

## 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, 554  
1/01/19 THROUGH 3/31/19

|                                          | Fund 003         | Fund 152   | Fund 554     | Consolidated     |
|------------------------------------------|------------------|------------|--------------|------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD:    | 8,002,499.58     | -          | 41,988.92    | 8,044,488.50     |
| TOTAL NET EARNINGS THIS PERIOD:          | 9,522,934.24     | 5,092.85   | 67,578.25    | 9,595,605.34     |
| AVERAGE DAILY PORTFOLIO BALANCE:         | 1,693,393,187.25 | 876,533.17 | 6,125,932.60 | 1,700,395,653.02 |
| EARNED INCOME YIELD THIS PERIOD          | 2.281            | 2.356      | 4.474        | 2.289            |
| END OF PERIOD PORTFOLIO BALANCE:         | 1,702,265,133.73 | 876,533.17 | 1,471,200.06 | 1,704,612,866.96 |
| CURRENT AMORTIZED BOOK VALUE:            | 1,700,351,112.85 | 886,358.72 | 1,471,200.06 | 1,702,708,671.63 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 2.281            | 2.346      | 2.397        | 2.281            |
| WEIGHTED AVERAGE DAYS OF MATURITY:       | 579.00           | 75.00      | 1.00         | 579.00           |

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City of San Jose  
Portfolio Statistics  
Funds: 003, 152, 554  
7/01/18 THROUGH 3/31/19

|                                          | Fund 003         | Fund 152   | Fund 554     | Consolidated     |
|------------------------------------------|------------------|------------|--------------|------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD:    | 22,326,798.94    | 3,655.59   | 117,392.60   | 22,447,847.13    |
| TOTAL NET EARNINGS THIS PERIOD:          | 24,800,273.33    | 15,485.40  | 147,994.82   | 24,963,753.55    |
| AVERAGE DAILY PORTFOLIO BALANCE:         | 1,573,930,367.65 | 876,675.66 | 6,717,068.97 | 1,581,524,112.28 |
| EARNED INCOME YIELD THIS PERIOD          | 2.099            | 2.353      | 2.935        | 2.103            |
| END OF PERIOD PORTFOLIO BALANCE:         | 1,702,265,133.73 | 876,533.17 | 1,471,200.06 | 1,704,612,866.96 |
| CURRENT AMORTIZED BOOK VALUE:            | 1,700,351,112.85 | 886,358.72 | 1,471,200.06 | 1,702,708,671.63 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 2.281            | 2.346      | 2.397        | 2.281            |
| WEIGHTED AVERAGE DAYS OF MATURITY:       | 579.00           | 75.00      | 1.00         | 579.00           |

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## **SECTION B**

### **TOTAL EARNINGS REPORT**

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

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**City of San Jose**  
**Total Earnings**  
**Sorted by Fund - Investment Number**  
**January 1, 2019 - March 31, 2019**

City of San Jose  
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|                    |              |      |        |                     |                             |                           |                 |                     | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| CITY               | 32936        | 003  | STPOOL | 41,941,000.00       | 20,078,000.00               | 36,686,859.73             | 2.400           | 2.546               | 230,345.42                 | 0.00                       | 0.00                  | 230,345.42                    |
| VP6000104          | 36512        | 003  | WELLS  | 25,011,030.99       | 10,661.03                   | 899,807.43                | 1.583           | 2.356               | 5,228.30                   | 0.00                       | 0.00                  | 5,228.30                      |
| CSJFA              | 37042        | 003  | STPOOL | 11,953,000.00       | 30,070,000.00               | 29,313,291.02             | 2.400           | 2.546               | 184,049.07                 | 0.00                       | 0.00                  | 184,049.07                    |
| 3133EEW55          | 37331        | 003  | FFCB   | 20,000,000.00       | 20,026,400.00               | 20,026,400.00             | 1.800           | 1.796               | 90,000.00                  | -1,326.63                  | 0.00                  | 88,673.37                     |
| 91412GSB2          | 37374        | 003  | UNVHGR | 8,265,000.00        | 8,314,920.60                | 8,314,920.60              | 1.796           | 1.638               | 37,109.85                  | -3,518.29                  | 0.00                  | 33,591.56                     |
| 91412GSB2          | 37375        | 003  | UNVHGR | 2,500,000.00        | 2,515,100.00                | 2,515,100.00              | 1.796           | 1.638               | 11,225.00                  | -1,064.22                  | 0.00                  | 10,160.78                     |
| 912828VV9          | 37378        | 003  | USTR   | 10,000,000.00       | 10,179,687.50               | 10,179,687.50             | 2.125           | 1.715               | 52,525.22                  | -9,473.86                  | 0.00                  | 43,051.36                     |
| 3136G2Y84          | 37397        | 003  | FNMA   | 0.00                | 10,000,000.00               | 5,777,777.78              | 1.150           | 1.144               | 16,291.67                  | 0.00                       | 0.00                  | 16,291.67                     |
| 3130A7CV5          | 37398        | 003  | FHLB   | 10,000,000.00       | 9,959,600.00                | 9,959,600.00              | 1.375           | 1.482               | 34,375.00                  | 2,020.00                   | 0.00                  | 36,395.00                     |
| 459058DL4          | 37402        | 003  | IBRD   | 0.00                | 20,407,200.00               | 16,552,506.67             | 1.876           | 1.196               | 77,124.44                  | -28,320.30                 | 0.00                  | 48,804.14                     |
| 3133EFW52          | 37403        | 003  | FFCB   | 5,000,000.00        | 5,019,250.00                | 5,019,250.00              | 1.150           | 1.042               | 14,375.00                  | -1,484.57                  | 0.00                  | 12,890.43                     |
| 4581X0CD8          | 37404        | 003  | IADB   | 10,000,000.00       | 10,350,000.00               | 10,350,000.00             | 2.125           | 1.334               | 53,125.00                  | -19,079.34                 | 0.00                  | 34,045.66                     |
| 91412GD44          | 37405        | 003  | UNVHGR | 5,570,000.00        | 5,570,000.00                | 5,570,000.00              | 1.490           | 1.511               | 20,748.25                  | 0.00                       | 0.00                  | 20,748.25                     |
| 69371RM86          | 37407        | 003  | PCAR   | 0.00                | 7,378,201.60                | 4,508,900.98              | 1.650           | 1.329               | 18,104.62                  | -3,332.90                  | 0.00                  | 14,771.72                     |
| 13063CP87          | 37408        | 003  | CAS    | 10,000,000.00       | 10,000,000.00               | 10,000,000.00             | 1.500           | 1.521               | 37,500.00                  | 0.00                       | 0.00                  | 37,500.00                     |
| 13063CP87          | 37411        | 003  | CAS    | 10,000,000.00       | 9,945,700.00                | 9,945,700.00              | 1.500           | 1.642               | 37,500.00                  | 2,757.90                   | 0.00                  | 40,257.90                     |
| 459058FC2          | 37412        | 003  | IBRD   | 9,415,000.00        | 9,400,877.50                | 9,400,877.50              | 1.250           | 1.320               | 29,421.88                  | 1,180.15                   | 0.00                  | 30,602.03                     |
| 713448DG0          | 37414        | 003  | PEP    | 0.00                | 10,083,700.00               | 5,826,137.78              | 1.215           | 2.989               | 47,189.13                  | -4,250.39                  | 0.00                  | 42,938.74                     |
| 3133EFW52          | 37415        | 003  | FFCB   | 5,000,000.00        | 5,023,250.00                | 5,023,250.00              | 1.150           | 1.012               | 14,375.00                  | -1,840.37                  | 0.00                  | 12,534.63                     |
| 478160BR4          | 37422        | 003  | JNJ    | 0.00                | 10,032,000.00               | 6,576,533.33              | 1.125           | 1.038               | 18,750.00                  | -1,912.35                  | 0.00                  | 16,837.65                     |
| 3132X0HD6          | 37431        | 003  | FAMC   | 10,000,000.00       | 10,022,570.00               | 10,022,570.00             | 1.030           | 0.963               | 25,750.00                  | -1,943.82                  | 0.00                  | 23,806.18                     |
| 458182DX7          | 37432        | 003  | IADB   | 10,000,000.00       | 9,998,800.00                | 9,998,800.00              | 1.000           | 1.018               | 25,000.00                  | 103.25                     | 0.00                  | 25,103.25                     |
| 3136G3TN5          | 37433        | 003  | FNMA   | 30,000,000.00       | 30,000,000.00               | 30,000,000.00             | 1.210           | 1.227               | 90,750.00                  | 0.00                       | 0.00                  | 90,750.00                     |
| 037833BQ2          | 37434        | 003  | AAPL   | 0.00                | 5,408,780.80                | 3,125,073.35              | 1.700           | 1.138               | 12,841.23                  | -4,070.50                  | 0.00                  | 8,770.73                      |
| 459200HE4          | 37435        | 003  | IBM    | 4,600,000.00        | 4,692,000.00                | 4,692,000.00              | 1.875           | 1.179               | 21,562.50                  | -7,923.45                  | 0.00                  | 13,639.05                     |
| 037833BQ2          | 37436        | 003  | AAPL   | 0.00                | 6,979,370.40                | 4,032,525.12              | 1.700           | 1.078               | 16,545.25                  | -5,822.43                  | 0.00                  | 10,722.82                     |
| 037833BQ2          | 37437        | 003  | AAPL   | 0.00                | 3,179,829.60                | 1,837,234.88              | 1.700           | 1.078               | 7,538.08                   | -2,652.72                  | 0.00                  | 4,885.36                      |
| 94974BFU9          | 37441        | 003  | WFC    | 15,000,000.00       | 15,285,000.00               | 15,285,000.00             | 2.125           | 1.446               | 79,687.50                  | -25,196.47                 | 0.00                  | 54,491.03                     |
| 459200HT1          | 37443        | 003  | IBM    | 0.00                | 8,127,386.36                | 3,792,780.30              | 1.950           | 1.058               | 17,651.18                  | -7,758.27                  | 0.00                  | 9,892.91                      |
| 3130A8QS5          | 37449        | 003  | FHLB   | 10,000,000.00       | 9,950,700.00                | 9,950,700.00              | 1.125           | 1.247               | 28,125.00                  | 2,465.00                   | 0.00                  | 30,590.00                     |

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City of San Jose  
Total Earnings  
January 1, 2019 - March 31, 2019

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| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
|                    |              |      |        |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 713448CK2          | 37459        | 003  | PEP    | 0.00                | 3,954,117.45                | 263,607.83                | 2.250           | 1.029               | 1,440.37                   | -771.26                    | 0.00                  | 669.11                        |
| 594918BN3          | 37462        | 003  | MSFT   | 10,000,000.00       | 10,004,400.00               | 10,004,400.00             | 1.100           | 1.100               | 27,500.00                  | -366.66                    | 0.00                  | 27,133.34                     |
| 25468PDA1          | 37463        | 003  | DIS    | 5,037,000.00        | 5,150,836.20                | 5,150,836.20              | 1.850           | 1.037               | 23,296.13                  | -10,123.77                 | 0.00                  | 13,172.36                     |
| 037833CB4          | 37464        | 003  | AAPL   | 8,831,000.00        | 8,828,412.52                | 8,828,412.52              | 1.100           | 1.126               | 24,285.25                  | 216.83                     | 0.00                  | 24,502.08                     |
| 69371RN36          | 37465        | 003  | PCAR   | 2,000,000.00        | 2,000,000.00                | 2,000,000.00              | 1.200           | 1.217               | 6,000.00                   | 0.00                       | 0.00                  | 6,000.00                      |
| 3137EAEC9          | 37466        | 003  | FHLMC  | 10,000,000.00       | 9,949,200.00                | 9,949,200.00              | 1.125           | 1.250               | 28,125.00                  | 2,540.00                   | 0.00                  | 30,665.00                     |
| 20772J3E0          | 37468        | 003  | CTS    | 12,770,000.00       | 12,826,698.80               | 12,826,698.80             | 1.550           | 1.452               | 49,483.75                  | -3,553.54                  | 0.00                  | 45,930.21                     |
| 3134G93L9          | 37476        | 003  | FHLMC  | 7,560,000.00        | 7,560,756.00                | 7,560,756.00              | 1.250           | 1.264               | 23,625.00                  | -64.86                     | 0.00                  | 23,560.14                     |
| 713448DJ4          | 37480        | 003  | PEP    | 5,000,000.00        | 5,002,350.00                | 5,002,350.00              | 1.350           | 1.352               | 16,875.00                  | -196.38                    | 0.00                  | 16,678.62                     |
| 713448DJ4          | 37481        | 003  | PEP    | 6,500,000.00        | 6,503,055.00                | 6,503,055.00              | 1.350           | 1.352               | 21,937.50                  | -255.30                    | 0.00                  | 21,682.20                     |
| 594918BN3          | 37485        | 003  | MSFT   | 5,000,000.00        | 4,984,035.00                | 4,984,035.00              | 1.100           | 1.236               | 13,750.00                  | 1,435.41                   | 0.00                  | 15,185.41                     |
| 084664CL3          | 37487        | 003  | BRK    | 10,050,000.00       | 10,081,114.80               | 10,081,114.80             | 2.944           | 2.831               | 73,112.25                  | -2,742.73                  | 0.00                  | 70,369.52                     |
| 438516BJ4          | 37489        | 003  | HON    | 10,000,000.00       | 10,000,000.00               | 10,000,000.00             | 1.400           | 1.419               | 35,000.00                  | 0.00                       | 0.00                  | 35,000.00                     |
| 459200HW4          | 37493        | 003  | IBM    | 0.00                | 10,056,680.00               | 4,693,117.33              | 1.188           | 2.767               | 34,861.52                  | -2,844.16                  | 0.00                  | 32,017.36                     |
| 544445AZ2          | 37494        | 003  | LOSAPT | 2,000,000.00        | 2,000,000.00                | 2,000,000.00              | 2.092           | 2.121               | 10,460.00                  | 0.00                       | 0.00                  | 10,460.00                     |
| 91412GUY9          | 37496        | 003  | UNVHGR | 2,070,000.00        | 2,161,866.60                | 2,161,866.60              | 3.154           | 2.090               | 16,321.95                  | -5,180.45                  | 0.00                  | 11,141.50                     |
| 70922PAH5          | 37497        | 003  | PASTRN | 2,000,000.00        | 2,057,320.00                | 2,057,320.00              | 2.609           | 2.003               | 13,045.00                  | -2,883.62                  | 0.00                  | 10,161.38                     |
| 544351KQ1          | 37505        | 003  | LOS    | 10,000,000.00       | 9,990,900.00                | 9,990,900.00              | 2.150           | 2.202               | 53,750.00                  | 484.61                     | 0.00                  | 54,234.61                     |
| 544351KP3          | 37507        | 003  | LOS    | 6,560,000.00        | 6,501,616.00                | 6,501,616.00              | 1.930           | 2.221               | 31,652.00                  | 3,950.80                   | 0.00                  | 35,602.80                     |
| 544351KQ1          | 37510        | 003  | LOS    | 3,250,000.00        | 3,227,055.00                | 3,227,055.00              | 2.150           | 2.350               | 17,468.75                  | 1,228.47                   | 0.00                  | 18,697.22                     |
| 3130AAJP4          | 37512        | 003  | FHLB   | 30,000,000.00       | 30,000,000.00               | 30,000,000.00             | 1.740           | 1.764               | 130,500.00                 | 0.00                       | 0.00                  | 130,500.00                    |
| 64990E4G9          | 37514        | 003  | NYSPT  | 4,975,000.00        | 4,867,589.75                | 4,867,589.75              | 1.100           | 1.860               | 13,681.25                  | 8,638.90                   | 0.00                  | 22,320.15                     |
| 3130AAKK3          | 37516        | 003  | FHLB   | 20,000,000.00       | 20,000,000.00               | 20,000,000.00             | 1.420           | 1.440               | 71,000.00                  | 0.00                       | 0.00                  | 71,000.00                     |
| 191216BV1          | 37520        | 003  | KO     | 9,000,000.00        | 8,982,000.00                | 8,982,000.00              | 1.375           | 1.483               | 30,937.50                  | 1,901.41                   | 0.00                  | 32,838.91                     |
| 084664CG4          | 37521        | 003  | BRK    | 0.00                | 4,512,195.00                | 3,659,891.50              | 1.700           | 1.614               | 15,725.00                  | -1,161.43                  | 0.00                  | 14,563.57                     |
| 912828XE5          | 37522        | 003  | USTR   | 15,000,000.00       | 14,946,093.75               | 14,946,093.75             | 1.500           | 1.617               | 55,631.87                  | 3,944.36                   | 0.00                  | 59,576.23                     |
| 459058FY4          | 37523        | 003  | IBRD   | 10,000,000.00       | 9,945,700.00                | 9,945,700.00              | 2.000           | 2.150               | 50,000.00                  | 2,715.00                   | 0.00                  | 52,715.00                     |
| 91412GSB2          | 37524        | 003  | UNVHGR | 3,000,000.00        | 3,017,580.00                | 3,017,580.00              | 1.796           | 1.568               | 13,470.00                  | -1,802.05                  | 0.00                  | 11,667.95                     |
| 06406HCW7          | 37526        | 003  | BK     | 4,300,000.00        | 4,340,936.00                | 4,340,936.00              | 2.300           | 1.946               | 24,725.00                  | -3,890.43                  | 0.00                  | 20,834.57                     |
| 084670BL1          | 37527        | 003  | BRK    | 4,861,000.00        | 4,906,985.06                | 4,906,985.06              | 2.100           | 1.737               | 25,520.25                  | -4,498.54                  | 0.00                  | 21,021.71                     |
| 13066YTY5          | 37529        | 003  | CASPWR | 9,647,374.17        | 9,485,008.86                | 9,485,008.86              | 1.713           | 2.175               | 41,314.88                  | 9,550.90                   | 0.00                  | 50,865.78                     |
| 912828R77          | 37530        | 003  | USTR   | 10,000,000.00       | 9,790,234.38                | 9,790,234.38              | 1.375           | 1.903               | 33,997.25                  | 11,948.68                  | 0.00                  | 45,945.93                     |
| 91159HHH6          | 37531        | 003  | USB    | 0.00                | 5,052,500.00                | 4,659,527.78              | 2.200           | 1.753               | 25,666.66                  | -5,526.32                  | -1,973.68             | 18,166.66                     |
| 037833CK4          | 37532        | 003  | AAPL   | 10,000,000.00       | 9,995,100.00                | 9,995,100.00              | 1.900           | 1.944               | 47,500.00                  | 409.09                     | 0.00                  | 47,909.09                     |
| 166764BS8          | 37533        | 003  | CVX    | 0.00                | 6,504,030.00                | 4,191,486.00              | 1.686           | 1.648               | 17,351.75                  | -322.63                    | 0.00                  | 17,029.12                     |
| 574193NC8          | 37534        | 003  | MDS    | 5,000,000.00        | 5,000,000.00                | 5,000,000.00              | 2.250           | 2.281               | 28,125.00                  | 0.00                       | 0.00                  | 28,125.00                     |
| 3132X0SA0          | 37536        | 003  | FAMC   | 15,000,000.00       | 14,996,100.00               | 14,996,100.00             | 1.640           | 1.672               | 61,500.00                  | 325.60                     | 0.00                  | 61,825.60                     |

