615	2.488	142,517.52	0.00	0.00	142,517.52
923078CT4	40277	003	VNTCTF	1,000,000.00	1,000,000.00	1,000,000.00	1.048	1.048	10,480.00	0.00	0.00	10,480.00
923078CU1	40278	003	VNTCTF	900,000.00	900,000.00	900,000.00	1.223	1.223	11,007.00	0.00	0.00	11,007.00
24422EVG1	40279	003	JD	7,500,000.00	7,508,925.00	7,508,925.00	0.550	0.492	41,250.00	-4,301.21	0.00	36,948.79
56052AE77	40280	003	MES	0.00	1,009,720.00	926,729.32	1.250	0.740	11,458.33	-4,602.01	0.00	6,856.32
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.850	255,000.00	0.00	0.00	255,000.00
3133ELJ47	40282	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.580	0.580	58,000.00	0.00	0.00	58,000.00
3133ELG81	40283	003	FFCB	10,000,000.00	9,999,100.00	9,999,100.00	0.300	0.303	30,000.00	301.11	0.00	30,301.11
3134GVS41	40285	003	FHLMC	0.00	25,000,000.00	3,904,109.59	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	0.287	159,375.00	-137,040.65	0.00	22,334.35
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.543	50,000.00	4,144.60	0.00	54,144.60
3136AGMB5	40289	003	FNMA	986,157.33	1,765,494.19	1,513,040.48	2.492	0.041	34,805.61	-34,187.31	0.00	618.30
46625HJC5	40290	003	JPM	0.00	2,091,063.87	257,802.39	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	0.220	55,000.00	0.00	0.00	55,000.00
91412HFL2	40293	003	UNVHGR	1,000,000.00	1,000,000.00	1,000,000.00	0.833	0.833	8,330.00	0.00	0.00	8,330.00
91412HFL2	40294	003	UNVHGR	650,000.00	650,000.00	650,000.00	0.833	0.833	5,414.50	0.00	0.00	5,414.50
30315EAA4	40295	003	FHLMC	3,418,905.27	3,472,724.06	3,464,336.62	0.830	0.817	28,583.72	-263.22	0.00	28,320.50
89237VAB5	40296	003	TMCC	3,356,167.35	4,999,615.00	4,630,964.40	0.440	0.443	20,371.55	84.54	75.46	20,531.55
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.635	33,000.00	-1,222.72	0.00	31,777.28
574193TQ1	40298	003	MDS	5,000,000.00	5,001,950.00	5,001,950.00	0.510	0.500	25,500.00	-488.86	0.00	25,011.14
31422BJ27	40299	003	FAMC	2,500,000.00	2,499,875.00	2,499,875.00	0.500	0.501	12,500.00	25.19	0.00	12,525.19

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												
30288WAK5	40300	003	FHLMC	262,572.65	267,989.46	272,957.16	2.190	2.071	5,805.31	-153.20	0.00	5,652.11
55380THE3	40302	003	MUFGBK	0.00	25,000,000.00	2,945,205.48	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	0.594	135,000.00	-103,627.53	0.00	31,372.47
373385FQ1	40304	003	GAS	14,615,000.00	14,615,000.00	14,615,000.00	0.520	0.520	75,998.00	0.00	0.00	75,998.00
373385FP3	40305	003	GAS	4,345,000.00	4,345,000.00	4,345,000.00	0.420	0.420	18,249.00	0.00	0.00	18,249.00
89114NSX4	40307	003	TD	0.00	30,000,000.00	5,013,698.63	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	0.446	77,856.00	-66,316.63	0.00	11,539.37
3137EAEX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.437	18,750.00	3,013.35	0.00	21,763.35
78012UYA7	40310	003	RY	0.00	20,000,000.00	4,657,534.25	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	0.550	55,000.00	0.00	0.00	55,000.00
546417DQ6	40312	003	LAS	4,000,000.00	4,000,000.00	4,000,000.00	0.840	0.840	33,600.00	0.00	0.00	33,600.00
34153QUC8	40313	003	FLSEDU	5,000,000.00	4,995,850.00	4,995,850.00	0.390	0.413	19,500.00	1,150.11	0.00	20,650.11
3138L9QS4	40314	003	FNMA	2,500,000.00	2,500,000.00	2,650,781.25	2.810	2.650	70,250.04	0.00	0.00	70,250.04
544351MQ9	40315	003	LOS	3,670,000.00	4,065,589.30	4,065,589.30	3.320	0.490	121,844.00	-101,941.41	0.00	19,902.59
3137EAEY1	40316	003	FHLMC	4,000,000.00	3,985,080.00	3,985,080.00	0.125	0.250	5,000.00	4,973.33	0.00	9,973.33
419792ZM1	40317	003	HIS	5,000,000.00	5,014,900.00	5,014,900.00	0.852	0.789	42,600.00	-3,027.08	0.00	39,572.92
13077DML3	40318	003	CASHGR	10,000,000.00	10,039,100.00	10,039,100.00	0.885	0.804	88,500.00	-7,824.34	0.00	80,675.66
882724RA7	40319	003	TXS	1,600,000.00	1,945,088.00	1,945,088.00	5.000	0.507	80,000.00	-70,147.76	0.00	9,852.24
06406RAJ6	40320	003	BK	3,868,000.00	4,193,530.88	4,193,530.88	3.450	0.382	133,446.00	-117,425.97	0.00	16,020.03
45818WCW4	40321	003	IADB	10,000,000.00	9,995,330.00	9,995,330.00	0.340	0.352	34,000.00	1,189.81	0.00	35,189.81
57582RK88	40322	003	MAS	1,000,000.00	1,000,000.00	1,000,000.00	0.695	0.695	6,950.00	0.00	0.00	6,950.00
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.765	10,595.26	0.00	0.00	10,595.26
91412HGE7	40324	003	UNVHGR	2,215,000.00	2,238,988.45	2,238,988.45	0.883	0.632	19,558.46	-5,414.32	0.00	14,144.14
91412HGE7	40325	003	UNVHGR	3,560,000.00	3,603,004.80	3,603,004.80	0.883	0.602	31,434.80	-9,736.94	0.00	21,697.86
91412HGE7	40326	003	UNVHGR	10,000,000.00	10,118,600.00	10,118,600.00	0.883	0.607	88,300.00	-26,869.73	0.00	61,430.27
3136AY6S7	40327	003	FNMA	3,567,819.46	4,897,291.16	4,441,379.02	2.624	0.152	106,024.09	-99,284.94	0.00	6,739.15
3137BGK24	40328	003	FHLMC	4,500,000.00	4,500,000.00	4,937,850.00	3.062	2.790	137,790.00	0.00	0.00	137,790.00
3135G05X7	40329	003	FNMA	10,000,000.00	9,975,300.00	9,975,300.00	0.375	0.429	37,500.00	5,305.49	0.00	42,805.49
3133EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.500	50,000.00	0.00	0.00	50,000.00
3135G06R9	40331	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	0.550	0.550	82,500.00	0.00	0.00	82,500.00
45950VPG5	40332	003	IFC	8,550,000.00	8,584,490.70	8,584,490.70	0.425	0.319	36,337.50	-8,913.61	0.00	27,423.89
3135G06G3	40333	003	FNMA	10,000,000.00	10,039,690.00	10,039,690.00	0.500	0.416	50,000.00	-8,207.00	0.00	41,793.00
31422B6K1	40334	003	FAMC	10,000,000.00	9,992,000.00	9,992,000.00	0.480	0.496	48,000.00	1,600.00	0.00	49,600.00
459058JA2	40335	003	IBRD	20,000,000.00	20,288,120.00	20,288,120.00	0.750	0.399	150,000.00	-69,148.80	0.00	80,851.20
459058JL8	40336	003	IBRD	10,000,000.00	9,996,360.00	9,996,360.00	0.500	0.508	50,000.00	758.77	0.00	50,758.77
31422B6K1	40337	003	FAMC	10,000,000.00	9,991,610.00	9,991,610.00	0.480	0.497	48,000.00	1,678.00	0.00	49,678.00
459058JL8	40338	003	IBRD	10,000,000.00	9,993,370.00	9,993,370.00	0.500	0.514	50,000.00	1,382.05	0.00	51,382.05
459058DX8	40339	003	IBRD	4,765,000.00	5,158,198.27	5,158,198.27	2.500	0.339	119,125.00	-101,616.21	0.00	17,508.79

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings: Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3130AKPW0	40340	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.500	50,000.00	0.00	0.00	50,000.00
459058JE4	40341	003	IBRD	10,000,000.00	9,933,980.00	9,933,980.00	0.375	0.524	37,500.00	14,536.51	0.00	52,036.51
30318CAA5	40342	003	FHLMC	4,175,668.25	4,991,543.75	4,670,378.81	0.670	0.573	30,767.25	-4,001.05	0.00	26,766.20
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.504	61,810.00	-25,978.87	0.00	35,831.13
459056HV2	40344	003	IBRD	10,000,000.00	10,427,200.00	10,427,200.00	1.500	0.300	150,000.00	-118,666.67	0.00	31,333.33
89233GVX1	40345	003	TMCC	0.00	14,982,504.17	2,503,925.35	0.190	0.193	0.00	4,829.17	0.00	4,829.17
62478UAT3	40346	003	MUBCD	0.00	25,000,000.00	6,780,821.92	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	0.508	45,000.00	5,620.00	0.00	50,620.00
46625HJT8	40348	003	JPM	15,000,000.00	16,528,245.00	16,528,245.00	3.875	0.435	581,250.00	-509,415.00	0.00	71,835.00
69371RR24	40349	003	PCAR	7,000,000.00	6,991,880.00	6,991,880.00	0.350	0.389	24,500.00	2,706.67	0.00	27,206.67
3130AKXX9	40350	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.500	50,000.00	0.00	0.00	50,000.00
78015CWA6	40351	003	RY	0.00	24,978,708.33	4,858,872.03	0.140	0.142	0.00	6,902.78	0.00	6,902.78
06367CAH0	40352	003	BMO	0.00	25,000,000.00	14,931,506.85	0.180	0.183	27,250.00	0.00	0.00	27,250.00
3130AKXX9	40353	003	FHLB	10,000,000.00	9,994,000.00	9,994,000.00	0.500	0.512	50,000.00	1,200.00	0.00	51,200.00
45905U5Y6	40354	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.600	30,000.00	0.00	0.00	30,000.00
45905U5Y6	40355	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.600	30,000.00	0.00	0.00	30,000.00
3137FQ3W1	40356	003	FHLMC	4,950,000.00	4,950,000.00	5,316,300.00	2.588	2.410	128,106.00	0.00	0.00	128,106.00
45818WCZ7	40357	003	IADB	10,000,000.00	10,000,000.00	10,000,000.00	0.650	0.650	65,000.00	0.00	0.00	65,000.00
3133EMSU7	40358	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.800	0.800	80,000.00	0.00	0.00	80,000.00
459058JA2	40359	003	IBRD	10,000,000.00	10,054,800.00	10,054,800.00	0.750	0.610	75,000.00	-13,709.52	0.00	61,290.48
31422XCX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	1.000	100,000.00	0.00	0.00	100,000.00
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	74,722,193.02	0.740	0.383	286,304.98	0.00	0.00	286,304.98
46625HJC5	40364	003	JPM	0.00	1,009,550.00	124,465.07	4.350	0.104	5,316.67	-5,187.65	0.00	129.02
89233GZ33	40365	003	TMCC	0.00	19,986,061.11	8,487,231.43	0.130	0.132	0.00	11,194.45	0.00	11,194.45
62479LXR1	40366	003	MUFGBK	0.00	9,996,666.67	3,177,022.83	0.080	0.081	0.00	2,577.78	0.00	2,577.78
14913R2B2	40367	003	CAT	0.00	5,039,650.00	4,363,094.25	0.950	0.122	41,166.67	-35,857.39	0.00	5,309.28
89114WBP9	40368	003	TD	0.00	10,000,000.00	4,712,328.77	0.070	0.071	3,344.44	0.00	0.00	3,344.44
06367CGB7	40369	003	BMO	0.00	25,000,000.00	12,465,753.42	0.100	0.101	12,638.89	0.00	0.00	12,638.89
89114WBX2	40370	003	TD	0.00	25,000,000.00	5,205,479.45	0.040	0.041	2,111.11	0.00	0.00	2,111.11
64990FC93	40372	003	NYSPIT	0.00	2,000,000.00	1,408,219.18	0.167	0.167	2,356.56	0.00	0.00	2,356.56
89114WCA1	40373	003	TD	0.00	30,000,000.00	11,589,041.10	0.110	0.112	12,925.00	0.00	0.00	12,925.00
912796J26	40374	003	USTR	0.00	29,999,160.00	1,561,600.11	0.036	0.037	0.00	570.00	0.00	570.00
912796C56	40375	003	USTR	0.00	24,999,000.00	1,917,731.51	0.040	0.041	0.00	777.78	0.00	777.78
912796K24	40376	003	USTR	0.00	29,998,425.00	3,862,810.89	0.035	0.035	0.00	1,370.83	0.00	1,370.83
912796J26	40377	003	USTR	0.00	19,999,444.44	1,041,066.97	0.040	0.041	0.00	422.23	0.00	422.23
62479LZH1	40378	003	MUFGBK	0.00	9,996,655.56	4,628,588.46	0.070	0.071	0.00	3,286.11	0.00	3,286.11

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings: Interest Earned	Amortization/ Accretion	Realized Gainl/Loss	Adjusted Interest Earnings
Fund: General Pool												
89233GZ33	40379	003	TMCC	0.00	9,995,172.22	4,244,525.19	0.110	0.112	0.00	4,736.11	0.00	4,736.11
06417MQL2	40380	003	BNSHOU	0.00	13,910,344.08	13,605,459.83	0.200	0.200	27,588.17	-343.12	0.00	27,245.05
62479LX83	40381	003	MUFGBK	0.00	0.00	2,711,806.64	0.070	0.071	0.00	1,925.00	0.00	1,925.00
78012UP82	40382	003	RY	0.00	0.00	24,931,506.85	0.190	0.193	48,027.78	0.00	0.00	48,027.78
89233GXL5	40383	003	TMCC	0.00	0.00	7,258,777.55	0.070	0.071	0.00	5,152.78	0.00	5,152.78
62479LXN0	40384	003	MUFGBK	0.00	0.00	2,903,511.02	0.070	0.071	0.00	2,061.11	0.00	2,061.11
89233GZH2	40385	003	TMCC	0.00	0.00	6,654,837.95	0.090	0.091	0.00	6,075.00	0.00	6,075.00
78012UR23	40386	003	RY	0.00	0.00	13,424,657.53	0.120	0.122	16,333.33	0.00	0.00	16,333.33
912796K73	40387	003	USTR	0.00	0.00	8,820,536.93	0.035	0.035	0.00	3,130.56	0.00	3,130.56
62479MAE3	40388	003	MUFGBK	0.00	0.00	4,436,558.63	0.090	0.091	0.00	4,050.00	0.00	4,050.00
62479MCR2	40389	003	MUFGBK	0.00	0.00	14,511,141.86	0.110	0.112	0.00	16,194.44	0.00	16,194.44
89114WF75	40390	003	TD	0.00	0.00	21,534,246.58	0.160	0.162	34,933.33	0.00	0.00	34,933.33
06367CKK2	40391	003	BMO	25,000,000.00	0.00	20,890,410.96	0.160	0.162	33,888.89	0.00	0.00	33,888.89
06367CL39	40392	003	BMO	25,000,000.00	0.00	20,273,972.60	0.160	0.162	32,888.89	0.00	0.00	32,888.89
912796G60	40393	003	USTR	0.00	0.00	1,534,158.87	0.147	0.149	0.00	2,286.67	0.00	2,286.67
912796G78	40394	003	USTR	0.00	0.00	1,150,617.81	0.100	0.101	0.00	1,166.67	0.00	1,166.67
912796ZB8	40395	003	USTR	0.00	0.00	383,558.47	0.043	0.043	0.00	165.28	0.00	165.28
89233GY91	40396	003	TMCC	0.00	0.00	1,041,062.92	0.060	0.061	0.00	633.33	0.00	633.33
89233GZE9	40397	003	TMCC	0.00	0.00	1,479,274.52	0.080	0.081	0.00	1,200.00	0.00	1,200.00
912796H69	40398	003	USTR	0.00	0.00	657,514.52	0.045	0.046	0.00	300.00	0.00	300.00
912796N70	40399	003	USTR	0.00	0.00	1,534,186.91	0.050	0.051	0.00	777.78	0.00	777.78
912828U81	40400	003	USTR	0.00	0.00	2,721,629.34	2.000	0.087	53,804.35	-51,435.00	0.00	2,369.35
9127964W6	40401	003	USTR	0.00	0.00	109,588.07	0.040	0.041	0.00	44.44	0.00	44.44
9127965G0	40402	003	USTR	0.00	0.00	931,462.86	0.050	0.051	0.00	472.22	0.00	472.22
912796J59	40403	003	USTR	0.00	0.00	2,246,421.83	0.060	0.061	0.00	1,366.67	0.00	1,366.67
912796ZX0	40404	003	USTR	0.00	0.00	643,759.97	0.090	0.091	0.00	587.50	0.00	587.50
912796J75	40405	003	USTR	0.00	0.00	1,506,688.17	0.070	0.071	0.00	1,069.44	0.00	1,069.44
459058FY4	40406	003	IBRD	0.00	0.00	2,887,117.40	2.000	0.112	57,500.00	-54,255.00	0.00	3,245.00
89114WKY0	40407	003	TD	0.00	0.00	2,575,342.47	0.150	0.152	3,916.67	0.00	0.00	3,916.67
45950KCS7	40408	003	IFC	24,721,000.00	0.00	15,336,243.30	0.500	0.357	76,909.78	-22,127.09	0.00	54,782.69
3130APRF4	40409	003	FHLB	20,000,000.00	0.00	12,377,989.04	1.000	1.020	124,444.45	1,870.13	0.00	126,314.58
3130APWP6	40410	003	FHLB	8,300,000.00	0.00	4,975,518.00	0.600	0.649	30,018.33	2,251.38	0.00	32,269.71
3130ADRG9	40411	003	FHLB	1,050,000.00	0.00	651,969.02	2.750	0.414	17,485.42	-14,786.60	0.00	2,698.82
3133ENBT6	40412	003	FFCB	1,825,000.00	0.00	1,098,251.00	0.180	0.318	1,989.25	1,499.01	0.00	3,488.26
4581X0CW6	40413	003	IADB	0.00	0.00	399,023.92	2.125	0.087	8,415.00	-8,067.84	0.00	347.16
3135G0T94	40414	003	FNMA	2,700,000.00	0.00	1,665,894.97	2.375	0.322	38,831.25	-33,470.97	0.00	5,360.28
3135G04Q3	40415	003	FNMA	2,963,000.00	0.00	1,779,649.24	0.250	0.488	4,485.65	4,206.36	0.00	8,692.01
912796ZX0	40416	003	USTR	0.00	0.00	1,205,418.68	0.082	0.084	0.00	1,008.33	0.00	1,008.33

									Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gainl/Loss	Adjusted Interest Earnings

Fund: General Pool

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
3130APZU2	40417	003	FHLB	1,900,000.00	0.00	1,108,767.12	0.875	0.879	9,744.10	0.00	0.00	9,744.10
3130APU45	40418	003	FHLB	4,875,000.00	0.00	2,840,595.72	0.850	0.906	24,286.98	1,439.31	0.00	25,726.29
45950VLH7	40419	003	IFC	3,173,000.00	0.00	1,880,702.61	2.000	0.253	37,194.61	-32,431.64	0.00	4,762.97
3135G05U3	40420	003	FNMA	7,000,000.00	0.00	4,074,760.03	0.350	0.498	14,359.72	5,951.02	0.00	20,310.74
3130APKF1	40421	003	FHLB	2,725,000.00	0.00	1,582,254.45	0.750	0.929	11,978.64	2,717.27	0.00	14,695.91
3130APMH5	40422	003	FHLB	3,150,000.00	0.00	1,826,808.07	0.625	0.691	11,484.37	1,134.85	0.00	12,619.22
3133ENFZ8	40423	003	FFCB	10,000,000.00	0.00	5,788,857.26	1.010	0.966	58,636.11	-2,689.91	0.00	55,946.20
3133EMZP0	40424	003	FFCB	1,250,000.00	0.00	723,384.66	0.140	0.392	1,020.84	1,813.09	0.00	2,833.93
912796J75	40425	003	USTR	0.00	0.00	1,205,378.16	0.138	0.139	0.00	1,680.56	0.00	1,680.56
91282CAG6	40426	003	USTR	20,000,000.00	0.00	11,557,756.81	0.125	0.170	14,433.33	5,216.04	0.00	19,649.37
313376C94	40427	003	FHLB	0.00	0.00	87,721.21	2.625	0.061	2,333.33	-2,280.00	0.00	53.33
742718DY2	40428	003	PG	0.00	0.00	625,606.30	2.300	0.171	14,087.50	-13,020.00	0.00	1,067.50
037833CM0	40429	003	AAPL	0.00	0.00	1,000,829.62	2.500	0.157	24,625.00	-12,572.18	-10,476.82	1,576.00
912828G87	40430	003	USTR	0.00	0.00	1,371,681.92	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	3,219,611.08	2.650	0.725	84,203.75	-60,868.07	0.00	23,335.68
594918AW4	40432	003	MSFT	1,851,000.00	0.00	1,094,400.20	3.625	0.968	37,836.25	-27,243.38	0.00	10,592.87
3133EMGX4	40433	003	FFCB	20,000,000.00	0.00	11,266,091.46	0.125	0.326	14,166.67	22,543.77	0.00	36,710.44
931142DU4	40434	003	WMT	5,000,000.00	0.00	2,861,463.01	2.350	0.483	66,256.94	-52,437.06	0.00	13,819.88
3130APQU2	40435	003	FHLB	14,370,000.00	0.00	7,783,540.03	0.650	0.731	50,853.84	6,061.38	0.00	56,915.22
3133ELYR9	40436	003	FFCB	0.00	0.00	2,277,128.50	0.250	0.112	5,728.12	-3,182.40	0.00	2,545.72
3133ENAQ3	40437	003	FFCB	20,350,000.00	0.00	11,023,392.06	0.070	0.244	7,755.61	19,139.93	0.00	26,895.54
742718EU9	40438	003	PG	10,026,000.00	0.00	5,479,962.46	2.150	0.204	116,761.12	-105,573.78	0.00	11,187.34
037833CQ1	40439	003	AAPL	0.00	0.00	3,544,428.80	2.300	0.577	81,522.22	-61,072.00	0.00	20,450.22
3130AKDH6	40440	003	FHLB	5,300,000.00	0.00	2,872,020.92	0.125	0.251	3,606.94	3,598.46	0.00	7,205.40
037833CQ1	40441	003	AAPL	0.00	0.00	573,922.16	2.300	0.610	13,202.00	-9,700.60	0.00	3,501.40
594918BX1	40442	003	MSFT	1,025,000.00	0.00	564,581.71	2.875	0.882	15,634.82	-10,655.17	0.00	4,979.65
594918BQ6	40443	003	MSFT	2,876,000.00	0.00	1,552,973.81	2.000	0.690	30,517.55	-19,805.27	0.00	10,712.28
931142DU4	40444	003	WMT	10,000,000.00	0.00	5,385,070.14	2.350	0.475	124,680.55	-99,104.79	0.00	25,575.76
3133ENGW4	40445	003	FFCB	6,435,000.00	0.00	3,454,124.65	0.660	0.683	22,887.15	697.42	0.00	23,584.57
3130APS48	40446	003	FHLB	13,240,000.00	0.00	7,110,288.74	1.050	1.051	74,916.34	-202.85	0.00	74,713.49
89236THD0	40447	003	TMCC	5,860,000.00	0.00	3,100,465.47	0.450	0.347	13,990.75	-3,220.51	0.00	10,770.24
89236TEL5	40448	003	TMCC	15,003,000.00	0.00	8,107,462.54	2.700	0.612	214,917.97	-165,315.73	0.00	49,602.24
13063DMA3	40449	003	CAS	10,110,000.00	0.00	5,097,088.07	2.650	1.373	129,492.25	-59,492.18	0.00	70,000.07
459058FY4	40450	003	IBRD	0.00	0.00	260,535.55	2.000	0.097	5,277.78	-5,025.00	0.00	252.78
3130AQJL8	40451	003	FHLB	0.00	0.00	3,671,096.27	0.120	0.132	4,466.67	372.10	0.00	4,838.77
912796C31	40452	003	USTR	0.00	0.00	575,329.71	0.038	0.039	0.00	221.67	0.00	221.67
912796M97	40453	003	USTR	0.00	0.00	3,451,795.03	0.043	0.044	0.00	1,505.00	0.00	1,505.00
912796N39	40454	003	USTR	0.00	0.00	3,451,611.78	0.055	0.056	0.00	1,925.00	0.00	1,925.00