City of San Jose  
Total Earnings  
January 1, 2019 - March 31, 2019

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| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
|                    |              |      |        |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 91412GSB2          | 37537        | 003  | UNVHGR | 5,875,000.00        | 5,910,132.50                | 5,910,132.50              | 1.796           | 1.538               | 26,378.75                  | -3,962.31                  | 0.00                  | 22,416.44                     |
| 037833CB4          | 37544        | 003  | AAPL   | 8,000,000.00        | 7,917,600.00                | 7,917,600.00              | 1.100           | 1.594               | 22,000.00                  | 9,110.56                   | 0.00                  | 31,110.56                     |
| 13066YTZ2          | 37546        | 003  | CASPWR | 20,000,000.00       | 19,750,600.00               | 19,750,600.00             | 2.000           | 2.309               | 100,000.00                 | 12,470.00                  | 0.00                  | 112,470.00                    |
| 06406HCZ0          | 37549        | 003  | BK     | 7,666,000.00        | 7,721,425.18                | 7,721,425.18              | 2.150           | 1.904               | 41,204.75                  | -4,963.45                  | 0.00                  | 36,241.30                     |
| 3133XU3G6          | 37551        | 003  | FHLB   | 10,000,000.00       | 10,607,900.00               | 10,607,900.00             | 4.375           | 1.469               | 109,375.00                 | -70,961.09                 | 0.00                  | 38,413.91                     |
| 3133XU3G6          | 37552        | 003  | FHLB   | 10,000,000.00       | 10,614,100.00               | 10,614,100.00             | 4.375           | 1.415               | 109,375.00                 | -72,341.63                 | 0.00                  | 37,033.37                     |
| 91412GSB2          | 37553        | 003  | UNVHGR | 2,845,000.00        | 2,864,915.00                | 2,864,915.00              | 1.796           | 1.467               | 12,774.05                  | -2,412.32                  | 0.00                  | 10,361.73                     |
| 25468PDU7          | 37555        | 003  | DIS    | 13,800,000.00       | 13,798,620.00               | 13,798,620.00             | 1.800           | 1.829               | 62,100.00                  | 116.62                     | 0.00                  | 62,216.62                     |
| 36962G4J0          | 37557        | 003  | GE     | 10,000,000.00       | 10,923,700.00               | 10,923,700.00             | 5.500           | 1.732               | 137,500.00                 | -90,855.74                 | 0.00                  | 46,644.26                     |
| 3130ABMF0          | 37559        | 003  | FHLB   | 30,000,000.00       | 30,000,000.00               | 30,000,000.00             | 2.617           | 2.653               | 196,275.00                 | 0.00                       | 0.00                  | 196,275.00                    |
| 20772JL67          | 37560        | 003  | CTS    | 3,000,000.00        | 3,007,500.00                | 3,007,500.00              | 2.570           | 2.537               | 19,275.00                  | -459.81                    | 0.00                  | 18,815.19                     |
| 56052AZB5          | 37563        | 003  | MES    | 5,145,000.00        | 5,190,173.10                | 5,190,173.10              | 2.000           | 1.547               | 25,725.00                  | -5,926.50                  | 0.00                  | 19,798.50                     |
| 45905UC51          | 37564        | 003  | IBRD   | 30,000,000.00       | 30,000,000.00               | 30,000,000.00             | 2.070           | 2.099               | 155,250.00                 | 0.00                       | 0.00                  | 155,250.00                    |
| 84247PHX2          | 37565        | 003  | STNPWR | 2,710,000.00        | 2,831,272.50                | 2,831,272.50              | 3.258           | 2.278               | 22,072.95                  | -6,166.40                  | 0.00                  | 15,906.55                     |
| 459200HE4          | 37567        | 003  | IBM    | 5,000,000.00        | 5,028,700.00                | 5,028,700.00              | 1.875           | 1.566               | 23,437.50                  | -4,023.36                  | 0.00                  | 19,414.14                     |
| 3130ABQY5          | 37569        | 003  | FHLB   | 3,625,000.00        | 3,636,672.50                | 3,636,672.50              | 1.800           | 1.736               | 16,312.50                  | -745.58                    | 0.00                  | 15,566.92                     |
| 3133XU3G6          | 37570        | 003  | FHLB   | 3,735,000.00        | 3,942,468.05                | 3,942,468.05              | 4.375           | 1.415               | 40,851.56                  | -27,100.32                 | 0.00                  | 13,751.24                     |
| 45950VLD6          | 37571        | 003  | IFC    | 10,000,000.00       | 10,000,000.00               | 10,000,000.00             | 1.620           | 1.643               | 40,500.00                  | 0.00                       | 0.00                  | 40,500.00                     |
| 97705LZG5          | 37572        | 003  | WIS    | 4,600,000.00        | 4,954,338.00                | 4,954,338.00              | 4.650           | 2.835               | 53,475.00                  | -18,836.63                 | 0.00                  | 34,638.37                     |
| 912828L24          | 37574        | 003  | USTR   | 15,000,000.00       | 14,973,046.88               | 14,973,046.88             | 1.875           | 1.920               | 69,518.67                  | 1,349.91                   | 0.00                  | 70,868.58                     |
| 64990FGS7          | 37575        | 003  | NYSPIT | 7,660,000.00        | 7,660,000.00                | 7,660,000.00              | 1.950           | 1.977               | 37,342.50                  | 0.00                       | 0.00                  | 37,342.50                     |
| 79766DKM0          | 37576        | 003  | SFOAPT | 1,000,000.00        | 1,000,000.00                | 1,000,000.00              | 1.944           | 1.971               | 4,860.00                   | 0.00                       | 0.00                  | 4,860.00                      |
| 91412GSB2          | 37577        | 003  | UNVHGR | 2,950,000.00        | 2,954,985.50                | 2,954,985.50              | 1.796           | 1.717               | 13,245.50                  | -733.16                    | 0.00                  | 12,512.34                     |
| 13063DDF2          | 37579        | 003  | CAS    | 5,000,000.00        | 5,066,150.00                | 5,066,150.00              | 2.500           | 2.233               | 31,250.00                  | -3,354.09                  | 0.00                  | 27,895.91                     |
| 801546PE6          | 37580        | 003  | SCR    | 10,715,000.00       | 10,781,433.00               | 10,781,433.00             | 2.125           | 1.912               | 56,923.44                  | -6,088.57                  | 0.00                  | 50,834.87                     |
| 3130A72V6          | 37581        | 003  | FHLB   | 3,000,000.00        | 3,000,000.00                | 3,000,000.00              | 2.500           | 2.388               | 17,666.66                  | 0.00                       | 0.00                  | 17,666.66                     |
| 69371RN85          | 37583        | 003  | PCAR   | 6,050,000.00        | 6,043,163.50                | 6,043,163.50              | 2.050           | 2.119               | 31,006.25                  | 571.29                     | 0.00                  | 31,577.54                     |
| 912828L24          | 37587        | 003  | USTR   | 5,000,000.00        | 4,940,625.00                | 4,940,625.00              | 1.875           | 2.156               | 23,172.89                  | 3,088.87                   | 0.00                  | 26,261.76                     |
| 13063DDF2          | 37588        | 003  | CAS    | 5,000,000.00        | 5,019,950.00                | 5,019,950.00              | 2.500           | 2.441               | 31,250.00                  | -1,035.47                  | 0.00                  | 30,214.53                     |
| 3130ACZS6          | 37589        | 003  | FHLB   | 10,000,000.00       | 9,982,270.00                | 9,982,270.00              | 2.100           | 2.173               | 52,500.00                  | 978.36                     | 0.00                  | 53,478.36                     |
| 91412GSB2          | 37592        | 003  | UNVHGR | 2,405,000.00        | 2,400,839.35                | 2,400,839.35              | 1.796           | 1.938               | 10,798.45                  | 677.14                     | 0.00                  | 11,475.59                     |
| 3132X0SA0          | 37593        | 003  | FAMC   | 10,000,000.00       | 9,906,690.00                | 9,906,690.00              | 1.640           | 2.094               | 41,000.00                  | 10,142.39                  | 0.00                  | 51,142.39                     |
| 3132X0B91          | 37594        | 003  | FAMC   | 50,000,000.00       | 50,000,000.00               | 50,000,000.00             | 2.000           | 2.028               | 250,000.00                 | 0.00                       | 0.00                  | 250,000.00                    |
| 544445AZ2          | 37595        | 003  | LOSAPT | 1,330,000.00        | 1,326,675.00                | 1,326,675.00              | 2.092           | 2.233               | 6,955.90                   | 349.59                     | 0.00                  | 7,305.49                      |
| 45905US21          | 37596        | 003  | IBRD   | 25,000,000.00       | 25,000,000.00               | 25,000,000.00             | 2.170           | 2.200               | 135,625.00                 | 0.00                       | 0.00                  | 135,625.00                    |
| 3133EDKQ4          | 37597        | 003  | FFCB   | 2,250,000.00        | 2,252,245.50                | 2,252,245.50              | 2.120           | 2.107               | 11,925.00                  | -225.55                    | 0.00                  | 11,699.45                     |
| 912828WS5          | 37599        | 003  | USTR   | 10,000,000.00       | 9,960,156.25                | 9,960,156.25              | 1.625           | 1.917               | 40,400.55                  | 6,677.73                   | 0.00                  | 47,078.28                     |

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| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
|                    |              |      |        |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 912828L32          | 37601        | 003  | USTR   | 17,000,000.00       | 16,677,265.63               | 16,677,265.63             | 1.375           | 2.148               | 57,777.75                  | 30,542.68                  | 0.00                  | 88,320.43                     |
| 90331HNJ8          | 37603        | 003  | USB    | 4,300,000.00        | 4,296,947.00                | 4,296,947.00              | 2.350           | 2.421               | 25,262.50                  | 389.75                     | 0.00                  | 25,652.25                     |
| 3130ADN32          | 37604        | 003  | FHLB   | 5,000,000.00        | 4,990,850.00                | 4,990,850.00              | 2.125           | 2.251               | 26,562.50                  | 1,140.58                   | 0.00                  | 27,703.08                     |
| 25468PDJ2          | 37607        | 003  | DIS    | 10,000,000.00       | 9,866,400.00                | 9,866,400.00              | 2.300           | 2.845               | 57,500.00                  | 11,707.89                  | 0.00                  | 69,207.89                     |
| 69371RN93          | 37609        | 003  | PCAR   | 9,980,000.00        | 9,958,243.60                | 9,958,243.60              | 2.800           | 2.922               | 69,860.00                  | 1,879.15                   | 0.00                  | 71,739.15                     |
| 79766DKM0          | 37612        | 003  | SFOAPT | 1,500,000.00        | 1,480,155.00                | 1,480,155.00              | 1.944           | 2.666               | 7,290.00                   | 2,439.96                   | 0.00                  | 9,729.96                      |
| 3137EAEM7          | 37613        | 003  | FHLMC  | 8,000,000.00        | 7,998,240.00                | 7,998,240.00              | 2.500           | 2.546               | 50,000.00                  | 218.78                     | 0.00                  | 50,218.78                     |
| 3134GSLG8          | 37616        | 003  | FHLMC  | 20,000,000.00       | 20,000,000.00               | 20,000,000.00             | 3.060           | 3.103               | 153,000.00                 | 0.00                       | 0.00                  | 153,000.00                    |
| 69371RN85          | 37617        | 003  | PCAR   | 7,068,000.00        | 6,920,349.48                | 6,920,349.48              | 2.050           | 2.976               | 36,223.50                  | 14,554.82                  | 0.00                  | 50,778.32                     |
| 46625HJQ2          | 37618        | 003  | JPM    | 15,000,000.00       | 14,736,240.00               | 14,736,240.00             | 2.550           | 3.276               | 95,625.00                  | 23,410.65                  | 0.00                  | 119,035.65                    |
| 90331HMY6          | 37619        | 003  | USB    | 10,000,000.00       | 9,893,100.00                | 9,893,100.00              | 1.400           | 2.575               | 35,000.00                  | 27,806.36                  | 0.00                  | 62,806.36                     |
| 13063DGA0          | 37620        | 003  | CAS    | 6,000,000.00        | 5,993,460.00                | 5,993,460.00              | 2.800           | 2.880               | 42,000.00                  | 568.69                     | 0.00                  | 42,568.69                     |
| 713448BR8          | 37621        | 003  | PEP    | 11,011,000.00       | 11,083,342.27               | 11,083,342.27             | 3.125           | 2.878               | 86,023.44                  | -7,373.50                  | 0.00                  | 78,649.94                     |
| 3134GSMZ5          | 37622        | 003  | FHLMC  | 0.00                | 5,000,000.00                | 2,944,444.44              | 3.000           | 2.984               | 21,666.67                  | 0.00                       | 0.00                  | 21,666.67                     |
| 438516BJ4          | 37623        | 003  | HON    | 6,722,000.00        | 6,602,415.62                | 6,602,415.62              | 1.400           | 2.729               | 23,527.00                  | 20,898.24                  | 0.00                  | 44,425.24                     |
| 91412HBK8          | 37624        | 003  | UNVHGR | 4,000,000.00        | 4,000,000.00                | 4,000,000.00              | 3.297           | 3.343               | 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           | 2.973               | 6,295.00                   | 915.00                     | 0.00                  | 7,210.00                      |
| 06371E7K7          | 37626        | 003  | BMO    | 0.00                | 20,000,000.00               | 6,888,888.89              | 2.400           | 2.433               | 41,333.33                  | 0.00                       | 0.00                  | 41,333.33                     |
| 06406HDD8          | 37627        | 003  | BK     | 5,000,000.00        | 4,963,350.00                | 4,963,350.00              | 2.600           | 2.997               | 32,500.00                  | 4,175.32                   | 0.00                  | 36,675.32                     |
| 06406HDD8          | 37628        | 003  | BK     | 7,000,000.00        | 6,933,780.00                | 6,933,780.00              | 2.600           | 3.109               | 45,500.00                  | 7,650.58                   | 0.00                  | 53,150.58                     |
| 74005PBP8          | 37629        | 003  | PX     | 2,626,000.00        | 2,586,504.96                | 2,586,504.96              | 2.250           | 3.002               | 14,771.25                  | 4,377.53                   | 0.00                  | 19,148.78                     |
| 06417GW20          | 37630        | 003  | BNS    | 30,000,000.00       | 30,000,000.00               | 30,000,000.00             | 2.670           | 2.707               | 200,250.00                 | 0.00                       | 0.00                  | 200,250.00                    |
| 3134GSQW8          | 37631        | 003  | FHLMC  | 25,000,000.00       | 25,000,000.00               | 25,000,000.00             | 3.000           | 3.042               | 187,500.00                 | 0.00                       | 0.00                  | 187,500.00                    |
| 931142EJ8          | 37632        | 003  | WMT    | 5,000,000.00        | 4,999,750.00                | 4,999,750.00              | 3.125           | 3.170               | 39,062.50                  | 20.91                      | 0.00                  | 39,083.41                     |
| 4581X0CZ9          | 37634        | 003  | IADB   | 20,000,000.00       | 19,089,200.00               | 19,089,200.00             | 1.750           | 3.003               | 87,500.00                  | 53,858.08                  | 0.00                  | 141,358.08                    |
| 3135G0U35          | 37636        | 003  | FNMA   | 20,000,000.00       | 19,995,400.00               | 19,995,400.00             | 2.750           | 2.797               | 137,500.00                 | 384.40                     | 0.00                  | 137,884.40                    |
| 544351MN6          | 37638        | 003  | LOS    | 4,815,000.00        | 4,816,203.75                | 4,816,203.75              | 2.900           | 2.933               | 34,908.75                  | -72.76                     | 0.00                  | 34,835.99                     |
| 45905UK37          | 37639        | 003  | IBRD   | 10,000,000.00       | 9,661,560.00                | 9,661,560.00              | 2.100           | 3.087               | 52,500.00                  | 21,050.18                  | 0.00                  | 73,550.18                     |
| 89233HPE8          | 40001        | 003  | TMCC   | 0.00                | 14,766,466.67               | 7,219,161.48              | 2.480           | 2.554               | 0.00                       | 45,466.67                  | 0.00                  | 45,466.67                     |
| 89233HQU1          | 40002        | 003  | TMCC   | 0.00                | 14,718,600.00               | 14,064,440.00             | 2.520           | 2.604               | 0.00                       | 90,300.00                  | 0.00                  | 90,300.00                     |
| 06406HDF3          | 40003        | 003  | BK     | 3,700,000.00        | 3,648,348.00                | 3,648,348.00              | 2.450           | 3.143               | 22,662.50                  | 5,614.35                   | 0.00                  | 28,276.85                     |
| 46625HRT9          | 40005        | 003  | JPM    | 7,000,000.00        | 6,853,840.00                | 6,853,840.00              | 2.400           | 3.255               | 42,000.00                  | 13,011.28                  | 0.00                  | 55,011.28                     |
| 46625HHZ6          | 40006        | 003  | JPM    | 5,000,000.00        | 5,176,800.00                | 5,176,800.00              | 4.625           | 3.257               | 57,812.50                  | -16,236.73                 | 0.00                  | 41,575.77                     |
| 3130AEWA4          | 40007        | 003  | FHLB   | 10,000,000.00       | 9,978,500.00                | 9,978,500.00              | 2.625           | 2.773               | 65,625.00                  | 2,600.81                   | 0.00                  | 68,225.81                     |
| 13063DGN2          | 40008        | 003  | CAS    | 5,000,000.00        | 5,075,550.00                | 5,075,550.00              | 3.400           | 3.086               | 42,500.00                  | -3,878.78                  | 0.00                  | 38,621.22                     |
| 3130AEY38          | 40011        | 003  | FHLB   | 5,000,000.00        | 5,000,000.00                | 5,000,000.00              | 3.200           | 3.244               | 40,000.00                  | 0.00                       | 0.00                  | 40,000.00                     |
| 78012UJG1          | 40012        | 003  | RY     | 30,000,000.00       | 30,000,000.00               | 30,000,000.00             | 2.820           | 2.859               | 211,500.00                 | 0.00                       | 0.00                  | 211,500.00                    |

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| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
|                    |              |      |        |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 3133EJD48          | 40013        | 003  | FFCB   | 25,000,000.00       | 24,946,770.83               | 24,946,770.83             | 3.050           | 3.169               | 190,625.00                 | 4,285.71                   | 0.00                  | 194,910.71                    |
| 3134GSA96          | 40014        | 003  | FHLMC  | 10,000,000.00       | 10,000,000.00               | 10,000,000.00             | 3.150           | 3.194               | 78,750.00                  | 0.00                       | 0.00                  | 78,750.00                     |
| 438516BM7          | 40015        | 003  | HON    | 1,712,000.00        | 1,645,337.10                | 1,645,337.10              | 1.850           | 3.324               | 7,918.00                   | 5,567.72                   | 0.00                  | 13,485.72                     |
| 438516BM7          | 40016        | 003  | HON    | 5,000,000.00        | 4,807,327.78                | 4,807,327.78              | 1.850           | 3.318               | 23,125.00                  | 16,201.67                  | 0.00                  | 39,326.67                     |
| 45905UZJ6          | 40017        | 003  | IBRD   | 2,000,000.00        | 1,972,274.44                | 1,972,274.44              | 1.300           | 2.849               | 6,500.00                   | 7,354.72                   | 0.00                  | 13,854.72                     |
| 3130AFDJ3          | 40018        | 003  | FHLB   | 0.00                | 5,000,000.00                | 3,166,666.67              | 3.000           | 2.988               | 23,333.33                  | 0.00                       | 0.00                  | 23,333.33                     |
| 48127HAA7          | 40020        | 003  | JPM    | 10,000,000.00       | 9,944,711.11                | 9,944,711.11              | 2.200           | 3.043               | 55,000.00                  | 19,626.51                  | 0.00                  | 74,626.51                     |
| 742718EQ8          | 40021        | 003  | PG     | 10,000,000.00       | 9,626,200.00                | 9,626,200.00              | 1.700           | 3.155               | 42,500.00                  | 32,398.30                  | 0.00                  | 74,898.30                     |
| 89114MMR5          | 40022        | 003  | TD     | 25,000,000.00       | 25,000,000.00               | 25,000,000.00             | 3.100           | 3.143               | 193,750.00                 | 0.00                       | 0.00                  | 193,750.00                    |
| 06406HCZ0          | 40023        | 003  | BK     | 10,000,000.00       | 9,952,533.33                | 9,929,600.00              | 2.150           | 3.063               | 53,750.00                  | 21,243.24                  | 0.00                  | 74,993.24                     |
| 45950VMW3          | 40025        | 003  | IFC    | 5,000,000.00        | 5,004,583.33                | 5,004,583.33              | 3.000           | 3.039               | 37,500.00                  | 0.00                       | 0.00                  | 37,500.00                     |
| 31422BAG5          | 40028        | 003  | FAMC   | 12,000,000.00       | 12,000,000.00               | 12,000,000.00             | 2.800           | 2.839               | 84,000.00                  | 0.00                       | 0.00                  | 84,000.00                     |
| 14913Q2Q1          | 40029        | 003  | CAT    | 6,000,000.00        | 6,016,195.00                | 6,016,195.00              | 3.350           | 3.265               | 50,250.00                  | -1,822.60                  | 0.00                  | 48,427.40                     |
| 19416QDY3          | 40030        | 003  | CL     | 5,000,000.00        | 4,913,406.94                | 4,913,406.94              | 2.450           | 3.197               | 30,625.00                  | 8,112.79                   | 0.00                  | 38,737.79                     |
| 69371RN69          | 40031        | 003  | PCAR   | 3,555,000.00        | 3,532,662.75                | 3,524,754.85              | 1.950           | 3.056               | 17,330.63                  | 9,232.20                   | 0.00                  | 26,562.83                     |
| 89114MRG4          | 40035        | 003  | TD     | 15,000,000.00       | 15,000,000.00               | 15,000,000.00             | 2.980           | 3.021               | 111,750.00                 | 0.00                       | 0.00                  | 111,750.00                    |
| 544351MN6          | 40036        | 003  | LOS    | 4,000,000.00        | 4,064,015.56                | 4,045,258.64              | 2.900           | 2.842               | 29,000.00                  | -651.82                    | 0.00                  | 28,348.18                     |
| 4581X0CH9          | 40037        | 003  | IADB   | 16,732,000.00       | 0.00                        | 15,571,965.48             | 1.750           | 2.680               | 68,322.33                  | 34,581.07                  | 0.00                  | 102,903.40                    |
| 13066YTTZ2         | 40039        | 003  | CASPWR | 4,000,000.00        | 0.00                        | 3,619,951.75              | 2.000           | 2.765               | 18,444.44                  | 6,236.48                   | 0.00                  | 24,680.92                     |
| 62478TS67          | 40040        | 003  | MUBCD  | 30,000,000.00       | 0.00                        | 27,666,666.67             | 2.630           | 2.667               | 181,908.33                 | 0.00                       | 0.00                  | 181,908.33                    |
| 69371RM78          | 40041        | 003  | PCAR   | 3,460,000.00        | 0.00                        | 3,101,453.70              | 2.500           | 3.082               | 19,462.50                  | 4,106.25                   | 0.00                  | 23,568.75                     |
| 3130A8YA5          | 40042        | 003  | FHLB   | 1,100,000.00        | 0.00                        | 980,579.72                | 1.500           | 2.262               | 3,758.33                   | 1,710.69                   | 0.00                  | 5,469.02                      |
| 3135G0U92          | 40043        | 003  | FNMA   | 4,000,000.00        | 0.00                        | 3,552,995.56              | 2.625           | 2.688               | 23,333.33                  | 213.33                     | 0.00                  | 23,546.66                     |
| 191216BT6          | 40044        | 003  | KO     | 10,000,000.00       | 0.00                        | 8,343,537.56              | 1.875           | 2.845               | 39,583.33                  | 18,955.02                  | 0.00                  | 58,538.35                     |
| 24422EUJ6          | 40048        | 003  | DE     | 3,480,000.00        | 0.00                        | 2,892,982.22              | 2.861           | 3.205               | 21,608.70                  | 1,256.47                   | 0.00                  | 22,865.17                     |
| 3133EJ5W5          | 40049        | 003  | FFCB   | 20,000,000.00       | 0.00                        | 15,096,664.89             | 2.650           | 2.710               | 100,111.11                 | 760.33                     | 0.00                  | 100,871.44                    |
| 3130AFQS9          | 40050        | 003  | FHLB   | 10,000,000.00       | 0.00                        | 6,777,777.78              | 2.850           | 2.890               | 48,291.67                  | 0.00                       | 0.00                  | 48,291.67                     |
| 3134GSQ32          | 40051        | 003  | FHLMC  | 10,000,000.00       | 0.00                        | 6,777,438.89              | 3.200           | 3.246               | 54,222.22                  | 16.94                      | 0.00                  | 54,239.16                     |
| 3130AFQZ3          | 40052        | 003  | FHLB   | 30,000,000.00       | 0.00                        | 22,666,666.67             | 2.571           | 2.607               | 145,690.00                 | 0.00                       | 0.00                  | 145,690.00                    |
| 3134GSU86          | 40053        | 003  | FHLMC  | 25,000,000.00       | 0.00                        | 18,888,888.89             | 3.000           | 3.042               | 141,666.66                 | 0.00                       | 0.00                  | 141,666.66                    |
| 90331HNP4          | 40054        | 003  | USB    | 10,253,000.00       | 0.00                        | 7,819,324.90              | 3.150           | 3.086               | 61,005.35                  | -1,510.18                  | 0.00                  | 59,495.17                     |
| 594918BP8          | 40055        | 003  | MSFT   | 10,000,000.00       | 0.00                        | 7,354,362.96              | 1.550           | 2.774               | 29,277.77                  | 21,031.69                  | 0.00                  | 50,309.46                     |
| 191216BY5          | 40056        | 003  | KO     | 15,010,000.00       | 0.00                        | 11,023,873.33             | 1.550           | 2.869               | 43,945.95                  | 34,037.18                  | 0.00                  | 77,983.13                     |
| 24422ETZ2          | 40057        | 003  | DE     | 16,000,000.00       | 0.00                        | 11,958,318.82             | 2.350           | 3.025               | 71,022.22                  | 18,179.63                  | 0.00                  | 89,201.85                     |
| 912796QR3          | 40058        | 003  | USTR   | 10,000,000.00       | 0.00                        | 7,356,778.35              | 2.423           | 2.485               | 0.00                       | 45,085.42                  | 0.00                  | 45,085.42                     |
| 3130AFRB5          | 40060        | 003  | FHLB   | 5,000,000.00        | 0.00                        | 3,441,000.00              | 2.875           | 2.938               | 24,756.94                  | 172.22                     | 0.00                  | 24,929.16                     |
| 191219AP9          | 40063        | 003  | KO     | 10,524,000.00       | 0.00                        | 7,984,013.89              | 8.500           | 2.903               | 149,090.00                 | -91,944.68                 | 0.00                  | 57,145.32                     |

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| CUSIP               | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |
|---------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
|                     |              |      |        |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool  |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 3130AEYH7           | 40064        | 003  | FHLB   | 0.00                | 0.00                        | 5,975,219.56              | 3.420           | 3.456               | 51,334.20                  | -416.63                    | -11,841.01            | 39,076.56                     |
| 62478TU98           | 40066        | 003  | MUBCD  | 10,000,000.00       | 0.00                        | 5,777,777.78              | 2.640           | 2.677               | 38,133.33                  | 0.00                       | 0.00                  | 38,133.33                     |
| 45905UZJ6           | 40067        | 003  | IBRD   | 5,000,000.00        | 0.00                        | 2,542,231.18              | 1.300           | 2.720               | 8,486.11                   | 8,566.73                   | 0.00                  | 17,052.84                     |
| 45905UZ56           | 40068        | 003  | IBRD   | 5,000,000.00        | 0.00                        | 2,558,387.96              | 2.850           | 2.949               | 18,604.16                  | 0.00                       | 0.00                  | 18,604.16                     |
| 14913Q2H1           | 40069        | 003  | CAT    | 5,000,000.00        | 0.00                        | 2,115,912.27              | 2.841           | 3.013               | 15,510.69                  | 209.71                     | 0.00                  | 15,720.40                     |
| 3134GS3H6           | 40070        | 003  | FHLMC  | 5,000,000.00        | 0.00                        | 1,777,777.78              | 2.900           | 3.032               | 13,291.67                  | 0.00                       | 0.00                  | 13,291.67                     |
| 89233HWT7           | 40071        | 003  | TMCC   | 10,000,000.00       | 0.00                        | 4,156,814.14              | 2.570           | 2.647               | 0.00                       | 27,127.78                  | 0.00                  | 27,127.78                     |
| 89233HWT7           | 40072        | 003  | TMCC   | 10,000,000.00       | 0.00                        | 3,829,939.82              | 2.550           | 2.625               | 0.00                       | 24,791.67                  | 0.00                  | 24,791.67                     |
| 14913Q2T5           | 40075        | 003  | CAT    | 5,000,000.00        | 0.00                        | 1,558,457.53              | 2.950           | 2.839               | 11,062.50                  | -152.38                    | 0.00                  | 10,910.12                     |
| 166764BG4           | 40076        | 003  | CVX    | 6,192,000.00        | 0.00                        | 1,845,448.20              | 2.100           | 2.641               | 9,391.20                   | 2,625.53                   | 0.00                  | 12,016.73                     |
| 45905UZ56           | 40077        | 003  | IBRD   | 3,400,000.00        | 0.00                        | 795,908.36                | 2.850           | 2.743               | 5,383.34                   | 0.00                       | 0.00                  | 5,383.34                      |
| 3133EKDL7           | 40078        | 003  | FFCB   | 7,000,000.00        | 0.00                        | 1,088,888.89              | 2.940           | 2.768               | 7,431.67                   | 0.00                       | 0.00                  | 7,431.67                      |
| 459058GQ0           | 40079        | 003  | IBRD   | 5,000,000.00        | 0.00                        | 721,045.00                | 2.500           | 2.374               | 4,166.67                   | 54.33                      | 0.00                  | 4,221.00                      |
| 91159HHC7           | 40080        | 003  | USB    | 5,000,000.00        | 0.00                        | 949,251.67                | 3.000           | 2.687               | 6,666.67                   | -377.04                    | 0.00                  | 6,289.63                      |
| 3134GTAZ6           | 40081        | 003  | FHLMC  | 3,300,000.00        | 0.00                        | 183,333.33                | 2.750           | 2.231               | 1,008.33                   | 0.00                       | 0.00                  | 1,008.33                      |
| Subtotal            |              |      |        | 1,702,467,405.16    | 1,515,330,208.52            | 1,693,393,187.25          |                 | 2.281               | 9,296,460.21               | 240,288.72                 | -13,814.69            | 9,522,934.24                  |
| Fund: CSJ/CSC JP    |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 912828R85           | 37637        | 152  | USTR   | 889,000.00          | 876,533.17                  | 876,533.17                | 0.875           | 2.356               | 1,923.32                   | 3,169.53                   | 0.00                  | 5,092.85                      |
| Subtotal            |              |      |        | 889,000.00          | 876,533.17                  | 876,533.17                |                 | 2.356               | 1,923.32                   | 3,169.53                   | 0.00                  | 5,092.85                      |
| Fund: Airport 2007A |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| VP6000104           | 37053        | 554  | WELLS  | 4,710.90            | 4,608.91                    | 4,637.77                  | 1.582           | 2.273               | 25.99                      | 0.00                       | 0.00                  | 25.99                         |
| SYS37370            | 37370        | 554  | STPOOL | 1,466,489.16        | 6,944,525.61                | 6,121,294.83              | 2.400           | 4.476               | 67,552.26                  | 0.00                       | 0.00                  | 67,552.26                     |
| Subtotal            |              |      |        | 1,471,200.06        | 6,949,134.52                | 6,125,932.60              |                 | 4.474               | 67,578.25                  | 0.00                       | 0.00                  | 67,578.25                     |
| Total               |              |      |        | 1,704,827,605.22    | 1,523,155,876.21            | 1,700,395,653.02          |                 | 2.289               | 9,365,961.78               | 243,458.25                 | -13,814.69            | 9,595,605.34                  |

## SECTION C

### PORTFOLIO HOLDINGS AT COST

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

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

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

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

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

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

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

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

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

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

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**City of San Jose**  
**Portfolio Management**  
**Investment Status Report - Investments**  
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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           |
|-------------------------------|--------------|--------|----------------------|-------------|---------------|---------------|--------------|--------------|-------------------|------------------------------|----------------------|----------------------|
| <b>Money Markets</b>          |              |        |                      |             |               |               |              |              |                   |                              |                      |                      |
| VP6000104                     | 36512        | WELLS  | 25,011,030.99        | 1.583       |               |               | 1.583        | 1.583        | 08/01 - Monthly   |                              | 25,011,030.99        | 25,011,030.99        |
| VP6000104                     | 37053        | WELLS  | 4,710.90             | 1.582       |               |               | 1.582        | 1.582        | 08/01 - Monthly   |                              | 4,710.90             | 4,710.90             |
| <b>Money Markets Totals</b>   |              |        | <b>25,015,741.89</b> |             |               |               | <b>1.583</b> | <b>1.583</b> |                   | <b>0.00</b>                  | <b>25,015,741.89</b> | <b>25,015,741.89</b> |
| <b>State Pool</b>             |              |        |                      |             |               |               |              |              |                   |                              |                      |                      |
| CITY                          | 32936        | STPOOL | 41,941,000.00        | 2.400       |               |               | 2.400        | 2.400        | 10/01 - Quarterly |                              | 41,941,000.00        | 41,941,000.00        |
| CSJFA                         | 37042        | STPOOL | 11,953,000.00        | 2.400       |               |               | 2.400        | 2.400        | 08/01 - Quarterly |                              | 11,953,000.00        | 11,953,000.00        |
| SYS37370                      | 37370        | STPOOL | 1,466,489.16         | 2.400       |               |               | 2.400        | 2.400        | 01/01 - Quarterly |                              | 1,466,489.16         | 1,466,489.16         |
| <b>State Pool Totals</b>      |              |        | <b>55,360,489.16</b> |             |               |               | <b>2.400</b> | <b>2.400</b> |                   | <b>0.00</b>                  | <b>55,360,489.16</b> | <b>55,360,489.16</b> |
| <b>Corp Medium Term Notes</b> |              |        |                      |             |               |               |              |              |                   |                              |                      |                      |
| 037833CB4                     | 37464        | AAPL   | 8,831,000.00         | 1.100       | 08/02/2019    | 08/08/2016    | 1.110        | 1.110        | 02/04 - 08/04     | Received                     | 8,828,412.52         | 8,830,708.49         |
| 037833CK4                     | 37532        | AAPL   | 10,000,000.00        | 1.900       | 02/07/2020    | 02/09/2017    | 1.917        | 1.917        | 08/07 - 02/07     |                              | 9,995,100.00         | 9,998,609.09         |
| 037833CB4                     | 37544        | AAPL   | 8,000,000.00         | 1.100       | 08/02/2019    | 04/28/2017    | 1.565        | 1.565        | 08/04 - 02/04     | Received                     | 7,917,600.00         | 7,987,751.35         |
| 06406HCW7                     | 37526        | BK     | 4,300,000.00         | 2.300       | 09/11/2019    | 01/24/2017    | 1.927        | 1.927        | 03/11 - 09/11     | Received                     | 4,340,936.00         | 4,306,916.33         |
| 06406HCZ0                     | 37549        | BK     | 7,666,000.00         | 2.150       | 02/24/2020    | 05/09/2017    | 1.882        | 1.882        | 08/24 - 02/24     | Received                     | 7,721,425.18         | 7,683,813.27         |
| 06406HDD8                     | 37627        | BK     | 5,000,000.00         | 2.600       | 08/17/2020    | 06/07/2018    | 2.946        | 2.946        | 08/17 - 02/17     | Received                     | 4,963,350.00         | 4,976,989.37         |
| 06406HDD8                     | 37628        | BK     | 7,000,000.00         | 2.600       | 08/17/2020    | 06/18/2018    | 3.054        | 3.054        | 08/17 - 02/17     | Received                     | 6,933,780.00         | 6,957,836.82         |
| 06406HDF3                     | 40003        | BK     | 3,700,000.00         | 2.450       | 11/27/2020    | 08/09/2018    | 3.082        | 3.082        | 11/27 - 05/27     | Received                     | 3,648,348.00         | 3,662,820.54         |
| 06406HCZ0                     | 40023        | BK     | 10,000,000.00        | 2.150       | 02/24/2020    | 11/30/2018    | 3.020        | 3.020        | 02/24 - 08/24     | Received                     | 9,895,200.00         | 9,923,760.36         |
| 084670BL1                     | 37527        | BRK    | 4,861,000.00         | 2.100       | 08/14/2019    | 01/24/2017    | 1.720        | 1.720        | 02/14 - 08/14     | Received                     | 4,906,985.06         | 4,867,647.84         |
| 14913Q2Q1                     | 40029        | CAT    | 6,000,000.00         | 3.350       | 12/07/2020    | 12/10/2018    | 3.223        | 3.223        | 06/07 - 12/07     | 1,675.00                     | 6,014,520.00         | 6,012,272.13         |
| 14913Q2T5                     | 40075        | CAT    | 5,000,000.00         | 2.950       | 02/26/2022    | 03/04/2019    | 2.907        | 2.907        | 08/26 - 02/26     | 3,277.78                     | 5,006,050.00         | 5,005,897.62         |
| 19416QDY3                     | 40030        | CL     | 5,000,000.00         | 2.450       | 11/15/2021    | 12/10/2018    | 3.134        | 3.134        | 05/15 - 11/15     | 8,506.94                     | 4,904,900.00         | 4,914,905.78         |
| 166764BG4                     | 40076        | CVX    | 6,192,000.00         | 2.100       | 05/16/2021    | 03/05/2019    | 2.708        | 2.708        | 05/16 - 11/16     | 39,370.80                    | 6,112,123.20         | 6,114,748.73         |
| 24422ETZ2                     | 40057        | DE     | 16,000,000.00        | 2.350       | 01/08/2021    | 01/23/2019    | 2.973        | 2.973        | 07/08 - 01/08     | 15,666.67                    | 15,811,520.00        | 15,829,699.63        |
| 25468PDA1                     | 37463        | DIS    | 5,037,000.00         | 1.850       | 05/30/2019    | 08/08/2016    | 1.032        | 1.032        | 11/30 - 05/30     | Received                     | 5,150,836.20         | 5,043,636.70         |
| 25468PDU7                     | 37555        | DIS    | 13,800,000.00        | 1.800       | 06/05/2020    | 06/20/2017    | 1.803        | 1.803        | 12/05 - 06/05     | Received                     | 13,798,620.00        | 13,799,450.59        |
| 25468PDJ2                     | 37607        | DIS    | 10,000,000.00        | 2.300       | 02/12/2021    | 04/05/2018    | 2.790        | 2.790        | 08/12 - 02/12     | Received                     | 9,866,400.00         | 9,912,711.20         |
| 36962G4J0                     | 37557        | GE     | 10,000,000.00        | 5.500       | 01/08/2020    | 06/23/2017    | 1.767        | 1.767        | 07/08 - 01/08     | Received                     | 10,923,700.00        | 10,279,633.77        |
| 438516BJ4                     | 37489        | HON    | 10,000,000.00        | 1.400       | 10/30/2019    | 10/31/2016    | 1.400        | 1.400        | 04/30 - 10/30     |                              | 10,000,000.00        | 10,000,000.00        |
| 438516BJ4                     | 37623        | HON    | 6,722,000.00         | 1.400       | 10/30/2019    | 05/25/2018    | 2.675        | 2.675        | 10/30 - 04/30     | Received                     | 6,602,415.62         | 6,673,469.64         |
| 438516BM7                     | 40015        | HON    | 1,712,000.00         | 1.850       | 11/01/2021    | 11/02/2018    | 3.225        | 3.225        | 05/01 - 11/01     | 87.98                        | 1,645,249.12         | 1,654,466.80         |
| 438516BM7                     | 40016        | HON    | 5,000,000.00         | 1.850       | 11/01/2021    | 11/05/2018    | 3.220        | 3.220        | 05/01 - 11/01     | 1,027.78                     | 4,806,300.00         | 4,832,582.71         |
| 459200HE4                     | 37435        | IBM    | 4,600,000.00         | 1.875       | 05/15/2019    | 06/20/2016    | 1.172        | 1.172        | 11/15 - 05/15     | Received                     | 4,692,000.00         | 4,603,873.68         |