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												
912796N47	40455	003	USTR	0.00	0.00	4,985,293.03	0.080	0.081	0.00	4,044.44	0.00	4,044.44
912796U72	40456	003	USTR	0.00	0.00	3,204,250.15	0.118	0.120	0.00	3,835.00	0.00	3,835.00
912828XG0	40457	003	USTR	0.00	0.00	7,258,360.98	2.125	0.210	154,091.85	-138,867.19	0.00	15,224.66
912828XR6	40458	003	USTR	0.00	0.00	7,996,414.81	1.750	0.132	139,423.08	-128,906.25	0.00	10,516.83
037833CG3	40459	003	AAPL	10,000,000.00	0.00	4,989,657.53	3.000	1.019	145,000.00	-94,172.87	0.00	50,827.13
459056LD7	40460	003	IBRD	2,000,000.00	0.00	1,029,590.68	7.625	0.461	73,708.33	-68,960.13	0.00	4,748.20
3130AQG49	40461	003	FHLB	2,485,000.00	0.00	1,110,529.75	1.000	1.212	11,251.53	2,205.30	0.00	13,456.83
037833DE7	40462	003	AAPL	15,266,000.00	0.00	7,194,290.08	2.400	0.612	170,979.20	-126,916.44	0.00	44,062.76
037833DF4	40463	003	AAPL	15,114,000.00	0.00	7,237,070.16	2.750	1.361	192,808.46	-94,318.08	0.00	98,490.38
037833BU3	40464	003	AAPL	3,052,000.00	0.00	1,401,245.28	2.850	0.849	39,383.51	-27,493.42	0.00	11,890.09
3133EMYL0	40465	003	FFCB	0.00	0.00	3,012,427.75	0.040	0.181	1,222.22	4,217.00	0.00	5,439.22
3130AJY52	40466	003	FHLB	10,000,000.00	0.00	4,597,562.61	0.125	0.323	5,798.61	9,030.77	0.00	14,829.38
3130AQCN1	40467	003	FHLB	5,000,000.00	0.00	2,240,397.26	0.750	0.689	13,368.05	2,077.15	0.00	15,445.20
3133ENLB4	40468	003	FFCB	20,000,000.00	0.00	8,980,909.59	0.460	0.524	41,655.56	5,433.33	0.00	47,088.89
3134GXJH8	40469	003	FHLMC	4,225,000.00	0.00	1,876,449.13	0.220	0.917	4,208.57	13,007.05	0.00	17,215.62
3130ALHH0	40470	003	FHLB	25,000,000.00	0.00	10,999,120.55	0.960	1.506	108,666.66	57,028.08	0.00	165,694.74
037833CG3	40471	003	AAPL	11,966,000.00	0.00	5,538,552.60	3.000	1.192	161,541.00	-95,510.02	0.00	66,030.98
3130AQQQ9	40472	003	FHLB	20,000,000.00	0.00	8,438,356.16	0.875	0.807	68,125.00	0.00	0.00	68,125.00
3130AQN584	40473	003	FHLB	14,000,000.00	0.00	5,937,773.97	0.700	0.748	41,922.22	2,495.37	0.00	44,417.59
912796J42	40474	003	USTR	0.00	0.00	7,718,311.03	0.255	0.259	0.00	19,975.00	0.00	19,975.00
3130AQMQ3	40475	003	FHLB	7,200,000.00	0.00	3,033,251.51	0.875	0.849	24,525.00	1,224.00	0.00	25,749.00
9128286Y1	40476	003	USTR	0.00	0.00	7,714,982.88	1.750	0.266	134,615.38	-114,062.50	0.00	20,552.88
3130AQQQ9	40477	003	FHLB	20,000,000.00	0.00	8,438,356.16	0.875	0.807	68,125.00	0.00	0.00	68,125.00
3130AQMU4	40478	003	FHLB	12,500,000.00	0.00	5,272,232.19	0.750	0.694	35,937.50	637.50	0.00	36,575.00
3130ENMH0	40479	003	FFCB	10,350,000.00	0.00	4,394,765.96	1.600	1.614	70,840.00	110.69	0.00	70,950.69
3133ENAL4	40480	003	FFCB	4,150,000.00	0.00	1,753,785.32	0.290	0.964	5,181.73	11,723.65	0.00	16,905.38
912796R43	40481	003	USTR	0.00	0.00	32,402,216.23	0.271	0.275	0.00	89,128.89	0.00	89,128.89
037833BU3	40482	003	AAPL	2,336,000.00	0.00	890,258.88	2.850	1.350	25,335.87	-13,312.98	0.00	12,022.89
3134GBDS8	40483	003	FHLMC	0.00	0.00	126,390.45	2.500	0.358	3,333.33	-2,880.72	0.00	452.61
3130ABCF1	40484	003	FHLB	0.00	0.00	278,279.91	2.500	0.510	7,083.33	-5,665.01	0.00	1,418.32
037833CG3	40485	003	AAPL	12,318,000.00	0.00	4,734,200.56	3.000	1.776	140,630.50	-56,527.56	0.00	84,102.94
3133ENPB0	40486	003	FFCB	15,150,000.00	0.00	5,599,222.09	2.180	2.227	123,851.25	852.19	0.00	124,703.44
037833CU2	40487	003	AAPL	7,300,000.00	0.00	2,514,144.60	2.850	1.836	71,083.75	-24,921.54	0.00	46,162.21
037833CQ1	40488	003	AAPL	0.00	0.00	593,162.63	2.300	1.178	13,991.67	-7,005.00	0.00	6,986.67
313380GJ0	40489	003	FHLB	10,000,000.00	0.00	3,475,584.00	2.000	0.740	70,000.00	-44,268.87	0.00	25,731.13
3134GW6E1	40490	003	FHLMC	20,000,000.00	0.00	5,775,780.82	0.320	1.827	18,844.45	86,678.02	0.00	105,522.47
3134GVJ66	40491	003	FHLMC	0.00	0.00	1,037,450.75	0.250	0.443	2,568.19	2,029.50	0.00	4,597.69
89233HDM3	40492	003	TMCC	0.00	0.00	2,026,292.89	0.530	0.538	0.00	10,894.44	0.00	10,894.44

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
89233HF90	40493	003	TMCC	0.00	0.00	4,702,985.27	0.830	0.843	0.00	39,655.56	0.00	39,655.56
89233HF25	40494	003	TMCC	0.00	0.00	2,160,631.36	0.790	0.802	0.00	17,336.11	0.00	17,336.11
3130ARAY7	40495	003	FHLB	1,000,000.00	0.00	269,198.63	1.375	1.626	3,704.86	673.61	0.00	4,378.47
3130ARBY6	40496	003	FHLB	4,600,000.00	0.00	1,194,746.03	1.500	1.562	17,825.00	831.83	0.00	18,656.83
3130AR7C9	40497	003	FHLB	1,565,000.00	0.00	401,870.56	1.850	2.352	7,479.39	1,971.99	0.00	9,451.38
3133ENQC7	40498	003	FFCB	150,000.00	0.00	41,091.78	1.940	2.358	800.25	168.56	0.00	968.81
3130AQT78	40499	003	FHLB	2,360,000.00	0.00	640,568.01	1.750	2.433	11,357.50	4,225.88	0.00	15,583.38
3136G46V0	40500	003	FNMA	1,500,000.00	0.00	401,205.21	0.310	2.181	1,278.75	7,469.73	0.00	8,748.48
3133ENAL4	40501	003	FFCB	1,170,000.00	0.00	315,212.81	0.290	2.027	933.07	5,456.42	0.00	6,389.49
3130AMR53	40502	003	FHLB	20,000,000.00	0.00	5,276,904.11	0.620	2.432	34,100.00	94,237.46	0.00	128,337.46
3136G4H55	40503	003	FNMA	2,350,000.00	0.00	609,539.51	0.550	2.554	3,554.38	12,014.56	0.00	15,568.94
3136G4R62	40504	003	FNMA	1,715,000.00	0.00	445,458.68	0.625	2.553	2,947.66	8,424.14	0.00	11,371.80
3134GW5R3	40505	003	FHLMC	2,000,000.00	0.00	518,409.48	0.650	2.556	3,575.00	9,673.71	0.00	13,248.71
3134GWUG9	40506	003	FHLMC	1,500,000.00	0.00	388,340.90	0.570	2.557	2,351.25	7,577.17	0.00	9,928.42
3134GWVN3	40507	003	FHLMC	17,490,000.00	0.00	4,531,500.62	0.600	2.556	28,858.50	86,959.55	0.00	115,818.05
3130ANWN6	40508	003	FHLB	825,000.00	0.00	215,454.48	0.700	2.546	1,588.12	3,897.59	0.00	5,485.71
3134GW6E1	40509	003	FHLMC	18,300,000.00	0.00	4,519,500.36	0.320	2.306	14,802.66	89,437.09	0.00	104,239.75
3133EL5J9	40510	003	FFCB	13,965,000.00	0.00	3,466,866.34	0.300	2.147	10,590.12	63,839.18	0.00	74,429.30
3134GXMZ4	40511	003	FHLMC	1,033,000.00	0.00	259,912.71	1.800	2.438	4,700.15	1,636.54	0.00	6,336.69
3130APWH4	40512	003	FHLB	2,000,000.00	0.00	497,353.81	0.750	2.247	3,791.66	7,381.45	0.00	11,173.11
3133ENGW4	40513	003	FFCB	1,859,000.00	0.00	460,703.59	0.660	2.312	3,101.43	7,550.51	0.00	10,651.94
3133EMYW6	40514	003	FFCB	1,347,000.00	0.00	332,266.74	0.230	2.253	783.13	6,702.84	0.00	7,485.97
3135G05P4	40515	003	FNMA	3,371,000.00	0.00	729,854.10	0.300	2.216	2,247.34	13,923.94	0.00	16,171.28
3130AQJM6	40516	003	FHLB	1,400,000.00	0.00	297,811.70	1.250	2.853	3,888.89	4,608.46	0.00	8,497.35
3130AMU67	40517	003	FHLB	6,000,000.00	0.00	1,267,192.41	0.400	2.717	5,333.33	29,090.29	0.00	34,423.62
3130AQGT4	40518	003	FHLB	23,060,000.00	0.00	4,887,140.55	1.100	2.866	56,368.89	83,685.48	0.00	140,054.37
3130AQMR1	40519	003	FHLB	23,390,000.00	0.00	4,974,674.27	1.250	2.862	64,972.22	77,396.25	0.00	142,368.47
3130AQZ48	40520	003	FHLB	3,060,000.00	0.00	667,795.96	2.000	2.747	13,600.00	4,741.75	0.00	18,341.75
3130APXH3	40521	003	FHLB	9,120,000.00	0.00	1,699,980.49	0.800	2.628	13,984.01	30,697.92	0.00	44,681.93
3133EMSC7	40522	003	FFCB	3,500,000.00	0.00	625,139.32	0.480	3.088	3,220.00	16,085.16	0.00	19,305.16
3130ARVJ7	40523	003	FHLB	20,000,000.00	0.00	3,452,054.79	3.250	3.243	111,944.44	0.00	0.00	111,944.44
3133ENUZ1	40524	003	FFCB	20,000,000.00	0.00	3,814,520.55	3.090	3.263	118,450.00	6,033.39	0.00	124,483.39
3134GXSF2	40525	003	FHLMC	10,000,000.00	0.00	1,726,027.40	2.500	2.494	43,055.56	0.00	0.00	43,055.56
3133ENVK3	40526	003	FFCB	20,000,000.00	0.00	3,561,643.84	3.650	3.644	129,777.78	0.00	0.00	129,777.78
3130APM44	40527	003	FHLB	3,565,000.00	0.00	661,492.10	0.500	2.628	3,416.45	13,967.82	0.00	17,384.27
594918BJ2	40528	003	MSFT	4,000,000.00	0.00	734,136.44	3.125	3.126	22,916.67	31.23	0.00	22,947.90
3130ARR86	40529	003	FHLB	13,270,000.00	0.00	2,286,269.76	1.625	1.746	37,137.57	2,783.25	0.00	39,920.82
3133EMSE3	40530	003	FFCB	4,916,000.00	0.00	677,001.89	0.110	1.914	751.05	12,205.24	0.00	12,956.29

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 Gain/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 Gain/Loss	Adjusted Interest Earnings
3130A0F70	40531	003	FHLB	10,215,000.00	0.00	1,445,656.47	3.375	2.511	47,882.81	-11,584.21	0.00	36,298.60
3130APQJ7	40532	003	FHLB	1,500,000.00	0.00	203,825.34	0.575	2.424	1,197.92	3,743.19	0.00	4,941.11
3130APWH4	40533	003	FHLB	6,000,000.00	0.00	800,541.37	0.750	2.502	6,125.00	13,902.46	0.00	20,027.46
3133ELSP0	40534	003	FFCB	14,800,000.00	0.00	2,007,326.03	0.750	1.941	15,108.33	23,852.09	0.00	38,960.42
3133EMST0	40535	003	FFCB	1,530,000.00	0.00	206,455.25	0.140	1.963	291.55	3,761.61	0.00	4,053.16
3134G3X54	40536	003	FHLMC	2,635,000.00	0.00	360,403.03	2.000	2.138	7,173.05	531.65	0.00	7,704.70
3130AS3T46	40537	003	FHLB	9,305,000.00	0.00	1,146,962.34	2.125	2.127	24,167.15	230.66	0.00	24,397.81
459058JM6	40538	003	IBRD	5,580,000.00	0.00	546,836.74	0.250	2.521	1,395.00	12,391.58	0.00	13,786.58
3130AS2M0	40539	003	FHLB	3,835,000.00	0.00	399,260.27	2.650	2.616	10,445.05	0.00	0.00	10,445.05
89233HF66	40540	003	TMCC	0.00	0.00	712,125.56	0.790	0.801	0.00	5,705.56	0.00	5,705.56
313380GJ0	40541	003	FHLB	10,000,000.00	0.00	1,043,084.38	2.000	1.325	20,555.55	-6,730.48	0.00	13,825.07
3130AS3J6	40542	003	FHLB	2,700,000.00	0.00	281,039.67	2.500	2.482	6,937.50	37.00	0.00	6,974.50
3130AS4H9	40543	003	FHLB	4,885,000.00	0.00	481,808.22	2.250	2.218	10,685.94	0.00	0.00	10,685.94
3130ARVT5	40544	003	FHLB	3,630,000.00	0.00	378,949.52	3.000	2.818	11,192.50	-514.26	0.00	10,678.24
3130AMNR9	40545	003	FHLB	20,000,000.00	0.00	1,967,634.48	0.625	2.944	12,847.22	45,086.45	0.00	57,933.67
3130AMU67	40546	003	FHLB	20,000,000.00	0.00	1,983,683.29	0.400	2.755	8,222.23	46,431.56	0.00	54,653.79
3130APWH4	40547	003	FHLB	20,000,000.00	0.00	2,027,534.25	0.750	2.541	15,416.66	36,105.95	0.00	51,522.61
3130ASB65	40548	003	FHLB	11,000,000.00	0.00	1,054,768.15	1.880	1.855	19,531.11	35.15	0.00	19,566.26
3130ASBG3	40549	003	FHLB	7,150,000.00	0.00	312,562.74	2.125	2.320	6,752.78	499.37	0.00	7,252.15
3133ENYA2	40550	003	FFCB	5,200,000.00	0.00	340,447.56	3.450	3.601	11,960.00	299.13	0.00	12,259.13
3134GXRL0	40551	003	FHLMC	12,940,000.00	0.00	847,420.39	3.125	3.321	26,958.33	1,186.31	0.00	28,144.64
3130ARMT5	40552	003	FHLB	8,905,000.00	0.00	582,846.64	2.800	3.048	16,622.66	1,143.33	0.00	17,765.99
037833DV9	40553	003	AAPL	10,000,000.00	0.00	621,437.95	0.750	2.305	4,791.67	9,534.98	0.00	14,326.65
31422XRQ7	40554	003	FAMC	10,779,000.00	0.00	483,947.27	0.690	3.224	3,512.15	12,092.02	0.00	15,604.17
3130ASD30	40555	003	FHLB	1,540,000.00	0.00	63,002.24	2.290	2.792	1,469.42	289.39	0.00	1,758.81
3134GXYM0	40556	003	FHLMC	5,615,000.00	0.00	45,932.39	3.125	3.424	1,462.24	110.66	0.00	1,572.90
594918BB9	40557	003	MSFT	11,335,000.00	0.00	486,879.55	2.700	3.577	13,602.00	3,812.92	0.00	17,414.92
3134GXYT5	40558	003	FHLMC	7,250,000.00	0.00	39,466.62	2.900	3.404	1,168.06	175.34	0.00	1,343.40
3134GXYT5	40559	003	FHLMC	4,500,000.00	0.00	24,496.52	2.900	3.404	725.00	108.83	0.00	833.83
3130AS6D6	40560	003	FHLB	1,250,000.00	0.00	54,080.00	2.875	3.624	1,597.22	362.73	0.00	1,959.95
3133EMBQ4	40561	003	FFCB	1,025,000.00	0.00	43,191.76	0.270	3.413	123.00	1,351.08	0.00	1,474.08
3135G05U3	40562	003	FNMA	7,200,000.00	0.00	305,059.07	0.350	3.353	1,120.00	9,109.79	0.00	10,229.79
3135G05P4	40563	003	FNMA	5,000,000.00	0.00	212,006.58	0.300	3.341	666.67	6,415.69	0.00	7,082.36
594918BB9	40564	003	MSFT	7,250,000.00	0.00	291,152.05	2.700	3.692	8,156.25	2,593.62	0.00	10,749.87
3134GXKH6	40565	003	FHLMC	5,000,000.00	0.00	215,756.71	0.125	2.736	277.78	5,625.23	0.00	5,903.01
CAMP	40566	003	CAMP	269,000,000.00	0.00	8,104,109.59	1.270	1.402	113,594.86	0.00	0.00	113,594.86
			Subtotal	**2,701,373,713.56**	**2,263,401,399.78**	**2,216,665,320.76**		**0.954**	**25,420,750.12**	**-4,246,679.12**	**-15,235.10**	**21,158,835.90**

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: CSJ/CSC JP												
9128286Y1	40371	152	USTR	0.00	915,993.20	875,840.07	1.750	0.076	15,078.21	-14,414.95	0.00	663.26
			Subtotal	**0.00**	**915,993.20**	**875,840.07**		**0.076**	**15,078.21**	**-14,414.95**	**0.00**	**663.26**
Fund: SJCE												
VP4560000	40162	501	WELLS	20,156,896.89	20,142,180.58	20,144,687.43	0.588	0.147	29,653.39	0.00	0.00	29,653.39
			Subtotal	**20,156,896.89**	**20,142,180.58**	**20,144,687.43**		**0.147**	**29,653.39**	**0.00**	**0.00**	**29,653.39**
			Total	**2,721,530,610.45**	**2,284,459,573.56**	**2,237,685,848.26**		**0.947**	**25,465,481.72**	**-4,261,094.07**	**-15,235.10**	**21,189,152.55**

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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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Money Markets												
VP6000104	36512	WELLS	252,407,740.81	0.654		06/30/2021	0.654	0.654	07/01 - Monthly		252,407,740.81	252,407,740.81
VP4560000	40162	WELLS	20,156,896.89	0.588		06/30/2021	0.588	0.588	07/01 - Monthly		20,156,896.89	20,156,896.89
	Money Markets Totals		**272,564,637.70**				**0.649**	**0.649**		**0.00**	**272,564,637.70**	**272,564,637.70**
State Pool												
CITY	32936	STPOOL	5,000,000.00	0.740		06/30/2021	0.740	0.740	07/01 - Quarterly		5,000,000.00	5,000,000.00
CSJFA	37042	STPOOL	5,000,000.00	0.740		06/30/2021	0.740	0.740	07/01 - Quarterly		5,000,000.00	5,000,000.00
COVID RELIEF	40363	STPOOL	75,000,000.00	0.740		06/30/2021	0.740	0.740	07/01 - Quarterly		75,000,000.00	75,000,000.00
	State Pool Totals		**85,000,000.00**				**0.740**	**0.740**		**0.00**	**85,000,000.00**	**85,000,000.00**
JPA Pool												
CAMP	40566	CAMP	269,000,000.00	1.270		06/24/2022	1.270	1.270	07/01 - Monthly		269,000,000.00	269,000,000.00
	JPA Pool Totals		**269,000,000.00**				**1.270**	**1.270**		**0.00**	**269,000,000.00**	**269,000,000.00**
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	999,988.98
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	4,999,465.28
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	6,794,453.88
037833CG3	40459	AAPL	10,000,000.00	3.000	02/09/2024	01/07/2022	0.861	0.861	02/09 - 08/09	Received	10,407,000.00	10,312,827.13
037833DE7	40462	AAPL	15,266,000.00	2.400	01/13/2023	01/13/2022	0.451	0.451	07/13 - 01/13		15,537,963.79	15,411,047.35
037833DF4	40463	AAPL	15,114,000.00	2.750	01/13/2025	01/14/2022	1.295	1.295	07/13 - 01/13	1,154.54	15,723,396.48	15,629,078.40
037833BU3	40464	AAPL	3,052,000.00	2.850	02/23/2023	01/18/2022	0.847	0.847	02/23 - 08/23	Received	3,118,625.16	3,091,131.74
037833CG3	40471	AAPL	11,966,000.00	3.000	02/09/2024	01/19/2022	1.046	1.046	02/09 - 08/09	Received	12,402,280.36	12,306,770.34
037833BU3	40482	AAPL	2,336,000.00	2.850	02/23/2023	02/14/2022	1.050	1.050	02/23 - 08/23	Received	2,371,857.60	2,358,544.62
037833CG3	40485	AAPL	12,318,000.00	3.000	02/09/2024	02/14/2022	1.659	1.659	08/09 - 02/09	5,132.50	12,613,016.10	12,556,488.54
037833CU2	40487	AAPL	7,300,000.00	2.850	05/11/2024	02/28/2022	1.745	1.745	05/11 - 11/11	Received	7,460,673.00	7,435,751.46
037833DV9	40553	AAPL	10,000,000.00	0.750	05/11/2023	06/08/2022	2.266	2.266	11/11 - 05/11	5,625.00	9,861,950.00	9,871,484.98
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	10,509,997.61
06406RAJ6	40320	BK	3,868,000.00	3.450	08/11/2023	11/03/2020	0.394	0.394	02/11 - 08/11	Received	4,193,530.88	3,998,473.30
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	1,411,558.19
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	7,500,047.79
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	2,055,919.36
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	10,076,965.36
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	5,091,249.80
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	2,470,579.42

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Corp Medium Term Notes												
46625HJT8	40348	JPM	15,000,000.00	3.875	02/01/2024	02/01/2021	0.452	0.452	08/01 - 02/01		16,528,245.00	15,806,573.75
594918BH6	40431	MSFT	5,580,000.00	2.650	11/03/2022	12/06/2021	0.724	0.724	05/03 - 11/03	Received	5,677,092.00	5,616,223.93
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	1,921,322.83
594918BX1	40442	MSFT	1,025,000.00	2.875	02/06/2024	12/20/2021	0.892	0.892	02/06 - 08/06	Received	1,067,732.25	1,057,077.08
594918BQ6	40443	MSFT	2,876,000.00	2.000	08/08/2023	12/20/2021	0.692	0.692	02/08 - 08/08	Received	2,936,971.20	2,917,165.93
594918BJ2	40528	MSFT	4,000,000.00	3.125	11/03/2025	04/25/2022	3.129	3.129	05/03 - 11/03	Received	3,999,400.00	3,999,431.23
594918BB9	40557	MSFT	11,335,000.00	2.700	02/12/2025	06/15/2022	3.498	3.498	08/12 - 02/12	104,565.38	11,106,939.80	11,110,752.72
594918BB9	40564	MSFT	7,250,000.00	2.700	02/12/2025	06/16/2022	3.607	3.607	08/12 - 02/12	67,425.00	7,084,700.00	7,087,293.62
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	998,743.97
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	2,900,561.69
69371RQ82	40275	PCAR	2,000,000.00	0.800	06/08/2023	06/08/2020	0.847	0.847	12/08 - 06/08		1,997,220.00	1,999,132.54
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	6,995,706.93
742718EU9	40438	PG	10,026,000.00	2.150	08/11/2022	12/16/2021	0.204	0.204	02/11 - 08/11	Received	10,153,229.94	10,047,656.16
89236THD0	40447	TMCC	5,860,000.00	0.450	07/22/2022	12/20/2021	0.346	0.346	01/22 - 07/22	Received	5,863,574.60	5,860,354.09
89236TEL5	40448	TMCC	15,003,000.00	2.700	01/11/2023	12/20/2021	0.613	0.613	01/11 - 07/11	Received	15,332,765.94	15,167,450.21
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	26,394,615.35
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	5,042,362.94
931142DU4	40444	WMT	10,000,000.00	2.350	12/15/2022	12/20/2021	0.475	0.475	06/15 - 12/15	Received	10,184,200.00	10,085,095.21
	Corp Medium Term Notes Totals		**276,575,000.00**				**1.146**	**1.146**		**183,902.42**	**283,877,480.30**	**279,889,343.71**
Negotiable CDs												
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
	Negotiable CDs Totals		**50,000,000.00**				**0.160**	**0.162**		**0.00**	**50,000,000.00**	**50,000,000.00**
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	2,499,923.50
31422B6K1	40334	FAMC	10,000,000.00	0.480	01/15/2026	01/15/2021	0.496	0.496	07/15 - 01/15		9,992,000.00	9,994,337.78
31422B6K1	40337	FAMC	10,000,000.00	0.480	01/15/2026	01/15/2021	0.497	0.497	07/15 - 01/15		9,991,610.00	9,994,061.74
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	24,978,523.81
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	19,994,722.43
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	9,999,718.12
3133ENBT6	40412	FFCB	1,825,000.00	0.180	01/25/2023	11/23/2021	0.316	0.316	01/25 - 07/25	Received	1,822,098.25	1,823,597.26
3133EMGX4	40433	FFCB	20,000,000.00	0.125	11/23/2022	12/07/2021	0.324	0.324	05/23 - 11/23	Received	19,961,764.00	19,984,307.77
3133ENAL4	40480	FFCB	4,150,000.00	0.290	10/12/2023	01/26/2022	0.953	0.953	04/12 - 10/12	Received	4,103,407.95	4,115,131.60

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Federal Agency Coupon Securities												
3133ENAL4	40501	FFCB	1,170,000.00	0.290	10/12/2023	03/22/2022	2.021	2.021	04/12 - 10/12	Received	1,139,135.40	1,144,591.82
3133ELSP0	40534	FFCB	14,800,000.00	0.750	03/13/2023	05/12/2022	1.949	1.949	09/13 - 03/13	18,191.67	14,653,480.00	14,677,332.09
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	10,000,000.00
3130AGWK7	40157	FHLB	3,000,000.00	1.500	08/15/2024	08/16/2019	1.549	1.549	02/15 - 08/15		2,992,950.00	2,997,006.00
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	Received	1,081,675.88	1,066,889.28
3130AKDH6	40440	FHLB	5,300,000.00	0.125	10/21/2022	12/15/2021	0.250	0.250	04/21 - 10/21	Received	5,294,382.00	5,297,980.46
3130AJY52	40466	FHLB	10,000,000.00	0.125	08/12/2022	01/14/2022	0.320	0.320	02/12 - 08/12	Received	9,988,752.10	9,997,782.87
313380GJ0	40489	FHLB	10,000,000.00	2.000	09/09/2022	02/25/2022	0.730	0.730	03/09 - 09/09	Received	10,068,160.00	10,023,891.13
3130A0F70	40531	FHLB	10,215,000.00	3.375	12/08/2023	05/11/2022	2.536	2.536	06/08 - 12/08	Received	10,346,364.90	10,334,780.69
3130AS3T46	40537	FHLB	9,305,000.00	2.125	05/12/2023	05/17/2022	2.145	2.145	11/12 - 05/12	2,746.27	9,303,139.00	9,303,369.66
313380GJ0	40541	FHLB	10,000,000.00	2.000	09/09/2022	05/24/2022	1.337	1.337	09/09 - Final Pmt.	41,666.67	10,019,100.00	10,012,369.52
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	4,990,273.58
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	3,993,576.11
3134G3X54	40536	FHLMC	2,635,000.00	2.000	05/26/2023	05/12/2022	2.150	2.150	05/26 - 11/26	Received	2,630,942.10	2,631,473.75
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	9,984,768.17
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	9,992,187.40
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	9,991,053.61
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	9,987,727.36
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	9,983,287.71
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	10,027,493.48
3135G0T94	40414	FNMA	2,700,000.00	2.375	01/19/2023	11/23/2021	0.322	0.322	01/19 - 07/19	Received	2,763,871.20	2,730,400.23
3135G04Q3	40415	FNMA	2,963,000.00	0.250	05/22/2023	11/23/2021	0.486	0.486	05/22 - 11/22	Received	2,952,599.87	2,956,806.23
3135G05U3	40420	FNMA	7,000,000.00	0.350	08/18/2023	11/30/2021	0.496	0.496	02/18 - 08/18	Received	6,982,570.00	6,988,521.02
	Federal Agency Coupon Securities Totals		**297,613,000.00**				**1.203**	**1.203**		**62,604.61**	**297,344,447.65**	**297,497,886.18**
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	15,097,392.09
91282CAG6	40426	USTR	20,000,000.00	0.125	08/31/2022	12/02/2021	0.170	0.170	02/28 - 08/31	Received	19,993,276.00	19,998,492.04
	Treasury Coupon Securities Totals		**35,000,000.00**				**0.836**	**0.836**		**0.00**	**35,238,197.88**	**35,095,884.13**
Federal Agency Callables												
31422XCX8	40360	FAMC	10,000,000.00	1.000	04/20/2026	04/20/2021	1.000	1.000	10/20 - 04/20		10,000,000.00	10,000,000.00
31422XRQ7	40554	FAMC	10,779,000.00	0.690	12/20/2023	06/14/2022	3.141	3.141	06/20 - 12/20	Received	10,390,632.63	10,402,724.65
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