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**City of San Jose**  
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| CUSIP                                | Investment # | Issuer | Par Value             | Stated Rate | Maturity Date | Purchase Date | YTM          | YTM 365      | Payment Dates       | Accrued Interest At Purchase | Current Principal     | Book Value            |
|--------------------------------------|--------------|--------|-----------------------|-------------|---------------|---------------|--------------|--------------|---------------------|------------------------------|-----------------------|-----------------------|
| <b>Corp Medium Term Notes</b>        |              |        |                       |             |               |               |              |              |                     |                              |                       |                       |
| 459200HE4                            | 37567        | IBM    | 5,000,000.00          | 1.875       | 05/15/2019    | 08/03/2017    | 1.547        | 1.547        | 11/15 - 05/15       | Received                     | 5,028,700.00          | 5,001,966.98          |
| 46625HQJ2                            | 37618        | JPM    | 15,000,000.00         | 2.550       | 03/01/2021    | 05/07/2018    | 3.207        | 3.207        | 09/01 - 03/01       | Received                     | 14,736,240.00         | 14,820,518.34         |
| 46625HRT9                            | 40005        | JPM    | 7,000,000.00          | 2.400       | 06/07/2021    | 08/16/2018    | 3.182        | 3.182        | 12/07 - 06/07       | Received                     | 6,853,840.00          | 6,886,368.19          |
| 46625HHZ6                            | 40006        | JPM    | 5,000,000.00          | 4.625       | 05/10/2021    | 08/20/2018    | 3.255        | 3.255        | 11/10 - 05/10       | Received                     | 5,176,800.00          | 5,136,929.80          |
| 48127HAA7                            | 40020        | JPM    | 10,000,000.00         | 2.200       | 10/22/2019    | 11/20/2018    | 3.001        | 3.001        | 04/22 - 10/22       | 17,111.11                    | 9,927,600.00          | 9,956,167.47          |
| 191216BV1                            | 37520        | KO     | 9,000,000.00          | 1.375       | 05/30/2019    | 01/18/2017    | 1.461        | 1.461        | 05/30 - 11/30       | Received                     | 8,982,000.00          | 8,998,753.52          |
| 191216BT6                            | 40044        | KO     | 10,000,000.00         | 1.875       | 10/27/2020    | 01/15/2019    | 2.801        | 2.801        | 04/27 - 10/27       | 40,625.00                    | 9,839,880.00          | 9,858,835.02          |
| 191216BY5                            | 40056        | KO     | 15,010,000.00         | 1.550       | 09/01/2021    | 01/23/2019    | 2.803        | 2.803        | 03/01 - 09/01       | Received                     | 14,540,487.20         | 14,574,524.38         |
| 191219AP9                            | 40063        | KO     | 10,524,000.00         | 8.500       | 02/01/2022    | 02/01/2019    | 2.981        | 2.981        | 08/01 - 02/01       |                              | 12,179,004.24         | 12,087,059.56         |
| 594918BN3                            | 37462        | MSFT   | 10,000,000.00         | 1.100       | 08/08/2019    | 08/08/2016    | 1.085        | 1.085        | 02/08 - 08/08       |                              | 10,004,400.00         | 10,000,517.41         |
| 594918BN3                            | 37485        | MSFT   | 5,000,000.00          | 1.100       | 08/08/2019    | 10/27/2016    | 1.217        | 1.217        | 02/08 - 08/08       | Received                     | 4,984,035.00          | 4,997,974.47          |
| 594918BP8                            | 40055        | MSFT   | 10,000,000.00         | 1.550       | 08/08/2021    | 01/23/2019    | 2.710        | 2.710        | 02/08 - 08/08       | Received                     | 9,717,000.00          | 9,738,031.69          |
| 69371RN36                            | 37465        | PCAR   | 2,000,000.00          | 1.200       | 08/12/2019    | 08/11/2016    | 1.200        | 1.200        | 02/12 - 08/12       |                              | 2,000,000.00          | 2,000,000.00          |
| 69371RN85                            | 37583        | PCAR   | 6,050,000.00          | 2.050       | 11/13/2020    | 11/16/2017    | 2.089        | 2.089        | 05/13 - 11/13       | Received                     | 6,043,163.50          | 6,046,305.62          |
| 69371RN93                            | 37609        | PCAR   | 9,980,000.00          | 2.800       | 03/01/2021    | 04/09/2018    | 2.878        | 2.878        | 09/01 - 03/01       | Received                     | 9,958,243.60          | 9,965,593.17          |
| 69371RN85                            | 37617        | PCAR   | 7,068,000.00          | 2.050       | 11/13/2020    | 04/30/2018    | 2.910        | 2.910        | 05/13 - 11/13       | Received                     | 6,920,349.48          | 6,973,878.86          |
| 69371RN69                            | 40031        | PCAR   | 3,555,000.00          | 1.950       | 02/27/2020    | 12/19/2018    | 3.014        | 3.014        | 02/27 - 08/27       | Received                     | 3,511,095.75          | 3,521,558.91          |
| 69371RM78                            | 40041        | PCAR   | 3,460,000.00          | 2.500       | 08/14/2020    | 01/10/2019    | 3.043        | 3.043        | 02/14 - 08/14       | Received                     | 3,430,901.40          | 3,435,007.65          |
| 713448DJ4                            | 37480        | PEP    | 5,000,000.00          | 1.350       | 10/04/2019    | 10/07/2016    | 1.334        | 1.334        | 04/04 - 10/04       | Received                     | 5,002,350.00          | 5,000,399.30          |
| 713448DJ4                            | 37481        | PEP    | 6,500,000.00          | 1.350       | 10/04/2019    | 10/07/2016    | 1.334        | 1.334        | 04/04 - 10/04       | Received                     | 6,503,055.00          | 6,500,519.09          |
| 713448BR8                            | 37621        | PEP    | 11,011,000.00         | 3.125       | 11/01/2020    | 05/18/2018    | 2.845        | 2.845        | 11/01 - 05/01       | Received                     | 11,083,342.27         | 11,057,698.86         |
| 742718EQ8                            | 40021        | PG     | 10,000,000.00         | 1.700       | 11/03/2021    | 11/21/2018    | 3.065        | 3.065        | 05/03 - 11/03       | 8,500.00                     | 9,617,700.00          | 9,664,497.55          |
| 74005PBP8                            | 37629        | PX     | 2,626,000.00          | 2.250       | 09/24/2020    | 06/22/2018    | 2.943        | 2.943        | 09/24 - 03/24       | Received                     | 2,586,504.96          | 2,600,075.30          |
| 90331HNJ8                            | 37603        | USB    | 4,300,000.00          | 2.350       | 01/23/2020    | 02/08/2018    | 2.387        | 2.387        | 07/23 - 01/23       | Received                     | 4,296,947.00          | 4,298,735.50          |
| 90331HMY6                            | 37619        | USB    | 10,000,000.00         | 1.400       | 04/26/2019    | 05/10/2018    | 2.533        | 2.533        | 10/26 - 04/26       | Received                     | 9,893,100.00          | 9,992,276.01          |
| 90331HNP4                            | 40054        | USB    | 10,253,000.00         | 3.150       | 04/26/2021    | 01/23/2019    | 3.067        | 3.067        | 04/26 - 10/26       | 78,050.96                    | 10,271,055.53         | 10,269,545.35         |
| 91159HHC7                            | 40080        | USB    | 5,000,000.00          | 3.000       | 03/15/2022    | 03/15/2019    | 2.822        | 2.822        | 09/15 - 03/15       |                              | 5,025,450.00          | 5,025,072.96          |
| 94974BFU9                            | 37441        | WFC    | 15,000,000.00         | 2.125       | 04/22/2019    | 06/24/2016    | 1.437        | 1.437        | 10/22 - 04/22       | Received                     | 15,285,000.00         | 15,005,879.17         |
| 931142EJ8                            | 37632        | WMT    | 5,000,000.00          | 3.125       | 06/23/2021    | 06/27/2018    | 3.127        | 3.127        | 12/23 - 06/23       |                              | 4,999,750.00          | 4,999,813.66          |
| <b>Corp Medium Term Notes Totals</b> |              |        | <b>402,758,000.00</b> |             |               |               | <b>2.409</b> | <b>2.409</b> |                     | <b>213,900.02</b>            | <b>402,883,765.83</b> | <b>402,288,706.23</b> |
| <b>Negotiable CDs</b>                |              |        |                       |             |               |               |              |              |                     |                              |                       |                       |
| 06417GW20                            | 37630        | BNS    | 30,000,000.00         | 2.670       | 05/29/2019    | 06/22/2018    | 2.670        | 2.707        | 05/29 - At Maturity |                              | 30,000,000.00         | 30,000,000.00         |
| 62478TS67                            | 40040        | MUBCD  | 30,000,000.00         | 2.630       | 09/13/2019    | 01/08/2019    | 2.630        | 2.667        | 09/13 - At Maturity |                              | 30,000,000.00         | 30,000,000.00         |
| 62478TU98                            | 40066        | MUBCD  | 10,000,000.00         | 2.640       | 10/11/2019    | 02/08/2019    | 2.640        | 2.677        | 10/11 - At Maturity |                              | 10,000,000.00         | 10,000,000.00         |

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| CUSIP                                    | Investment # | Issuer | Par Value             | Stated Rate | Maturity Date | Purchase Date | YTM          | YTM 365      | Payment Dates       | Accrued Interest At Purchase | Current Principal     | Book Value            |
|------------------------------------------|--------------|--------|-----------------------|-------------|---------------|---------------|--------------|--------------|---------------------|------------------------------|-----------------------|-----------------------|
| <b>Negotiable CDs</b>                    |              |        |                       |             |               |               |              |              |                     |                              |                       |                       |
| 78012UJG1                                | 40012        | RY     | 30,000,000.00         | 2.820       | 08/30/2019    | 10/05/2018    | 2.820        | 2.859        | 08/30 - At Maturity |                              | 30,000,000.00         | 30,000,000.00         |
| 89114MMR5                                | 40022        | TD     | 25,000,000.00         | 3.100       | 11/22/2019    | 11/26/2018    | 3.100        | 3.143        | 11/22 - At Maturity |                              | 25,000,000.00         | 25,000,000.00         |
| 89114MRG4                                | 40035        | TD     | 15,000,000.00         | 2.980       | 08/30/2019    | 12/21/2018    | 2.980        | 3.021        | 08/30 - At Maturity |                              | 15,000,000.00         | 15,000,000.00         |
| <b>Negotiable CDs Totals</b>             |              |        | <b>140,000,000.00</b> |             |               |               | <b>2.801</b> | <b>2.840</b> |                     | <b>0.00</b>                  | <b>140,000,000.00</b> | <b>140,000,000.00</b> |
| <b>Commercial Paper Discounts</b>        |              |        |                       |             |               |               |              |              |                     |                              |                       |                       |
| 89233HWT7                                | 40071        | TMCC   | 10,000,000.00         | 2.570       | 09/27/2019    | 02/22/2019    | 2.629        | 2.665        | 09/27 - At Maturity |                              | 9,845,086.11          | 9,872,213.89          |
| 89233HWT7                                | 40072        | TMCC   | 10,000,000.00         | 2.550       | 09/27/2019    | 02/25/2019    | 2.607        | 2.643        | 09/27 - At Maturity |                              | 9,848,416.67          | 9,873,208.34          |
| <b>Commercial Paper Discounts Totals</b> |              |        | <b>20,000,000.00</b>  |             |               |               | <b>2.618</b> | <b>2.654</b> |                     | <b>0.00</b>                  | <b>19,693,502.78</b>  | <b>19,745,422.23</b>  |
| <b>Federal Agency Coupon Securities</b>  |              |        |                       |             |               |               |              |              |                     |                              |                       |                       |
| 3132X0HD6                                | 37431        | FAMC   | 10,000,000.00         | 1.030       | 05/10/2019    | 06/15/2016    | 0.951        | 0.951        | 11/10 - 05/10       | Received                     | 10,022,570.00         | 10,000,842.33         |
| 3132X0SA0                                | 37536        | FAMC   | 15,000,000.00         | 1.640       | 04/17/2020    | 04/19/2017    | 1.649        | 1.649        | 10/17 - 04/17       |                              | 14,996,100.00         | 14,998,639.70         |
| 3132X0SA0                                | 37593        | FAMC   | 10,000,000.00         | 1.640       | 04/17/2020    | 12/29/2017    | 2.057        | 2.057        | 04/17 - 10/17       | Received                     | 9,906,690.00          | 9,957,627.34          |
| 3132X0B91                                | 37594        | FAMC   | 50,000,000.00         | 2.000       | 07/01/2020    | 01/19/2018    | 2.000        | 2.000        | 07/01 - 01/01       |                              | 50,000,000.00         | 50,000,000.00         |
| 31422BAG5                                | 40028        | FAMC   | 12,000,000.00         | 2.800       | 02/28/2020    | 12/10/2018    | 2.802        | 2.802        | 02/28 - 08/28       |                              | 12,000,000.00         | 12,000,000.00         |
| 3133EEW55                                | 37331        | FFCB   | 20,000,000.00         | 1.800       | 06/15/2020    | 06/24/2015    | 1.772        | 1.772        | 12/15 - 06/15       | Received                     | 20,026,400.00         | 20,006,397.32         |
| 3133EFW52                                | 37403        | FFCB   | 5,000,000.00          | 1.150       | 07/01/2019    | 04/04/2016    | 1.029        | 1.029        | 07/01 - 01/01       | Received                     | 5,019,250.00          | 5,001,484.58          |
| 3133EFW52                                | 37415        | FFCB   | 5,000,000.00          | 1.150       | 07/01/2019    | 05/04/2016    | 1.000        | 1.000        | 07/01 - 01/01       | Received                     | 5,023,250.00          | 5,001,840.37          |
| 3133EDKQ4                                | 37597        | FFCB   | 2,250,000.00          | 2.120       | 07/01/2020    | 01/05/2018    | 2.079        | 2.079        | 07/01 - 01/01       | Received                     | 2,252,245.50          | 2,251,127.76          |
| 3133EJD48                                | 40013        | FFCB   | 25,000,000.00         | 3.050       | 10/02/2023    | 10/17/2018    | 3.124        | 3.124        | 04/02 - 10/02       | 31,770.83                    | 24,915,000.00         | 24,922,809.52         |
| 3133EJ5W5                                | 40049        | FFCB   | 20,000,000.00         | 2.650       | 10/23/2023    | 01/23/2019    | 2.672        | 2.672        | 04/23 - 10/23       |                              | 19,980,880.00         | 19,981,640.33         |
| 3130A7CV5                                | 37398        | FHLB   | 10,000,000.00         | 1.375       | 02/18/2021    | 02/18/2016    | 1.459        | 1.459        | 08/18 - 02/18       |                              | 9,959,600.00          | 9,984,805.11          |
| 3130A8QS5                                | 37449        | FHLB   | 10,000,000.00         | 1.125       | 07/14/2021    | 07/14/2016    | 1.227        | 1.227        | 01/14 - 07/14       |                              | 9,950,700.00          | 9,977,458.94          |
| 3130AAJP4                                | 37512        | FHLB   | 30,000,000.00         | 1.740       | 07/01/2020    | 01/20/2017    | 1.740        | 1.740        | 07/01 - 01/01       |                              | 30,000,000.00         | 30,000,000.00         |
| 3130AAKK3                                | 37516        | FHLB   | 20,000,000.00         | 1.420       | 07/01/2019    | 01/23/2017    | 1.420        | 1.420        | 07/01 - 01/01       |                              | 20,000,000.00         | 20,000,000.00         |
| 3133XU3G6                                | 37551        | FHLB   | 10,000,000.00         | 4.375       | 07/01/2019    | 05/10/2017    | 1.480        | 1.480        | 07/01 - 01/01       | Received                     | 10,607,900.00         | 10,070,961.09         |
| 3133XU3G6                                | 37552        | FHLB   | 10,000,000.00         | 4.375       | 07/01/2019    | 05/17/2017    | 1.426        | 1.426        | 07/01 - 01/01       | Received                     | 10,614,100.00         | 10,072,341.62         |
| 3130ABQY5                                | 37569        | FHLB   | 3,625,000.00          | 1.800       | 07/01/2021    | 08/02/2017    | 1.714        | 1.714        | 01/01 - 07/01       | Received                     | 3,636,672.50          | 3,631,710.24          |
| 3133XU3G6                                | 37570        | FHLB   | 3,735,000.00          | 4.375       | 07/01/2019    | 08/02/2017    | 1.422        | 1.422        | 01/01 - 07/01       | Received                     | 3,942,468.05          | 3,762,100.33          |
| 3130A72V6                                | 37581        | FHLB   | 3,000,000.00          | 2.500       | 01/27/2022    | 11/03/2017    | 2.000        | 2.000        | 01/27 - 07/27       | Received                     | 3,000,000.00          | 3,000,000.00          |
| 3130ACZS6                                | 37589        | FHLB   | 10,000,000.00         | 2.100       | 07/01/2022    | 12/20/2017    | 2.141        | 2.141        | 07/01 - 01/01       |                              | 9,982,270.00          | 9,987,281.36          |
| 3130ADN32                                | 37604        | FHLB   | 5,000,000.00          | 2.125       | 02/11/2020    | 02/09/2018    | 2.219        | 2.219        | 08/11 - 02/11       |                              | 4,990,850.00          | 4,996,071.33          |
| 3130AEWA4                                | 40007        | FHLB   | 10,000,000.00         | 2.625       | 10/01/2020    | 09/07/2018    | 2.733        | 2.733        | 10/01 - 04/01       |                              | 9,978,500.00          | 9,984,395.16          |
| 3130AEY38                                | 40011        | FHLB   | 5,000,000.00          | 3.200       | 09/28/2023    | 09/28/2018    | 3.200        | 3.200        | 03/28 - 09/28       |                              | 5,000,000.00          | 5,000,000.00          |

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| CUSIP                                          | Investment # | Issuer | Par Value             | Stated Rate | Maturity Date | Purchase Date | YTM          | YTM 365      | Payment Dates       | Accrued Interest At Purchase | Current Principal     | Book Value            |
|------------------------------------------------|--------------|--------|-----------------------|-------------|---------------|---------------|--------------|--------------|---------------------|------------------------------|-----------------------|-----------------------|
| <b>Federal Agency Coupon Securities</b>        |              |        |                       |             |               |               |              |              |                     |                              |                       |                       |
| 3137EAEC9                                      | 37466        | FHLMC  | 10,000,000.00         | 1.125       | 08/12/2021    | 08/12/2016    | 1.230        | 1.230        | 02/12 - 08/12       |                              | 9,949,200.00          | 9,975,982.89          |
| 3137EAEM7                                      | 37613        | FHLMC  | 8,000,000.00          | 2.500       | 04/23/2020    | 04/19/2018    | 2.511        | 2.511        | 10/23 - 04/23       |                              | 7,998,240.00          | 7,999,071.38          |
| 3134GSLG8                                      | 37616        | FHLMC  | 20,000,000.00         | 3.060       | 02/28/2023    | 04/27/2018    | 3.060        | 3.060        | 10/27 - 04/27       |                              | 20,000,000.00         | 20,000,000.00         |
| 3134GSQW8                                      | 37631        | FHLMC  | 25,000,000.00         | 3.000       | 08/26/2022    | 06/25/2018    | 3.277        | 3.277        | 08/26 - 02/26       |                              | 25,000,000.00         | 25,000,000.00         |
| 3134GSA96                                      | 40014        | FHLMC  | 10,000,000.00         | 3.150       | 11/15/2021    | 11/15/2018    | 3.150        | 3.150        | 05/15 - 11/15       |                              | 10,000,000.00         | 10,000,000.00         |
| 3135G0U35                                      | 37636        | FNMA   | 20,000,000.00         | 2.750       | 06/22/2021    | 06/25/2018    | 2.758        | 2.758        | 12/22 - 06/22       |                              | 19,995,400.00         | 19,996,578.83         |
| 3135G0U92                                      | 40043        | FNMA   | 4,000,000.00          | 2.625       | 01/11/2022    | 01/11/2019    | 2.650        | 2.650        | 07/11 - 01/11       |                              | 3,997,120.00          | 3,997,333.33          |
| <b>Federal Agency Coupon Securities Totals</b> |              |        | <b>401,610,000.00</b> |             |               |               | <b>2.173</b> | <b>2.173</b> |                     | <b>31,770.83</b>             | <b>402,745,406.05</b> | <b>401,558,500.86</b> |
| <b>Treasury Coupon Securities</b>              |              |        |                       |             |               |               |              |              |                     |                              |                       |                       |
| 912828VV9                                      | 37378        | USTR   | 10,000,000.00         | 2.125       | 08/31/2020    | 12/29/2015    | 1.723        | 1.723        | 02/29 - 08/31       | Received                     | 10,179,687.50         | 10,054,527.31         |
| 912828XE5                                      | 37522        | USTR   | 15,000,000.00         | 1.500       | 05/31/2020    | 01/17/2017    | 1.610        | 1.610        | 05/31 - 11/30       | Received                     | 14,946,093.75         | 14,981,330.03         |
| 912828R77                                      | 37530        | USTR   | 10,000,000.00         | 1.375       | 05/31/2021    | 02/01/2017    | 1.882        | 1.882        | 05/31 - 11/30       | Received                     | 9,790,234.38          | 9,894,984.43          |
| 912828L24                                      | 37574        | USTR   | 15,000,000.00         | 1.875       | 08/31/2022    | 09/29/2017    | 1.913        | 1.913        | 02/28 - 08/31       | Received                     | 14,973,046.88         | 14,981,281.31         |
| 912828L24                                      | 37587        | USTR   | 5,000,000.00          | 1.875       | 08/31/2022    | 12/05/2017    | 2.140        | 2.140        | 02/28 - 08/31       | Received                     | 4,940,625.00          | 4,957,167.63          |
| 912828WS5                                      | 37599        | USTR   | 10,000,000.00         | 1.625       | 06/30/2019    | 01/09/2018    | 1.900        | 1.900        | 06/30 - 12/31       | Received                     | 9,960,156.25          | 9,993,322.28          |
| 912828L32                                      | 37601        | USTR   | 17,000,000.00         | 1.375       | 08/31/2020    | 01/23/2018    | 2.129        | 2.129        | 02/28 - 08/31       | Received                     | 16,677,265.63         | 16,824,209.88         |
| 912828R85                                      | 37637        | USTR   | 889,000.00            | 0.875       | 06/15/2019    | 06/26/2018    | 2.346        | 2.346        | 12/15 - 06/15       | Received                     | 876,533.17            | 886,358.72            |
| <b>Treasury Coupon Securities Totals</b>       |              |        | <b>82,889,000.00</b>  |             |               |               | <b>1.892</b> | <b>1.892</b> |                     | <b>0.00</b>                  | <b>82,343,642.56</b>  | <b>82,573,181.59</b>  |
| <b>Treasury Discounts</b>                      |              |        |                       |             |               |               |              |              |                     |                              |                       |                       |
| 912796QR3                                      | 40058        | USTR   | 10,000,000.00         | 2.423       | 07/18/2019    | 01/24/2019    | 2.485        | 2.520        | 07/18 - At Maturity |                              | 9,882,239.58          | 9,927,325.00          |
| <b>Treasury Discounts Totals</b>               |              |        | <b>10,000,000.00</b>  |             |               |               | <b>2.485</b> | <b>2.520</b> |                     | <b>0.00</b>                  | <b>9,882,239.58</b>   | <b>9,927,325.00</b>   |
| <b>Federal Agency Callables</b>                |              |        |                       |             |               |               |              |              |                     |                              |                       |                       |
| 3133EKDL7                                      | 40078        | FFCB   | 7,000,000.00          | 2.940       | 03/18/2024    | 03/18/2019    | 2.940        | 2.940        | 09/18 - 03/18       |                              | 7,000,000.00          | 7,000,000.00          |
| 3130A8YA5                                      | 40042        | FHLB   | 1,100,000.00          | 1.500       | 08/24/2022    | 01/09/2019    | 2.149        | 2.149        | 02/24 - 08/24       | Received                     | 1,072,775.00          | 1,074,485.69          |
| 3130AFQS9                                      | 40050        | FHLB   | 10,000,000.00         | 2.850       | 01/30/2024    | 01/30/2019    | 2.850        | 2.850        | 07/30 - 01/30       |                              | 10,000,000.00         | 10,000,000.00         |
| 3130AFRB5                                      | 40060        | FHLB   | 5,000,000.00          | 2.875       | 01/29/2024    | 01/29/2019    | 2.897        | 2.897        | 07/29 - 01/29       |                              | 4,995,000.00          | 4,995,172.22          |
| 3134G93L9                                      | 37476        | FHLMC  | 7,560,000.00          | 1.250       | 08/15/2019    | 09/16/2016    | 1.246        | 1.246        | 02/15 - 08/15       | Received                     | 7,560,756.00          | 7,560,096.57          |
| 3134GSQ32                                      | 40051        | FHLMC  | 10,000,000.00         | 3.200       | 01/30/2024    | 01/30/2019    | 3.201        | 3.201        | 07/30 - 01/30       |                              | 9,999,500.00          | 9,999,516.94          |
| 3134GSU86                                      | 40053        | FHLMC  | 25,000,000.00         | 3.000       | 08/15/2022    | 01/23/2019    | 3.000        | 3.000        | 02/15 - 08/15       |                              | 25,000,000.00         | 25,000,000.00         |
| 3134GS3H6                                      | 40070        | FHLMC  | 5,000,000.00          | 2.900       | 11/28/2023    | 02/28/2019    | 2.900        | 2.900        | 05/28 - 11/28       |                              | 5,000,000.00          | 5,000,000.00          |
| 3134GTAZ6                                      | 40081        | FHLMC  | 3,300,000.00          | 2.750       | 03/27/2024    | 03/27/2019    | 2.750        | 2.750        | 09/27 - 03/27       |                              | 3,300,000.00          | 3,300,000.00          |
| 3136G3TN5                                      | 37433        | FNMA   | 30,000,000.00         | 1.210       | 12/30/2019    | 06/30/2016    | 1.210        | 1.210        | 12/30 - 06/30       |                              | 30,000,000.00         | 30,000,000.00         |

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| CUSIP                                  | Investment # | Issuer | Par Value             | Stated Rate | Maturity Date | Purchase Date | YTM          | YTM 365      | Payment Dates      | Accrued Interest At Purchase | Current Principal     | Book Value            |
|----------------------------------------|--------------|--------|-----------------------|-------------|---------------|---------------|--------------|--------------|--------------------|------------------------------|-----------------------|-----------------------|
| <b>Federal Agency Callables Totals</b> |              |        | <b>103,960,000.00</b> |             |               |               | <b>2.330</b> | <b>2.330</b> |                    | <b>0.00</b>                  | <b>103,928,031.00</b> | <b>103,929,271.42</b> |
| <b>Supranational</b>                   |              |        |                       |             |               |               |              |              |                    |                              |                       |                       |
| 4581X0CD8                              | 37404        | IADB   | 10,000,000.00         | 2.125       | 11/09/2020    | 04/08/2016    | 1.336        | 1.336        | 05/09 - 11/09      | Received                     | 10,350,000.00         | 10,122,531.80         |
| 458182DX7                              | 37432        | IADB   | 10,000,000.00         | 1.000       | 05/13/2019    | 06/17/2016    | 1.004        | 1.004        | 11/13 - 05/13      | Received                     | 9,998,800.00          | 9,999,951.82          |
| 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         | 19,256,160.05         |
| 4581X0CH9                              | 40037        | IADB   | 16,732,000.00         | 1.750       | 10/15/2019    | 01/07/2019    | 2.649        | 2.649        | 04/15 - 10/15      | 66,695.61                    | 16,617,553.12         | 16,652,134.19         |
| 459058FC2                              | 37412        | IBRD   | 9,415,000.00          | 1.250       | 04/26/2019    | 04/29/2016    | 1.301        | 1.301        | 10/26 - 04/26      | Received                     | 9,400,877.50          | 9,414,672.18          |
| 459058FY4                              | 37523        | IBRD   | 10,000,000.00         | 2.000       | 01/26/2022    | 01/26/2017    | 2.115        | 2.115        | 07/26 - 01/26      |                              | 9,945,700.00          | 9,969,380.83          |
| 45905UC51                              | 37564        | IBRD   | 30,000,000.00         | 2.070       | 07/01/2021    | 01/20/2017    | 2.070        | 2.070        | 07/01 - 01/01      |                              | 30,000,000.00         | 30,000,000.00         |
| 45905US21                              | 37596        | IBRD   | 25,000,000.00         | 2.170       | 07/01/2021    | 01/19/2018    | 2.170        | 2.170        | 07/01 - 01/01      |                              | 25,000,000.00         | 25,000,000.00         |
| 45905UK37                              | 37639        | IBRD   | 10,000,000.00         | 2.100       | 07/12/2022    | 07/05/2018    | 3.000        | 3.000        | 07/12 - 01/12      | Received                     | 9,661,560.00          | 9,723,774.96          |
| 45905UZJ6                              | 40017        | IBRD   | 2,000,000.00          | 1.300       | 10/25/2019    | 11/06/2018    | 2.801        | 2.801        | 04/25 - 10/25      | 794.44                       | 1,971,480.00          | 1,983,329.28          |
| 45905UZJ6                              | 40067        | IBRD   | 5,000,000.00          | 1.300       | 10/25/2019    | 02/14/2019    | 2.632        | 2.632        | 04/25 - 10/25      | 19,680.56                    | 4,954,250.00          | 4,962,816.73          |
| 45905UZ56                              | 40068        | IBRD   | 5,000,000.00          | 2.850       | 01/29/2021    | 02/14/2019    | 2.850        | 2.850        | 04/29 - Final Pmt. | 5,541.67                     | 5,000,000.00          | 5,000,000.00          |
| 45905UZ56                              | 40077        | IBRD   | 3,400,000.00          | 2.850       | 01/29/2021    | 03/11/2019    | 2.849        | 2.849        | 04/29 - Final Pmt. | 11,035.83                    | 3,400,000.00          | 3,400,000.00          |
| 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          | 4,991,904.33          |
| 45950VLD6                              | 37571        | IFC    | 10,000,000.00         | 1.620       | 08/28/2020    | 08/15/2017    | 1.620        | 1.620        | 02/28 - 08/28      |                              | 10,000,000.00         | 10,000,000.00         |
| 45950VMW3                              | 40025        | IFC    | 5,000,000.00          | 3.000       | 12/15/2023    | 12/17/2018    | 3.377        | 3.377        | 06/15 - 12/15      | 4,583.33                     | 5,000,000.00          | 5,000,000.00          |
| <b>Supranational Totals</b>            |              |        | <b>176,547,000.00</b> |             |               |               | <b>2.227</b> | <b>2.227</b> |                    | <b>108,331.44</b>            | <b>175,381,270.62</b> | <b>175,476,656.17</b> |
| <b>Municipal Bonds</b>                 |              |        |                       |             |               |               |              |              |                    |                              |                       |                       |
| 13063CP87                              | 37408        | CAS    | 10,000,000.00         | 1.500       | 04/01/2021    | 04/28/2016    | 1.500        | 1.500        | 10/01 - 04/01      |                              | 10,000,000.00         | 10,000,000.00         |
| 13063CP87                              | 37411        | CAS    | 10,000,000.00         | 1.500       | 04/01/2021    | 04/29/2016    | 1.615        | 1.615        | 10/01 - 04/01      | Received                     | 9,945,700.00          | 9,977,936.79          |
| 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          | 5,046,957.18          |
| 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          | 5,014,496.54          |
| 13063DGA0                              | 37620        | CAS    | 6,000,000.00          | 2.800       | 04/01/2021    | 05/16/2018    | 2.839        | 2.839        | 10/01 - 04/01      | Received                     | 5,993,460.00          | 5,995,450.43          |
| 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          | 5,067,232.17          |
| 13066YTY5                              | 37529        | CASPWR | 9,647,374.17          | 1.713       | 05/01/2021    | 02/01/2017    | 2.129        | 2.129        | 05/01 - 11/01      | Received                     | 9,485,008.86          | 9,567,783.33          |
| 13066YTZ2                              | 37546        | CASPWR | 20,000,000.00         | 2.000       | 05/01/2022    | 05/01/2017    | 2.265        | 2.265        | 11/01 - 05/01      |                              | 19,750,600.00         | 19,846,203.33         |
| 13067WPE6                              | 37625        | CASPWR | 1,000,000.00          | 2.518       | 12/01/2022    | 06/01/2018    | 2.911        | 2.911        | 12/01 - 06/01      |                              | 983,530.00            | 986,580.00            |
| 13066YTZ2                              | 40039        | CASPWR | 4,000,000.00          | 2.000       | 05/01/2022    | 01/08/2019    | 2.711        | 2.711        | 05/01 - 11/01      | 14,888.89                    | 3,910,360.00          | 3,916,596.48          |
| 20772J3E0                              | 37468        | CTS    | 12,770,000.00         | 1.550       | 08/15/2020    | 08/19/2016    | 1.435        | 1.435        | 02/15 - 08/15      | Received                     | 12,826,698.80         | 12,789,505.02         |
| 20772JL67                              | 37560        | CTS    | 3,000,000.00          | 2.570       | 08/01/2021    | 07/03/2017    | 2.505        | 2.505        | 08/01 - 02/01      | Received                     | 3,007,500.00          | 3,004,291.55          |
| 544351KQ1                              | 37505        | LOS    | 10,000,000.00         | 2.150       | 09/01/2021    | 12/21/2016    | 2.170        | 2.170        | 09/01 - 03/01      |                              | 9,990,900.00          | 9,995,315.38          |
| 544351KP3                              | 37507        | LOS    | 6,560,000.00          | 1.930       | 09/01/2020    | 12/21/2016    | 2.181        | 2.181        | 09/01 - 03/01      |                              | 6,501,616.00          | 6,537,612.15          |

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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            |
|-------------------------------|--------------|--------|-----------------------|-------------|---------------|---------------|--------------|--------------|-------------------|------------------------------|-----------------------|-----------------------|
| <b>Municipal Bonds</b>        |              |        |                       |             |               |               |              |              |                   |                              |                       |                       |
| 544351KQ1                     | 37510        | LOS    | 3,250,000.00          | 2.150       | 09/01/2021    | 12/30/2016    | 2.310        | 2.310        | 09/01 - 03/01     | Received                     | 3,227,055.00          | 3,238,124.84          |
| 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          | 4,815,994.37          |
| 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          | 4,008,908.18          |
| 544445AZ2                     | 37494        | LOSAPT | 2,000,000.00          | 2.092       | 05/15/2020    | 12/06/2016    | 2.092        | 2.092        | 05/15 - 11/15     |                              | 2,000,000.00          | 2,000,000.00          |
| 544445AZ2                     | 37595        | LOSAPT | 1,330,000.00          | 2.092       | 05/15/2020    | 12/29/2017    | 2.200        | 2.200        | 05/15 - 11/15     | Received                     | 1,326,675.00          | 1,328,430.72          |
| 574193NC8                     | 37534        | MDS    | 5,000,000.00          | 2.250       | 03/15/2022    | 03/22/2017    | 2.250        | 2.250        | 09/15 - 03/15     |                              | 5,000,000.00          | 5,000,000.00          |
| 56052AZB5                     | 37563        | MES    | 5,145,000.00          | 2.000       | 06/01/2019    | 07/05/2017    | 1.531        | 1.531        | 12/01 - 06/01     | Received                     | 5,190,173.10          | 5,148,951.00          |
| 64990E4G9                     | 37514        | NYSPIT | 4,975,000.00          | 1.100       | 02/15/2020    | 01/06/2017    | 1.817        | 1.817        | 02/15 - 08/15     | Received                     | 4,867,589.75          | 4,944,859.86          |
| 64990FGS7                     | 37575        | NYSPIT | 7,660,000.00          | 1.950       | 02/15/2021    | 10/13/2017    | 1.950        | 1.950        | 02/15 - 08/15     |                              | 7,660,000.00          | 7,660,000.00          |
| 70922PAH5                     | 37497        | PASTRN | 2,000,000.00          | 2.609       | 12/01/2021    | 12/12/2016    | 2.000        | 2.000        | 06/01 - 12/01     | Received                     | 2,057,320.00          | 2,030,758.64          |
| 801546PE6                     | 37580        | SCR    | 10,715,000.00         | 2.125       | 08/01/2020    | 11/09/2017    | 1.891        | 1.891        | 02/01 - 08/01     |                              | 10,781,433.00         | 10,747,472.34         |
| 79766DKM0                     | 37576        | SFOAPT | 1,000,000.00          | 1.944       | 05/01/2020    | 10/31/2017    | 1.942        | 1.942        | 05/01 - 11/01     |                              | 1,000,000.00          | 1,000,000.00          |
| 79766DKM0                     | 37612        | SFOAPT | 1,500,000.00          | 1.944       | 05/01/2020    | 04/19/2018    | 2.613        | 2.613        | 05/01 - 11/01     | Received                     | 1,480,155.00          | 1,489,399.73          |
| 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          | 2,790,163.18          |
| 91412GSB2                     | 37374        | UNVHGR | 8,265,000.00          | 1.796       | 07/01/2019    | 12/14/2015    | 1.620        | 1.620        | 01/01 - 07/01     | Received                     | 8,314,920.60          | 8,268,518.29          |
| 91412GSB2                     | 37375        | UNVHGR | 2,500,000.00          | 1.796       | 07/01/2019    | 12/14/2015    | 1.620        | 1.620        | 01/01 - 07/01     | Received                     | 2,515,100.00          | 2,501,064.21          |
| 91412GD44                     | 37405        | UNVHGR | 5,570,000.00          | 1.490       | 05/15/2020    | 04/20/2016    | 1.490        | 1.490        | 11/15 - 05/15     |                              | 5,570,000.00          | 5,570,000.00          |
| 91412GUY9                     | 37496        | UNVHGR | 2,070,000.00          | 3.154       | 05/15/2021    | 12/09/2016    | 2.100        | 2.100        | 05/15 - 11/15     | Received                     | 2,161,866.60          | 2,113,976.24          |
| 91412GSB2                     | 37524        | UNVHGR | 3,000,000.00          | 1.796       | 07/01/2019    | 01/23/2017    | 1.550        | 1.550        | 07/01 - 01/01     | Received                     | 3,017,580.00          | 3,001,802.05          |
| 91412GSB2                     | 37537        | UNVHGR | 5,875,000.00          | 1.796       | 07/01/2019    | 04/13/2017    | 1.520        | 1.520        | 07/01 - 01/01     | Received                     | 5,910,132.50          | 5,878,962.31          |
| 91412GSB2                     | 37553        | UNVHGR | 2,845,000.00          | 1.796       | 07/01/2019    | 06/08/2017    | 1.450        | 1.450        | 07/01 - 01/01     | Received                     | 2,864,915.00          | 2,847,412.31          |
| 91412GSB2                     | 37577        | UNVHGR | 2,950,000.00          | 1.796       | 07/01/2019    | 10/19/2017    | 1.694        | 1.694        | 01/01 - 07/01     | Received                     | 2,954,985.50          | 2,950,733.16          |
| 91412GSB2                     | 37592        | UNVHGR | 2,405,000.00          | 1.796       | 07/01/2019    | 12/18/2017    | 1.910        | 1.910        | 01/01 - 07/01     | Received                     | 2,400,839.35          | 2,404,322.86          |
| 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          |
| 97705LZG5                     | 37572        | WIS    | 4,600,000.00          | 4.650       | 05/01/2022    | 08/18/2017    | 2.886        | 2.886        | 11/01 - 05/01     | Received                     | 4,954,338.00          | 4,832,318.48          |
| <b>Municipal Bonds Totals</b> |              |        | <b>208,157,374.17</b> |             |               |               | <b>2.073</b> | <b>2.073</b> |                   | <b>14,888.89</b>             | <b>208,469,138.31</b> | <b>208,318,133.12</b> |
| <b>Agency Floaters</b>        |              |        |                       |             |               |               |              |              |                   |                              |                       |                       |
| 3130ABMF0                     | 37559        | FHLB   | 30,000,000.00         | 2.617       | 07/01/2019    | 06/23/2017    | 1.926        | 1.953        | 10/01 - Quarterly |                              | 30,000,000.00         | 30,000,000.00         |
| 3130AFQZ3                     | 40052        | FHLB   | 30,000,000.00         | 2.571       | 05/22/2020    | 01/23/2019    | 2.571        | 2.607        | 05/22 - Quarterly |                              | 30,000,000.00         | 30,000,000.00         |
| <b>Agency Floaters Totals</b> |              |        | <b>60,000,000.00</b>  |             |               |               | <b>2.249</b> | <b>2.280</b> |                   | <b>0.00</b>                  | <b>60,000,000.00</b>  | <b>60,000,000.00</b>  |
| <b>Corporate Floaters</b>     |              |        |                       |             |               |               |              |              |                   |                              |                       |                       |
| 084664CL3                     | 37487        | BRK    | 10,050,000.00         | 2.944       | 08/15/2019    | 10/28/2016    | 1.978        | 2.005        | 11/15 - Quarterly | Received                     | 10,081,114.80         | 10,054,144.58         |
| 14913Q2H1                     | 40069        | CAT    | 5,000,000.00          | 2.841       | 03/15/2021    | 02/22/2019    | 2.898        | 2.938        | 03/15 - Quarterly | Received                     | 4,995,850.00          | 4,996,059.71          |

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| CUSIP                            | Investment # | Issuer | Par Value               | Stated<br>Rate | Maturity<br>Date | Purchase<br>Date | YTM          | YTM<br>365   | Payment<br>Dates  | Accrued Interest<br>At Purchase | Current<br>Principal    | Book Value              |
|----------------------------------|--------------|--------|-------------------------|----------------|------------------|------------------|--------------|--------------|-------------------|---------------------------------|-------------------------|-------------------------|
| <b>Corporate Floaters</b>        |              |        |                         |                |                  |                  |              |              |                   |                                 |                         |                         |
| 24422EJ6                         | 40048        | DE     | 3,480,000.00            | 2.86           | 09/10/2021       | 01/16/2019       | 3.052        | 3.094        | 03/11 - Quarterly | Received                        | 3,463,783.20            | 3,465,039.67            |
| <b>Corporate Floaters Totals</b> |              |        | <b>18,530,000.00</b>    |                |                  |                  | <b>2.427</b> | <b>2.461</b> |                   | <b>0.00</b>                     | <b>18,540,748.00</b>    | <b>18,515,243.96</b>    |
| <b>Investment Totals</b>         |              |        | <b>1,704,827,605.22</b> |                |                  |                  | <b>2.281</b> | <b>2.286</b> |                   | <b>368,891.18</b>               | <b>1,704,243,975.78</b> | <b>1,702,708,671.63</b> |