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Federal Agency Callables												
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	10,011,210.09
3133EMZP0	40424	FFCB	1,250,000.00	0.140	05/18/2023	12/01/2021	0.390	0.390	05/18 - 11/18	Received	1,245,450.00	1,247,263.09
3133ENAQ3	40437	FFCB	20,350,000.00	0.070	10/13/2022	12/15/2021	0.243	0.243	04/13 - 10/13	Received	20,320,899.50	20,340,039.43
3133ENGW4	40445	FFCB	6,435,000.00	0.660	12/13/2023	12/17/2021	0.680	0.680	06/13 - 12/13	Received	6,432,426.00	6,433,123.42
3133ENLB4	40468	FFCB	20,000,000.00	0.460	01/18/2023	01/18/2022	0.520	0.520	07/18 - 01/18		19,988,000.00	19,993,433.33
3130ENMH0	40479	FFCB	10,350,000.00	1.600	01/27/2026	01/27/2022	1.603	1.603	07/27 - 01/27		10,348,965.00	10,349,075.69
3133ENPB0	40486	FFCB	15,150,000.00	2.180	02/16/2027	02/16/2022	2.196	2.196	08/16 - 02/16		15,138,637.50	15,139,489.69
3133ENQC7	40498	FFCB	150,000.00	1.940	09/03/2024	03/22/2022	2.363	2.363	09/03 - 03/03	153.58	148,500.00	148,668.56
3133EL5J9	40510	FFCB	13,965,000.00	0.300	09/01/2023	03/30/2022	2.146	2.146	09/01 - 03/01	3,374.88	13,606,518.45	13,670,357.63
3133ENGW4	40513	FFCB	1,859,000.00	0.660	12/13/2023	03/30/2022	2.308	2.308	06/13 - 12/13	Received	1,808,137.76	1,815,688.27
3133EMYW6	40514	FFCB	1,347,000.00	0.230	11/13/2023	03/30/2022	2.246	2.246	05/13 - 11/13	Received	1,304,057.64	1,310,760.48
3133EMSC7	40522	FFCB	3,500,000.00	0.480	03/03/2025	04/22/2022	3.000	3.000	09/03 - 03/03	2,286.67	3,259,655.00	3,275,740.16
3133ENUZ1	40524	FFCB	20,000,000.00	3.090	10/20/2025	04/22/2022	3.258	3.258	10/20 - 04/20	3,433.33	19,890,000.00	19,896,033.39
3133ENVK3	40526	FFCB	20,000,000.00	3.650	10/27/2026	04/27/2022	3.650	3.650	10/27 - 04/27		20,000,000.00	20,000,000.00
3133EMSE3	40530	FFCB	4,916,000.00	0.110	03/01/2023	05/11/2022	1.920	1.920	09/01 - 03/01	1,051.48	4,845,209.60	4,857,414.84
3133EMST0	40535	FFCB	1,530,000.00	0.140	03/10/2023	05/12/2022	1.970	1.970	09/10 - 03/10	368.90	1,507,123.29	1,510,884.90
3133ENYA2	40550	FFCB	5,200,000.00	3.450	06/01/2027	06/07/2022	3.545	3.545	12/01 - 06/01	2,990.00	5,177,640.00	5,177,939.13
3133EMBQ4	40561	FFCB	1,025,000.00	0.270	10/05/2023	06/15/2022	3.325	3.325	10/05 - 04/05	538.13	985,312.00	986,663.08
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	9,995,620.00
3130APRF4	40409	FHLB	20,000,000.00	1.000	11/15/2024	11/17/2021	1.015	1.015	05/15 - 11/15	Received	19,991,000.00	19,992,870.13
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	8,294,781.38
3130APZU2	40417	FHLB	1,900,000.00	0.875	05/28/2024	11/30/2021	0.875	0.875	05/28 - 11/28		1,900,000.00	1,900,000.00
3130APU45	40418	FHLB	4,875,000.00	0.850	11/22/2024	11/30/2021	0.901	0.901	05/22 - 11/22	Received	4,867,687.50	4,869,126.81
3130APKF1	40421	FHLB	2,725,000.00	0.750	11/08/2024	11/30/2021	0.923	0.923	05/08 - 11/08	Received	2,711,375.00	2,714,092.27
3130APMH5	40422	FHLB	3,150,000.00	0.625	05/17/2024	12/01/2021	0.687	0.687	05/17 - 11/17	Received	3,145,212.00	3,146,346.85
3130APQU2	40435	FHLB	14,370,000.00	0.650	11/22/2023	12/15/2021	0.728	0.728	05/22 - 11/22	Received	14,348,445.00	14,354,506.38
3130APS48	40446	FHLB	13,240,000.00	1.050	11/18/2024	12/17/2021	1.047	1.047	05/18 - 11/18	Received	13,241,098.92	13,240,896.07
3130AQG49	40461	FHLB	2,485,000.00	1.000	10/18/2024	01/18/2022	1.200	1.200	07/18 - 01/18		2,471,605.85	2,473,811.15
3130AQCN1	40467	FHLB	5,000,000.00	0.750	01/17/2025	01/18/2022	0.810	0.810	03/17 - Quarterly	Received	4,986,250.00	4,988,327.15
3130ALHH0	40470	FHLB	25,000,000.00	0.960	03/05/2026	01/18/2022	1.481	1.481	03/05 - 09/05	Received	24,479,750.00	24,536,778.08
3130AQQQ9	40472	FHLB	20,000,000.00	0.875	01/28/2025	01/28/2022	0.865	0.865	04/28 - Quarterly		20,000,000.00	20,000,000.00
3130AQN584	40473	FHLB	14,000,000.00	0.700	01/27/2025	01/27/2022	1.438	1.438	07/27 - 01/27		13,982,500.00	13,984,995.37

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Federal Agency Callables												
3130AQMQ3	40475	FHLB	7,200,000.00	0.875	10/28/2025	01/28/2022	1.076	1.076	04/28 - Quarterly		7,189,200.00	7,190,424.00
3130AQQQ9	40477	FHLB	20,000,000.00	0.875	01/28/2025	01/28/2022	0.750	0.750	04/28 - Quarterly		20,000,000.00	20,000,000.00
3130AQMU4	40478	FHLB	12,500,000.00	0.750	10/28/2024	01/28/2022	0.754	0.754	04/28 - Quarterly		12,495,875.00	12,496,512.50
3130ARAY7	40495	FHLB	1,000,000.00	1.375	03/24/2025	03/24/2022	2.137	2.137	09/24 - 03/24		992,500.00	993,173.61
3130ARBY6	40496	FHLB	4,600,000.00	1.500	03/28/2025	03/28/2022	1.713	1.713	09/28 - 03/28		4,590,340.00	4,591,171.83
3130AR7C9	40497	FHLB	1,565,000.00	1.850	12/27/2024	03/28/2022	2.357	2.357	06/27 - 12/27		1,544,029.00	1,546,000.99
3130AQT78	40499	FHLB	2,360,000.00	1.750	02/28/2025	03/22/2022	2.428	2.428	08/28 - 02/28	2,753.33	2,314,924.00	2,319,149.88
3130AMR53	40502	FHLB	20,000,000.00	0.620	12/09/2024	03/22/2022	2.400	2.400	06/09 - 12/09	Received	19,070,000.00	19,164,237.46
3130ANWN6	40508	FHLB	825,000.00	0.700	06/30/2025	03/22/2022	2.500	2.500	03/30 - 09/30	Received	778,622.63	782,520.22
3130APWH4	40512	FHLB	2,000,000.00	0.750	11/22/2023	03/30/2022	2.245	2.245	05/23 - 11/23	Received	1,951,980.00	1,959,361.45
3130AQJM6	40516	FHLB	1,400,000.00	1.250	01/28/2025	04/11/2022	2.800	2.800	07/28 - 01/28	3,548.61	1,341,991.00	1,346,599.46
3130AMU67	40517	FHLB	6,000,000.00	0.400	06/28/2024	04/11/2022	2.661	2.661	06/28 - 12/28	Received	5,710,188.00	5,739,278.29
3130AQGT4	40518	FHLB	23,060,000.00	1.100	01/13/2025	04/11/2022	2.808	2.808	07/13 - 01/13	62,005.78	22,022,300.00	22,105,985.48
3130AQMR1	40519	FHLB	23,390,000.00	1.250	01/27/2025	04/11/2022	2.808	2.808	07/27 - 01/27	60,099.31	22,416,742.10	22,494,138.35
3130AQZ48	40520	FHLB	3,060,000.00	2.000	08/28/2024	04/11/2022	2.724	2.724	08/28 - 02/28	7,310.00	3,009,204.00	3,013,945.75
3130APXH3	40521	FHLB	9,120,000.00	0.800	11/27/2023	04/22/2022	2.604	2.604	05/27 - 11/27	Received	8,864,184.00	8,894,881.92
3130ARVJ7	40523	FHLB	20,000,000.00	3.250	04/29/2027	04/29/2022	3.250	3.250	10/29 - 04/29		20,000,000.00	20,000,000.00
3130APM44	40527	FHLB	3,565,000.00	0.500	11/24/2023	04/22/2022	2.600	2.600	05/24 - 11/24	Received	3,449,208.80	3,463,176.62
3130ARR86	40529	FHLB	13,270,000.00	1.625	10/27/2023	04/29/2022	1.997	1.997	10/27 - 04/27		13,245,848.60	13,248,631.85
3130APQJ7	40532	FHLB	1,500,000.00	0.575	11/22/2023	05/11/2022	2.416	2.416	05/22 - 11/22	Received	1,458,750.00	1,462,493.19
3130APWH4	40533	FHLB	6,000,000.00	0.750	11/22/2023	05/12/2022	2.496	2.496	05/23 - 11/23	Received	5,843,952.00	5,857,854.46
3130AS2M0	40539	FHLB	3,835,000.00	2.650	11/24/2023	05/24/2022	2.650	2.650	11/24 - 05/24		3,835,000.00	3,835,000.00
3130AS3J6	40542	FHLB	2,700,000.00	2.500	11/24/2023	05/24/2022	2.514	2.514	11/24 - 05/24		2,699,460.00	2,699,497.00
3130AS4H9	40543	FHLB	4,885,000.00	2.250	05/26/2023	05/26/2022	2.250	2.250	11/26 - 05/26		4,885,000.00	4,885,000.00
3130ARVT5	40544	FHLB	3,630,000.00	3.000	05/17/2024	05/24/2022	2.716	2.716	11/17 - 05/17	2,117.50	3,639,909.90	3,639,395.64
3130AMNR9	40545	FHLB	20,000,000.00	0.625	11/27/2024	05/24/2022	2.916	2.916	05/28 - 11/28	Received	18,899,647.00	18,944,733.45
3130AMU67	40546	FHLB	20,000,000.00	0.400	06/28/2024	05/24/2022	2.740	2.740	06/28 - 12/28	Received	19,053,800.00	19,100,231.56
3130APWH4	40547	FHLB	20,000,000.00	0.750	11/22/2023	05/24/2022	2.551	2.551	11/23 - 05/23	416.67	19,475,000.00	19,511,105.95
3130ASB65	40548	FHLB	11,000,000.00	1.880	02/23/2023	05/27/2022	1.885	1.885	11/23 - 02/23		10,999,725.00	10,999,760.15
3130ASBG3	40549	FHLB	7,150,000.00	2.125	03/15/2024	06/15/2022	2.125	2.125	09/15 - 03/15		7,130,337.50	7,130,836.87
3130ARMT5	40552	FHLB	8,905,000.00	2.800	10/25/2024	06/07/2022	3.000	3.000	10/25 - 04/25	29,089.67	8,864,126.05	8,865,269.38
3130ASD30	40555	FHLB	1,540,000.00	2.290	06/16/2023	06/16/2022	2.750	2.750	12/16 - 06/16		1,533,054.60	1,533,343.99
3130AS6D6	40560	FHLB	1,250,000.00	2.875	06/14/2024	06/15/2022	3.557	3.557	12/14 - 06/14	99.83	1,233,700.00	1,234,062.73
3134GVQX9	40261	FHLMC	10,000,000.00	0.700	05/05/2025	05/05/2020	0.720	0.720	11/05 - 05/05		9,990,000.00	9,994,311.11
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

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Federal Agency Callables												
3134GXJH8	40469	FHLMC	4,225,000.00	0.220	09/29/2023	01/18/2022	0.907	0.907	06/29 - 12/29	Received	4,176,243.50	4,189,250.55
3134GW6E1	40490	FHLMC	20,000,000.00	0.320	11/02/2023	03/15/2022	1.820	1.820	05/02 - 11/02	Received	19,520,000.00	19,606,678.02
3134GW5R3	40505	FHLMC	2,000,000.00	0.650	10/27/2025	03/22/2022	2.500	2.500	04/27 - 10/27	Received	1,873,460.00	1,883,133.71
3134GWUG9	40506	FHLMC	1,500,000.00	0.570	09/24/2025	03/22/2022	2.500	2.500	03/24 - 09/24	Received	1,403,410.20	1,410,987.37
3134GWVN3	40507	FHLMC	17,490,000.00	0.600	09/30/2025	03/22/2022	2.500	2.500	03/30 - 09/30	Received	16,376,215.10	16,463,174.65
3134GW6E1	40509	FHLMC	18,300,000.00	0.320	11/02/2023	03/30/2022	2.300	2.300	05/02 - 11/02	Received	17,737,824.00	17,827,261.09
3134GXMZ4	40511	FHLMC	1,033,000.00	1.800	03/28/2024	03/30/2022	2.446	2.446	09/28 - 03/28	103.30	1,020,087.50	1,021,724.04
3134GXSF2	40525	FHLMC	10,000,000.00	2.500	04/29/2025	04/29/2022	2.500	2.500	10/29 - 04/29		10,000,000.00	10,000,000.00
3134GXRL0	40551	FHLMC	12,940,000.00	3.125	05/12/2025	06/07/2022	3.270	3.270	11/12 - 05/12	28,081.60	12,887,851.80	12,889,038.11
3134GXYM0	40556	FHLMC	5,615,000.00	3.125	06/28/2024	06/28/2022	3.372	3.372	12/28 - 06/28		5,588,441.05	5,588,551.71
3134GXYT5	40558	FHLMC	7,250,000.00	2.900	12/29/2023	06/29/2022	3.350	3.350	12/29 - 06/29		7,202,657.50	7,202,832.84
3134GXYT5	40559	FHLMC	4,500,000.00	2.900	12/29/2023	06/29/2022	3.350	3.350	12/29 - 06/29		4,470,615.00	4,470,723.83
3134GXKH6	40565	FHLMC	5,000,000.00	0.125	01/27/2023	06/15/2022	2.694	2.694	07/27 - 01/27	2,395.83	4,921,950.00	4,927,575.23
3136G4WU3	40281	FNMA	30,000,000.00	0.850	06/23/2025	06/23/2020	0.850	0.850	01/16 - 07/16		30,000,000.00	30,000,000.00
3135G06R9	40331	FNMA	15,000,000.00	0.550	01/28/2026	01/28/2021	0.550	0.550	07/28 - 01/28		15,000,000.00	15,000,000.00
3136G46V0	40500	FNMA	1,500,000.00	0.310	01/26/2024	03/22/2022	2.167	2.167	07/26 - 01/26	723.33	1,449,900.00	1,457,369.73
3136G4H55	40503	FNMA	2,350,000.00	0.550	08/05/2025	03/22/2022	2.500	2.500	08/05 - 02/05	1,687.43	2,202,791.30	2,214,805.86
3136G4R62	40504	FNMA	1,715,000.00	0.625	08/28/2025	03/22/2022	2.500	2.500	08/28 - 02/28	714.58	1,609,825.91	1,618,250.05
3135G05P4	40515	FNMA	3,371,000.00	0.300	08/03/2023	04/11/2022	2.196	2.196	08/03 - 02/03	1,910.23	3,288,848.73	3,302,772.67
3135G05U3	40562	FNMA	7,200,000.00	0.350	08/18/2023	06/15/2022	3.275	3.275	08/18 - 02/18	8,190.00	6,959,160.00	6,968,269.79
3135G05P4	40563	FNMA	5,000,000.00	0.300	08/03/2023	06/15/2022	3.264	3.264	08/03 - 02/03	5,500.00	4,836,400.00	4,842,815.69
	Federal Agency Callables Totals		**896,150,000.00**				**1.794**	**1.794**		**230,943.97**	**883,876,799.41**	**884,985,961.55**
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	19,956,315.11
45818WCS3	40201	IADB	11,000,000.00	1.700	11/15/2024	01/08/2020	1.692	1.692	05/15 - 11/15	Received	11,003,960.00	11,001,935.80
45818WCW4	40321	IADB	10,000,000.00	0.340	10/15/2024	11/12/2020	0.352	0.352	04/15 - 10/15		9,995,330.00	9,997,276.66
45818WCZ7	40357	IADB	10,000,000.00	0.650	02/20/2026	02/24/2021	0.650	0.650	08/20 - 02/20		10,000,000.00	10,000,000.00
459058GQ0	40079	IBRD	5,000,000.00	2.500	03/19/2024	03/19/2019	2.535	2.535	09/19 - 03/19		4,991,850.00	4,997,201.83
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	9,997,486.67
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	2,993,479.05
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	16,000,000.00
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	7,500,000.00
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	20,186,317.60
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	9,997,477.08
459058JL8	40338	IBRD	10,000,000.00	0.500	10/28/2025	01/11/2021	0.514	0.514	04/28 - 10/28	Received	9,993,370.00	9,995,404.68

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												
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	5,008,878.90
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	9,955,300.22
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	10,256,122.22
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	10,036,939.54
459056LD7	40460	IBRD	2,000,000.00	7.625	01/19/2023	01/07/2022	0.465	0.465	01/19 - 07/19	Received	2,147,432.00	2,078,471.87
459058JM6	40538	IBRD	5,580,000.00	0.250	11/24/2023	05/25/2022	2.527	2.527	11/24 - 05/24	38.75	5,394,470.58	5,406,862.16
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	8,571,244.09
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	9,979,799.22
45950KCS7	40408	IFC	24,721,000.00	0.500	03/20/2023	11/17/2021	0.356	0.356	03/20 - 09/20	Received	24,768,711.53	24,746,584.44
45950VLH7	40419	IFC	3,173,000.00	2.000	10/24/2022	11/30/2021	0.253	0.253	04/24 - 10/24	Received	3,222,800.24	3,190,368.60
		Supranational Totals	**231,289,000.00**				**0.864**	**0.864**		**38.75**	**232,385,593.32**	**231,853,465.74**
MBS ZERO PSA												
3137AWQH1	40115	FHLMC	6,594,856.99	2.307	08/01/2022	06/06/2019	2.089	2.089	07/01 -	Received	6,630,149.78	6,595,789.84
3137AWQH1	40121	FHLMC	4,768,707.02	2.307	08/01/2022	06/11/2019	2.088	2.088	07/01 -	Received	4,794,219.60	4,769,384.35
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	4,285,944.15
3137B36J2	40167	FHLMC	4,784,238.00	3.320	02/01/2023	09/16/2019	1.948	1.948	10/01 -	Received	4,987,568.12	4,819,381.48
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	1,003,460.18
3140HUNV4	40171	FNMA	4,916,499.95	2.420	07/01/2024	09/19/2019	2.046	2.074	09/30 - Monthly	Received	5,001,770.50	4,952,179.84
		MBS ZERO PSA Totals	**26,314,301.96**				**2.061**	**2.067**		**0.00**	**26,824,333.00**	**26,426,139.84**
Asset Backed Security												
43815NAC8	40158	HAROT	956,410.49	1.780	08/15/2023	08/27/2019	1.780	1.780	09/15 -		956,402.55	956,408.24
43813VAC2	40190	HAROT	3,232,298.88	1.830	01/18/2024	11/26/2019	1.845	1.845	12/18 -		3,231,722.88	3,232,083.85
43813DAC2	40270	HAROT	1,182,686.94	0.820	07/15/2024	05/27/2020	0.825	0.825	06/15 -		1,182,593.86	1,182,641.03
44891LAC7	40253	HART	852,551.58	1.410	11/15/2024	04/29/2020	1.424	1.424	05/15 -		852,352.94	852,447.89
89233MAD5	40186	TMCC	1,010,607.45	1.920	01/16/2024	11/13/2019	1.931	1.931	12/15 -		1,010,534.48	1,010,580.50
89239RAC0	40252	TMCC	862,853.20	1.360	08/15/2024	04/29/2020	1.373	1.373	05/15 -		862,680.63	862,767.92
89237VAB5	40296	TMCC	3,356,167.35	0.440	10/15/2024	07/27/2020	0.444	0.444	08/15 -		3,355,908.93	3,356,027.07
		Asset Backed Security Totals	**11,453,575.89**				**1.264**	**1.264**		**0.00**	**11,452,196.27**	**11,452,956.50**
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	5,003,354.08

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Municipal Bonds												
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	5,001,035.47
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	5,016,808.04
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	5,205,973.15
13063DMA3	40449	CAS	10,110,000.00	2.650	04/01/2026	01/07/2022	1.392	1.392	04/01 - 10/01	Received	10,631,069.40	10,571,577.22
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	10,026,081.16
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	998,475.00
34153QUD6	40311	FLSEDU	10,000,000.00	0.550	06/01/2025	10/22/2020	0.550	0.550	06/01 - 12/01		10,000,000.00	10,000,000.00
34153QUC8	40313	FLSEDU	5,000,000.00	0.390	06/01/2024	10/22/2020	0.413	0.413	06/01 - 12/01		4,995,850.00	4,997,795.61
373385FQ1	40304	GAS	14,615,000.00	0.520	08/01/2025	08/27/2020	0.520	0.520	02/01 - 08/01		14,615,000.00	14,615,000.00
373385FP3	40305	GAS	4,345,000.00	0.420	08/01/2024	08/27/2020	0.420	0.420	02/01 - 08/01		4,345,000.00	4,345,000.00
419792ZM1	40317	HIS	5,000,000.00	0.852	10/01/2025	10/29/2020	0.790	0.790	10/01 - 04/01		5,014,900.00	5,009,838.04
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	4,815,048.51
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	4,000,434.55
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	3,890,873.05
57582RK88	40322	MAS	1,000,000.00	0.695	11/01/2025	12/03/2020	0.695	0.695	05/01 - 11/01		1,000,000.00	1,000,000.00
574193SP4	40234	MDS	1,000,000.00	0.970	03/15/2024	03/18/2020	0.970	0.970	09/15 - 03/15		1,000,000.00	1,000,000.00
574193TR9	40297	MDS	5,000,000.00	0.660	08/01/2025	08/05/2020	0.635	0.635	02/01 - 08/01		5,006,100.00	5,003,770.04
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	5,001,018.45
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	3,508,063.43
649791PP9	40185	NYS	5,000,000.00	2.010	02/15/2024	10/30/2019	1.998	1.998	02/15 - 08/15		5,002,600.00	5,000,982.78
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	5,077,896.13
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	2,753,672.23
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	2,444,643.10
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	1,778,984.62
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	2,710,000.00
882722VK4	40264	TXS	3,425,000.00	3.823	04/01/2023	05/08/2020	0.947	0.947	10/01 - 04/01	Received	3,705,815.75	3,497,694.39
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	1,827,980.21
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	1,032,250.37
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	2,230,551.13

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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
Municipal Bonds												
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	3,587,966.64
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	10,077,175.83
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	7,074,617.12
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		**175,555,000.00**				**1.285**	**1.285**		**0.00**	**178,805,664.95**	**177,194,560.35**
Pass Through Securities												
30298LAA9	40173	FHLMC	5,082,925.90	1.990	05/25/2024	09/30/2019	1.962	1.962	10/25 - Monthly	Received	5,082,925.90	5,082,925.90
30314KAS2	40180	FHLMC	1,607,163.38	2.090	07/25/2024	10/18/2019	1.941	1.941	11/25 - Monthly	Received	1,614,807.05	1,614,807.05
30295NAE0	40214	FHLMC	259,680.56	2.050	10/25/2023	01/22/2020	1.973	1.973	02/25 - Monthly	Received	260,005.16	260,005.16
30298LAA9	40231	FHLMC	597,243.82	1.990	05/25/2024	02/27/2020	1.590	1.590	03/25 - Monthly	Received	604,709.37	604,709.37
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	3,418,905.27	0.830	05/25/2025	07/24/2020	0.695	0.695	08/25 - Monthly	Received	3,435,627.14	3,435,627.14
30288WAK5	40300	FHLMC	262,572.65	2.190	03/25/2023	07/31/2020	0.919	0.919	08/25 - Monthly	Received	269,998.53	269,998.53
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	4,175,668.25	0.670	11/25/2025	01/22/2021	0.537	0.537	02/25 - Monthly	Received	4,196,145.73	4,196,145.73
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	2,009,566.12	2.791	06/01/2023	11/12/2019	1.999	1.999	12/25 - Monthly	Received	2,061,218.25	2,061,218.25
3138L84Z4	40202	FNMA	7,747,000.00	2.390	02/01/2025	02/03/2020	1.991	1.991	03/25 - Monthly	Received	7,899,519.06	7,899,519.06
3140HWYW6	40203	FNMA	7,450,000.00	2.240	01/01/2025	01/22/2020	2.021	2.021	02/25 - Monthly	Received	7,531,484.38	7,531,484.38
3138L4EN9	40206	FNMA	21,921,140.50	2.610	08/01/2023	01/22/2020	1.939	1.939	02/25 - Monthly	Received	22,400,665.45	22,400,665.45
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	1,120,518.26	2.509	11/25/2022	01/24/2020	1.900	1.900	02/25 - Monthly	Received	1,136,450.63	1,136,450.63
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	2,909,733.51	2.967	03/25/2025	05/27/2020	1.008	1.008	06/25 - Monthly	Received	3,149,495.55	3,149,495.55
3136AGMB5	40289	FNMA	986,157.33	2.492	03/25/2023	06/22/2020	0.675	0.675	07/25 - Monthly	Received	1,029,417.28	1,029,417.28
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	3,567,819.46	2.624	11/25/2024	12/22/2020	0.543	0.543	01/25 - Monthly	Received	3,834,264.22	3,834,264.22
	Pass Through Securities Totals		**95,016,095.01**				**1.432**	**1.432**		**0.00**	**98,564,118.08**	**98,564,117.97**