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## **SECTION D**

### **MARKET VALUE OF PORTFOLIO**

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

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| CUSIP                         | Investment # | Issuer                  | Average<br>Balance   | Purchase<br>Date | Par Value            | Market Value         | Book Value           | Stated<br>Rate | Term     | Days to<br>Maturity | YTM          | Maturity<br>Date |
|-------------------------------|--------------|-------------------------|----------------------|------------------|----------------------|----------------------|----------------------|----------------|----------|---------------------|--------------|------------------|
| <b>Money Markets</b>          |              |                         |                      |                  |                      |                      |                      |                |          |                     |              |                  |
| VP6000104                     | 36512        | Wells Fargo Bank        |                      |                  | 25,011,030.99        | 25,011,030.99        | 25,011,030.99        | 1.583          | 1        | 1                   | 1.583        |                  |
| VP6000104                     | 37053        | Wells Fargo Bank        |                      |                  | 4,710.90             | 4,710.90             | 4,710.90             | 1.582          | 1        | 1                   | 1.582        |                  |
| <b>Subtotal and Average</b>   |              |                         | <b>2,435,054.71</b>  |                  | <b>25,015,741.89</b> | <b>25,015,741.89</b> | <b>25,015,741.89</b> |                | <b>1</b> | <b>1</b>            | <b>1.583</b> |                  |
| <b>State Pool</b>             |              |                         |                      |                  |                      |                      |                      |                |          |                     |              |                  |
| CITY                          | 32936        | State Investment Pool   |                      |                  | 41,941,000.00        | 41,941,000.00        | 41,941,000.00        | 2.400          | 1        | 1                   | 2.400        |                  |
| CSJFA                         | 37042        | State Investment Pool   |                      |                  | 11,953,000.00        | 11,953,000.00        | 11,953,000.00        | 2.400          | 1        | 1                   | 2.400        |                  |
| SYS37370                      | 37370        | State Investment Pool   |                      |                  | 1,466,489.16         | 1,466,489.16         | 1,466,489.16         | 2.400          | 1        | 1                   | 2.400        |                  |
| <b>Subtotal and Average</b>   |              |                         | <b>54,839,134.32</b> |                  | <b>55,360,489.16</b> | <b>55,360,489.16</b> | <b>55,360,489.16</b> |                | <b>1</b> | <b>1</b>            | <b>2.400</b> |                  |
| <b>Corp Medium Term Notes</b> |              |                         |                      |                  |                      |                      |                      |                |          |                     |              |                  |
| 037833CB4                     | 37464        | Apple                   |                      | 08/08/2016       | 8,831,000.00         | 8,786,315.14         | 8,830,708.49         | 1.100          | 1,089    | 123                 | 1.110        | 08/02/2019       |
| 037833CK4                     | 37532        | Apple                   |                      | 02/09/2017       | 10,000,000.00        | 9,953,300.00         | 9,998,609.09         | 1.900          | 1,093    | 312                 | 1.917        | 02/07/2020       |
| 037833CB4                     | 37544        | Apple                   |                      | 04/28/2017       | 8,000,000.00         | 7,959,520.00         | 7,987,751.35         | 1.100          | 826      | 123                 | 1.565        | 08/02/2019       |
| 06406HCW7                     | 37526        | Bank of New York Mellon |                      | 01/24/2017       | 4,300,000.00         | 4,293,550.00         | 4,306,916.33         | 2.300          | 960      | 163                 | 1.927        | 09/11/2019       |
| 06406HCZ0                     | 37549        | Bank of New York Mellon |                      | 05/09/2017       | 7,666,000.00         | 7,631,962.96         | 7,683,813.27         | 2.150          | 1,021    | 329                 | 1.882        | 02/24/2020       |
| 06406HDD8                     | 37627        | Bank of New York Mellon |                      | 06/07/2018       | 5,000,000.00         | 4,999,450.00         | 4,976,989.37         | 2.600          | 802      | 504                 | 2.946        | 08/17/2020       |
| 06406HDD8                     | 37628        | Bank of New York Mellon |                      | 06/18/2018       | 7,000,000.00         | 6,999,230.00         | 6,957,836.82         | 2.600          | 791      | 504                 | 3.054        | 08/17/2020       |
| 06406HDF3                     | 40003        | Bank of New York Mellon |                      | 08/09/2018       | 3,700,000.00         | 3,683,276.00         | 3,662,820.54         | 2.450          | 841      | 606                 | 3.082        | 11/27/2020       |
| 06406HCZ0                     | 40023        | Bank of New York Mellon |                      | 11/30/2018       | 10,000,000.00        | 9,955,600.00         | 9,923,760.36         | 2.150          | 451      | 329                 | 3.020        | 02/24/2020       |
| 084670BL1                     | 37527        | Berkshire Hathaway      |                      | 01/24/2017       | 4,861,000.00         | 4,850,743.29         | 4,867,647.84         | 2.100          | 932      | 135                 | 1.720        | 08/14/2019       |
| 14913Q2Q1                     | 40029        | Catepillar Inc.         |                      | 12/10/2018       | 6,000,000.00         | 6,077,760.00         | 6,012,272.13         | 3.350          | 728      | 616                 | 3.223        | 12/07/2020       |
| 14913Q2T5                     | 40075        | Catepillar Inc.         |                      | 03/04/2019       | 5,000,000.00         | 5,047,250.00         | 5,005,897.62         | 2.950          | 1,090    | 1,062               | 2.907        | 02/26/2022       |
| 19416QDY3                     | 40030        | Colgate-Palmolive       |                      | 12/10/2018       | 5,000,000.00         | 4,994,700.00         | 4,914,905.78         | 2.450          | 1,071    | 959                 | 3.134        | 11/15/2021       |
| 166764BG4                     | 40076        | Chevron                 |                      | 03/05/2019       | 6,192,000.00         | 6,147,603.36         | 6,114,748.73         | 2.100          | 803      | 776                 | 2.708        | 05/16/2021       |
| 24422ETZ2                     | 40057        | Deere Co.               |                      | 01/23/2019       | 16,000,000.00        | 15,930,560.00        | 15,829,699.63        | 2.350          | 716      | 648                 | 2.973        | 01/08/2021       |
| 25468PDA1                     | 37463        | Walt Disney Company     |                      | 08/08/2016       | 5,037,000.00         | 5,030,703.75         | 5,043,636.70         | 1.850          | 1,025    | 59                  | 1.032        | 05/30/2019       |
| 25468PDU7                     | 37555        | Walt Disney Company     |                      | 06/20/2017       | 13,800,000.00        | 13,671,246.00        | 13,799,450.59        | 1.800          | 1,081    | 431                 | 1.803        | 06/05/2020       |
| 25468PDJ2                     | 37607        | Walt Disney Company     |                      | 04/05/2018       | 10,000,000.00        | 9,952,500.00         | 9,912,711.20         | 2.300          | 1,044    | 683                 | 2.790        | 02/12/2021       |
| 36962G4J0                     | 37557        | General Electric        |                      | 06/23/2017       | 10,000,000.00        | 10,216,900.00        | 10,279,633.77        | 5.500          | 929      | 282                 | 1.767        | 01/08/2020       |
| 438516BJ4                     | 37489        | Honeywell International |                      | 10/31/2016       | 10,000,000.00        | 9,923,100.00         | 10,000,000.00        | 1.400          | 1,094    | 212                 | 1.400        | 10/30/2019       |
| 438516BJ4                     | 37623        | Honeywell International |                      | 05/25/2018       | 6,722,000.00         | 6,670,307.82         | 6,673,469.64         | 1.400          | 523      | 212                 | 2.675        | 10/30/2019       |
| 438516BM7                     | 40015        | Honeywell International |                      | 11/02/2018       | 1,712,000.00         | 1,681,338.08         | 1,654,466.80         | 1.850          | 1,095    | 945                 | 3.225        | 11/01/2021       |
| 438516BM7                     | 40016        | Honeywell International |                      | 11/05/2018       | 5,000,000.00         | 4,910,450.00         | 4,832,582.71         | 1.850          | 1,092    | 945                 | 3.220        | 11/01/2021       |
| 459200HE4                     | 37435        | IBM                     |                      | 06/20/2016       | 4,600,000.00         | 4,596,044.00         | 4,603,873.68         | 1.875          | 1,059    | 44                  | 1.172        | 05/15/2019       |
| 459200HE4                     | 37567        | IBM                     |                      | 08/03/2017       | 5,000,000.00         | 4,995,700.00         | 5,001,966.98         | 1.875          | 650      | 44                  | 1.547        | 05/15/2019       |

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| CUSIP                         | Investment # | Issuer                | Average<br>Balance    | Purchase<br>Date | Par Value             | Market Value          | Book Value            | Stated<br>Rate | Days to<br>Term Maturity | YTM        | Maturity<br>Date |
|-------------------------------|--------------|-----------------------|-----------------------|------------------|-----------------------|-----------------------|-----------------------|----------------|--------------------------|------------|------------------|
| <b>Corp Medium Term Notes</b> |              |                       |                       |                  |                       |                       |                       |                |                          |            |                  |
| 46625HJ2                      | 37618        | JP Morgan             |                       | 05/07/2018       | 15,000,000.00         | 14,950,200.00         | 14,820,518.34         | 2.550          | 1,029                    | 700        | 3.207 03/01/2021 |
| 46625HRT9                     | 40005        | JP Morgan             |                       | 08/16/2018       | 7,000,000.00          | 6,948,410.00          | 6,886,368.19          | 2.400          | 1,026                    | 798        | 3.182 06/07/2021 |
| 46625HHZ6                     | 40006        | JP Morgan             |                       | 08/20/2018       | 5,000,000.00          | 5,186,950.00          | 5,136,929.80          | 4.625          | 994                      | 770        | 3.255 05/10/2021 |
| 48127HAA7                     | 40020        | JP Morgan             |                       | 11/20/2018       | 10,000,000.00         | 9,971,700.00          | 9,956,167.47          | 2.200          | 336                      | 204        | 3.001 10/22/2019 |
| 191216BV1                     | 37520        | Coca Cola             |                       | 01/18/2017       | 9,000,000.00          | 8,977,410.00          | 8,998,753.52          | 1.375          | 862                      | 59         | 1.461 05/30/2019 |
| 191216BT6                     | 40044        | Coca Cola             |                       | 01/15/2019       | 10,000,000.00         | 9,910,200.00          | 9,858,835.02          | 1.875          | 651                      | 575        | 2.801 10/27/2020 |
| 191216BY5                     | 40056        | Coca Cola             |                       | 01/23/2019       | 15,010,000.00         | 14,665,670.60         | 14,574,524.38         | 1.550          | 952                      | 884        | 2.803 09/01/2021 |
| 191219AP9                     | 40063        | Coca Cola             |                       | 02/01/2019       | 10,524,000.00         | 12,167,638.32         | 12,087,059.56         | 8.500          | 1,096                    | 1,037      | 2.981 02/01/2022 |
| 594918BN3                     | 37462        | Microsoft Inc.        |                       | 08/08/2016       | 10,000,000.00         | 9,948,400.00          | 10,000,517.41         | 1.100          | 1,095                    | 129        | 1.085 08/08/2019 |
| 594918BN3                     | 37485        | Microsoft Inc.        |                       | 10/27/2016       | 5,000,000.00          | 4,974,200.00          | 4,997,974.47          | 1.100          | 1,015                    | 129        | 1.217 08/08/2019 |
| 594918BP8                     | 40055        | Microsoft Inc.        |                       | 01/23/2019       | 10,000,000.00         | 9,761,100.00          | 9,738,031.69          | 1.550          | 928                      | 860        | 2.710 08/08/2021 |
| 69371RN36                     | 37465        | PACCAR Inc.           |                       | 08/11/2016       | 2,000,000.00          | 1,989,220.00          | 2,000,000.00          | 1.200          | 1,096                    | 133        | 1.200 08/12/2019 |
| 69371RN85                     | 37583        | PACCAR Inc.           |                       | 11/16/2017       | 6,050,000.00          | 5,997,183.50          | 6,046,305.62          | 2.050          | 1,093                    | 592        | 2.089 11/13/2020 |
| 69371RN93                     | 37609        | PACCAR Inc.           |                       | 04/09/2018       | 9,980,000.00          | 10,012,435.00         | 9,965,593.17          | 2.800          | 1,057                    | 700        | 2.878 03/01/2021 |
| 69371RN85                     | 37617        | PACCAR Inc.           |                       | 04/30/2018       | 7,068,000.00          | 7,006,296.36          | 6,973,878.86          | 2.050          | 928                      | 592        | 2.910 11/13/2020 |
| 69371RN69                     | 40031        | PACCAR Inc.           |                       | 12/19/2018       | 3,555,000.00          | 3,532,852.35          | 3,521,558.91          | 1.950          | 435                      | 332        | 3.014 02/27/2020 |
| 69371RM78                     | 40041        | PACCAR Inc.           |                       | 01/10/2019       | 3,460,000.00          | 3,459,965.40          | 3,435,007.65          | 2.500          | 582                      | 501        | 3.043 08/14/2020 |
| 713448DJ4                     | 37480        | Pepsi Co              |                       | 10/07/2016       | 5,000,000.00          | 4,969,700.00          | 5,000,399.30          | 1.350          | 1,092                    | 186        | 1.334 10/04/2019 |
| 713448DJ4                     | 37481        | Pepsi Co              |                       | 10/07/2016       | 6,500,000.00          | 6,460,610.00          | 6,500,519.09          | 1.350          | 1,092                    | 186        | 1.334 10/04/2019 |
| 713448BR8                     | 37621        | Pepsi Co              |                       | 05/18/2018       | 11,011,000.00         | 11,118,247.14         | 11,057,698.86         | 3.125          | 898                      | 580        | 2.845 11/01/2020 |
| 742718EQ8                     | 40021        | Proctor & Gamble      |                       | 11/21/2018       | 10,000,000.00         | 9,816,900.00          | 9,664,497.55          | 1.700          | 1,078                    | 947        | 3.065 11/03/2021 |
| 74005PBP8                     | 37629        | Praxair               |                       | 06/22/2018       | 2,626,000.00          | 2,613,001.30          | 2,600,075.30          | 2.250          | 825                      | 542        | 2.943 09/24/2020 |
| 90331HNJ8                     | 37603        | US Bank               |                       | 02/08/2018       | 4,300,000.00          | 4,289,594.00          | 4,298,735.50          | 2.350          | 714                      | 297        | 2.387 01/23/2020 |
| 90331HMY6                     | 37619        | US Bank               |                       | 05/10/2018       | 10,000,000.00         | 9,991,900.00          | 9,992,276.01          | 1.400          | 351                      | 25         | 2.533 04/26/2019 |
| 90331HNP4                     | 40054        | US Bank               |                       | 01/23/2019       | 10,253,000.00         | 10,349,275.67         | 10,269,545.35         | 3.150          | 824                      | 756        | 3.067 04/26/2021 |
| 91159HHC7                     | 40080        | US Bank               |                       | 03/15/2019       | 5,000,000.00          | 5,050,000.00          | 5,025,072.96          | 3.000          | 1,096                    | 1,079      | 2.822 03/15/2022 |
| 94974BFU9                     | 37441        | Wells Fargo           |                       | 06/24/2016       | 15,000,000.00         | 14,995,500.00         | 15,005,879.17         | 2.125          | 1,032                    | 21         | 1.437 04/22/2019 |
| 931142EJ8                     | 37632        | Wal-Mart              |                       | 06/27/2018       | 5,000,000.00          | 5,068,600.00          | 4,999,813.66          | 3.125          | 1,092                    | 814        | 3.127 06/23/2021 |
| <b>Subtotal and Average</b>   |              |                       | <b>404,639,759.44</b> |                  | <b>402,758,000.00</b> | <b>403,142,270.04</b> | <b>402,288,706.23</b> |                | <b>907</b>               | <b>485</b> | <b>2.409</b>     |
| <b>Negotiable CDs</b>         |              |                       |                       |                  |                       |                       |                       |                |                          |            |                  |
| 06417GW20                     | 37630        | Bank of Nova Scotia   |                       | 06/22/2018       | 30,000,000.00         | 30,006,000.00         | 30,000,000.00         | 2.670          | 341                      | 58         | 2.670 05/29/2019 |
| 62478TS67                     | 40040        | MUBCD                 |                       | 01/08/2019       | 30,000,000.00         | 30,002,100.00         | 30,000,000.00         | 2.630          | 248                      | 165        | 2.630 09/13/2019 |
| 62478TU98                     | 40066        | MUBCD                 |                       | 02/08/2019       | 10,000,000.00         | 10,001,500.00         | 10,000,000.00         | 2.640          | 245                      | 193        | 2.640 10/11/2019 |
| 78012UJG1                     | 40012        | Royal Bank of Canada  |                       | 10/05/2018       | 30,000,000.00         | 30,033,900.00         | 30,000,000.00         | 2.820          | 329                      | 151        | 2.820 08/30/2019 |
| 89114MMR5                     | 40022        | Toronto Dominion Bank |                       | 11/26/2018       | 25,000,000.00         | 25,074,750.00         | 25,000,000.00         | 3.100          | 361                      | 235        | 3.100 11/22/2019 |

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| CUSIP                                   | Investment # | Issuer                        | Average<br>Balance    | Purchase<br>Date | Par Value             | Market Value          | Book Value            | Stated<br>Rate | Term       | Days to<br>Maturity | YTM          | Maturity<br>Date |
|-----------------------------------------|--------------|-------------------------------|-----------------------|------------------|-----------------------|-----------------------|-----------------------|----------------|------------|---------------------|--------------|------------------|
| <b>Negotiable CDs</b>                   |              |                               |                       |                  |                       |                       |                       |                |            |                     |              |                  |
| 89114MRG4                               | 40035        | Toronto Dominion Bank         |                       | 12/21/2018       | 15,000,000.00         | 15,023,400.00         | 15,000,000.00         | 2.980          | 252        | 151                 | 2.980        | 08/30/2019       |
| <b>Subtotal and Average</b>             |              |                               | <b>140,000,000.00</b> |                  | <b>140,000,000.00</b> | <b>140,141,650.00</b> | <b>140,000,000.00</b> |                | <b>306</b> | <b>152</b>          | <b>2.801</b> |                  |
| <b>Commercial Paper Discounts</b>       |              |                               |                       |                  |                       |                       |                       |                |            |                     |              |                  |
| 89233HWT7                               | 40071        | Toyota Motor Credit Corp      |                       | 02/22/2019       | 10,000,000.00         | 9,872,700.00          | 9,872,213.89          | 2.570          | 217        | 179                 | 2.629        | 09/27/2019       |
| 89233HWT7                               | 40072        | Toyota Motor Credit Corp      |                       | 02/25/2019       | 10,000,000.00         | 9,872,700.00          | 9,873,208.34          | 2.550          | 214        | 179                 | 2.607        | 09/27/2019       |
| <b>Subtotal and Average</b>             |              |                               | <b>32,776,716.31</b>  |                  | <b>20,000,000.00</b>  | <b>19,745,400.00</b>  | <b>19,745,422.23</b>  |                | <b>215</b> | <b>179</b>          | <b>2.618</b> |                  |
| <b>Federal Agency Coupon Securities</b> |              |                               |                       |                  |                       |                       |                       |                |            |                     |              |                  |
| 3132X0HD6                               | 37431        | Federal Agricultural Mtg Corp |                       | 06/15/2016       | 10,000,000.00         | 9,985,300.00          | 10,000,842.33         | 1.030          | 1,059      | 39                  | 0.951        | 05/10/2019       |
| 3132X0SA0                               | 37536        | Federal Agricultural Mtg Corp |                       | 04/19/2017       | 15,000,000.00         | 14,886,000.00         | 14,998,639.70         | 1.640          | 1,094      | 382                 | 1.649        | 04/17/2020       |
| 3132X0SA0                               | 37593        | Federal Agricultural Mtg Corp |                       | 12/29/2017       | 10,000,000.00         | 9,924,000.00          | 9,957,627.34          | 1.640          | 840        | 382                 | 2.057        | 04/17/2020       |
| 3132X0B91                               | 37594        | Federal Agricultural Mtg Corp |                       | 01/19/2018       | 50,000,000.00         | 49,775,000.00         | 50,000,000.00         | 2.000          | 894        | 457                 | 2.000        | 07/01/2020       |
| 31422BAG5                               | 40028        | Federal Agricultural Mtg Corp |                       | 12/10/2018       | 12,000,000.00         | 12,039,480.00         | 12,000,000.00         | 2.800          | 445        | 333                 | 2.802        | 02/28/2020       |
| 3133EEW55                               | 37331        | Federal Farm Credit Bank      |                       | 06/24/2015       | 20,000,000.00         | 19,861,000.00         | 20,006,397.32         | 1.800          | 1,818      | 441                 | 1.772        | 06/15/2020       |
| 3133EFW52                               | 37403        | Federal Farm Credit Bank      |                       | 04/04/2016       | 5,000,000.00          | 4,985,100.00          | 5,001,484.58          | 1.150          | 1,183      | 91                  | 1.029        | 07/01/2019       |
| 3133EFW52                               | 37415        | Federal Farm Credit Bank      |                       | 05/04/2016       | 5,000,000.00          | 4,985,100.00          | 5,001,840.37          | 1.150          | 1,153      | 91                  | 1.000        | 07/01/2019       |
| 3133EDKQ4                               | 37597        | Federal Farm Credit Bank      |                       | 01/05/2018       | 2,250,000.00          | 2,243,655.00          | 2,251,127.76          | 2.120          | 908        | 457                 | 2.079        | 07/01/2020       |
| 3133EJD48                               | 40013        | Federal Farm Credit Bank      |                       | 10/17/2018       | 25,000,000.00         | 25,755,750.00         | 24,922,809.52         | 3.050          | 1,811      | 1,645               | 3.124        | 10/02/2023       |
| 3133EJ5W5                               | 40049        | Federal Farm Credit Bank      |                       | 01/23/2019       | 20,000,000.00         | 20,267,000.00         | 19,981,640.33         | 2.650          | 1,734      | 1,666               | 2.672        | 10/23/2023       |
| 3130A7CV5                               | 37398        | Federal Home Loan Bank        |                       | 02/18/2016       | 10,000,000.00         | 9,824,700.00          | 9,984,805.11          | 1.375          | 1,827      | 689                 | 1.459        | 02/18/2021       |
| 3130A8QS5                               | 37449        | Federal Home Loan Bank        |                       | 07/14/2016       | 10,000,000.00         | 9,736,600.00          | 9,977,458.94          | 1.125          | 1,826      | 835                 | 1.227        | 07/14/2021       |
| 3130AAJP4                               | 37512        | Federal Home Loan Bank        |                       | 01/20/2017       | 30,000,000.00         | 29,743,200.00         | 30,000,000.00         | 1.740          | 1,258      | 457                 | 1.740        | 07/01/2020       |
| 3130AAKK3                               | 37516        | Federal Home Loan Bank        |                       | 01/23/2017       | 20,000,000.00         | 19,950,000.00         | 20,000,000.00         | 1.420          | 889        | 91                  | 1.420        | 07/01/2019       |
| 3133XU3G6                               | 37551        | Federal Home Loan Bank        |                       | 05/10/2017       | 10,000,000.00         | 10,048,400.00         | 10,070,961.09         | 4.375          | 782        | 91                  | 1.480        | 07/01/2019       |
| 3133XU3G6                               | 37552        | Federal Home Loan Bank        |                       | 05/17/2017       | 10,000,000.00         | 10,048,400.00         | 10,072,341.62         | 4.375          | 775        | 91                  | 1.426        | 07/01/2019       |
| 3130ABQY5                               | 37569        | Federal Home Loan Bank        |                       | 08/02/2017       | 3,625,000.00          | 3,585,632.50          | 3,631,710.24          | 1.800          | 1,429      | 822                 | 1.714        | 07/01/2021       |
| 3133XU3G6                               | 37570        | Federal Home Loan Bank        |                       | 08/02/2017       | 3,735,000.00          | 3,753,077.40          | 3,762,100.33          | 4.375          | 698        | 91                  | 1.422        | 07/01/2019       |
| 3130A72V6                               | 37581        | Federal Home Loan Bank        |                       | 11/03/2017       | 3,000,000.00          | 2,999,460.00          | 3,000,000.00          | 2.500          | 1,546      | 1,032               | 2.000        | 01/27/2022       |
| 3130ACZS6                               | 37589        | Federal Home Loan Bank        |                       | 12/20/2017       | 10,000,000.00         | 9,940,400.00          | 9,987,281.36          | 2.100          | 1,654      | 1,187               | 2.141        | 07/01/2022       |
| 3130ADN32                               | 37604        | Federal Home Loan Bank        |                       | 02/09/2018       | 5,000,000.00          | 4,986,050.00          | 4,996,071.33          | 2.125          | 732        | 316                 | 2.219        | 02/11/2020       |
| 3130AEWA4                               | 40007        | Federal Home Loan Bank        |                       | 09/07/2018       | 10,000,000.00         | 10,041,700.00         | 9,984,395.16          | 2.625          | 755        | 549                 | 2.733        | 10/01/2020       |
| 3130AEY38                               | 40011        | Federal Home Loan Bank        |                       | 09/28/2018       | 5,000,000.00          | 5,045,350.00          | 5,000,000.00          | 3.200          | 1,826      | 1,641               | 3.200        | 09/28/2023       |
| 3137EAC9                                | 37466        | Federal Home Loan Mtg Corp    |                       | 08/12/2016       | 10,000,000.00         | 9,728,300.00          | 9,975,982.89          | 1.125          | 1,826      | 864                 | 1.230        | 08/12/2021       |
| 3137EAE7                                | 37613        | Federal Home Loan Mtg Corp    |                       | 04/19/2018       | 8,000,000.00          | 8,004,320.00          | 7,999,071.38          | 2.500          | 735        | 388                 | 2.511        | 04/23/2020       |
| 3134GSLG8                               | 37616        | Federal Home Loan Mtg Corp    |                       | 04/27/2018       | 20,000,000.00         | 20,008,600.00         | 20,000,000.00         | 3.060          | 1,768      | 1,429               | 3.060        | 02/28/2023       |

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| CUSIP                                   | Investment # | Issuer                     | Average<br>Balance    | Purchase<br>Date | Par Value             | Market Value          | Book Value            | Stated<br>Rate | Term         | Days to<br>Maturity | YTM          | Maturity<br>Date |
|-----------------------------------------|--------------|----------------------------|-----------------------|------------------|-----------------------|-----------------------|-----------------------|----------------|--------------|---------------------|--------------|------------------|
| <b>Federal Agency Coupon Securities</b> |              |                            |                       |                  |                       |                       |                       |                |              |                     |              |                  |
| 3134GSQW8                               | 37631        | Federal Home Loan Mtg Corp |                       | 06/25/2018       | 25,000,000.00         | 25,049,500.00         | 25,000,000.00         | 3.000          | 1,523        | 1,243               | 3.277        | 08/26/2022       |
| 3134GSA96                               | 40014        | Federal Home Loan Mtg Corp |                       | 11/15/2018       | 10,000,000.00         | 10,041,900.00         | 10,000,000.00         | 3.150          | 1,096        | 959                 | 3.150        | 11/15/2021       |
| 3135G0U35                               | 37636        | Federal National Mtg Assn  |                       | 06/25/2018       | 20,000,000.00         | 20,190,000.00         | 19,996,578.83         | 2.750          | 1,093        | 813                 | 2.758        | 06/22/2021       |
| 3135G0U92                               | 40043        | Federal National Mtg Assn  |                       | 01/11/2019       | 4,000,000.00          | 4,036,200.00          | 3,997,333.33          | 2.625          | 1,096        | 1,016               | 2.650        | 01/11/2022       |
| <b>Subtotal and Average</b>             |              |                            | <b>401,581,828.97</b> |                  | <b>401,610,000.00</b> | <b>401,469,174.90</b> | <b>401,558,500.86</b> |                | <b>1,263</b> | <b>720</b>          | <b>2.173</b> |                  |
| <b>Treasury Coupon Securities</b>       |              |                            |                       |                  |                       |                       |                       |                |              |                     |              |                  |
| 912828VV9                               | 37378        | U.S. Treasury              |                       | 12/29/2015       | 10,000,000.00         | 9,967,200.00          | 10,054,527.31         | 2.125          | 1,707        | 518                 | 1.723        | 08/31/2020       |
| 912828XE5                               | 37522        | U.S. Treasury              |                       | 01/17/2017       | 15,000,000.00         | 14,844,150.00         | 14,981,330.03         | 1.500          | 1,230        | 426                 | 1.610        | 05/31/2020       |
| 912828R77                               | 37530        | U.S. Treasury              |                       | 02/01/2017       | 10,000,000.00         | 9,810,600.00          | 9,894,984.43          | 1.375          | 1,580        | 791                 | 1.882        | 05/31/2021       |
| 912828L24                               | 37574        | U.S. Treasury              |                       | 09/29/2017       | 15,000,000.00         | 14,821,950.00         | 14,981,281.31         | 1.875          | 1,797        | 1,248               | 1.913        | 08/31/2022       |
| 912828L24                               | 37587        | U.S. Treasury              |                       | 12/05/2017       | 5,000,000.00          | 4,940,650.00          | 4,957,167.63          | 1.875          | 1,730        | 1,248               | 2.140        | 08/31/2022       |
| 912828WS5                               | 37599        | U.S. Treasury              |                       | 01/09/2018       | 10,000,000.00         | 9,977,700.00          | 9,993,322.28          | 1.625          | 537          | 90                  | 1.900        | 06/30/2019       |
| 912828L32                               | 37601        | U.S. Treasury              |                       | 01/23/2018       | 17,000,000.00         | 16,760,980.00         | 16,824,209.88         | 1.375          | 951          | 518                 | 2.129        | 08/31/2020       |
| 912828R85                               | 37637        | U.S. Treasury              |                       | 06/26/2018       | 889,000.00            | 886,084.08            | 886,358.72            | 0.875          | 354          | 75                  | 2.346        | 06/15/2019       |
| <b>Subtotal and Average</b>             |              |                            | <b>82,564,640.27</b>  |                  | <b>82,889,000.00</b>  | <b>82,009,314.08</b>  | <b>82,573,181.59</b>  |                | <b>1,313</b> | <b>654</b>          | <b>1.892</b> |                  |
| <b>Treasury Discounts</b>               |              |                            |                       |                  |                       |                       |                       |                |              |                     |              |                  |
| 912796QR3                               | 40058        | U.S. Treasury              |                       | 01/24/2019       | 10,000,000.00         | 9,929,200.00          | 9,927,325.00          | 2.423          | 175          | 108                 | 2.485        | 07/18/2019       |
| <b>Subtotal and Average</b>             |              |                            | <b>9,917,231.25</b>   |                  | <b>10,000,000.00</b>  | <b>9,929,200.00</b>   | <b>9,927,325.00</b>   |                | <b>175</b>   | <b>108</b>          | <b>2.485</b> |                  |
| <b>Federal Agency Callables</b>         |              |                            |                       |                  |                       |                       |                       |                |              |                     |              |                  |
| 3133EKDL7                               | 40078        | Federal Farm Credit Bank   |                       | 03/18/2019       | 7,000,000.00          | 6,968,220.00          | 7,000,000.00          | 2.940          | 1,827        | 1,813               | 2.940        | 03/18/2024       |
| 3130A8YA5                               | 40042        | Federal Home Loan Bank     |                       | 01/09/2019       | 1,100,000.00          | 1,082,499.00          | 1,074,485.69          | 1.500          | 1,323        | 1,241               | 2.149        | 08/24/2022       |
| 3130AFQS9                               | 40050        | Federal Home Loan Bank     |                       | 01/30/2019       | 10,000,000.00         | 10,020,900.00         | 10,000,000.00         | 2.850          | 1,826        | 1,765               | 2.850        | 01/30/2024       |
| 3130AFRB5                               | 40060        | Federal Home Loan Bank     |                       | 01/29/2019       | 5,000,000.00          | 5,025,850.00          | 4,995,172.22          | 2.875          | 1,826        | 1,764               | 2.897        | 01/29/2024       |
| 3134G93L9                               | 37476        | Federal Home Loan Mtg Corp |                       | 09/16/2016       | 7,560,000.00          | 7,524,241.20          | 7,560,096.57          | 1.250          | 1,063        | 136                 | 1.246        | 08/15/2019       |
| 3134GSQ32                               | 40051        | Federal Home Loan Mtg Corp |                       | 01/30/2019       | 10,000,000.00         | 10,002,100.00         | 9,999,516.94          | 3.200          | 1,826        | 1,765               | 3.201        | 01/30/2024       |
| 3134GSU86                               | 40053        | Federal Home Loan Mtg Corp |                       | 01/23/2019       | 25,000,000.00         | 25,007,750.00         | 25,000,000.00         | 3.000          | 1,300        | 1,232               | 3.000        | 08/15/2022       |
| 3134GS3H6                               | 40070        | Federal Home Loan Mtg Corp |                       | 02/28/2019       | 5,000,000.00          | 5,001,900.00          | 5,000,000.00          | 2.900          | 1,734        | 1,702               | 2.900        | 11/28/2023       |
| 3134GTAZ6                               | 40081        | Federal Home Loan Mtg Corp |                       | 03/27/2019       | 3,300,000.00          | 3,300,339.90          | 3,300,000.00          | 2.750          | 1,827        | 1,822               | 2.750        | 03/27/2024       |
| 3136G3TN5                               | 37433        | Federal National Mtg Assn  |                       | 06/30/2016       | 30,000,000.00         | 29,724,600.00         | 30,000,000.00         | 1.210          | 1,278        | 273                 | 1.210        | 12/30/2019       |
| <b>Subtotal and Average</b>             |              |                            | <b>105,589,664.39</b> |                  | <b>103,960,000.00</b> | <b>103,658,400.10</b> | <b>103,929,271.42</b> |                | <b>1,476</b> | <b>1,084</b>        | <b>2.330</b> |                  |

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| CUSIP                       | Investment # | Issuer                         | Average<br>Balance    | Purchase<br>Date | Par Value             | Market Value          | Book Value            | Stated<br>Rate | Term         | Days to<br>Maturity | YTM          | Maturity<br>Date |
|-----------------------------|--------------|--------------------------------|-----------------------|------------------|-----------------------|-----------------------|-----------------------|----------------|--------------|---------------------|--------------|------------------|
| <b>Supranational</b>        |              |                                |                       |                  |                       |                       |                       |                |              |                     |              |                  |
| 4581X0CD8                   | 37404        | IADB                           |                       | 04/08/2016       | 10,000,000.00         | 9,951,400.00          | 10,122,531.80         | 2.125          | 1,676        | 588                 | 1.336        | 11/09/2020       |
| 458182DX7                   | 37432        | IADB                           |                       | 06/17/2016       | 10,000,000.00         | 9,980,800.00          | 9,999,951.82          | 1.000          | 1,060        | 42                  | 1.004        | 05/13/2019       |
| 4581X0CZ9                   | 37634        | IADB                           |                       | 06/22/2018       | 20,000,000.00         | 19,619,200.00         | 19,256,160.05         | 1.750          | 1,545        | 1,262               | 2.902        | 09/14/2022       |
| 4581X0CH9                   | 40037        | IADB                           |                       | 01/07/2019       | 16,732,000.00         | 16,666,745.20         | 16,652,134.19         | 1.750          | 281          | 197                 | 2.649        | 10/15/2019       |
| 459058FC2                   | 37412        | IBRD                           |                       | 04/29/2016       | 9,415,000.00          | 9,406,244.05          | 9,414,672.18          | 1.250          | 1,092        | 25                  | 1.301        | 04/26/2019       |
| 459058FY4                   | 37523        | IBRD                           |                       | 01/26/2017       | 10,000,000.00         | 9,919,400.00          | 9,969,380.83          | 2.000          | 1,826        | 1,031               | 2.115        | 01/26/2022       |
| 45905UC51                   | 37564        | IBRD                           |                       | 01/20/2017       | 30,000,000.00         | 29,488,200.00         | 30,000,000.00         | 2.070          | 1,623        | 822                 | 2.070        | 07/01/2021       |
| 45905US21                   | 37596        | IBRD                           |                       | 01/19/2018       | 25,000,000.00         | 24,736,500.00         | 25,000,000.00         | 2.170          | 1,259        | 822                 | 2.170        | 07/01/2021       |
| 45905UK37                   | 37639        | IBRD                           |                       | 07/05/2018       | 10,000,000.00         | 9,781,600.00          | 9,723,774.96          | 2.100          | 1,468        | 1,198               | 3.000        | 07/12/2022       |
| 45905UZJ6                   | 40017        | IBRD                           |                       | 11/06/2018       | 2,000,000.00          | 1,984,660.00          | 1,983,329.28          | 1.300          | 353          | 207                 | 2.801        | 10/25/2019       |
| 45905UZJ6                   | 40067        | IBRD                           |                       | 02/14/2019       | 5,000,000.00          | 4,961,650.00          | 4,962,816.73          | 1.300          | 253          | 207                 | 2.632        | 10/25/2019       |
| 45905UZ56                   | 40068        | IBRD                           |                       | 02/14/2019       | 5,000,000.00          | 5,000,950.00          | 5,000,000.00          | 2.850          | 715          | 669                 | 2.850        | 01/29/2021       |
| 45905UZ56                   | 40077        | IBRD                           |                       | 03/11/2019       | 3,400,000.00          | 3,400,646.00          | 3,400,000.00          | 2.850          | 690          | 669                 | 2.849        | 01/29/2021       |
| 459058GQ0                   | 40079        | IBRD                           |                       | 03/19/2019       | 5,000,000.00          | 5,038,100.00          | 4,991,904.33          | 2.500          | 1,827        | 1,814               | 2.535        | 03/19/2024       |
| 45950VLD6                   | 37571        | International Finance Corp     |                       | 08/15/2017       | 10,000,000.00         | 9,858,100.00          | 10,000,000.00         | 1.620          | 1,109        | 515                 | 1.620        | 08/28/2020       |
| 45950VMW3                   | 40025        | International Finance Corp     |                       | 12/17/2018       | 5,000,000.00          | 5,010,750.00          | 5,000,000.00          | 3.000          | 1,824        | 1,719               | 3.377        | 12/15/2023       |
| <b>Subtotal and Average</b> |              |                                | <b>180,495,919.66</b> |                  | <b>176,547,000.00</b> | <b>174,804,945.25</b> | <b>175,476,656.17</b> |                | <b>1,266</b> | <b>748</b>          | <b>2.227</b> |                  |
| <b>Municipal Bonds</b>      |              |                                |                       |                  |                       |                       |                       |                |              |                     |              |                  |
| 13063CP87                   | 37408        | State of California GO         |                       | 04/28/2016       | 10,000,000.00         | 9,838,100.00          | 10,000,000.00         | 1.500          | 1,799        | 731                 | 1.500        | 04/01/2021       |
| 13063CP87                   | 37411        | State of California GO         |                       | 04/29/2016       | 10,000,000.00         | 9,838,100.00          | 9,977,936.79          | 1.500          | 1,798        | 731                 | 1.615        | 04/01/2021       |
| 13063DDF2                   | 37579        | State of California GO         |                       | 10/26/2017       | 5,000,000.00          | 5,020,500.00          | 5,046,957.18          | 2.500          | 1,801        | 1,279               | 2.222        | 10/01/2022       |
| 13063DDF2                   | 37588        | State of California GO         |                       | 12/07/2017       | 5,000,000.00          | 5,020,500.00          | 5,014,496.54          | 2.500          | 1,759        | 1,279               | 2.411        | 10/01/2022       |
| 13063DGA0                   | 37620        | State of California GO         |                       | 05/16/2018       | 6,000,000.00          | 6,054,180.00          | 5,995,450.43          | 2.800          | 1,051        | 731                 | 2.839        | 04/01/2021       |
| 13063DGN2                   | 40008        | State of California GO         |                       | 09/18/2018       | 5,000,000.00          | 5,203,550.00          | 5,067,232.17          | 3.400          | 1,778        | 1,583               | 3.064        | 08/01/2023       |
| 13066YTY5                   | 37529        | CA Dept of Water Resource Powr |                       | 02/01/2017       | 9,647,374.17          | 9,517,906.41          | 9,567,783.33          | 1.713          | 1,550        | 761                 | 2.129        | 05/01/2021       |
| 13066YTZ2                   | 37546        | CA Dept of Water Resource Powr |                       | 05/01/2017       | 20,000,000.00         | 19,731,200.00         | 19,846,203.33         | 2.000          | 1,826        | 1,126               | 2.265        | 05/01/2022       |
| 13067WPE6                   | 37625        | CA Dept of Water Resource Powr |                       | 06/01/2018       | 1,000,000.00          | 1,000,400.00          | 986,580.00            | 2.518          | 1,644        | 1,340               | 2.911        | 12/01/2022       |
| 13066YTZ2                   | 40039        | CA Dept of Water Resource Powr |                       | 01/08/2019       | 4,000,000.00          | 3,946,240.00          | 3,916,596.48          | 2.000          | 1,209        | 1,126               | 2.711        | 05/01/2022       |
| 20772J3E0                   | 37468        | State of Connecticut GO        |                       | 08/19/2016       | 12,770,000.00         | 12,579,727.00         | 12,789,505.02         | 1.550          | 1,457        | 502                 | 1.435        | 08/15/2020       |
| 20772JL67                   | 37560        | State of Connecticut GO        |                       | 07/03/2017       | 3,000,000.00          | 2,990,790.00          | 3,004,291.55          | 2.570          | 1,490        | 853                 | 2.505        | 08/01/2021       |
| 544351KQ1                   | 37505        | City of Los Angeles            |                       | 12/21/2016       | 10,000,000.00         | 9,918,500.00          | 9,995,315.38          | 2.150          | 1,715        | 884                 | 2.170        | 09/01/2021       |
| 544351KP3                   | 37507        | City of Los Angeles            |                       | 12/21/2016       | 6,560,000.00          | 6,508,372.80          | 6,537,612.15          | 1.930          | 1,350        | 519                 | 2.181        | 09/01/2020       |
| 544351KQ1                   | 37510        | City of Los Angeles            |                       | 12/30/2016       | 3,250,000.00          | 3,223,512.50          | 3,238,124.84          | 2.150          | 1,706        | 884                 | 2.310        | 09/01/2021       |
| 544351MN6                   | 37638        | City of Los Angeles            |                       | 07/12/2018       | 4,815,000.00          | 4,870,035.45          | 4,815,994.37          | 2.900          | 1,512        | 1,249               | 2.893        | 09/01/2022       |
| 544351MN6                   | 40036        | City of Los Angeles            |                       | 12/31/2018       | 4,000,000.00          | 4,045,720.00          | 4,008,908.18          | 2.900          | 1,340        | 1,249               | 2.830        | 09/01/2022       |