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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
		Investment Totals	**2,721,530,610.56**				**1.295**	**1.296**		**477,489.75**	**2,724,933,468.56**	**2,719,524,953.78**

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
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Portfolio Details - Investments
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Money Markets												
VP6000104	36512	Wells Fargo Bank		06/30/2021	252,407,740.81	252,407,740.81	252,407,740.81	0.654	1	1	0.654	
VP4560000	40162	Wells Fargo Bank		06/30/2021	20,156,896.89	20,156,896.89	20,156,896.89	0.588	1	1	0.588	
		Subtotal and Average	**136,929,711.79**		**272,564,637.70**	**272,564,637.70**	**272,564,637.70**		**1**	**1**	**0.649**	
State Pool												
CITY	32936	State Investment Pool		06/30/2021	5,000,000.00	5,000,000.00	5,000,000.00	0.740	1	1	0.740	
CSJFA	37042	State Investment Pool		06/30/2021	5,000,000.00	5,000,000.00	5,000,000.00	0.740	1	1	0.740	
COVID RELIEF	40363	State Investment Pool		06/30/2021	75,000,000.00	75,000,000.00	75,000,000.00	0.740	1	1	0.740	
		Subtotal and Average	**186,415,066.67**		**85,000,000.00**	**85,000,000.00**	**85,000,000.00**		**1**	**1**	**0.740**	
JPA Pool												
CAMP	40566	California Asset Management Pr		06/24/2022	269,000,000.00	269,000,000.00	269,000,000.00	1.270	1	1	1.270	
		Subtotal and Average	**98,600,000.00**		**269,000,000.00**	**269,000,000.00**	**269,000,000.00**		**1**	**1**	**1.270**	
Corp Medium Term Notes												
037833DL1	40164	Apple Inc		09/11/2019	1,000,000.00	1,000,550.00	999,988.98	1.700	1,096	72	1.706	09/11/2022
037833DL1	40166	Apple Inc		09/11/2019	5,000,000.00	5,002,750.00	4,999,465.28	1.700	1,096	72	1.757	09/11/2022
037833DV9	40263	Apple Inc		05/11/2020	6,795,000.00	6,675,679.80	6,794,453.88	0.750	1,095	314	0.759	05/11/2023
037833CG3	40459	Apple Inc		01/07/2022	10,000,000.00	9,974,900.00	10,312,827.13	3.000	763	588	0.861	02/09/2024
037833DE7	40462	Apple Inc		01/13/2022	15,266,000.00	15,246,612.18	15,411,047.35	2.400	365	196	0.451	01/13/2023
037833DF4	40463	Apple Inc		01/14/2022	15,114,000.00	14,925,226.14	15,629,078.40	2.750	1,095	927	1.295	01/13/2025
037833BU3	40464	Apple Inc		01/18/2022	3,052,000.00	3,053,129.24	3,091,131.74	2.850	401	237	0.847	02/23/2023
037833CG3	40471	Apple Inc		01/19/2022	11,966,000.00	11,935,965.34	12,306,770.34	3.000	751	588	1.046	02/09/2024
037833BU3	40482	Apple Inc		02/14/2022	2,336,000.00	2,336,864.32	2,358,544.62	2.850	374	237	1.050	02/23/2023
037833CG3	40485	Apple Inc		02/14/2022	12,318,000.00	12,287,081.82	12,556,488.54	3.000	725	588	1.659	02/09/2024
037833CU2	40487	Apple Inc		02/28/2022	7,300,000.00	7,247,294.00	7,435,751.46	2.850	803	680	1.745	05/11/2024
037833DV9	40553	Apple Inc		06/08/2022	10,000,000.00	9,824,400.00	9,871,484.98	0.750	337	314	2.266	05/11/2023
06406RAE7	40242	Bank of New York Mellon		04/13/2020	10,444,000.00	10,432,929.36	10,509,997.61	2.950	1,021	212	1.823	01/29/2023
06406RAJ6	40320	Bank of New York Mellon		11/03/2020	3,868,000.00	3,877,786.04	3,998,473.30	3.450	1,011	406	0.394	08/11/2023
254687FJ0	40237	Walt Disney Company		03/17/2020	1,412,000.00	1,410,362.08	1,411,558.19	1.650	898	62	1.843	09/01/2022
24422EVG1	40279	John Deere		06/08/2020	7,500,000.00	7,500,000.00	7,500,047.79	0.550	757	4	0.492	07/05/2022
46625HJE1	40213	JP Morgan		01/22/2020	2,050,000.00	2,053,177.50	2,055,919.36	3.250	975	84	1.942	09/23/2022
46625HJH4	40223	JP Morgan		01/31/2020	10,000,000.00	10,014,000.00	10,076,965.36	3.200	1,090	208	1.799	01/25/2023
46625HRL6	40303	JP Morgan		08/20/2020	5,000,000.00	4,976,650.00	5,091,249.80	2.700	1,001	321	0.607	05/18/2023
46625HJH4	40308	JP Morgan		09/25/2020	2,433,000.00	2,436,406.20	2,470,579.42	3.200	852	208	0.456	01/25/2023
46625HJT8	40348	JP Morgan		02/01/2021	15,000,000.00	15,092,850.00	15,806,573.75	3.875	1,095	580	0.452	02/01/2024

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Corp Medium Term Notes												
594918BH6	40431	Microsoft Inc.		12/06/2021	5,580,000.00	5,583,906.00	5,616,223.93	2.650	332	125	0.724	11/03/2022
594918AW4	40432	Microsoft Inc.		12/08/2021	1,851,000.00	1,865,160.15	1,921,322.83	3.625	737	532	0.982	12/15/2023
594918BX1	40442	Microsoft Inc.		12/20/2021	1,025,000.00	1,021,658.50	1,057,077.08	2.875	778	585	0.892	02/06/2024
594918BQ6	40443	Microsoft Inc.		12/20/2021	2,876,000.00	2,847,642.64	2,917,165.93	2.000	596	403	0.692	08/08/2023
594918BJ2	40528	Microsoft Inc.		04/25/2022	4,000,000.00	3,996,840.00	3,999,431.23	3.125	1,288	1,221	3.129	11/03/2025
594918BB9	40557	Microsoft Inc.		06/15/2022	11,335,000.00	11,265,629.80	11,110,752.72	2.700	973	957	3.498	02/12/2025
594918BB9	40564	Microsoft Inc.		06/16/2022	7,250,000.00	7,205,630.00	7,087,293.62	2.700	972	957	3.607	02/12/2025
69371RQ33	40238	PACCAR Inc.		03/30/2020	1,000,000.00	998,320.00	998,743.97	2.000	910	87	2.552	09/26/2022
69371RN77	40267	PACCAR Inc.		05/13/2020	2,897,000.00	2,896,159.87	2,900,561.69	2.300	819	40	1.147	08/10/2022
69371RQ82	40275	PACCAR Inc.		06/08/2020	2,000,000.00	1,956,720.00	1,999,132.54	0.800	1,095	342	0.847	06/08/2023
69371RR24	40349	PACCAR Inc.		02/02/2021	7,000,000.00	6,678,070.00	6,995,706.93	0.350	1,095	581	0.389	02/02/2024
742718EU9	40438	Procter & Gamble		12/16/2021	10,026,000.00	10,027,303.38	10,047,656.16	2.150	238	41	0.204	08/11/2022
89236THD0	40447	Toyota Motor Credit Corp		12/20/2021	5,860,000.00	5,855,487.80	5,860,354.09	0.450	214	21	0.346	07/22/2022
89236TEL5	40448	Toyota Motor Credit Corp		12/20/2021	15,003,000.00	14,954,690.34	15,167,450.21	2.700	387	194	0.613	01/11/2023
931142DH3	40274	Wal-Mart		06/01/2020	26,018,000.00	26,017,219.46	26,394,615.35	2.550	1,044	284	0.668	04/11/2023
931142DU4	40434	Wal-Mart		12/08/2021	5,000,000.00	4,996,650.00	5,042,362.94	2.350	372	167	0.483	12/15/2022
931142DU4	40444	Wal-Mart		12/20/2021	10,000,000.00	9,993,300.00	10,085,095.21	2.350	360	167	0.475	12/15/2022
		Subtotal and Average	**269,004,669.89**		**276,575,000.00**	**275,465,001.96**	**279,889,343.71**		**779**	**400**	**1.146**	
Negotiable CDs												
06367CKK2	40391	Bank of Montreal		08/30/2021	25,000,000.00	24,999,000.00	25,000,000.00	0.160	305	0	0.160	07/01/2022
06367CL39	40392	Bank of Montreal		09/08/2021	25,000,000.00	24,999,000.00	25,000,000.00	0.160	296	0	0.160	07/01/2022
		Subtotal and Average	**84,367,340.73**		**50,000,000.00**	**49,998,000.00**	**50,000,000.00**		**301**	**0**	**0.160**	
Commercial Paper Discounts												
		Subtotal and Average	**8,999,423.33**									
Federal Agency Coupon Securities												
31422BJ27	40299	Federal Agricultural Mtg Corp		07/28/2020	2,500,000.00	2,314,900.00	2,499,923.50	0.500	1,812	1,109	0.501	07/14/2025
31422B6K1	40334	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,133,900.00	9,994,337.78	0.480	1,826	1,294	0.496	01/15/2026
31422B6K1	40337	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,133,900.00	9,994,061.74	0.480	1,826	1,294	0.497	01/15/2026
3133EJD48	40013	Federal Farm Credit Bank		10/17/2018	25,000,000.00	25,008,500.00	24,978,523.81	3.050	1,811	458	3.124	10/02/2023
3133EJ5W5	40049	Federal Farm Credit Bank		01/23/2019	20,000,000.00	19,937,200.00	19,994,722.43	2.650	1,734	479	2.672	10/23/2023
3133ELG81	40283	Federal Farm Credit Bank		06/12/2020	10,000,000.00	9,757,300.00	9,999,718.12	0.300	1,091	342	0.303	06/08/2023
3133ENBT6	40412	Federal Farm Credit Bank		11/23/2021	1,825,000.00	1,800,526.75	1,823,597.26	0.180	428	208	0.316	01/25/2023
3133EMGX4	40433	Federal Farm Credit Bank		12/07/2021	20,000,000.00	19,819,200.00	19,984,307.77	0.125	351	145	0.324	11/23/2022

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Federal Agency Coupon Securities												
3133ENAL4	40480	Federal Farm Credit Bank		01/26/2022	4,150,000.00	4,010,311.00	4,115,131.60	0.290	624	468	0.953	10/12/2023
3133ENAL4	40501	Federal Farm Credit Bank		03/22/2022	1,170,000.00	1,130,617.80	1,144,591.82	0.290	569	468	2.021	10/12/2023
3133ELSP0	40534	Federal Farm Credit Bank		05/12/2022	14,800,000.00	14,589,840.00	14,677,332.09	0.750	305	255	1.949	03/13/2023
3130ACZS6	37589	Federal Home Loan Bank		12/20/2017	10,000,000.00	10,000,000.00	10,000,000.00	2.100	1,654	0	2.141	07/01/2022
3130AGWK7	40157	Federal Home Loan Bank		08/16/2019	3,000,000.00	2,905,440.00	2,997,006.00	1.500	1,826	776	1.549	08/15/2024
3130AJS26	40291	Federal Home Loan Bank		06/24/2020	25,000,000.00	24,987,500.00	25,000,000.00	0.220	751	14	0.220	07/15/2022
3130ADRG9	40411	Federal Home Loan Bank		11/23/2021	1,050,000.00	1,050,367.50	1,066,889.28	2.750	472	252	0.416	03/10/2023
3130AKDH6	40440	Federal Home Loan Bank		12/15/2021	5,300,000.00	5,270,320.00	5,297,980.46	0.125	310	112	0.250	10/21/2022
3130AJY52	40466	Federal Home Loan Bank		01/14/2022	10,000,000.00	9,983,900.00	9,997,782.87	0.125	210	42	0.320	08/12/2022
313380GJ0	40489	Federal Home Loan Bank		02/25/2022	10,000,000.00	10,003,900.00	10,023,891.13	2.000	196	70	0.730	09/09/2022
3130A0F70	40531	Federal Home Loan Bank		05/11/2022	10,215,000.00	10,268,628.75	10,334,780.69	3.375	576	525	2.536	12/08/2023
3130AS3T46	40537	Federal Home Loan Bank		05/17/2022	9,305,000.00	9,242,749.55	9,303,369.66	2.125	360	315	2.145	05/12/2023
313380GJ0	40541	Federal Home Loan Bank		05/24/2022	10,000,000.00	10,003,900.00	10,012,369.52	2.000	108	70	1.337	09/09/2022
3137EAEX3	40309	Federal Home Loan Mtg Corp		09/25/2020	5,000,000.00	4,586,450.00	4,990,273.58	0.375	1,824	1,180	0.436	09/23/2025
3137EAEY1	40316	Federal Home Loan Mtg Corp		10/16/2020	4,000,000.00	3,858,280.00	3,993,576.11	0.125	1,095	472	0.250	10/16/2023
3134G3X54	40536	Federal Home Loan Mtg Corp		05/12/2022	2,635,000.00	2,612,444.40	2,631,473.75	2.000	379	329	2.150	05/26/2023
3135G0V75	40142	Federal National Mtg Assn		07/08/2019	10,000,000.00	9,774,100.00	9,984,768.17	1.750	1,821	732	1.830	07/02/2024
3135G0W66	40183	Federal National Mtg Assn		10/22/2019	10,000,000.00	9,690,400.00	9,992,187.40	1.625	1,820	837	1.661	10/15/2024
3135G04Q3	40271	Federal National Mtg Assn		05/22/2020	10,000,000.00	9,772,300.00	9,991,053.61	0.250	1,095	325	0.351	05/22/2023
3135G04Z3	40288	Federal National Mtg Assn		06/19/2020	10,000,000.00	9,276,100.00	9,987,727.36	0.500	1,824	1,082	0.542	06/17/2025
3135G05X7	40329	Federal National Mtg Assn		12/29/2020	10,000,000.00	9,184,200.00	9,983,287.71	0.375	1,700	1,151	0.429	08/25/2025
3135G06G3	40333	Federal National Mtg Assn		01/06/2021	10,000,000.00	9,181,000.00	10,027,493.48	0.500	1,766	1,225	0.417	11/07/2025
3135G0T94	40414	Federal National Mtg Assn		11/23/2021	2,700,000.00	2,698,407.00	2,730,400.23	2.375	422	202	0.322	01/19/2023
3135G04Q3	40415	Federal National Mtg Assn		11/23/2021	2,963,000.00	2,895,532.49	2,956,806.23	0.250	545	325	0.486	05/22/2023
3135G05U3	40420	Federal National Mtg Assn		11/30/2021	7,000,000.00	6,786,010.00	6,988,521.02	0.350	626	413	0.496	08/18/2023
		Subtotal and Average	**298,549,442.91**		**297,613,000.00**	**290,668,125.24**	**297,497,886.18**		**1,098**	**480**	**1.203**	
Treasury Coupon Securities												
912828W48	40196	U.S. Treasury		12/23/2019	15,000,000.00	14,796,150.00	15,097,392.09	2.125	1,529	608	1.719	02/29/2024
91282CAG6	40426	U.S. Treasury		12/02/2021	20,000,000.00	19,952,200.00	19,998,492.04	0.125	272	61	0.170	08/31/2022
		Subtotal and Average	**59,364,984.06**		**35,000,000.00**	**34,748,350.00**	**35,095,884.13**		**813**	**296**	**0.836**	
Treasury Discounts												
		Subtotal and Average	**68,661,533.72**									

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Federal Agency Callables												
31422XCX8	40360	Federal Agricultural Mtg Corp		04/20/2021	10,000,000.00	9,303,200.00	10,000,000.00	1.000	1,826	1,389	1.000	04/20/2026
31422XRQ7	40554	Federal Agricultural Mtg Corp		06/14/2022	10,779,000.00	10,406,693.34	10,402,724.65	0.690	554	537	3.141	12/20/2023
3133ELJ47	40282	Federal Farm Credit Bank		06/17/2020	10,000,000.00	9,524,300.00	10,000,000.00	0.580	1,461	717	0.580	06/17/2024
3133EMLR1	40330	Federal Farm Credit Bank		12/29/2020	10,000,000.00	9,125,500.00	10,000,000.00	0.500	1,820	1,271	0.500	12/23/2025
3133EMSU7	40358	Federal Farm Credit Bank		03/09/2021	10,000,000.00	9,259,000.00	10,000,000.00	0.800	1,826	1,347	0.800	03/09/2026
3133ENFZ8	40423	Federal Farm Credit Bank		12/02/2021	10,000,000.00	9,556,000.00	10,011,210.09	1.010	1,096	885	0.963	12/02/2024
3133EMZP0	40424	Federal Farm Credit Bank		12/01/2021	1,250,000.00	1,218,537.50	1,247,263.09	0.140	533	321	0.390	05/18/2023
3133ENAQ3	40437	Federal Farm Credit Bank		12/15/2021	20,350,000.00	20,249,267.50	20,340,039.43	0.070	302	104	0.243	10/13/2022
3133ENGW4	40445	Federal Farm Credit Bank		12/17/2021	6,435,000.00	6,211,126.35	6,433,123.42	0.660	726	530	0.680	12/13/2023
3133ENLB4	40468	Federal Farm Credit Bank		01/18/2022	20,000,000.00	19,777,800.00	19,993,433.33	0.460	365	201	0.520	01/18/2023
3130ENMH0	40479	Federal Farm Credit Bank		01/27/2022	10,350,000.00	10,349,075.69	10,349,075.69	1.600	1,461	1,306	1.603	01/27/2026
3133ENPB0	40486	Federal Farm Credit Bank		02/16/2022	15,150,000.00	14,463,705.00	15,139,489.69	2.180	1,826	1,691	2.196	02/16/2027
3133ENQC7	40498	Federal Farm Credit Bank		03/22/2022	150,000.00	146,233.50	148,668.56	1.940	896	795	2.363	09/03/2024
3133EL5J9	40510	Federal Farm Credit Bank		03/30/2022	13,965,000.00	13,535,296.95	13,670,357.63	0.300	520	427	2.146	09/01/2023
3133ENGW4	40513	Federal Farm Credit Bank		03/30/2022	1,859,000.00	1,794,325.39	1,815,688.27	0.660	623	530	2.308	12/13/2023
3133EMYW6	40514	Federal Farm Credit Bank		03/30/2022	1,347,000.00	1,296,568.32	1,310,760.48	0.230	593	500	2.246	11/13/2023
3133EMSC7	40522	Federal Farm Credit Bank		04/22/2022	3,500,000.00	3,263,085.00	3,275,740.16	0.480	1,046	976	3.000	03/03/2025
3133ENUZ1	40524	Federal Farm Credit Bank		04/22/2022	20,000,000.00	19,805,200.00	19,896,033.39	3.090	1,277	1,207	3.258	10/20/2025
3133ENVK3	40526	Federal Farm Credit Bank		04/27/2022	20,000,000.00	19,845,800.00	20,000,000.00	3.650	1,644	1,579	3.650	10/27/2026
3133EMSE3	40530	Federal Farm Credit Bank		05/11/2022	4,916,000.00	4,831,395.64	4,857,414.84	0.110	294	243	1.920	03/01/2023
3133EMST0	40535	Federal Farm Credit Bank		05/12/2022	1,530,000.00	1,502,368.20	1,510,884.90	0.140	302	252	1.970	03/10/2023
3133ENYA2	40550	Federal Farm Credit Bank		06/07/2022	5,200,000.00	5,145,348.00	5,177,939.13	3.450	1,820	1,796	3.545	06/01/2027
3133EMBQ4	40561	Federal Farm Credit Bank		06/15/2022	1,025,000.00	989,709.25	986,663.08	0.270	477	461	3.325	10/05/2023
3130AKPW0	40340	Federal Home Loan Bank		01/28/2021	10,000,000.00	9,229,500.00	10,000,000.00	0.500	1,826	1,307	0.500	01/28/2026
3130AKXX9	40350	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,103,100.00	10,000,000.00	0.500	1,826	1,335	0.500	02/25/2026
3130AKXX9	40353	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,103,100.00	9,995,620.00	0.500	1,826	1,335	0.500	02/25/2026
3130APRF4	40409	Federal Home Loan Bank		11/17/2021	20,000,000.00	19,061,200.00	19,992,870.13	1.000	1,094	868	1.015	11/15/2024
3130APWP6	40410	Federal Home Loan Bank		11/24/2021	8,300,000.00	8,023,693.00	8,294,781.38	0.600	730	511	0.645	11/24/2023
3130APZU2	40417	Federal Home Loan Bank		11/30/2021	1,900,000.00	1,829,396.00	1,900,000.00	0.875	910	697	0.875	05/28/2024
3130APU45	40418	Federal Home Loan Bank		11/30/2021	4,875,000.00	4,646,557.50	4,869,126.81	0.850	1,088	875	0.901	11/22/2024
3130APKF1	40421	Federal Home Loan Bank		11/30/2021	2,725,000.00	2,567,304.25	2,714,092.27	0.750	1,074	861	0.923	11/08/2024
3130APMH5	40422	Federal Home Loan Bank		12/01/2021	3,150,000.00	3,002,926.50	3,146,346.85	0.625	898	686	0.687	05/17/2024
3130APQU2	40435	Federal Home Loan Bank		12/15/2021	14,370,000.00	13,938,181.50	14,354,506.38	0.650	707	509	0.728	11/22/2023
3130APS48	40446	Federal Home Loan Bank		12/17/2021	13,240,000.00	12,633,872.80	13,240,896.07	1.050	1,067	871	1.047	11/18/2024
3130AQG49	40461	Federal Home Loan Bank		01/18/2022	2,485,000.00	2,375,610.30	2,473,811.15	1.000	1,004	840	1.200	10/18/2024
3130AQCN1	40467	Federal Home Loan Bank		01/18/2022	5,000,000.00	4,816,850.00	4,988,327.15	0.750	1,095	931	0.810	01/17/2025
3130ALHH0	40470	Federal Home Loan Bank		01/18/2022	25,000,000.00	23,023,500.00	24,536,778.08	0.960	1,507	1,343	1.481	03/05/2026

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Federal Agency Callables												
3130AQQQ9	40472	Federal Home Loan Bank		01/28/2022	20,000,000.00	19,305,200.00	20,000,000.00	0.875	1,096	942	0.865	01/28/2025
3130AQN584	40473	Federal Home Loan Bank		01/27/2022	14,000,000.00	13,568,660.00	13,984,995.37	0.700	1,096	941	1.438	01/27/2025
3130AQMQ3	40475	Federal Home Loan Bank		01/28/2022	7,200,000.00	6,803,064.00	7,190,424.00	0.875	1,369	1,215	1.076	10/28/2025
3130AQQQ9	40477	Federal Home Loan Bank		01/28/2022	20,000,000.00	19,305,200.00	20,000,000.00	0.875	1,096	942	0.750	01/28/2025
3130AQMU4	40478	Federal Home Loan Bank		01/28/2022	12,500,000.00	12,141,000.00	12,496,512.50	0.750	1,004	850	0.754	10/28/2024
3130ARAY7	40495	Federal Home Loan Bank		03/24/2022	1,000,000.00	969,190.00	993,173.61	1.375	1,096	997	2.137	03/24/2025
3130ARBY6	40496	Federal Home Loan Bank		03/28/2022	4,600,000.00	4,531,782.00	4,591,171.83	1.500	1,096	1,001	1.713	03/28/2025
3130AR7C9	40497	Federal Home Loan Bank		03/28/2022	1,565,000.00	1,520,241.00	1,546,000.99	1.850	1,005	910	2.357	12/27/2024
3130AQT78	40499	Federal Home Loan Bank		03/22/2022	2,360,000.00	2,275,748.00	2,319,149.88	1.750	1,074	973	2.428	02/28/2025
3130AMR53	40502	Federal Home Loan Bank		03/22/2022	20,000,000.00	18,837,200.00	19,164,237.46	0.620	993	892	2.400	12/09/2024
3130ANWN6	40508	Federal Home Loan Bank		03/22/2022	825,000.00	766,119.75	782,520.22	0.700	1,196	1,095	2.500	06/30/2025
3130APWH4	40512	Federal Home Loan Bank		03/30/2022	2,000,000.00	1,936,240.00	1,959,361.45	0.750	602	509	2.245	11/22/2023
3130AQJM6	40516	Federal Home Loan Bank		04/11/2022	1,400,000.00	1,332,884.00	1,346,599.46	1.250	1,023	942	2.800	01/28/2025
3130AMU67	40517	Federal Home Loan Bank		04/11/2022	6,000,000.00	5,697,420.00	5,739,278.29	0.400	809	728	2.661	06/28/2024
3130AQGT4	40518	Federal Home Loan Bank		04/11/2022	23,060,000.00	21,924,064.40	22,105,985.48	1.100	1,008	927	2.808	01/13/2025
3130AQMR1	40519	Federal Home Loan Bank		04/11/2022	23,390,000.00	22,288,331.00	22,494,138.35	1.250	1,022	941	2.808	01/27/2025
3130AQZ48	40520	Federal Home Loan Bank		04/11/2022	3,060,000.00	2,993,598.00	3,013,945.75	2.000	870	789	2.724	08/28/2024
3130APXH3	40521	Federal Home Loan Bank		04/22/2022	9,120,000.00	8,845,852.80	8,894,881.92	0.800	584	514	2.604	11/27/2023
3130ARVJ7	40523	Federal Home Loan Bank		04/29/2022	20,000,000.00	19,931,400.00	20,000,000.00	3.250	1,826	1,763	3.250	04/29/2027
3130APM44	40527	Federal Home Loan Bank		04/22/2022	3,565,000.00	3,440,331.95	3,463,176.62	0.500	581	511	2.600	11/24/2023
3130ARR86	40529	Federal Home Loan Bank		04/29/2022	13,270,000.00	13,196,218.80	13,248,631.85	1.625	546	483	1.997	10/27/2023
3130APQJ7	40532	Federal Home Loan Bank		05/11/2022	1,500,000.00	1,448,835.00	1,462,493.19	0.575	560	509	2.416	11/22/2023
3130APWH4	40533	Federal Home Loan Bank		05/12/2022	6,000,000.00	5,808,720.00	5,857,854.46	0.750	559	509	2.496	11/22/2023
3130AS2M0	40539	Federal Home Loan Bank		05/24/2022	3,835,000.00	3,806,736.05	3,835,000.00	2.650	549	511	2.650	11/24/2023
3130AS3J6	40542	Federal Home Loan Bank		05/24/2022	2,700,000.00	2,679,264.00	2,699,497.00	2.500	549	511	2.514	11/24/2023
3130AS4H9	40543	Federal Home Loan Bank		05/26/2022	4,885,000.00	4,857,497.45	4,885,000.00	2.250	365	329	2.250	05/26/2023
3130ARVT5	40544	Federal Home Loan Bank		05/24/2022	3,630,000.00	3,613,882.80	3,639,395.64	3.000	724	686	2.716	05/17/2024
3130AMNR9	40545	Federal Home Loan Bank		05/24/2022	20,000,000.00	18,814,400.00	18,944,733.45	0.625	918	880	2.916	11/27/2024
3130AMU67	40546	Federal Home Loan Bank		05/24/2022	20,000,000.00	18,991,400.00	19,100,231.56	0.400	766	728	2.740	06/28/2024
3130APWH4	40547	Federal Home Loan Bank		05/24/2022	20,000,000.00	19,362,400.00	19,511,105.95	0.750	547	509	2.551	11/22/2023
3130ASB65	40548	Federal Home Loan Bank		05/27/2022	11,000,000.00	10,942,250.00	10,999,760.15	1.880	272	237	1.885	02/23/2023
3130ASBG3	40549	Federal Home Loan Bank		06/15/2022	7,150,000.00	7,101,165.50	7,130,836.87	2.125	639	623	2.125	03/15/2024
3130ARMT5	40552	Federal Home Loan Bank		06/07/2022	8,905,000.00	8,812,566.10	8,865,269.38	2.800	871	847	3.000	10/25/2024
3130ASD30	40555	Federal Home Loan Bank		06/16/2022	1,540,000.00	1,533,516.60	1,533,343.99	2.290	365	350	2.750	06/16/2023
3130AS6D6	40560	Federal Home Loan Bank		06/15/2022	1,250,000.00	1,241,025.00	1,234,062.73	2.875	730	714	3.557	06/14/2024
3134GVQX9	40261	Federal Home Loan Mtg Corp		05/05/2020	10,000,000.00	9,299,800.00	9,994,311.11	0.700	1,826	1,039	0.720	05/05/2025
3134GVSN9	40265	Federal Home Loan Mtg Corp		05/08/2020	10,000,000.00	9,342,600.00	10,000,000.00	0.700	1,789	1,005	0.700	04/01/2025

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Federal Agency Callables												
3134GVB49	40273	Federal Home Loan Mtg Corp		06/23/2020	40,000,000.00	37,140,800.00	40,000,000.00	0.750	1,821	1,083	0.750	06/18/2025
3134GXJH8	40469	Federal Home Loan Mtg Corp		01/18/2022	4,225,000.00	4,080,631.75	4,189,250.55	0.220	619	455	0.907	09/29/2023
3134GW6E1	40490	Federal Home Loan Mtg Corp		03/15/2022	20,000,000.00	19,316,200.00	19,606,678.02	0.320	597	489	1.820	11/02/2023
3134GW5R3	40505	Federal Home Loan Mtg Corp		03/22/2022	2,000,000.00	1,836,380.00	1,883,133.71	0.650	1,315	1,214	2.500	10/27/2025
3134GWUG9	40506	Federal Home Loan Mtg Corp		03/22/2022	1,500,000.00	1,380,540.00	1,410,987.37	0.570	1,282	1,181	2.500	09/24/2025
3134GWVN3	40507	Federal Home Loan Mtg Corp		03/22/2022	17,490,000.00	16,108,814.70	16,463,174.65	0.600	1,288	1,187	2.500	09/30/2025
3134GW6E1	40509	Federal Home Loan Mtg Corp		03/30/2022	18,300,000.00	17,674,323.00	17,827,261.09	0.320	582	489	2.300	11/02/2023
3134GXMZ4	40511	Federal Home Loan Mtg Corp		03/30/2022	1,033,000.00	1,012,794.52	1,021,724.04	1.800	729	636	2.446	03/28/2024
3134GXSF2	40525	Federal Home Loan Mtg Corp		04/29/2022	10,000,000.00	9,913,900.00	10,000,000.00	2.500	1,096	1,033	2.500	04/29/2025
3134GXRL0	40551	Federal Home Loan Mtg Corp		06/07/2022	12,940,000.00	12,823,022.40	12,889,038.11	3.125	1,070	1,046	3.270	05/12/2025
3134GXYM0	40556	Federal Home Loan Mtg Corp		06/28/2022	5,615,000.00	5,606,409.05	5,588,551.71	3.125	731	728	3.372	06/28/2024
3134GXYT5	40558	Federal Home Loan Mtg Corp		06/29/2022	7,250,000.00	7,222,957.50	7,202,832.84	2.900	548	546	3.350	12/29/2023
3134GXYT5	40559	Federal Home Loan Mtg Corp		06/29/2022	4,500,000.00	4,483,215.00	4,470,723.83	2.900	548	546	3.350	12/29/2023
3134GXKH6	40565	Federal Home Loan Mtg Corp		06/15/2022	5,000,000.00	4,925,400.00	4,927,575.23	0.125	226	210	2.694	01/27/2023
3136G4WU3	40281	Federal National Mtg Assn		06/23/2020	30,000,000.00	28,114,200.00	30,000,000.00	0.850	1,826	1,088	0.850	06/23/2025
3135G06R9	40331	Federal National Mtg Assn		01/28/2021	15,000,000.00	13,723,050.00	15,000,000.00	0.550	1,826	1,307	0.550	01/28/2026
3136G46V0	40500	Federal National Mtg Assn		03/22/2022	1,500,000.00	1,438,215.00	1,457,369.73	0.310	675	574	2.167	01/26/2024
3136G4H55	40503	Federal National Mtg Assn		03/22/2022	2,350,000.00	2,176,288.00	2,214,805.86	0.550	1,232	1,131	2.500	08/05/2025
3136G4R62	40504	Federal National Mtg Assn		03/22/2022	1,715,000.00	1,589,547.75	1,618,250.05	0.625	1,255	1,154	2.500	08/28/2025
3135G05P4	40515	Federal National Mtg Assn		04/11/2022	3,371,000.00	3,273,038.74	3,302,772.67	0.300	479	398	2.196	08/03/2023
3135G05U3	40562	Federal National Mtg Assn		06/15/2022	7,200,000.00	6,979,896.00	6,968,269.79	0.350	429	413	3.275	08/18/2023
3135G05P4	40563	Federal National Mtg Assn		06/15/2022	5,000,000.00	4,854,700.00	4,842,815.69	0.300	414	398	3.264	08/03/2023
		Subtotal and Average	**846,016,217.06**		**896,150,000.00**	**859,894,455.09**	**884,985,961.55**		**1,102**	**891**	**1.794**	
Supranational												
4581X0CZ9	37634	IADB		06/22/2018	20,000,000.00	19,985,800.00	19,956,315.11	1.750	1,545	75	2.902	09/14/2022
45818WCS3	40201	IADB		01/08/2020	11,000,000.00	10,618,520.00	11,001,935.80	1.700	1,773	868	1.692	11/15/2024
45818WCW4	40321	IADB		11/12/2020	10,000,000.00	9,370,100.00	9,997,276.66	0.340	1,433	837	0.352	10/15/2024
45818WCZ7	40357	IADB		02/24/2021	10,000,000.00	9,223,800.00	10,000,000.00	0.650	1,822	1,330	0.650	02/20/2026
459058GQ0	40079	IBRD		03/19/2019	5,000,000.00	4,956,750.00	4,997,201.83	2.500	1,827	627	2.535	03/19/2024
459058GX5	40126	IBRD		06/19/2019	10,000,000.00	9,899,600.00	9,997,486.67	1.875	1,461	353	1.902	06/19/2023
459058JB0	40246	IBRD		04/22/2020	3,000,000.00	2,799,690.00	2,993,479.05	0.625	1,826	1,026	0.704	04/22/2025
459058GU1	40269	IBRD		05/21/2020	16,000,000.00	16,000,000.00	16,000,000.00	2.125	771	0	0.322	07/01/2022
459058GU1	40287	IBRD		06/18/2020	7,500,000.00	7,500,000.00	7,500,000.00	2.125	743	0	0.291	07/01/2022
459058JA2	40335	IBRD		01/11/2021	20,000,000.00	18,791,200.00	20,186,317.60	0.750	1,520	984	0.401	03/11/2025
459058JL8	40336	IBRD		01/11/2021	10,000,000.00	9,169,700.00	9,997,477.08	0.500	1,751	1,215	0.508	10/28/2025
459058JL8	40338	IBRD		01/11/2021	10,000,000.00	9,169,700.00	9,995,404.68	0.500	1,751	1,215	0.514	10/28/2025

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Supranational												
459058DX8	40339	IBRD		01/12/2021	4,765,000.00	4,701,196.65	5,008,878.90	2.500	1,413	878	0.351	11/25/2024
459058JE4	40341	IBRD		01/13/2021	10,000,000.00	9,196,600.00	9,955,300.22	0.375	1,657	1,123	0.522	07/28/2025
459056HV2	40344	IBRD		01/22/2021	10,000,000.00	9,688,000.00	10,256,122.22	1.500	1,314	789	0.306	08/28/2024
45905U5Y6	40354	IBRD		02/18/2021	5,000,000.00	4,571,900.00	5,000,000.00	0.600	1,826	1,328	0.600	02/18/2026
45905U5Y6	40355	IBRD		02/18/2021	5,000,000.00	4,571,900.00	5,000,000.00	0.600	1,826	1,328	0.600	02/18/2026
459058JA2	40359	IBRD		03/12/2021	10,000,000.00	9,395,600.00	10,036,939.54	0.750	1,460	984	0.611	03/11/2025
459056LD7	40460	IBRD		01/07/2022	2,000,000.00	2,052,040.00	2,078,471.87	7.625	377	202	0.465	01/19/2023
459058JM6	40538	IBRD		05/25/2022	5,580,000.00	5,378,171.40	5,406,862.16	0.250	548	511	2.527	11/24/2023
45950VPG5	40332	International Finance Corp		01/06/2021	8,550,000.00	7,988,778.00	8,571,244.09	0.425	1,413	872	0.320	11/19/2024
45950VPL4	40347	International Finance Corp		02/05/2021	10,000,000.00	9,051,400.00	9,979,799.22	0.450	1,826	1,315	0.507	02/05/2026
45950KCS7	40408	International Finance Corp		11/17/2021	24,721,000.00	24,306,923.25	24,746,584.44	0.500	488	262	0.356	03/20/2023
45950VLH7	40419	International Finance Corp		11/30/2021	3,173,000.00	3,169,128.94	3,190,368.60	2.000	328	115	0.253	10/24/2022
		Subtotal and Average	**231,877,686.29**		**231,289,000.00**	**221,556,498.24**	**231,853,465.74**		**1,349**	**708**	**0.864**	
MBS ZERO PSA												
3137AWQH1	40115	Federal Home Loan Mtg Corp		06/06/2019	6,594,856.99	6,589,185.41	6,595,789.84	2.307	1,152	31	2.089	08/01/2022
3137AWQH1	40121	Federal Home Loan Mtg Corp		06/11/2019	4,768,707.02	4,764,605.93	4,769,384.35	2.307	1,147	31	2.088	08/01/2022
3137B4WB8	40148	Federal Home Loan Mtg Corp		08/01/2019	4,250,000.00	4,244,432.50	4,285,944.15	3.060	1,430	365	2.119	07/01/2023
3137B36J2	40167	Federal Home Loan Mtg Corp		09/16/2019	4,784,238.00	4,781,750.20	4,819,381.48	3.320	1,234	215	1.948	02/01/2023
3138LC5B7	40169	Federal National Mtg Assn		09/17/2019	1,000,000.00	1,000,220.00	1,003,460.18	2.710	1,233	215	2.108	02/01/2023
3140HUNV4	40171	Federal National Mtg Assn		09/19/2019	4,916,499.95	4,827,314.64	4,952,179.84	2.420	1,747	731	2.046	07/01/2024
		Subtotal and Average	**27,981,380.85**		**26,314,301.96**	**26,207,508.68**	**26,426,139.84**		**1,326**	**257**	**2.061**	
Asset Backed Security												
43815NAC8	40158	American Honda Finance Corp		08/27/2019	956,410.49	955,492.34	956,408.24	1.780	1,449	410	1.780	08/15/2023
43813VAC2	40190	American Honda Finance Corp		11/26/2019	3,232,298.88	3,223,054.51	3,232,083.85	1.830	1,514	566	1.845	01/18/2024
43813DAC2	40270	American Honda Finance Corp		05/27/2020	1,182,686.94	1,168,825.85	1,182,641.03	0.820	1,510	745	0.825	07/15/2024
44891LAC7	40253	Hyundai Auto Receivables Trust		04/29/2020	852,551.58	844,452.34	852,447.89	1.410	1,661	868	1.424	11/15/2024
89233MAD5	40186	Toyota Motor Credit Corp		11/13/2019	1,010,607.45	1,008,747.93	1,010,580.50	1.920	1,525	564	1.931	01/16/2024
89239RAC0	40252	Toyota Motor Credit Corp		04/29/2020	862,853.20	856,545.74	862,767.92	1.360	1,569	776	1.373	08/15/2024
89237VAB5	40296	Toyota Motor Credit Corp		07/27/2020	3,356,167.35	3,310,322.10	3,356,027.07	0.440	1,541	837	0.444	10/15/2024
		Subtotal and Average	**12,117,359.57**		**11,453,575.89**	**11,367,440.81**	**11,452,956.50**		**1,532**	**689**	**1.264**	
Municipal Bonds												
13063DDF2	37579	State of California GO		10/26/2017	5,000,000.00	5,006,650.00	5,003,354.08	2.500	1,801	92	2.222	10/01/2022
13063DDF2	37588	State of California GO		12/07/2017	5,000,000.00	5,006,650.00	5,001,035.47	2.500	1,759	92	2.411	10/01/2022

City of San Jose
Portfolio Management
Portfolio Details - Investments
June 30, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Municipal Bonds												
13063DGN2	40008	State of California GO		09/18/2018	5,000,000.00	5,018,550.00	5,016,808.04	3.400	1,778	396	3.064	08/01/2023
13063DGB8	40243	State of California GO		04/13/2020	5,000,000.00	4,996,700.00	5,205,973.15	3.375	1,814	1,005	1.802	04/01/2025
13063DMA3	40449	State of California GO		01/07/2022	10,110,000.00	9,817,821.00	10,571,577.22	2.650	1,545	1,370	1.392	04/01/2026
13034AL65	40323	California Infra & Econ Dev		12/17/2020	1,385,000.00	1,272,718.05	1,385,000.00	0.765	1,749	1,188	0.765	10/01/2025
13077DML3	40318	California State Univ Rev		11/02/2020	10,000,000.00	9,162,900.00	10,026,081.16	0.885	1,825	1,219	0.805	11/01/2025
13067WPE6	37625	CA Dept of Water Resource Pwr		06/01/2018	1,000,000.00	999,780.00	998,475.00	2.518	1,644	153	2.911	12/01/2022
34153QUD6	40311	Florida State Brd of Edu GO		10/22/2020	10,000,000.00	9,235,800.00	10,000,000.00	0.550	1,683	1,066	0.550	06/01/2025
34153QUC8	40313	Florida State Brd of Edu GO		10/22/2020	5,000,000.00	4,735,350.00	4,997,795.61	0.390	1,318	701	0.413	06/01/2024
373385FQ1	40304	State of Georgia GO		08/27/2020	14,615,000.00	13,407,070.25	14,615,000.00	0.520	1,800	1,127	0.520	08/01/2025
373385FP3	40305	State of Georgia GO		08/27/2020	4,345,000.00	4,094,901.80	4,345,000.00	0.420	1,435	762	0.420	08/01/2024
419792ZM1	40317	State of Hawaii GO		10/29/2020	5,000,000.00	4,615,150.00	5,009,838.04	0.852	1,798	1,188	0.790	10/01/2025
546417DQ6	40312	State of Louisiana GO		10/14/2020	4,000,000.00	3,729,120.00	4,000,000.00	0.840	1,691	1,066	0.840	06/01/2025
544351MN6	37638	City of Los Angeles		07/12/2018	4,815,000.00	4,822,800.30	4,815,048.51	2.900	1,512	62	2.893	09/01/2022
544351MN6	40036	City of Los Angeles		12/31/2018	4,000,000.00	4,006,480.00	4,000,434.55	2.900	1,340	62	2.830	09/01/2022
544351MQ9	40315	City of Los Angeles		10/14/2020	3,670,000.00	3,667,871.40	3,890,873.05	3.320	1,418	793	0.511	09/01/2024
57582RK88	40322	State of Massachusetts GO		12/03/2020	1,000,000.00	916,890.00	1,000,000.00	0.695	1,794	1,219	0.695	11/01/2025
574193SP4	40234	Maryland State GO		03/18/2020	1,000,000.00	965,560.00	1,000,000.00	0.970	1,458	623	0.970	03/15/2024
574193TR9	40297	Maryland State GO		08/05/2020	5,000,000.00	4,627,750.00	5,003,770.04	0.660	1,822	1,127	0.635	08/01/2025
574193TQ1	40298	Maryland State GO		08/05/2020	5,000,000.00	4,734,550.00	5,001,018.45	0.510	1,457	762	0.500	08/01/2024
60412AKS1	40245	State of Minnesota GO		04/15/2020	3,500,000.00	3,501,015.00	3,508,063.43	2.020	899	92	1.084	10/01/2022
649791PP9	40185	New York State GO		10/30/2019	5,000,000.00	4,908,300.00	5,000,982.78	2.010	1,569	594	1.998	02/15/2024
6500354U9	40207	New York ST Urban Dev Corp Rev		01/15/2020	5,000,000.00	4,957,350.00	5,077,896.13	2.860	1,521	623	1.905	03/15/2024
649902ZM8	40156	NYS Dormitory Authority		08/16/2019	2,700,000.00	2,738,745.00	2,753,672.23	5.092	1,307	257	2.149	03/15/2023
64990GZW5	40262	New York University		05/06/2020	2,450,000.00	2,351,730.50	2,444,643.10	1.438	1,517	731	1.551	07/01/2024
70922PAK8	40152	Pennsylvania Turnpike Comm		08/14/2019	1,750,000.00	1,750,175.00	1,778,984.62	2.929	1,570	518	1.711	12/01/2023
76913CAX7	40255	County of Riverside CA		05/06/2020	1,655,000.00	1,644,821.75	1,655,000.00	2.363	1,015	229	2.362	02/15/2023
76913CAZ2	40256	County of Riverside CA		05/06/2020	4,000,000.00	3,881,120.00	4,000,000.00	2.667	1,746	960	2.667	02/15/2025
84247PHX2	37565	Southern Cal Public Pwr Auth		07/31/2017	2,710,000.00	2,710,000.00	2,710,000.00	3.258	1,796	0	2.290	07/01/2022
882722VK4	40264	State of Texas GO		05/08/2020	3,425,000.00	3,448,735.25	3,497,694.39	3.823	1,058	274	0.947	04/01/2023
882724RA7	40319	State of Texas GO		10/30/2020	1,600,000.00	1,683,792.00	1,827,980.21	5.000	1,797	1,188	0.550	10/01/2025
91412HBK8	37624	UC General Revenue Bonds		06/05/2018	4,000,000.00	4,006,520.00	4,000,000.00	3.297	1,805	318	3.297	05/15/2023
91412GVB8	40153	UC General Revenue Bonds		08/14/2019	1,000,000.00	1,004,450.00	1,032,250.37	3.638	1,736	684	1.831	05/15/2024
91412HFL2	40293	UC General Revenue Bonds		07/16/2020	1,000,000.00	954,290.00	1,000,000.00	0.833	1,399	684	0.833	05/15/2024
91412HFL2	40294	UC General Revenue Bonds		07/16/2020	650,000.00	620,288.50	650,000.00	0.833	1,399	684	0.833	05/15/2024
91412HGE7	40324	UC General Revenue Bonds		12/10/2020	2,215,000.00	2,062,297.90	2,230,551.13	0.883	1,617	1,049	0.630	05/15/2025
91412HGE7	40325	UC General Revenue Bonds		12/15/2020	3,560,000.00	3,314,573.60	3,587,966.64	0.883	1,612	1,049	0.605	05/15/2025
91412HGE7	40326	UC General Revenue Bonds		12/16/2020	10,000,000.00	9,310,600.00	10,077,175.83	0.883	1,611	1,049	0.610	05/15/2025

City of San Jose
Portfolio Management
Portfolio Details - Investments
June 30, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Municipal Bonds												
91412HGE7	40343	UC General Revenue Bonds		01/22/2021	7,000,000.00	6,517,420.00	7,074,617.12	0.883	1,574	1,049	0.507	05/15/2025
923078CT4	40277	Ventura Cnty Pub Fin Auth Leas		06/11/2020	1,000,000.00	972,500.00	1,000,000.00	1.048	1,238	488	1.048	11/01/2023
923078CU1	40278	Ventura Cnty Pub Fin Auth Leas		06/11/2020	900,000.00	855,882.00	900,000.00	1.223	1,604	854	1.223	11/01/2024
97705MNM3	40177	State of Wisconsin GO		10/30/2019	500,000.00	489,000.00	500,000.00	1.857	1,645	670	1.857	05/01/2024
		Subtotal and Average	**177,226,500.69**		**175,555,000.00**	**168,524,669.30**	**177,194,560.35**		**1,610**	**800**	**1.285**	
Pass Through Securities												
30298LAA9	40173	Federal Home Loan Mtg Corp		09/30/2019	5,082,925.90	4,975,879.48	5,082,925.90	1.990	1,699	694	1.962	05/25/2024
30314KAS2	40180	Federal Home Loan Mtg Corp		10/18/2019	1,607,163.38	1,562,661.03	1,614,807.05	2.090	1,742	755	1.941	07/25/2024
30295NAE0	40214	Federal Home Loan Mtg Corp		01/22/2020	259,680.56	255,094.60	260,005.16	2.050	1,372	481	1.973	10/25/2023
30298LAA9	40231	Federal Home Loan Mtg Corp		02/27/2020	597,243.82	584,665.87	604,709.37	1.990	1,549	694	1.590	05/25/2024
3137BJQ71	40266	Federal Home Loan Mtg Corp		05/26/2020	10,000,000.00	9,837,800.00	10,823,437.50	2.770	1,825	1,059	1.043	05/25/2025
3137B04Y7	40276	Federal Home Loan Mtg Corp		06/04/2020	5,450,000.00	5,434,849.00	5,727,609.38	2.615	965	208	0.605	01/25/2023
30315EAA4	40295	Federal Home Loan Mtg Corp		07/24/2020	3,418,905.27	3,223,617.40	3,435,627.14	0.830	1,766	1,059	0.695	05/25/2025
30288WAK5	40300	Federal Home Loan Mtg Corp		07/31/2020	262,572.65	260,054.58	269,998.53	2.190	967	267	0.919	03/25/2023
3137BGK24	40328	Federal Home Loan Mtg Corp		12/28/2020	4,500,000.00	4,456,080.00	4,937,850.00	3.062	1,458	908	0.496	12/25/2024
30318CAA5	40342	Federal Home Loan Mtg Corp		01/22/2021	4,175,668.25	3,876,606.89	4,196,145.73	0.670	1,768	1,243	0.537	11/25/2025
3137FQ3W1	40356	Federal Home Loan Mtg Corp		02/22/2021	4,950,000.00	4,839,466.50	5,316,300.00	2.588	1,492	998	0.554	03/25/2025
3138ELJW4	40189	Federal National Mtg Assn		11/12/2019	2,009,566.12	2,009,284.78	2,061,218.25	2.791	1,297	335	1.999	06/01/2023
3138L84Z4	40202	Federal National Mtg Assn		02/03/2020	7,747,000.00	7,556,191.39	7,899,519.06	2.390	1,825	946	1.991	02/01/2025
3140HWYW6	40203	Federal National Mtg Assn		01/22/2020	7,450,000.00	7,454,470.00	7,531,484.38	2.240	1,806	915	2.021	01/01/2025
3138L4EN9	40206	Federal National Mtg Assn		01/22/2020	21,921,140.50	21,829,948.56	22,400,665.45	2.610	1,287	396	1.939	08/01/2023
3138LL3J2	40209	Federal National Mtg Assn		01/17/2020	1,000,000.00	997,890.00	1,023,750.00	2.710	1,811	915	2.223	01/01/2025
3136ACGJ4	40221	Federal National Mtg Assn		01/24/2020	1,120,518.26	1,117,179.12	1,136,450.63	2.509	1,036	147	1.900	11/25/2022
3138L8CE2	40225	Federal National Mtg Assn		02/05/2020	3,500,000.00	3,494,155.00	3,577,656.25	2.960	1,731	854	2.482	11/01/2024
3136AL7K1	40272	Federal National Mtg Assn		05/27/2020	2,909,733.51	2,843,246.10	3,149,495.55	2.967	1,763	998	1.008	03/25/2025
3136AGMB5	40289	Federal National Mtg Assn		06/22/2020	986,157.33	980,289.69	1,029,417.28	2.492	1,006	267	0.675	03/25/2023
3138L9QS4	40314	Federal National Mtg Assn		10/14/2020	2,500,000.00	2,484,475.00	2,650,781.25	2.810	1,630	1,005	1.436	04/01/2025
3136AY6S7	40327	Federal National Mtg Assn		12/22/2020	3,567,819.46	3,508,665.01	3,834,264.22	2.624	1,434	878	0.543	11/25/2024
		Subtotal and Average	**101,782,356.91**		**95,016,094.90**	**93,582,569.89**	**98,564,117.97**		**1,543**	**753**	**1.432**	
		Total and Average	**2,607,893,674.47**		**2,721,530,610.45**	**2,658,577,256.91**	**2,719,524,953.67**		**870**	**533**	**1.295**	

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

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		477,489.75	477,489.75		**0**	**0**	
				Subtotal		477,489.75	477,489.75				
		Total Cash and Investments	**2,607,893,674.47**		**2,721,530,610.45**	**2,659,054,746.66**	**2,720,002,443.42**		**870**	**533**	**1.295**

SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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

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

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
32936	003	CITY	STPOOL 0.24%	Purchase	04/01/2022			1,000,000.00			**-1,000,000.00**
32936	003	CITY	STPOOL 0.24%	Purchase	04/06/2022			5,000,000.00			**-5,000,000.00**
32936	003	CITY	STPOOL 0.24%	Purchase	04/07/2022			27,000,000.00			**-27,000,000.00**
32936	003	CITY	STPOOL 0.24%	Purchase	04/15/2022			53,731.84			**-53,731.84**
32936	003	CITY	STPOOL 0.24%	Purchase	04/15/2022			21,000,000.00			**-21,000,000.00**
32936	003	CITY	STPOOL 0.24%	Purchase	05/05/2022			30,000,000.00			**-30,000,000.00**
32936	003	CITY	STPOOL 0.24%	Purchase	05/12/2022			24,000,000.00			**-24,000,000.00**
32936	003	CITY	STPOOL 0.24%	Purchase	05/31/2022			8,000,000.00			**-8,000,000.00**
32936	003	CITY	STPOOL 0.24%	Redemption	04/08/2022				24,000,000.00		**24,000,000.00**
32936	003	CITY	STPOOL 0.24%	Redemption	04/11/2022				51,000,000.00		**51,000,000.00**
32936	003	CITY	STPOOL 0.24%	Redemption	04/18/2022				53,731.84		**53,731.84**
32936	003	CITY	STPOOL 0.24%	Redemption	05/26/2022				3,000,000.00		**3,000,000.00**
32936	003	CITY	STPOOL 0.24%	Redemption	05/27/2022				5,000,000.00		**5,000,000.00**
32936	003	CITY	STPOOL 0.24%	Redemption	06/23/2022				70,000,000.00		**70,000,000.00**
32936	003	CITY	STPOOL 0.24%	Interest	04/15/2022					53,731.84	**53,731.84**
36512	003	VP6000104	WELLS 0.01%	Purchase	04/01/2022			336.14			**-336.14**
36512	003	VP6000104	WELLS 0.01%	Purchase	04/04/2022			3,000,000.00			**-3,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	04/05/2022			4,001,664.23			**-4,001,664.23**
36512	003	VP6000104	WELLS 0.01%	Purchase	04/07/2022			4,000,000.00			**-4,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	04/12/2022			8,000,000.00			**-8,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	04/14/2022			7,000,000.00			**-7,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	04/18/2022			13,000,000.00			**-13,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	04/19/2022			8,000,000.00			**-8,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	04/21/2022			24,000,000.00			**-24,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	04/25/2022			39,000,000.00			**-39,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	04/28/2022			16,000,000.00			**-16,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	04/29/2022			21,000,000.00			**-21,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	05/02/2022			46,000,000.00			**-46,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	05/03/2022			20,000,000.00			**-20,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	05/04/2022			4,642.35			**-4,642.35**
36512	003	VP6000104	WELLS 0.01%	Purchase	05/09/2022			5,000,000.00			**-5,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	05/10/2022			8,000,000.00			**-8,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	05/16/2022			29,000,000.00			**-29,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	05/19/2022			6,000,000.00			**-6,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	05/20/2022			12,000,000.00			**-12,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	05/23/2022			5,000,000.00			**-5,000,000.00**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
36512	003	VP6000104	WELLS 0.01%	Purchase	05/31/2022			24,000,000.00			**-24,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	06/01/2022			23,000,000.00			**-23,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	06/02/2022			13,000,000.00			**-13,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	06/02/2022			38,710.12			**-38,710.12**
36512	003	VP6000104	WELLS 0.01%	Purchase	06/06/2022			131,000,000.00			**-131,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	06/09/2022			24,000,000.00			**-24,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	06/13/2022			3,000,000.00			**-3,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	06/16/2022			21,000,000.00			**-21,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	06/21/2022			2,000,000.00			**-2,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	06/22/2022			12,000,000.00			**-12,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	06/23/2022			45,000,000.00			**-45,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Purchase	06/30/2022			126,000,000.00			**-126,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	04/01/2022				28,000,000.00		**28,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	04/08/2022				11,000,000.00		**11,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	04/13/2022				1,000,000.00		**1,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	04/20/2022				18,000,000.00		**18,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	04/22/2022				5,000,000.00		**5,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	04/26/2022				1,000,000.00		**1,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	04/27/2022				13,000,000.00		**13,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	05/05/2022				8,000,000.00		**8,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	05/06/2022				20,000,000.00		**20,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	05/11/2022				11,000,000.00		**11,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	05/12/2022				63,000,000.00		**63,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	05/13/2022				14,000,000.00		**14,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	05/17/2022				6,000,000.00		**6,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	05/18/2022				5,000,000.00		**5,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	05/24/2022				91,000,000.00		**91,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	05/25/2022				5,000,000.00		**5,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	05/26/2022				6,000,000.00		**6,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	06/03/2022				34,000,000.00		**34,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	06/07/2022				27,000,000.00		**27,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	06/08/2022				8,000,000.00		**8,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	06/10/2022				15,000,000.00		**15,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	06/14/2022				7,000,000.00		**7,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	06/15/2022				24,000,000.00		**24,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	06/17/2022				28,000,000.00		**28,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	06/24/2022				6,000,000.00		**6,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Redemption	06/29/2022				23,000,000.00		**23,000,000.00**
36512	003	VP6000104	WELLS 0.01%	Interest	04/01/2022					336.14	**336.14**
36512	003	VP6000104	WELLS 0.01%	Interest	05/04/2022					4,642.35	**4,642.35**
36512	003	VP6000104	WELLS 0.01%	Interest	06/02/2022					38,710.12	**38,710.12**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/01/2022			37,000,000.00			**-37,000,000.00**
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/15/2022			58,460.39			**-58,460.39**
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/06/2022			30,000,000.00			**-30,000,000.00**
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/12/2022			21,000,000.00			**-21,000,000.00**
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/11/2022				9,000,000.00		**9,000,000.00**
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/18/2022				58,460.39		**58,460.39**
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/22/2022				42,000,000.00		**42,000,000.00**
37042	003	CSJFA	STPOOL 0.22%	Redemption	06/23/2022				70,000,000.00		**70,000,000.00**
37042	003	CSJFA	STPOOL 0.22%	Interest	04/15/2022					58,460.39	**58,460.39**
37546	003	13066YTZ2	CALIFORNIA ST	Redemption	05/02/2022	05/01/2022	Maturity		20,000,000.00		**20,000,000.00**
37546	003	13066YTZ2	CALIFORNIA ST	Interest	05/02/2022	05/01/2022				200,000.00	**200,000.00**
37579	003	13063DDF2	CAS 2.5% MAT	Interest	04/01/2022	10/01/2022				62,500.00	**62,500.00**
37588	003	13063DDF2	CAS 2.5% MAT	Interest	04/01/2022	10/01/2022				62,500.00	**62,500.00**
37624	003	91412HBK8	UNVHGR 3.297%	Interest	05/16/2022	05/15/2023				65,940.00	**65,940.00**
37625	003	13067WPE6	CASWTR 2.518%	Interest	06/01/2022	12/01/2022				12,590.00	**12,590.00**
40013	003	3133EJD48	FEDERAL FARM CR	Interest	04/04/2022	10/02/2023				381,250.00	**381,250.00**
40039	003	13066YTZ2	CALIFORNIA ST	Redemption	05/02/2022	05/01/2022	Maturity		4,000,000.00		**4,000,000.00**
40039	003	13066YTZ2	CALIFORNIA ST	Interest	05/02/2022	05/01/2022				40,000.00	**40,000.00**
40049	003	3133EJ5W5	FFCB 2.65% MAT	Interest	04/25/2022	10/23/2023				265,000.00	**265,000.00**
40097	003	24422EUT4	DEERE JOHN CAP	Redemption	04/01/2022	04/01/2022	Maturity		14,000,000.00		**14,000,000.00**
40097	003	24422EUT4	DEERE JOHN CAP	Interest	04/01/2022	04/01/2022				206,500.00	**206,500.00**
40111	003	69371RP83	PACCAR FINL CORP	Redemption	05/10/2022	05/10/2022	Maturity		7,000,000.00		**7,000,000.00**
40111	003	69371RP83	PACCAR FINL CORP	Interest	05/10/2022	05/10/2022				92,750.00	**92,750.00**
40112	003	90331HPC1	USB 2.65% MAT	Redemption	04/22/2022	05/23/2022	Call		9,989,400.00		**9,989,400.00**
40112	003	90331HPC1	USB 2.65% MAT	Cap G/L	04/22/2022	05/23/2022			10,600.00		**10,600.00**
40112	003	90331HPC1	USB 2.65% MAT	Interest	04/22/2022	05/23/2022				109,680.00	**109,680.00**
40114	003	13066YTZ2	CALIFORNIA ST	Redemption	05/02/2022	05/01/2022	Maturity		15,000,000.00		**15,000,000.00**
40114	003	13066YTZ2	CALIFORNIA ST	Interest	05/02/2022	05/01/2022				150,000.00	**150,000.00**
40115	003	3137AWQH1	FHMS K023 A2	Redemption	04/25/2022	08/01/2022	Sale		662,516.36		**662,516.36**
40115	003	3137AWQH1	FHMS K023 A2	Cap G/L	04/25/2022	08/01/2022			-3,526.62		**-3,526.62**
40115	003	3137AWQH1	FHMS K023 A2	Redemption	05/25/2022	08/01/2022	Sale		229,929.75		**229,929.75**
40115	003	3137AWQH1	FHMS K023 A2	Cap G/L	05/25/2022	08/01/2022			-1,223.93		**-1,223.93**
40115	003	3137AWQH1	FHMS K023 A2	Redemption	06/25/2022	08/01/2022	Sale		1,118,400.78		**1,118,400.78**
40115	003	3137AWQH1	FHMS K023 A2	Cap G/L	06/25/2022	08/01/2022			-5,953.33		**-5,953.33**
40115	003	3137AWQH1	FHMS K023 A2	Interest	04/25/2022	08/01/2022				16,523.89	**16,523.89**
40115	003	3137AWQH1	FHMS K023 A2	Interest	05/25/2022	08/01/2022				15,256.98	**15,256.98**
40115	003	3137AWQH1	FHMS K023 A2	Interest	06/25/2022	08/01/2022				14,817.29	**14,817.29**
40116	003	13063DLY2	CALIFORNIA ST,	Redemption	04/01/2022	04/01/2022	Maturity		2,235,000.00		**2,235,000.00**
40116	003	13063DLY2	CALIFORNIA ST,	Interest	04/01/2022	04/01/2022				26,261.25	**26,261.25**
40121	003	3137AWQH1	FHMS K023 A2	Redemption	04/25/2022	08/01/2022	Sale		479,061.41		**479,061.41**
40121	003	3137AWQH1	FHMS K023 A2	Cap G/L	04/25/2022	08/01/2022			-2,549.34		**-2,549.34**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40121	003	3137AWQH1	FHMS K023 A2	Redemption	05/25/2022	08/01/2022	Sale		166,260.75		**166,260.75**
40121	003	3137AWQH1	FHMS K023 A2	Cap G/L	05/25/2022	08/01/2022			-884.76		**-884.76**
40121	003	3137AWQH1	FHMS K023 A2	Redemption	06/25/2022	08/01/2022	Sale		808,708.49		**808,708.49**
40121	003	3137AWQH1	FHMS K023 A2	Cap G/L	06/25/2022	08/01/2022			-4,303.57		**-4,303.57**
40121	003	3137AWQH1	FHMS K023 A2	Interest	04/25/2022	08/01/2022				11,948.34	**11,948.34**
40121	003	3137AWQH1	FHMS K023 A2	Interest	05/25/2022	08/01/2022				11,032.24	**11,032.24**
40121	003	3137AWQH1	FHMS K023 A2	Interest	06/25/2022	08/01/2022				10,714.31	**10,714.31**
40121	003	3137AWQH1	FHMS K023 A2	Interest	06/25/2022	08/01/2022				1,237.17	**1,237.17**
40125	003	56052AD60	MAINE ST, GO BDS	Redemption	06/01/2022	06/01/2022	Maturity		1,250,000.00		**1,250,000.00**
40125	003	56052AD60	MAINE ST, GO BDS	Interest	06/01/2022	06/01/2022				15,625.00	**15,625.00**
40126	003	459058GX5	IBRD 1.875% MAT	Interest	06/21/2022	06/19/2023				93,800.00	**93,800.00**
40148	003	3137B4WB8	FHMS K033 A2	Interest	04/25/2022	07/01/2023				10,837.50	**10,837.50**
40148	003	3137B4WB8	FHMS K033 A2	Interest	05/25/2022	07/01/2023				10,837.50	**10,837.50**
40148	003	3137B4WB8	FHMS K033 A2	Interest	06/25/2022	07/01/2023				10,837.50	**10,837.50**
40151	003	3138L9HU9	FN AM8342 2.36%	Redemption	04/25/2022	04/01/2022	Maturity		2,750,000.00		**2,750,000.00**
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	04/25/2022	04/01/2022				5,588.61	**5,588.61**
40152	003	70922PAK8	PENNSYLVANIA ST	Interest	06/01/2022	12/01/2023				25,628.75	**25,628.75**
40153	003	91412GVB8	UNIVERSITY CALIF	Interest	05/16/2022	05/15/2024				18,190.00	**18,190.00**
40158	003	43815NAC8	HAROT 2019-3 A3	Redemption	04/15/2022	08/15/2023	Sale		269,246.82		**269,246.82**
40158	003	43815NAC8	HAROT 2019-3 A3	Cap G/L	04/15/2022	08/15/2023			2.23		**2.23**
40158	003	43815NAC8	HAROT 2019-3 A3	Redemption	05/15/2022	08/15/2023	Sale		242,716.20		**242,716.20**
40158	003	43815NAC8	HAROT 2019-3 A3	Cap G/L	05/15/2022	08/15/2023			2.01		**2.01**
40158	003	43815NAC8	HAROT 2019-3 A3	Redemption	06/15/2022	08/15/2023	Sale		223,993.80		**223,993.80**
40158	003	43815NAC8	HAROT 2019-3 A3	Cap G/L	06/15/2022	08/15/2023			1.86		**1.86**
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	04/15/2022	08/15/2023				2,510.36	**2,510.36**
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	05/15/2022	08/15/2023				2,110.97	**2,110.97**
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	06/15/2022	08/15/2023				1,750.94	**1,750.94**
40167	003	3137B36J2	FHMS K029 A2	Redemption	04/25/2022	02/01/2023	Sale		12,620.61		**12,620.61**
40167	003	3137B36J2	FHMS K029 A2	Cap G/L	04/25/2022	02/01/2023			-514.51		**-514.51**
40167	003	3137B36J2	FHMS K029 A2	Redemption	05/25/2022	02/01/2023	Sale		13,241.21		**13,241.21**
40167	003	3137B36J2	FHMS K029 A2	Cap G/L	05/25/2022	02/01/2023			-539.81		**-539.81**
40167	003	3137B36J2	FHMS K029 A2	Redemption	06/25/2022	02/01/2023	Sale		12,702.86		**12,702.86**
40167	003	3137B36J2	FHMS K029 A2	Cap G/L	06/25/2022	02/01/2023			-517.86		**-517.86**
40167	003	3137B36J2	FHMS K029 A2	Interest	04/25/2022	02/01/2023				13,338.74	**13,338.74**
40167	003	3137B36J2	FHMS K029 A2	Interest	05/25/2022	02/01/2023				13,272.87	**13,272.87**
40167	003	3137B36J2	FHMS K029 A2	Interest	06/25/2022	02/01/2023				13,270.11	**13,270.11**
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	04/25/2022	02/01/2023				2,333.61	**2,333.61**
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	05/25/2022	02/01/2023				2,258.33	**2,258.33**
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	06/25/2022	02/01/2023				2,333.61	**2,333.61**
40171	003	3140HUNV4	FN BL3103 2.42	Redemption	04/25/2022	07/01/2024	Sale		7,519.95		**7,519.95**
40171	003	3140HUNV4	FN BL3103 2.42	Cap G/L	04/25/2022	07/01/2024			-128.20		**-128.20**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40171	003	3140HUNV4	FN BL3103 2.42	Redemption	05/25/2022	07/01/2024	Sale		8,047.95		**8,047.95**
40171	003	3140HUNV4	FN BL3103 2.42	Cap G/L	05/25/2022	07/01/2024			-137.20		**-137.20**
40171	003	3140HUNV4	FN BL3103 2.42	Redemption	06/25/2022	07/01/2024	Sale		7,568.53		**7,568.53**
40171	003	3140HUNV4	FN BL3103 2.42	Cap G/L	06/25/2022	07/01/2024			-129.03		**-129.03**
40171	003	3140HUNV4	FN BL3103 2.42	Interest	04/25/2022	07/01/2024				10,292.83	**10,292.83**
40171	003	3140HUNV4	FN BL3103 2.42	Interest	05/25/2022	07/01/2024				9,945.90	**9,945.90**
40171	003	3140HUNV4	FN BL3103 2.42	Interest	06/25/2022	07/01/2024				10,260.94	**10,260.94**
40173	003	30298LAA9	FRESB 2019-SB65	Interest	04/25/2022	05/25/2024				9,560.21	**9,560.21**
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	04/25/2022	05/25/2024			7,539.40		**7,539.40**
40173	003	30298LAA9	FRESB 2019-SB65	Interest	05/25/2022	05/25/2024				9,547.71	**9,547.71**
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	05/25/2022	05/25/2024			8,258.50		**8,258.50**
40173	003	30298LAA9	FRESB 2019-SB65	Interest	06/25/2022	05/25/2024				9,534.01	**9,534.01**
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	06/25/2022	05/25/2024			666,228.60		**666,228.60**
40177	003	97705MNM3	WIS 1.857% MAT	Interest	05/02/2022	05/01/2024				4,642.50	**4,642.50**
40180	003	30314KAS2	FRESB 2019-SB67	Interest	04/25/2022	07/25/2024				3,113.07	**3,113.07**
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	04/25/2022	07/25/2024			2,012.47		**2,012.47**
40180	003	30314KAS2	FRESB 2019-SB67	Interest	05/25/2022	07/25/2024				3,109.56	**3,109.56**
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	05/25/2022	07/25/2024			2,200.80		**2,200.80**
40180	003	30314KAS2	FRESB 2019-SB67	Interest	06/25/2022	07/25/2024				3,105.73	**3,105.73**
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	06/25/2022	07/25/2024			176,030.66		**176,030.66**
40183	003	3135G0W66	FNMA 1.625% MAT	Interest	04/15/2022	10/15/2024				81,250.00	**81,250.00**
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Redemption	04/15/2022	01/16/2024	Sale		181,639.46		**181,639.46**
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Cap G/L	04/15/2022	01/16/2024			13.12		**13.12**
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Redemption	05/15/2022	01/16/2024	Sale		157,059.75		**157,059.75**
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Cap G/L	05/15/2022	01/16/2024			11.34		**11.34**
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Redemption	06/15/2022	01/16/2024	Sale		150,091.55		**150,091.55**
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Cap G/L	06/15/2022	01/16/2024			10.84		**10.84**
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	04/15/2022	01/16/2024				2,399.09	**2,399.09**
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	05/15/2022	01/16/2024				2,108.45	**2,108.45**
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	06/15/2022	01/16/2024				1,857.13	**1,857.13**
40188	003	677522T20	OHIO ST, TAXABLE	Redemption	05/02/2022	05/01/2022	Maturity		1,950,000.00		**1,950,000.00**
40188	003	677522T20	OHIO ST, TAXABLE	Interest	05/02/2022	05/01/2022				17,550.00	**17,550.00**
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	04/25/2022	06/01/2023				10,633.41	**10,633.41**
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	04/25/2022	06/01/2023			9,732.94		**9,732.94**
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	05/25/2022	06/01/2023				10,268.29	**10,268.29**
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	05/25/2022	06/01/2023			10,346.73		**10,346.73**
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	06/25/2022	06/01/2023				24,790.40	**24,790.40**
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	06/25/2022	06/01/2023			2,500,243.81		**2,500,243.81**
40190	003	43813VAC2	HAROT 2019-4 A3	Redemption	04/18/2022	01/18/2024	Sale		494,502.45		**494,502.45**
40190	003	43813VAC2	HAROT 2019-4 A3	Cap G/L	04/18/2022	01/18/2024			88.14		**88.14**
40190	003	43813VAC2	HAROT 2019-4 A3	Redemption	05/18/2022	01/18/2024	Sale		446,848.30		**446,848.30**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40190	003	43813VAC2	HAROT 2019-4 A3	Cap G/L	05/18/2022	01/18/2024			79.64		**79.64**
40190	003	43813VAC2	HAROT 2019-4 A3	Redemption	06/18/2022	01/18/2024	Sale		415,440.03		**415,440.03**
40190	003	43813VAC2	HAROT 2019-4 A3	Cap G/L	06/18/2022	01/18/2024			74.04		**74.04**
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	04/18/2022	01/18/2024				6,998.74	**6,998.74**
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	05/18/2022	01/18/2024				6,244.48	**6,244.48**
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	06/18/2022	01/18/2024				5,562.92	**5,562.92**
40194	003	3138L1UV9	FNMA FN AM1495	Interest	04/25/2022	12/01/2022				21,281.95	**21,281.95**
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	04/25/2022	12/01/2022			4,015,708.95		**4,015,708.95**
40201	003	45818WCS3	IADB 1.7% MAT	Interest	05/16/2022	11/15/2024				93,500.00	**93,500.00**
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	04/25/2022	02/01/2025				15,943.76	**15,943.76**
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	05/25/2022	02/01/2025				15,429.44	**15,429.44**
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	06/25/2022	02/01/2025				15,943.76	**15,943.76**
40203	003	3140HWYW6	FN BL5224 2.240	Interest	04/25/2022	01/01/2025				14,370.22	**14,370.22**
40203	003	3140HWYW6	FN BL5224 2.240	Interest	05/25/2022	01/01/2025				13,906.67	**13,906.67**
40203	003	3140HWYW6	FN BL5224 2.240	Interest	06/25/2022	01/01/2025				14,370.22	**14,370.22**
40206	003	3138L4EN9	FN AM3740 2.610	Interest	04/25/2022	08/01/2023				49,644.59	**49,644.59**
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	04/25/2022	08/01/2023			55,005.57		**55,005.57**
40206	003	3138L4EN9	FN AM3740 2.610	Interest	05/25/2022	08/01/2023				47,923.51	**47,923.51**
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	05/25/2022	08/01/2023			57,313.71		**57,313.71**
40206	003	3138L4EN9	FN AM3740 2.610	Interest	06/25/2022	08/01/2023				49,392.15	**49,392.15**
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	06/25/2022	08/01/2023			55,344.01		**55,344.01**
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	04/25/2022	01/01/2025				2,333.61	**2,333.61**
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	05/25/2022	01/01/2025				2,258.33	**2,258.33**
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	06/25/2022	01/01/2025				2,333.61	**2,333.61**
40214	003	30295NAE0	FRESB 2016-SB24	Interest	04/25/2022	10/25/2023				446.42	**446.42**
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	04/25/2022	10/25/2023			530.33		**530.33**
40214	003	30295NAE0	FRESB 2016-SB24	Interest	05/25/2022	10/25/2023				445.51	**445.51**
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	05/25/2022	10/25/2023			573.64		**573.64**
40214	003	30295NAE0	FRESB 2016-SB24	Interest	06/25/2022	10/25/2023				444.53	**444.53**
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	06/25/2022	10/25/2023			534.56		**534.56**
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	04/25/2022	11/25/2022				5,117.82	**5,117.82**
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	04/25/2022	11/25/2022			475,064.44		**475,064.44**
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	05/25/2022	11/25/2022				4,071.37	**4,071.37**
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	05/25/2022	11/25/2022			514,421.50		**514,421.50**
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	06/25/2022	11/25/2022				2,995.81	**2,995.81**
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	06/25/2022	11/25/2022			312,310.28		**312,310.28**
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	04/25/2022	11/01/2024				8,921.11	**8,921.11**
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	05/25/2022	11/01/2024				8,633.33	**8,633.33**
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	06/25/2022	11/01/2024				8,921.11	**8,921.11**
40231	003	30298LAA9	FRESB 2019-SB65	Interest	04/25/2022	05/25/2024				1,123.32	**1,123.32**
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	04/25/2022	05/25/2024			885.88		**885.88**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40231	003	30298LAA9	FRESB 2019-SB65	Interest	05/25/2022	05/25/2024				1,121.86	**1,121.86**
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	05/25/2022	05/25/2024			970.37		**970.37**
40231	003	30298LAA9	FRESB 2019-SB65	Interest	06/25/2022	05/25/2024				1,120.25	**1,120.25**
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	06/25/2022	05/25/2024			78,281.86		**78,281.86**
40243	003	13063DGB8	CALIFORNIA ST,	Interest	04/01/2022	04/01/2025				84,375.00	**84,375.00**
40245	003	60412AKS1	MNS 2.02% MAT	Interest	04/01/2022	10/01/2022				35,350.00	**35,350.00**
40246	003	459058JB0	IBRD 0.625% MAT	Interest	04/22/2022	04/22/2025				9,390.00	**9,390.00**
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Redemption	04/15/2022	08/15/2024	Sale		98,559.64		**98,559.64**
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Cap G/L	04/15/2022	08/15/2024			19.72		**19.72**
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Redemption	05/15/2022	08/15/2024	Sale		86,652.49		**86,652.49**
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Cap G/L	05/15/2022	08/15/2024			17.33		**17.33**
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Redemption	06/15/2022	08/15/2024	Sale		80,632.35		**80,632.35**
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Cap G/L	06/15/2022	08/15/2024			16.13		**16.13**
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	04/15/2022	08/15/2024				1,279.25	**1,279.25**
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	05/15/2022	08/15/2024				1,167.53	**1,167.53**
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	06/15/2022	08/15/2024				1,069.30	**1,069.30**
40253	003	44891LAC7	HART 2020-A A3	Redemption	04/15/2022	11/15/2024	Sale		81,811.18		**81,811.18**
40253	003	44891LAC7	HART 2020-A A3	Cap G/L	04/15/2022	11/15/2024			19.07		**19.07**
40253	003	44891LAC7	HART 2020-A A3	Redemption	05/15/2022	11/15/2024	Sale		74,345.97		**74,345.97**
40253	003	44891LAC7	HART 2020-A A3	Cap G/L	05/15/2022	11/15/2024			17.33		**17.33**
40253	003	44891LAC7	HART 2020-A A3	Redemption	06/15/2022	11/15/2024	Sale		69,283.44		**69,283.44**
40253	003	44891LAC7	HART 2020-A A3	Cap G/L	06/15/2022	11/15/2024			16.15		**16.15**
40253	003	44891LAC7	HART 2020-A A3	Interest	04/15/2022	11/15/2024				1,266.70	**1,266.70**
40253	003	44891LAC7	HART 2020-A A3	Interest	05/15/2022	11/15/2024				1,170.55	**1,170.55**
40253	003	44891LAC7	HART 2020-A A3	Interest	06/15/2022	11/15/2024				1,083.18	**1,083.18**
40261	003	3134GVQX9	FHLMC 0.7% MAT	Interest	05/05/2022	05/05/2025				35,000.00	**35,000.00**
40263	003	037833DV9	APPLE INC, SR NT	Interest	05/11/2022	05/11/2023				25,481.25	**25,481.25**
40264	003	882722VK4	TXS 3.823% MAT	Interest	04/01/2022	04/01/2023				65,468.88	**65,468.88**
40266	003	3137BJQ71	FHMS KPLB A	Interest	04/25/2022	05/25/2025				23,083.33	**23,083.33**
40266	003	3137BJQ71	FHMS KPLB A	Interest	05/25/2022	05/25/2025				23,083.33	**23,083.33**
40266	003	3137BJQ71	FHMS KPLB A	Interest	06/25/2022	05/25/2025				23,083.33	**23,083.33**
40270	003	43813DAC2	HAROT 2020-2 A3	Redemption	04/15/2022	07/15/2024	Sale		125,699.65		**125,699.65**
40270	003	43813DAC2	HAROT 2020-2 A3	Cap G/L	04/15/2022	07/15/2024			9.89		**9.89**
40270	003	43813DAC2	HAROT 2020-2 A3	Redemption	05/15/2022	07/15/2024	Sale		112,445.09		**112,445.09**
40270	003	43813DAC2	HAROT 2020-2 A3	Cap G/L	05/15/2022	07/15/2024			8.85		**8.85**
40270	003	43813DAC2	HAROT 2020-2 A3	Redemption	06/15/2022	07/15/2024	Sale		106,339.53		**106,339.53**
40270	003	43813DAC2	HAROT 2020-2 A3	Cap G/L	06/15/2022	07/15/2024			8.37		**8.37**
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	04/15/2022	07/15/2024				1,043.59	**1,043.59**
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	05/15/2022	07/15/2024				957.68	**957.68**
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	06/15/2022	07/15/2024				880.84	**880.84**
40271	003	3135G04Q3	FNMA 0.25% MAT	Interest	05/23/2022	05/22/2023				12,500.00	**12,500.00**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	04/25/2022	03/25/2025				7,239.84	**7,239.84**
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	04/25/2022	03/25/2025			3,402.16		**3,402.16**
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	05/25/2022	03/25/2025				6,998.67	**6,998.67**
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	05/25/2022	03/25/2025			3,601.68		**3,601.68**
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	06/25/2022	03/25/2025				7,427.05	**7,427.05**
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	06/25/2022	03/25/2025			27,284.28		**27,284.28**
40273	003	3134GVB49	FHLMC 0.75% MAT	Interest	06/18/2022	06/18/2025				150,000.00	**150,000.00**
40274	003	931142DH3	WALMART INC, SR	Interest	04/11/2022	04/11/2023				331,729.50	**331,729.50**
40275	003	69371RQ82	PACCAR FINL CORP	Interest	06/08/2022	06/08/2023				8,000.00	**8,000.00**
40276	003	3137B04Y7	FHMS KSMC A2	Interest	04/25/2022	01/25/2023				11,876.46	**11,876.46**
40276	003	3137B04Y7	FHMS KSMC A2	Interest	05/25/2022	01/25/2023				11,876.46	**11,876.46**
40276	003	3137B04Y7	FHMS KSMC A2	Interest	06/25/2022	01/25/2023				11,876.46	**11,876.46**
40277	003	923078CT4	VNTCTF 1.048% MAT	Interest	05/02/2022	11/01/2023				5,240.00	**5,240.00**
40278	003	923078CU1	VENTURA CNTY	Interest	05/02/2022	11/01/2024				5,503.50	**5,503.50**
40280	003	56052AE77	MAINE ST, TAXABLE	Redemption	06/01/2022	06/01/2022	Maturity		1,000,000.00		**1,000,000.00**
40280	003	56052AE77	MAINE ST, TAXABLE	Interest	06/01/2022	06/01/2022				6,250.00	**6,250.00**
40282	003	3133ELJ47	FFCB 0.58% MAT	Interest	06/17/2022	06/17/2024				29,000.00	**29,000.00**
40283	003	3133ELG81	FEDERAL FARM CR	Interest	06/08/2022	06/08/2023				15,000.00	**15,000.00**
40288	003	3135G04Z3	FNMA 0.5% MAT	Interest	06/17/2022	06/17/2025				25,000.00	**25,000.00**
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	04/25/2022	03/25/2023				2,895.44	**2,895.44**
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	04/25/2022	03/25/2023			67,679.94		**67,679.94**
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	05/25/2022	03/25/2023				2,747.40	**2,747.40**
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	05/25/2022	03/25/2023			100,942.37		**100,942.37**
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	06/25/2022	03/25/2023				2,568.74	**2,568.74**
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	06/25/2022	03/25/2023			114,152.26		**114,152.26**
40293	003	91412HFL2	UNIVERSITY CALIF	Interest	05/16/2022	05/15/2024				4,165.00	**4,165.00**
40294	003	91412HFL2	UNIVERSITY CALIF	Interest	05/16/2022	05/15/2024				2,707.25	**2,707.25**
40295	003	30315EAA4	FRESB 2020-SB76	Interest	04/25/2022	05/25/2025				2,374.03	**2,374.03**
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	04/25/2022	05/25/2025			4,365.87		**4,365.87**
40295	003	30315EAA4	FRESB 2020-SB76	Interest	05/25/2022	05/25/2025				2,371.01	**2,371.01**
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	05/25/2022	05/25/2025			4,668.48		**4,668.48**
40295	003	30315EAA4	FRESB 2020-SB76	Interest	06/25/2022	05/25/2025				2,367.78	**2,367.78**
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	06/25/2022	05/25/2025			4,394.46		**4,394.46**
40296	003	89237VAB5	TMCC 0.44% MAT	Redemption	04/15/2022	10/15/2024	Sale		356,172.87		**356,172.87**
40296	003	89237VAB5	TMCC 0.44% MAT	Cap G/L	04/15/2022	10/15/2024			27.43		**27.43**
40296	003	89237VAB5	TMCC 0.44% MAT	Redemption	05/15/2022	10/15/2024	Sale		296,906.99		**296,906.99**
40296	003	89237VAB5	TMCC 0.44% MAT	Cap G/L	05/15/2022	10/15/2024			22.86		**22.86**
40296	003	89237VAB5	TMCC 0.44% MAT	Redemption	06/15/2022	10/15/2024	Sale		288,853.01		**288,853.01**
40296	003	89237VAB5	TMCC 0.44% MAT	Cap G/L	06/15/2022	10/15/2024			22.24		**22.24**
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	04/15/2022	10/15/2024				1,575.99	**1,575.99**
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	05/15/2022	10/15/2024				1,445.39	**1,445.39**

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40296	003	89237VAB5	TMCC 0.44% MAT	Interest	06/15/2022	10/15/2024				1,336.51	**1,336.51**
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	04/25/2022	03/25/2023				481.66	**481.66**
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	04/25/2022	03/25/2023			439.43		**439.43**
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	05/25/2022	03/25/2023				480.86	**480.86**
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	05/25/2022	03/25/2023			470.63		**470.63**
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	06/25/2022	03/25/2023				480.00	**480.00**
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	06/25/2022	03/25/2023			442.65		**442.65**
40303	003	46625HRL6	JPM 2.7 5/18/2023	Interest	05/18/2022	05/18/2023				67,500.00	**67,500.00**
40311	003	34153QUD6	FLORIDA ST BRD ED	Interest	06/01/2022	06/01/2025				27,500.00	**27,500.00**
40312	003	546417DQ6	LAS 0.84% MAT	Interest	06/01/2022	06/01/2025				16,800.00	**16,800.00**
40313	003	34153QUC8	FLSEDU 0.39% MAT	Interest	06/01/2022	06/01/2024				9,750.00	**9,750.00**
40314	003	3138L9QS4	FN MA 8564 2.81%	Interest	04/25/2022	04/01/2025				6,049.31	**6,049.31**
40314	003	3138L9QS4	FN MA 8564 2.81%	Interest	05/25/2022	04/01/2025				5,854.17	**5,854.17**
40314	003	3138L9QS4	FN MA 8564 2.81%	Interest	06/25/2022	04/01/2025				6,049.31	**6,049.31**
40316	003	3137EAEY1	FEDERAL HOME LN	Interest	04/18/2022	10/16/2023				2,500.00	**2,500.00**
40317	003	419792ZM1	HAWAII ST,	Interest	04/01/2022	10/01/2025				21,300.00	**21,300.00**
40318	003	13077DML3	CALIFORNIA ST	Interest	05/02/2022	11/01/2025				44,250.00	**44,250.00**
40319	003	882724RA7	TEXAS ST, TAXABLE	Interest	04/01/2022	10/01/2025				40,000.00	**40,000.00**
40321	003	45818WCW4	Inter-American	Interest	04/15/2022	10/15/2024				17,000.00	**17,000.00**
40322	003	57582RK88	MAS 0.695	Interest	05/02/2022	11/01/2025				3,475.00	**3,475.00**
40323	003	13034AL65	CALIFORNIA	Interest	04/01/2022	10/01/2025				5,297.63	**5,297.63**
40324	003	91412HGE7	UNIVERSITY CALIF	Interest	05/16/2022	05/15/2025				9,779.23	**9,779.23**
40325	003	91412HGE7	UNIVERSITY CALIF	Interest	05/16/2022	05/15/2025				15,717.40	**15,717.40**
40326	003	91412HGE7	UNIVERSITY CALIF	Interest	05/16/2022	05/15/2025				44,150.00	**44,150.00**
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	04/25/2022	11/25/2024				8,742.66	**8,742.66**
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	04/25/2022	11/25/2024			35,344.60		**35,344.60**
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	05/25/2022	11/25/2024				7,667.34	**7,667.34**
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	05/25/2022	11/25/2024			2,738.15		**2,738.15**
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	06/25/2022	11/25/2024				7,916.03	**7,916.03**
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	06/25/2022	11/25/2024			2,570.20		**2,570.20**
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	04/25/2022	12/25/2024				11,482.50	**11,482.50**
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	05/25/2022	12/25/2024				11,482.50	**11,482.50**
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	06/25/2022	12/25/2024				11,482.50	**11,482.50**
40330	003	3133EMLR1	FEDERAL FARM CR	Interest	06/23/2022	12/23/2025				25,000.00	**25,000.00**
40332	003	45950VPG5	IFC 0.425% MAT	Interest	05/19/2022	11/19/2024				18,168.75	**18,168.75**
40333	003	3135G06G3	FEDERAL NATL MTG	Interest	05/09/2022	11/07/2025				25,000.00	**25,000.00**
40336	003	459058JL8	IBRD 0.5% MAT	Interest	04/28/2022	10/28/2025				25,000.00	**25,000.00**
40338	003	459058JL8	IBRD 0.5% MAT	Interest	04/28/2022	10/28/2025				25,000.00	**25,000.00**
40339	003	459058DX8	IBRD 2.5% MAT	Interest	05/25/2022	11/25/2024				59,562.50	**59,562.50**
40342	003	30318CAA5	FRESB 2021-SB82	Interest	04/25/2022	11/25/2025				2,474.62	**2,474.62**
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	04/25/2022	11/25/2025			81,257.80		**81,257.80**

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40342	003	30318CAA5	FRESB 2021-SB82	Interest	05/25/2022	11/25/2025				2,429.25	**2,429.25**
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	05/25/2022	11/25/2025			169,489.15		**169,489.15**
40342	003	30318CAA5	FRESB 2021-SB82	Interest	06/25/2022	11/25/2025				2,334.62	**2,334.62**
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	06/25/2022	11/25/2025			5,739.40		**5,739.40**
40343	003	91412HGE7	UNIVERSITY CALIF	Interest	05/16/2022	05/15/2025				30,905.00	**30,905.00**
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	04/25/2022	03/25/2025				10,675.50	**10,675.50**
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	05/25/2022	03/25/2025				10,675.50	**10,675.50**
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	06/25/2022	03/25/2025				10,675.50	**10,675.50**
40360	003	31422XCX8	FEDERAL AGRIC	Interest	04/20/2022	04/20/2026				50,000.00	**50,000.00**
40363	003	COVID RELIEF	STPOOL 0.33%	Purchase	04/15/2022			59,108.37			**-59,108.37**
40363	003	COVID RELIEF	STPOOL 0.33%	Purchase	06/08/2022			5,364,000.00			**-5,364,000.00**
40363	003	COVID RELIEF	STPOOL 0.33%	Redemption	04/18/2022				59,108.37		**59,108.37**
40363	003	COVID RELIEF	STPOOL 0.33%	Redemption	05/20/2022				5,364,000.00		**5,364,000.00**
40363	003	COVID RELIEF	STPOOL 0.33%	Interest	04/15/2022					59,108.37	**59,108.37**
40367	003	14913R2B2	CAT 0.95% MAT	Redemption	05/13/2022	05/13/2022	Maturity		5,000,000.00		**5,000,000.00**
40367	003	14913R2B2	CAT 0.95% MAT	Interest	05/13/2022	05/13/2022				23,750.00	**23,750.00**
40380	003	06417MQL2	BNSHOU 0.2% MAT	Redemption	06/23/2022	06/23/2022	Maturity		13,910,000.00		**13,910,000.00**
40380	003	06417MQL2	BNSHOU 0.2% MAT	Interest	06/23/2022	06/23/2022				28,206.39	**28,206.39**
40380	003	06417MQL2	BNSHOU 0.2% MAT	Accr Int	06/23/2022	06/23/2022			540.94	-540.94	**0.00**
40382	003	78012UP82	RY 0.19% MAT	Redemption	06/30/2022	06/30/2022	Maturity		25,000,000.00		**25,000,000.00**
40382	003	78012UP82	RY 0.19% MAT	Interest	06/30/2022	06/30/2022				48,027.78	**48,027.78**
40390	003	89114WF75	TD 0.16% MAT	Redemption	05/20/2022	05/20/2022	Maturity		30,000,000.00		**30,000,000.00**
40390	003	89114WF75	TD 0.16% MAT	Interest	05/20/2022	05/20/2022				34,933.33	**34,933.33**
40409	003	3130APRF4	FEDERAL HOME	Interest	05/16/2022	11/15/2024				100,000.00	**100,000.00**
40409	003	3130APRF4	FEDERAL HOME	Accr Int	05/15/2022	11/15/2024			1,111.11	-1,111.11	**0.00**
40410	003	3130APWP6	FEDERAL HOME	Interest	05/24/2022	11/24/2023				24,900.00	**24,900.00**
40415	003	3135G04Q3	FNMA 0.25% MAT	Interest	05/23/2022	05/22/2023				3,703.75	**3,703.75**
40415	003	3135G04Q3	FNMA 0.25% MAT	Accr Int	05/23/2022	05/22/2023			20.58	-20.58	**0.00**
40417	003	3130APZU2	FEDERAL HOME	Interest	05/31/2022	05/28/2024				8,220.14	**8,220.14**
40418	003	3130APU45	FEDERAL HOME	Interest	05/23/2022	11/22/2024				20,718.75	**20,718.75**
40418	003	3130APU45	FEDERAL HOME	Accr Int	05/23/2022	11/22/2024			920.83	-920.83	**0.00**
40419	003	45950VLH7	IFC 2.% MAT	Interest	04/25/2022	10/24/2022				31,730.00	**31,730.00**
40419	003	45950VLH7	IFC 2.% MAT	Accr Int	04/24/2022	10/24/2022			6,346.00	-6,346.00	**0.00**
40421	003	3130APKF1	FEDERAL HOME	Interest	05/09/2022	11/08/2024				10,218.75	**10,218.75**
40421	003	3130APKF1	FEDERAL HOME	Accr Int	05/08/2022	11/08/2024			1,248.96	-1,248.96	**0.00**
40422	003	3130APMH5	FEDERAL HOME	Interest	05/17/2022	05/17/2024				9,843.75	**9,843.75**
40422	003	3130APMH5	FEDERAL HOME	Accr Int	05/17/2022	05/17/2024			765.63	-765.63	**0.00**
40423	003	3133ENFZ8	FEDERAL FARM CR	Interest	06/02/2022	12/02/2024				50,500.00	**50,500.00**
40424	003	3133EMZP0	FEDERAL FARM CR	Interest	05/18/2022	05/18/2023				875.00	**875.00**
40424	003	3133EMZP0	FEDERAL FARM CR	Accr Int	05/18/2022	05/18/2023			63.19	-63.19	**0.00**
40431	003	594918BH6	MICROSOFT CORP,	Interest	05/03/2022	11/03/2022				73,935.00	**73,935.00**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40431	003	594918BH6	MICROSOFT CORP,	Accr Int	05/03/2022	11/03/2022			13,554.75	-13,554.75	**0.00**
40432	003	594918AW4	MICROSOFT CORP,	Interest	06/15/2022	12/15/2023				33,549.38	**33,549.38**
40433	003	3133EMGX4	FEDERAL FARM CR	Interest	05/23/2022	11/23/2022				12,500.00	**12,500.00**
40433	003	3133EMGX4	FEDERAL FARM CR	Accr Int	05/23/2022	11/23/2022			972.22	-972.22	**0.00**
40434	003	931142DU4	WAL-MART STORES	Interest	06/15/2022	12/15/2022				58,750.00	**58,750.00**
40435	003	3130APQU2	FEDERAL HOME	Interest	05/23/2022	11/22/2023				46,702.50	**46,702.50**
40435	003	3130APQU2	FEDERAL HOME	Accr Int	05/23/2022	11/22/2023			5,967.54	-5,967.54	**0.00**
40436	003	3133ELYR9	FEDERAL FARM CR	Redemption	05/06/2022	05/06/2022	Maturity		5,850,000.00		**5,850,000.00**
40436	003	3133ELYR9	FEDERAL FARM CR	Interest	05/06/2022	05/06/2022				7,312.50	**7,312.50**
40436	003	3133ELYR9	FEDERAL FARM CR	Accr Int	05/06/2022	05/06/2022			1,584.38	-1,584.38	**0.00**
40437	003	3133ENAQ3	FEDERAL FARM CR	Interest	04/13/2022	10/13/2022				7,122.50	**7,122.50**
40437	003	3133ENAQ3	FEDERAL FARM CR	Accr Int	04/13/2022	10/13/2022			2,453.31	-2,453.31	**0.00**
40439	003	037833CQ1	APPLE INC, SR GLBL	Redemption	05/11/2022	05/11/2022	Maturity		8,800,000.00		**8,800,000.00**
40439	003	037833CQ1	APPLE INC, SR GLBL	Interest	05/11/2022	05/11/2022				101,200.00	**101,200.00**
40439	003	037833CQ1	APPLE INC, SR GLBL	Accr Int	05/11/2022	05/11/2022			19,677.78	-19,677.78	**0.00**
40440	003	3130AKDH6	FEDERAL HOME	Interest	04/21/2022	10/21/2022				3,312.50	**3,312.50**
40440	003	3130AKDH6	FEDERAL HOME	Accr Int	04/21/2022	10/21/2022			993.75	-993.75	**0.00**
40441	003	037833CQ1	APPLE INC, SR GLBL	Redemption	05/11/2022	05/11/2022	Maturity		1,435,000.00		**1,435,000.00**
40441	003	037833CQ1	APPLE INC, SR GLBL	Interest	05/11/2022	05/11/2022				16,502.50	**16,502.50**
40441	003	037833CQ1	APPLE INC, SR GLBL	Accr Int	05/11/2022	05/11/2022			3,300.50	-3,300.50	**0.00**
40444	003	931142DU4	WAL-MART STORES	Interest	06/15/2022	12/15/2022				117,500.00	**117,500.00**
40444	003	931142DU4	WAL-MART STORES	Accr Int	06/15/2022	12/15/2022			3,263.89	-3,263.89	**0.00**
40445	003	3133ENGW4	FEDERAL FARM CR	Interest	06/13/2022	12/13/2023				21,235.50	**21,235.50**
40445	003	3133ENGW4	FEDERAL FARM CR	Accr Int	06/13/2022	12/13/2023			471.90	-471.90	**0.00**
40446	003	3130APS48	FEDERAL HOME	Interest	05/18/2022	11/18/2024				69,510.00	**69,510.00**
40446	003	3130APS48	FEDERAL HOME	Accr Int	05/18/2022	11/18/2024			11,198.83	-11,198.83	**0.00**
40449	003	13063DMA3	CALIFORNIA ST,	Interest	04/01/2022	04/01/2026				133,957.50	**133,957.50**
40449	003	13063DMA3	CALIFORNIA ST,	Accr Int	04/01/2022	04/01/2026			71,444.00	-71,444.00	**0.00**
40451	003	3130AQJL8	FEDERAL HOME	Redemption	05/20/2022	05/20/2022	Maturity		10,000,000.00		**10,000,000.00**
40451	003	3130AQJL8	FEDERAL HOME	Interest	05/20/2022	05/20/2022				4,500.00	**4,500.00**
40451	003	3130AQJL8	FEDERAL HOME	Accr Int	05/20/2022	05/20/2022			33.33	-33.33	**0.00**
40455	003	912796N47	UNITED STATES	Redemption	04/07/2022	04/07/2022	Maturity		20,000,000.00		**20,000,000.00**
40456	003	912796U72	UNITED STATES	Redemption	05/03/2022	05/03/2022	Maturity		10,000,000.00		**10,000,000.00**
40457	003	912828XG0	USTR 2.125% MAT	Redemption	06/30/2022	06/30/2022	Maturity		15,000,000.00		**15,000,000.00**
40457	003	912828XG0	USTR 2.125% MAT	Interest	06/30/2022	06/30/2022				159,375.00	**159,375.00**
40457	003	912828XG0	USTR 2.125% MAT	Accr Int	06/30/2022	06/30/2022			5,283.15	-5,283.15	**0.00**
40458	003	912828XR6	UNITED STATES	Redemption	05/31/2022	05/31/2022	Maturity		20,000,000.00		**20,000,000.00**
40458	003	912828XR6	UNITED STATES	Interest	05/31/2022	05/31/2022				175,000.00	**175,000.00**
40458	003	912828XR6	UNITED STATES	Accr Int	05/31/2022	05/31/2022			35,576.92	-35,576.92	**0.00**
40465	003	3133EMYL0	FEDERAL FARM CR	Redemption	05/04/2022	05/04/2022	Maturity		10,000,000.00		**10,000,000.00**
40465	003	3133EMYL0	FEDERAL FARM CR	Interest	05/04/2022	05/04/2022				2,000.00	**2,000.00**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40465	003	3133EMYL0	FEDERAL FARM CR	Accr Int	05/04/2022	05/04/2022			777.78	-777.78	**0.00**
40467	003	3130AQCN1	FEDERAL HOME	Interest	06/21/2022	01/17/2025				7,812.50	**7,812.50**
40469	003	3134GXJH8	FEDERAL HOME LN	Interest	06/29/2022	09/29/2023				4,647.50	**4,647.50**
40469	003	3134GXJH8	FEDERAL HOME LN	Accr Int	06/29/2022	09/29/2023			490.57	-490.57	**0.00**
40472	003	3130AQQQ9	FEDERAL HOME	Interest	04/29/2022	01/28/2025				37,500.00	**37,500.00**
40474	003	912796J42	UNITED STATES	Redemption	06/16/2022	06/16/2022	Maturity		20,000,000.00		**20,000,000.00**
40475	003	3130AQMQ3	FEDERAL HOME	Interest	04/29/2022	10/28/2025				13,500.00	**13,500.00**
40476	003	9128286Y1	UNITED STATES	Redemption	06/15/2022	06/15/2022	Maturity		20,000,000.00		**20,000,000.00**
40476	003	9128286Y1	UNITED STATES	Interest	06/15/2022	06/15/2022				175,000.00	**175,000.00**
40476	003	9128286Y1	UNITED STATES	Accr Int	06/15/2022	06/15/2022			40,384.62	-40,384.62	**0.00**
40477	003	3130AQQQ9	FEDERAL HOME	Interest	04/29/2022	01/28/2025				37,500.00	**37,500.00**
40478	003	3130AQMU4	FEDERAL HOME	Interest	04/29/2022	10/28/2024				19,531.25	**19,531.25**
40480	003	3133ENAL4	FEDERAL FARM CR	Interest	04/12/2022	10/12/2023				6,017.50	**6,017.50**
40480	003	3133ENAL4	FEDERAL FARM CR	Accr Int	04/12/2022	10/12/2023			3,476.78	-3,476.78	**0.00**
40481	003	912796R43	UNITED STATES	Redemption	06/23/2022	06/23/2022	Maturity		80,000,000.00		**80,000,000.00**
40484	003	3130ABCF1	FEDERAL HOME	Redemption	05/23/2022	05/23/2022	Maturity		1,000,000.00		**1,000,000.00**
40484	003	3130ABCF1	FEDERAL HOME	Interest	05/23/2022	05/23/2022				12,500.00	**12,500.00**
40484	003	3130ABCF1	FEDERAL HOME	Accr Int	05/23/2022	05/23/2022			5,416.67	-5,416.67	**0.00**
40487	003	037833CU2	APPLE INC, SR GLBL	Interest	05/11/2022	05/11/2024				104,025.00	**104,025.00**
40487	003	037833CU2	APPLE INC, SR GLBL	Accr Int	05/11/2022	05/11/2024			61,837.08	-61,837.08	**0.00**
40488	003	037833CQ1	APPLE INC, SR GLBL	Redemption	05/11/2022	05/11/2022	Maturity		3,000,000.00		**3,000,000.00**
40488	003	037833CQ1	APPLE INC, SR GLBL	Interest	05/11/2022	05/11/2022				34,500.00	**34,500.00**
40488	003	037833CQ1	APPLE INC, SR GLBL	Accr Int	05/11/2022	05/11/2022			20,508.33	-20,508.33	**0.00**
40490	003	3134GW6E1	FEDERAL HOME LN	Interest	05/02/2022	11/02/2023				32,000.00	**32,000.00**
40490	003	3134GW6E1	FEDERAL HOME LN	Accr Int	05/02/2022	11/02/2023			23,644.44	-23,644.44	**0.00**
40491	003	3134GVJ66	FEDERAL HOME LN	Redemption	06/08/2022	06/08/2022	Maturity		4,510,000.00		**4,510,000.00**
40491	003	3134GVJ66	FEDERAL HOME LN	Interest	06/08/2022	06/08/2022				5,637.50	**5,637.50**
40491	003	3134GVJ66	FEDERAL HOME LN	Accr Int	06/08/2022	06/08/2022			3,069.31	-3,069.31	**0.00**
40492	003	89233HDM3	TMCC DISC NOTE	Redemption	04/21/2022	04/21/2022	Maturity		20,000,000.00		**20,000,000.00**
40493	003	89233HF90	TMCC DISC NOTE	Redemption	06/09/2022	06/09/2022	Maturity		20,000,000.00		**20,000,000.00**
40494	003	89233HF25	TMCC DISC NOTE	Redemption	06/02/2022	06/02/2022	Maturity		10,000,000.00		**10,000,000.00**
40497	003	3130AR7C9	FEDERAL HOME	Interest	06/27/2022	12/27/2024				7,157.70	**7,157.70**
40501	003	3133ENAL4	FEDERAL FARM CR	Interest	04/12/2022	10/12/2023				1,696.50	**1,696.50**
40501	003	3133ENAL4	FEDERAL FARM CR	Accr Int	04/12/2022	10/12/2023			1,508.00	-1,508.00	**0.00**
40502	003	3130AMR53	FEDERAL HOME	Interest	06/09/2022	12/09/2024				62,000.00	**62,000.00**
40502	003	3130AMR53	FEDERAL HOME	Accr Int	06/09/2022	12/09/2024			35,477.78	-35,477.78	**0.00**
40505	003	3134GW5R3	FEDERAL HOME LN	Interest	04/27/2022	10/27/2025				6,500.00	**6,500.00**
40505	003	3134GW5R3	FEDERAL HOME LN	Accr Int	04/27/2022	10/27/2025			5,236.11	-5,236.11	**0.00**
40509	003	3134GW6E1	FEDERAL HOME LN	Interest	05/02/2022	11/02/2023				29,280.00	**29,280.00**
40509	003	3134GW6E1	FEDERAL HOME LN	Accr Int	05/02/2022	11/02/2023			24,074.67	-24,074.67	**0.00**
40512	003	3130APWH4	FEDERAL HOME	Interest	05/23/2022	11/22/2023				7,458.33	**7,458.33**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40512	003	3130APWH4	FEDERAL HOME	Accr Int	05/23/2022	11/22/2023			5,250.00	-5,250.00	**0.00**
40513	003	3133ENGW4	FEDERAL FARM CR	Interest	06/13/2022	12/13/2023				6,134.70	**6,134.70**
40513	003	3133ENGW4	FEDERAL FARM CR	Accr Int	06/13/2022	12/13/2023			3,646.74	-3,646.74	**0.00**
40514	003	3133EMYW6	FFCB 0.23% MAT	Interest	05/13/2022	11/13/2023				1,549.05	**1,549.05**
40514	003	3133EMYW6	FFCB 0.23% MAT	Accr Int	05/13/2022	11/13/2023			1,179.00	-1,179.00	**0.00**
40515	003	3135G05P4	FEDERAL NATL MTG	Purchase	04/11/2022	08/03/2023		3,290,758.96			**-3,290,758.96**
40516	003	3130AQJM6	FEDERAL HOME	Purchase	04/11/2022	01/28/2025		1,345,539.61			**-1,345,539.61**
40517	003	3130AMU67	FEDERAL HOME	Purchase	04/11/2022	06/28/2024		5,717,054.67			**-5,717,054.67**
40517	003	3130AMU67	FEDERAL HOME	Interest	06/28/2022	06/28/2024				12,000.00	**12,000.00**
40517	003	3130AMU67	FEDERAL HOME	Accr Int	06/28/2022	06/28/2024			6,866.67	-6,866.67	**0.00**
40518	003	3130AQGT4	FEDERAL HOME	Purchase	04/11/2022	01/13/2025		22,084,305.78			**-22,084,305.78**
40519	003	3130AQMR1	FEDERAL HOME	Purchase	04/11/2022	01/27/2025		22,476,841.41			**-22,476,841.41**
40520	003	3130AQZ48	FEDERAL HOME	Purchase	04/11/2022	08/28/2024		3,016,514.00			**-3,016,514.00**
40521	003	3130APXH3	FEDERAL HOME	Purchase	04/22/2022	11/27/2023		8,893,165.33			**-8,893,165.33**
40521	003	3130APXH3	FEDERAL HOME	Interest	05/27/2022	11/27/2023				36,074.67	**36,074.67**
40521	003	3130APXH3	FEDERAL HOME	Accr Int	05/27/2022	11/27/2023			28,981.33	-28,981.33	**0.00**
40522	003	3133EMSC7	FEDERAL FARM CR	Purchase	04/22/2022	03/03/2025		3,261,941.67			**-3,261,941.67**
40523	003	3130ARVJ7	FEDERAL HOME	Purchase	04/29/2022	04/29/2027		20,000,000.00			**-20,000,000.00**
40524	003	3133ENUZ1	FEDERAL FARM CR	Purchase	04/22/2022	10/20/2025		19,893,433.33			**-19,893,433.33**
40525	003	3134GXSF2	FHLMC 2.5% MAT	Purchase	04/29/2022	04/29/2025		10,000,000.00			**-10,000,000.00**
40526	003	3133ENVK3	FEDERAL FARM CR	Purchase	04/27/2022	10/27/2026		20,000,000.00			**-20,000,000.00**
40527	003	3130APM44	FEDERAL HOME	Purchase	04/22/2022	11/24/2023		3,456,536.86			**-3,456,536.86**
40527	003	3130APM44	FEDERAL HOME	Interest	05/24/2022	11/24/2023				8,912.50	**8,912.50**
40527	003	3130APM44	FEDERAL HOME	Accr Int	05/24/2022	11/24/2023			7,328.06	-7,328.06	**0.00**
40528	003	594918BJ2	MICROSOFT CORP,	Purchase	04/25/2022	11/03/2025		4,059,122.22			**-4,059,122.22**
40528	003	594918BJ2	MICROSOFT CORP,	Interest	05/03/2022	11/03/2025				62,500.00	**62,500.00**
40528	003	594918BJ2	MICROSOFT CORP,	Accr Int	05/03/2022	11/03/2025			59,722.22	-59,722.22	**0.00**
40529	003	3130ARR86	FEDERAL HOME	Purchase	04/29/2022	10/27/2023		13,245,848.60			**-13,245,848.60**
40530	003	3133EMSE3	FEDERAL FARM CR	Purchase	05/11/2022	03/01/2023		4,846,261.08			**-4,846,261.08**
40531	003	3130A0F70	FEDERAL HOME	Purchase	05/11/2022	12/08/2023		10,492,886.31			**-10,492,886.31**
40531	003	3130A0F70	FEDERAL HOME	Interest	06/08/2022	12/08/2023				172,378.13	**172,378.13**
40531	003	3130A0F70	FEDERAL HOME	Accr Int	06/08/2022	12/08/2023			146,521.41	-146,521.41	**0.00**
40532	003	3130APQJ7	FEDERAL HOME	Purchase	05/11/2022	11/22/2023		1,462,798.96			**-1,462,798.96**
40532	003	3130APQJ7	FEDERAL HOME	Interest	05/23/2022	11/22/2023				4,312.50	**4,312.50**
40532	003	3130APQJ7	FEDERAL HOME	Accr Int	05/23/2022	11/22/2023			4,048.96	-4,048.96	**0.00**
40533	003	3130APWH4	FEDERAL HOME	Purchase	05/12/2022	11/22/2023		5,864,952.00			**-5,864,952.00**
40533	003	3130APWH4	FEDERAL HOME	Interest	05/23/2022	11/22/2023				22,375.00	**22,375.00**
40533	003	3130APWH4	FEDERAL HOME	Accr Int	05/23/2022	11/22/2023			21,000.00	-21,000.00	**0.00**
40534	003	3133ELSP0	FEDERAL FARM CR	Purchase	05/12/2022	03/13/2023		14,671,671.67			**-14,671,671.67**
40535	003	3133EMST0	FEDERAL FARM CR	Purchase	05/12/2022	03/10/2023		1,507,492.19			**-1,507,492.19**
40536	003	3134G3X54	FEDERAL HOME LN	Purchase	05/12/2022	05/26/2023		2,655,242.66			**-2,655,242.66**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40536	003	3134G3X54	FEDERAL HOME LN	Interest	05/26/2022	05/26/2023				26,350.00	**26,350.00**
40536	003	3134G3X54	FEDERAL HOME LN	Accr Int	05/26/2022	05/26/2023			24,300.56	-24,300.56	**0.00**
40537	003	3130AS3T46	FHLB 2.125% MAT	Purchase	05/17/2022	05/12/2023		9,305,885.27			**-9,305,885.27**
40538	003	459058JM6	IBRD 0.25% MAT	Purchase	05/25/2022	11/24/2023		5,394,509.33			**-5,394,509.33**
40539	003	3130AS2M0	FEDERAL HOME	Purchase	05/24/2022	11/24/2023		3,835,000.00			**-3,835,000.00**
40540	003	89233HF66	TMCC DISC NOTE	Purchase	05/24/2022	06/06/2022		19,994,294.44			**-19,994,294.44**
40540	003	89233HF66	TMCC DISC NOTE	Redemption	06/06/2022	06/06/2022	Maturity		20,000,000.00		**20,000,000.00**
40541	003	313380GJ0	FEDERAL HOME	Purchase	05/24/2022	09/09/2022		10,060,766.67			**-10,060,766.67**
40542	003	3130AS3J6	FEDERAL HOME	Purchase	05/24/2022	11/24/2023		2,699,460.00			**-2,699,460.00**
40543	003	3130AS4H9	FEDERAL HOME	Purchase	05/26/2022	05/26/2023		4,885,000.00			**-4,885,000.00**
40544	003	3130ARVT5	FEDERAL HOME	Purchase	05/24/2022	05/17/2024		3,642,027.40			**-3,642,027.40**
40545	003	3130AMNR9	FEDERAL HOME	Purchase	05/24/2022	11/27/2024		18,960,758.11			**-18,960,758.11**
40545	003	3130AMNR9	FEDERAL HOME	Interest	05/31/2022	11/27/2024				62,500.00	**62,500.00**
40545	003	3130AMNR9	FEDERAL HOME	Accr Int	05/31/2022	11/27/2024			61,111.11	-61,111.11	**0.00**
40546	003	3130AMU67	FEDERAL HOME	Purchase	05/24/2022	06/28/2024		19,086,244.44			**-19,086,244.44**
40546	003	3130AMU67	FEDERAL HOME	Interest	06/28/2022	06/28/2024				40,000.00	**40,000.00**
40546	003	3130AMU67	FEDERAL HOME	Accr Int	06/28/2022	06/28/2024			32,444.44	-32,444.44	**0.00**
40547	003	3130APWH4	FEDERAL HOME	Purchase	05/24/2022	11/22/2023		19,475,416.67			**-19,475,416.67**
40548	003	3130ASB65	FEDERAL HOME	Purchase	05/27/2022	02/23/2023		10,999,725.00			**-10,999,725.00**
40549	003	3130ASBG3	FEDERAL HOME	Purchase	06/15/2022	03/15/2024		7,130,337.50			**-7,130,337.50**
40550	003	3133ENYA2	FEDERAL FARM CR	Purchase	06/07/2022	06/01/2027		5,180,630.00			**-5,180,630.00**
40551	003	3134GXRL0	FEDERAL HOME LN	Purchase	06/07/2022	05/12/2025		12,915,933.40			**-12,915,933.40**
40552	003	3130ARMT5	FEDERAL HOME	Purchase	06/07/2022	10/25/2024		8,893,215.72			**-8,893,215.72**
40553	003	037833DV9	APPLE INC, SR NT	Purchase	06/08/2022	05/11/2023		9,867,575.00			**-9,867,575.00**
40554	003	31422XRQ7	FEDERAL AGRIC	Purchase	06/14/2022	12/20/2023		10,426,580.60			**-10,426,580.60**
40554	003	31422XRQ7	FEDERAL AGRIC	Interest	06/21/2022	12/20/2023				37,187.55	**37,187.55**
40554	003	31422XRQ7	FEDERAL AGRIC	Accr Int	06/20/2022	12/20/2023			35,947.97	-35,947.97	**0.00**
40555	003	3130ASD30	FEDERAL HOME	Purchase	06/16/2022	06/16/2023		1,533,054.60			**-1,533,054.60**
40556	003	3134GXYM0	FEDERAL HOME LN	Purchase	06/28/2022	06/28/2024		5,588,441.05			**-5,588,441.05**
40557	003	594918BB9	MICROSOFT CORP,	Purchase	06/15/2022	02/12/2025		11,211,505.18			**-11,211,505.18**
40558	003	3134GXYT5	FHLMC 2.9% MAT	Purchase	06/29/2022	12/29/2023		7,202,657.50			**-7,202,657.50**
40559	003	3134GXYT5	FHLMC 2.9% MAT	Purchase	06/29/2022	12/29/2023		4,470,615.00			**-4,470,615.00**
40560	003	3130AS6D6	FEDERAL HOME	Purchase	06/15/2022	06/14/2024		1,233,799.83			**-1,233,799.83**
40561	003	3133EMBQ4	FEDERAL FARM CR	Purchase	06/15/2022	10/05/2023		985,850.13			**-985,850.13**
40562	003	3135G05U3	FEDERAL NATL MTG	Purchase	06/15/2022	08/18/2023		6,967,350.00			**-6,967,350.00**
40563	003	3135G05P4	FEDERAL NATL MTG	Purchase	06/15/2022	08/03/2023		4,841,900.00			**-4,841,900.00**
40564	003	594918BB9	MICROSOFT CORP,	Purchase	06/16/2022	02/12/2025		7,152,125.00			**-7,152,125.00**
40565	003	3134GXKH6	FEDERAL HOME LN	Purchase	06/15/2022	01/27/2023		4,924,345.83			**-4,924,345.83**
40566	003	CAMP	CAMP 1.27%	Purchase	06/24/2022			400,000,000.00			**-400,000,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	06/27/2022			79,000,000.00			**-79,000,000.00**
40566	003	CAMP	CAMP 1.27%	Purchase	06/28/2022			26,000,000.00			**-26,000,000.00**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40566	003	CAMP	CAMP 1.27%	Redemption	06/30/2022				236,000,000.00		**236,000,000.00**
		Totals for General Pool						**1,857,688,024.4**	**1,464,520,766.8**	**6,253,266.57**	**-386,913,990.98**
40371	152	9128286Y1	UNITED STATES	Redemption	06/15/2022	06/15/2022	Maturity		901,000.00		**901,000.00**
40371	152	9128286Y1	UNITED STATES	Interest	06/15/2022	06/15/2022				7,883.75	**7,883.75**
		Totals for CSJ/CSC JP							**901,000.00**	**7,883.75**	**908,883.75**
40162	501	VP4560000	WELLS 0.01%	Purchase	04/01/2022			1,033.98			**-1,033.98**
40162	501	VP4560000	WELLS 0.01%	Purchase	05/04/2022			3,012.98			**-3,012.98**
40162	501	VP4560000	WELLS 0.01%	Purchase	06/02/2022			9,067.11			**-9,067.11**
40162	501	VP4560000	WELLS 0.01%	Interest	04/01/2022					1,033.98	**1,033.98**
40162	501	VP4560000	WELLS 0.01%	Interest	05/04/2022					3,012.98	**3,012.98**
40162	501	VP4560000	WELLS 0.01%	Interest	06/02/2022					9,067.11	**9,067.11**
		Totals for SJCE						**13,114.07**		**13,114.07**	**0.00**
		Grand Total						**1,857,701,138.4**	**1,465,421,766.8**	**6,274,264.39**	**-386,005,107.23**

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

RECONCILIATION OF INVESTMENT ACTIVITIES
4/1/22 THROUGH 6/30/22

	BALANCE 3/31/2022	SALES OR MATURITIES	ADDITIONS	BALANCE 6/30/2022
Asset Backed Securities	15,811,436.85	4,359,240.58		11,452,196.27
JPA Pool	0.00	236,000,000.00	505,000,000.00	269,000,000.00
Commercial Paper/Discount	49,932,113.89	70,000,000.00	20,067,886.11	0.00
Corporate Medium Term Notes	301,445,177.47	49,674,122.15	32,290,327.40	284,061,382.72
Federal Agency Securities	829,958,388.56	31,871,832.73	383,428,239.81	1,181,514,795.64
Mortgage Backed Securities	141,389,053.41	16,000,602.33		125,388,451.08
Money Market Mutual Fund	48,506,170.79	478,000,000.00	702,058,466.91	272,564,637.70
Muni Bonds	224,019,498.20	45,213,833.25		178,805,664.95
Negotiable CD's	118,910,885.02	68,910,885.02		50,000,000.00
State Pool	155,000,000.00	279,535,300.60	209,535,300.60	85,000,000.00
Supranationals	226,997,468.74	6,346.00	5,394,509.33	232,385,632.07
UST Bills, Notes & Bonds	221,500,288.38	186,262,090.50		35,238,197.88
Total	2,333,470,481.31	1,465,834,253.16	1,857,774,730.16	2,725,410,958.31

NET PURCHASES/(SALES): 391,940,477.00

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

APRIL THROUGH JUNE 2022 TURNOVER RATIO: **1.34**

AVERAGE DAILY PORTFOLIO BALANCE: **2,478,351,293.61**

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City of San Jose
Purchases Report
Sorted by Dealer - Fund
April 1, 2022 - June 30, 2022

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: Undefined Dealer													
CAMP	40566	003	LA2	CAMP	400,000,000.00	06/24/2022	07/01 - Monthly	400,000,000.00		1.270		1.270	269,000,000.00
				Subtotal	**400,000,000.00**			**400,000,000.00**	**0.00**				**269,000,000.00**
Purchased from: CastleOak Securities LP													
3130AQJM6	40516	003	MC1	FHLB	1,400,000.00	04/11/2022	07/28 - 01/28	1,341,991.00	3,548.61	1.250	01/28/2025	2.800	1,346,599.46
3130APQJ7	40532	003	MC1	FHLB	1,500,000.00	05/11/2022	05/22 - 11/22	1,458,750.00	Received	0.575	11/22/2023	2.416	1,462,493.19
3133ELSP0	40534	003	FAC	FFCB	14,800,000.00	05/12/2022	09/13 - 03/13	14,653,480.00	18,191.67	0.750	03/13/2023	1.949	14,677,332.09
3133EMST0	40535	003	MC1	FFCB	1,530,000.00	05/12/2022	09/10 - 03/10	1,507,123.29	368.90	0.140	03/10/2023	1.970	1,510,884.90
3130APWH4	40533	003	MC1	FHLB	6,000,000.00	05/12/2022	05/23 - 11/23	5,843,952.00	Received	0.750	11/22/2023	2.496	5,857,854.46
3130AS3T46	40537	003	FAC	FHLB	9,305,000.00	05/17/2022	11/12 - 05/12	9,303,139.00	2,746.27	2.125	05/12/2023	2.145	9,303,369.66
3130AMNR9	40545	003	MC1	FHLB	20,000,000.00	05/24/2022	05/28 - 11/28	18,899,647.00	Received	0.625	11/27/2024	2.916	18,944,733.45
3130AMU67	40546	003	MC1	FHLB	20,000,000.00	05/24/2022	06/28 - 12/28	19,053,800.00	Received	0.400	06/28/2024	2.740	19,100,231.56
3130APWH4	40547	003	MC1	FHLB	20,000,000.00	05/24/2022	11/23 - 05/23	19,475,000.00	416.67	0.750	11/22/2023	2.551	19,511,105.95
31422XRQ7	40554	003	MC1	FAMC	10,779,000.00	06/14/2022	06/20 - 12/20	10,390,632.63	Received	0.690	12/20/2023	3.141	10,402,724.65
3134GXYM0	40556	003	MC1	FHLMC	5,615,000.00	06/28/2022	12/28 - 06/28	5,588,441.05		3.125	06/28/2024	3.372	5,588,551.71
3134GXYT5	40558	003	MC1	FHLMC	7,250,000.00	06/29/2022	12/29 - 06/29	7,202,657.50		2.900	12/29/2023	3.350	7,202,832.84
3134GXYT5	40559	003	MC1	FHLMC	4,500,000.00	06/29/2022	12/29 - 06/29	4,470,615.00		2.900	12/29/2023	3.350	4,470,723.83
				Subtotal	**122,679,000.00**			**119,189,228.47**	**25,272.12**				**119,379,437.75**
Purchased from: FHN Financial													
3130ARVJ7	40523	003	MC1	FHLB	20,000,000.00	04/29/2022	10/29 - 04/29	20,000,000.00		3.250	04/29/2027	3.250	20,000,000.00
3133ENYA2	40550	003	MC1	FFCB	5,200,000.00	06/07/2022	12/01 - 06/01	5,177,640.00	2,990.00	3.450	06/01/2027	3.545	5,177,939.13
3130ASBG3	40549	003	MC1	FHLB	7,150,000.00	06/15/2022	09/15 - 03/15	7,130,337.50		2.125	03/15/2024	2.125	7,130,836.87
				Subtotal	**32,350,000.00**			**32,307,977.50**	**2,990.00**				**32,308,776.00**
Purchased from: Piper Sandler & Co.													
3130AS2M0	40539	003	MC1	FHLB	3,835,000.00	05/24/2022	11/24 - 05/24	3,835,000.00		2.650	11/24/2023	2.650	3,835,000.00
3130AS3J6	40542	003	MC1	FHLB	2,700,000.00	05/24/2022	11/24 - 05/24	2,699,460.00		2.500	11/24/2023	2.514	2,699,497.00
3130ARMT5	40552	003	MC1	FHLB	8,905,000.00	06/07/2022	10/25 - 04/25	8,864,126.05	29,089.67	2.800	10/25/2024	3.000	8,865,269.38
3134GXRL0	40551	003	MC1	FHLMC	12,940,000.00	06/07/2022	11/12 - 05/12	12,887,851.80	28,081.60	3.125	05/12/2025	3.270	12,889,038.11
037833DV9	40553	003	MTN	AAPL	10,000,000.00	06/08/2022	11/11 - 05/11	9,861,950.00	5,625.00	0.750	05/11/2023	2.266	9,871,484.98
				Subtotal	**38,380,000.00**			**38,148,387.85**	**62,796.27**				**38,160,289.47**

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City of San Jose
Purchases Report
April 1, 2022 - June 30, 2022

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: RBC Capital Markets													
3133ENVK3	40526	003	MC1	FFCB	20,000,000.00	04/27/2022	10/27 - 04/27	20,000,000.00		3.650	10/27/2026	3.650	20,000,000.00
3130ARR86	40529	003	MC1	FHLB	13,270,000.00	04/29/2022	10/27 - 04/27	13,245,848.60		1.625	10/27/2023	1.997	13,248,631.85
3130ASD30	40555	003	MC1	FHLB	1,540,000.00	06/16/2022	12/16 - 06/16	1,533,054.60		2.290	06/16/2023	2.750	1,533,343.99
				Subtotal	**34,810,000.00**			**34,778,903.20**	**0.00**				**34,781,975.84**
Purchased from: Raymond James & Associates													
3133EMSC7	40522	003	MC1	FFCB	3,500,000.00	04/22/2022	09/03 - 03/03	3,259,655.00	2,286.67	0.480	03/03/2025	3.000	3,275,740.16
				Subtotal	**3,500,000.00**			**3,259,655.00**	**2,286.67**				**3,275,740.16**
Purchased from: Truist Securities Inc													
3134GXKH6	40565	003	MC1	FHLMC	5,000,000.00	06/15/2022	07/27 - 01/27	4,921,950.00	2,395.83	0.125	01/27/2023	2.694	4,927,575.23
				Subtotal	**5,000,000.00**			**4,921,950.00**	**2,395.83**				**4,927,575.23**
Purchased from: Toyota Financial Services													
89233HF66	40540	003	ACP	TMCC	20,000,000.00	05/24/2022	06/06 - At Maturity	19,994,294.44		0.790	06/06/2022	0.790	0.00
				Subtotal	**20,000,000.00**			**19,994,294.44**	**0.00**				**0.00**
Purchased from: UBS Financial Services													
3133ENUZ1	40524	003	MC1	FFCB	20,000,000.00	04/22/2022	10/20 - 04/20	19,890,000.00	3,433.33	3.090	10/20/2025	3.258	19,896,033.39
313380GJ0	40541	003	FAC	FHLB	10,000,000.00	05/24/2022	09/09 - Final Pmt.	10,019,100.00	41,666.67	2.000	09/09/2022	1.337	10,012,369.52
				Subtotal	**30,000,000.00**			**29,909,100.00**	**45,100.00**				**29,908,402.91**
Purchased from: Unionbanc Investment													
3130AQZ48	40520	003	MC1	FHLB	3,060,000.00	04/11/2022	08/28 - 02/28	3,009,204.00	7,310.00	2.000	08/28/2024	2.724	3,013,945.75
3135G05P4	40515	003	MC1	FNMA	3,371,000.00	04/11/2022	08/03 - 02/03	3,288,848.73	1,910.23	0.300	08/03/2023	2.196	3,302,772.67
3130APM44	40527	003	MC1	FHLB	3,565,000.00	04/22/2022	05/24 - 11/24	3,449,208.80	Received	0.500	11/24/2023	2.600	3,463,176.62
594918BJ2	40528	003	MTN	MSFT	4,000,000.00	04/25/2022	05/03 - 11/03	3,999,400.00	Received	3.125	11/03/2025	3.129	3,999,431.23
3133EMSE3	40530	003	MC1	FFCB	4,916,000.00	05/11/2022	09/01 - 03/01	4,845,209.60	1,051.48	0.110	03/01/2023	1.920	4,857,414.84
3130A0F70	40531	003	FAC	FHLB	10,215,000.00	05/11/2022	06/08 - 12/08	10,346,364.90	Received	3.375	12/08/2023	2.536	10,334,780.69
3134G3X54	40536	003	FAC	FHLMC	2,635,000.00	05/12/2022	05/26 - 11/26	2,630,942.10	Received	2.000	05/26/2023	2.150	2,631,473.75
3130ARVT5	40544	003	MC1	FHLB	3,630,000.00	05/24/2022	11/17 - 05/17	3,639,909.90	2,117.50	3.000	05/17/2024	2.716	3,639,395.64
3130AS4H9	40543	003	MC1	FHLB	4,885,000.00	05/26/2022	11/26 - 05/26	4,885,000.00		2.250	05/26/2023	2.250	4,885,000.00
3130ASB65	40548	003	MC1	FHLB	11,000,000.00	05/27/2022	11/23 - 02/23	10,999,725.00		1.880	02/23/2023	1.885	10,999,760.15
594918BB9	40557	003	MTN	MSFT	11,335,000.00	06/15/2022	08/12 - 02/12	11,106,939.80	104,565.38	2.700	02/12/2025	3.498	11,110,752.72
594918BB9	40564	003	MTN	MSFT	7,250,000.00	06/16/2022	08/12 - 02/12	7,084,700.00	67,425.00	2.700	02/12/2025	3.607	7,087,293.62
				Subtotal	**69,862,000.00**			**69,285,452.83**	**184,379.59**				**69,325,197.68**

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City of San Jose
Purchases Report
April 1, 2022 - June 30, 2022

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													
3130AMU67	40517	003	MC1	FHLB	6,000,000.00	04/11/2022	06/28 - 12/28	5,710,188.00	Received	0.400	06/28/2024	2.661	5,739,278.29
3130AQGT4	40518	003	MC1	FHLB	23,060,000.00	04/11/2022	07/13 - 01/13	22,022,300.00	62,005.78	1.100	01/13/2025	2.808	22,105,985.48
3130AQMR1	40519	003	MC1	FHLB	23,390,000.00	04/11/2022	07/27 - 01/27	22,416,742.10	60,099.31	1.250	01/27/2025	2.808	22,494,138.35
3130APXH3	40521	003	MC1	FHLB	9,120,000.00	04/22/2022	05/27 - 11/27	8,864,184.00	Received	0.800	11/27/2023	2.604	8,894,881.92
3134GXSF2	40525	003	MC1	FHLMC	10,000,000.00	04/29/2022	10/29 - 04/29	10,000,000.00		2.500	04/29/2025	2.500	10,000,000.00
459058JM6	40538	003	MC2	IBRD	5,580,000.00	05/25/2022	11/24 - 05/24	5,394,470.58	38.75	0.250	11/24/2023	2.527	5,406,862.16
3133EMBQ4	40561	003	MC1	FFCB	1,025,000.00	06/15/2022	10/05 - 04/05	985,312.00	538.13	0.270	10/05/2023	3.325	986,663.08
3130AS6D6	40560	003	MC1	FHLB	1,250,000.00	06/15/2022	12/14 - 06/14	1,233,700.00	99.83	2.875	06/14/2024	3.557	1,234,062.73
3135G05U3	40562	003	MC1	FNMA	7,200,000.00	06/15/2022	08/18 - 02/18	6,959,160.00	8,190.00	0.350	08/18/2023	3.275	6,968,269.79
3135G05P4	40563	003	MC1	FNMA	5,000,000.00	06/15/2022	08/03 - 02/03	4,836,400.00	5,500.00	0.300	08/03/2023	3.264	4,842,815.69
				Subtotal	**91,625,000.00**			**88,422,456.68**	**136,471.80**				**88,672,957.49**
				Total Purchases	**848,206,000.00**			**840,217,405.97**	**461,692.28**				**689,740,352.53**

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