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|-----------------------------|--------------|--------------------------------|-----------------------|------------------|-----------------------|-----------------------|-----------------------|----------------|--------------------------|------------|------------------|
| <b>Municipal Bonds</b>      |              |                                |                       |                  |                       |                       |                       |                |                          |            |                  |
| 544445AZ2                   | 37494        | Los Angeles Intl Airport       |                       | 12/06/2016       | 2,000,000.00          | 1,989,360.00          | 2,000,000.00          | 2.092          | 1,256                    | 410        | 2.092 05/15/2020 |
| 544445AZ2                   | 37595        | Los Angeles Intl Airport       |                       | 12/29/2017       | 1,330,000.00          | 1,322,924.40          | 1,328,430.72          | 2.092          | 868                      | 410        | 2.200 05/15/2020 |
| 574193NC8                   | 37534        | Maryland State GO              |                       | 03/22/2017       | 5,000,000.00          | 4,958,950.00          | 5,000,000.00          | 2.250          | 1,819                    | 1,079      | 2.250 03/15/2022 |
| 56052AZB5                   | 37563        | State of Maine GO              |                       | 07/05/2017       | 5,145,000.00          | 5,139,597.75          | 5,148,951.00          | 2.000          | 696                      | 61         | 1.531 06/01/2019 |
| 64990E4G9                   | 37514        | NYS Personal Income Tax Rev    |                       | 01/06/2017       | 4,975,000.00          | 4,914,703.00          | 4,944,859.86          | 1.100          | 1,135                    | 320        | 1.817 02/15/2020 |
| 64990FGS7                   | 37575        | NYS Personal Income Tax Rev    |                       | 10/13/2017       | 7,660,000.00          | 7,570,071.60          | 7,660,000.00          | 1.950          | 1,221                    | 686        | 1.950 02/15/2021 |
| 70922PAH5                   | 37497        | Pennsylvania Turnpike Comm     |                       | 12/12/2016       | 2,000,000.00          | 2,004,860.00          | 2,030,758.64          | 2.609          | 1,815                    | 975        | 2.000 12/01/2021 |
| 801546PE6                   | 37580        | COUNTY OF SANTA CLARA CA       |                       | 11/09/2017       | 10,715,000.00         | 10,661,210.70         | 10,747,472.34         | 2.125          | 996                      | 488        | 1.891 08/01/2020 |
| 79766DKM0                   | 37576        | San Francisco City & County    |                       | 10/31/2017       | 1,000,000.00          | 993,450.00            | 1,000,000.00          | 1.944          | 913                      | 396        | 1.942 05/01/2020 |
| 79766DKM0                   | 37612        | San Francisco City & County    |                       | 04/19/2018       | 1,500,000.00          | 1,490,175.00          | 1,489,399.73          | 1.944          | 743                      | 396        | 2.613 05/01/2020 |
| 84247PHX2                   | 37565        | Southern Cal Public Pwr Author |                       | 07/31/2017       | 2,710,000.00          | 2,773,522.40          | 2,790,163.18          | 3.258          | 1,796                    | 1,187      | 2.290 07/01/2022 |
| 91412GSB2                   | 37374        | UC General Revenue Bonds       |                       | 12/14/2015       | 8,265,000.00          | 8,250,536.25          | 8,268,518.29          | 1.796          | 1,295                    | 91         | 1.620 07/01/2019 |
| 91412GSB2                   | 37375        | UC General Revenue Bonds       |                       | 12/14/2015       | 2,500,000.00          | 2,495,625.00          | 2,501,064.21          | 1.796          | 1,295                    | 91         | 1.620 07/01/2019 |
| 91412GD44                   | 37405        | UC General Revenue Bonds       |                       | 04/20/2016       | 5,570,000.00          | 5,510,902.30          | 5,570,000.00          | 1.490          | 1,486                    | 410        | 1.490 05/15/2020 |
| 91412GUY9                   | 37496        | UC General Revenue Bonds       |                       | 12/09/2016       | 2,070,000.00          | 2,099,311.20          | 2,113,976.24          | 3.154          | 1,618                    | 775        | 2.100 05/15/2021 |
| 91412GSB2                   | 37524        | UC General Revenue Bonds       |                       | 01/23/2017       | 3,000,000.00          | 2,994,750.00          | 3,001,802.05          | 1.796          | 889                      | 91         | 1.550 07/01/2019 |
| 91412GSB2                   | 37537        | UC General Revenue Bonds       |                       | 04/13/2017       | 5,875,000.00          | 5,864,718.75          | 5,878,962.31          | 1.796          | 809                      | 91         | 1.520 07/01/2019 |
| 91412GSB2                   | 37553        | UC General Revenue Bonds       |                       | 06/08/2017       | 2,845,000.00          | 2,840,021.25          | 2,847,412.31          | 1.796          | 753                      | 91         | 1.450 07/01/2019 |
| 91412GSB2                   | 37577        | UC General Revenue Bonds       |                       | 10/19/2017       | 2,950,000.00          | 2,944,837.50          | 2,950,733.16          | 1.796          | 620                      | 91         | 1.694 07/01/2019 |
| 91412GSB2                   | 37592        | UC General Revenue Bonds       |                       | 12/18/2017       | 2,405,000.00          | 2,400,791.25          | 2,404,322.86          | 1.796          | 560                      | 91         | 1.910 07/01/2019 |
| 91412HBK8                   | 37624        | UC General Revenue Bonds       |                       | 06/05/2018       | 4,000,000.00          | 4,116,120.00          | 4,000,000.00          | 3.297          | 1,805                    | 1,505      | 3.297 05/15/2023 |
| 97705LZG5                   | 37572        | State of Wisconsin GO          |                       | 08/18/2017       | 4,600,000.00          | 4,687,814.00          | 4,832,318.48          | 4.650          | 1,717                    | 1,126      | 2.886 05/01/2022 |
| <b>Subtotal and Average</b> |              |                                | <b>208,321,374.04</b> |                  | <b>208,157,374.17</b> | <b>207,331,586.51</b> | <b>208,318,133.12</b> |                | <b>1,442</b>             | <b>738</b> | <b>2.073</b>     |
| <b>Agency Floaters</b>      |              |                                |                       |                  |                       |                       |                       |                |                          |            |                  |
| 3130ABMF0                   | 37559        | Federal Home Loan Bank         |                       | 06/23/2017       | 30,000,000.00         | 30,003,300.00         | 30,000,000.00         | 2.617          | 738                      | 91         | 1.926 07/01/2019 |
| 3130AFQZ3                   | 40052        | Federal Home Loan Bank         |                       | 01/23/2019       | 30,000,000.00         | 29,985,900.00         | 30,000,000.00         | 2.571          | 485                      | 417        | 2.571 05/22/2020 |
| <b>Subtotal and Average</b> |              |                                | <b>60,000,000.00</b>  |                  | <b>60,000,000.00</b>  | <b>59,989,200.00</b>  | <b>60,000,000.00</b>  |                | <b>612</b>               | <b>254</b> | <b>2.249</b>     |
| <b>Corporate Floaters</b>   |              |                                |                       |                  |                       |                       |                       |                |                          |            |                  |
| 084664CL3                   | 37487        | Berkshire Hathaway             |                       | 10/28/2016       | 10,050,000.00         | 10,060,954.50         | 10,054,144.58         | 2.944          | 1,021                    | 136        | 1.978 08/15/2019 |
| 14913Q2H1                   | 40069        | Catepillar Inc.                |                       | 02/22/2019       | 5,000,000.00          | 5,003,450.00          | 4,996,059.71          | 2.841          | 752                      | 714        | 2.898 03/15/2021 |
| 24422EUJ6                   | 40048        | Deere Co.                      |                       | 01/16/2019       | 3,480,000.00          | 3,472,692.00          | 3,465,039.67          | 2.861          | 968                      | 893        | 3.052 09/10/2021 |
| <b>Subtotal and Average</b> |              |                                | <b>18,515,367.00</b>  |                  | <b>18,530,000.00</b>  | <b>18,537,096.50</b>  | <b>18,515,243.96</b>  |                | <b>938</b>               | <b>434</b> | <b>2.427</b>     |

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**City of San Jose  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2019**

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| CUSIP             | Investment # | Issuer | Average<br>Balance | Purchase<br>Date | Par Value        | Market Value     | Book Value       | Stated<br>Rate | Days to<br>Term Maturity | YTM   |
|-------------------|--------------|--------|--------------------|------------------|------------------|------------------|------------------|----------------|--------------------------|-------|
| Total and Average |              |        | 1,701,676,690.36   |                  | 1,704,827,605.22 | 1,701,134,468.43 | 1,702,708,671.63 |                | 1,033 579                | 2.281 |

**City of San Jose  
Portfolio Management  
Portfolio Details - Cash  
March 31, 2019**

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| CUSIP                      | Investment # | Issuer | Average<br>Balance | Purchase<br>Date             | Par Value        | Market Value     | Book Value       | Stated<br>Rate | Term  | Days to<br>Maturity | YTM   |
|----------------------------|--------------|--------|--------------------|------------------------------|------------------|------------------|------------------|----------------|-------|---------------------|-------|
| Average Balance            |              |        | 0.00               | Accrued Interest at Purchase |                  | 737,782.36       | 737,782.36       |                | 0     | 0                   |       |
|                            |              |        |                    | Subtotal                     |                  | 737,782.36       | 737,782.36       |                |       |                     |       |
| Total Cash and Investments |              |        | 1,701,676,690.36   |                              | 1,704,827,605.22 | 1,701,872,250.79 | 1,703,446,453.99 |                | 1,033 | 579                 | 2.281 |

## **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  
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**City of San Jose**  
**Transaction Activity Report**  
**January 1, 2019 - March 31, 2019**  
**Sorted by Fund - Investment Number**  
**All Funds**

| Investment # | Fund | CUSIP     | Inv Descrip  | TransactionType | TransactionDate | MaturityDate | AssetClass | New<br>Principal | Principal<br>Paydowns | Interest   | Total<br>Cash  |
|--------------|------|-----------|--------------|-----------------|-----------------|--------------|------------|------------------|-----------------------|------------|----------------|
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 01/03/2019      |              | Short      | 3,641,000.00     |                       |            | -3,641,000.00  |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 01/04/2019      |              | Short      | 1,131,000.00     |                       |            | -1,131,000.00  |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 01/08/2019      |              | Short      | 22,594,000.00    |                       |            | -22,594,000.00 |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 01/09/2019      |              | Short      | 4,017,000.00     |                       |            | -4,017,000.00  |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 01/15/2019      |              | Short      | 145,375.95       |                       |            | -145,375.95    |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 01/23/2019      |              | Short      | 55,000,000.00    |                       |            | -55,000,000.00 |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 01/31/2019      |              | Short      | 13,790,000.00    |                       |            | -13,790,000.00 |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 02/06/2019      |              | Short      | 8,613,000.00     |                       |            | -8,613,000.00  |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 02/25/2019      |              | Short      | 40,494,000.00    |                       |            | -40,494,000.00 |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 03/12/2019      |              | Short      | 1,000,000.00     |                       |            | -1,000,000.00  |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 03/13/2019      |              | Short      | 7,091,000.00     |                       |            | -7,091,000.00  |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 03/14/2019      |              | Short      | 825,000.00       |                       |            | -825,000.00    |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 03/18/2019      |              | Short      | 1,279,000.00     |                       |            | -1,279,000.00  |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 03/25/2019      |              | Short      | 31,861,000.00    |                       |            | -31,861,000.00 |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 03/26/2019      |              | Short      | 1,411,000.00     |                       |            | -1,411,000.00  |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 01/07/2019      |              | Short      |                  | 14,424,000.00         |            | 14,424,000.00  |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 01/10/2019      |              | Short      |                  | 2,503,000.00          |            | 2,503,000.00   |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 01/16/2019      |              | Short      |                  | 145,375.95            |            | 145,375.95     |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 01/18/2019      |              | Short      |                  | 26,701,000.00         |            | 26,701,000.00  |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 01/29/2019      |              | Short      |                  | 1,032,000.00          |            | 1,032,000.00   |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 01/30/2019      |              | Short      |                  | 17,325,000.00         |            | 17,325,000.00  |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 02/05/2019      |              | Short      |                  | 2,041,000.00          |            | 2,041,000.00   |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 02/13/2019      |              | Short      |                  | 1,898,000.00          |            | 1,898,000.00   |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 02/15/2019      |              | Short      |                  | 36,138,000.00         |            | 36,138,000.00  |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 02/19/2019      |              | Short      |                  | 3,758,000.00          |            | 3,758,000.00   |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 02/28/2019      |              | Short      |                  | 32,959,000.00         |            | 32,959,000.00  |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 03/15/2019      |              | Short      |                  | 17,329,000.00         |            | 17,329,000.00  |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 03/19/2019      |              | Short      |                  | 4,936,000.00          |            | 4,936,000.00   |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 03/20/2019      |              | Short      |                  | 9,840,000.00          |            | 9,840,000.00   |
| 32936        | 003  | CITY      | STPOOL 0.24% | Interest        | 01/15/2019      |              | Short      |                  |                       | 145,375.95 | 145,375.95     |
| 36512        | 003  | VP6000104 | WELLS 0.01%  | Purchase        | 01/02/2019      |              | Cash       | 19.52            |                       |            | -19.52         |
| 36512        | 003  | VP6000104 | WELLS 0.01%  | Purchase        | 02/01/2019      |              | Cash       | 20.55            |                       |            | -20.55         |
| 36512        | 003  | VP6000104 | WELLS 0.01%  | Purchase        | 02/27/2019      |              | Cash       | 5,010,000.00     |                       |            | -5,010,000.00  |
| 36512        | 003  | VP6000104 | WELLS 0.01%  | Purchase        | 03/01/2019      |              | Cash       | 329.89           |                       |            | -329.89        |
| 36512        | 003  | VP6000104 | WELLS 0.01%  | Purchase        | 03/04/2019      |              | Cash       | 6.51             |                       |            | -6.51          |

Portfolio CITY

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

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| Investment # | Fund | CUSIP     | Inv Descrip  | TransactionType | TransactionDate | MaturityDate | AssetClass | New<br>Principal | Principal<br>Paydowns | Interest   | Total<br>Cash  |
|--------------|------|-----------|--------------|-----------------|-----------------|--------------|------------|------------------|-----------------------|------------|----------------|
| 36512        | 003  | VP6000104 | WELLS 0.01%  | Purchase        | 03/29/2019      |              | Cash       | 25,000,000.00    |                       |            | -25,000,000.00 |
| 36512        | 003  | VP6000104 | WELLS 0.01%  | Redemption      | 02/28/2019      |              | Cash       |                  | 5,010,000.00          |            | 5,010,000.00   |
| 36512        | 003  | VP6000104 | WELLS 0.01%  | Redemption      | 03/04/2019      |              | Cash       |                  | 6.51                  |            | 6.51           |
| 36512        | 003  | VP6000104 | WELLS 0.01%  | Interest        | 01/02/2019      |              | Cash       |                  |                       | 19.52      | 19.52          |
| 36512        | 003  | VP6000104 | WELLS 0.01%  | Interest        | 02/01/2019      |              | Cash       |                  |                       | 20.55      | 20.55          |
| 36512        | 003  | VP6000104 | WELLS 0.01%  | Interest        | 03/01/2019      |              | Cash       |                  |                       | 329.89     | 329.89         |
| 36512        | 003  | VP6000104 | WELLS 0.01%  | Interest        | 03/04/2019      |              | Cash       |                  |                       | 6.51       | 6.51           |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Purchase        | 01/14/2019      |              | Cash       | 4,261,000.00     |                       |            | -4,261,000.00  |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Purchase        | 01/15/2019      |              | Cash       | 163,191.52       |                       |            | -163,191.52    |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Purchase        | 01/17/2019      |              | Cash       | 8,710,000.00     |                       |            | -8,710,000.00  |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Purchase        | 01/23/2019      |              | Cash       | 25,820,000.00    |                       |            | -25,820,000.00 |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Purchase        | 01/24/2019      |              | Cash       | 12,080,000.00    |                       |            | -12,080,000.00 |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Purchase        | 01/25/2019      |              | Cash       | 2,147,000.00     |                       |            | -2,147,000.00  |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Purchase        | 01/28/2019      |              | Cash       | 5,849,000.00     |                       |            | -5,849,000.00  |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Purchase        | 02/11/2019      |              | Cash       | 2,132,000.00     |                       |            | -2,132,000.00  |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Purchase        | 02/12/2019      |              | Cash       | 20,892,000.00    |                       |            | -20,892,000.00 |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Purchase        | 02/14/2019      |              | Cash       | 2,108,000.00     |                       |            | -2,108,000.00  |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Purchase        | 02/20/2019      |              | Cash       | 4,976,000.00     |                       |            | -4,976,000.00  |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Purchase        | 02/21/2019      |              | Cash       | 8,487,000.00     |                       |            | -8,487,000.00  |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Purchase        | 02/22/2019      |              | Cash       | 11,166,000.00    |                       |            | -11,166,000.00 |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Purchase        | 02/26/2019      |              | Cash       | 2,779,000.00     |                       |            | -2,779,000.00  |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Purchase        | 03/07/2019      |              | Cash       | 7,137,000.00     |                       |            | -7,137,000.00  |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Purchase        | 03/11/2019      |              | Cash       | 4,426,000.00     |                       |            | -4,426,000.00  |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Purchase        | 03/28/2019      |              | Cash       | 36,672,000.00    |                       |            | -36,672,000.00 |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Redemption      | 01/11/2019      |              | Cash       |                  | 12,845,000.00         |            | 12,845,000.00  |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Redemption      | 01/15/2019      |              | Cash       |                  | 13,075,000.00         |            | 13,075,000.00  |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Redemption      | 01/16/2019      |              | Cash       |                  | 163,191.52            |            | 163,191.52     |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Redemption      | 01/22/2019      |              | Cash       |                  | 2,961,000.00          |            | 2,961,000.00   |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Redemption      | 02/01/2019      |              | Cash       |                  | 35,804,000.00         |            | 35,804,000.00  |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Redemption      | 02/08/2019      |              | Cash       |                  | 15,301,000.00         |            | 15,301,000.00  |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Redemption      | 03/01/2019      |              | Cash       |                  | 29,859,000.00         |            | 29,859,000.00  |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Redemption      | 03/04/2019      |              | Cash       |                  | 2,518,000.00          |            | 2,518,000.00   |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Redemption      | 03/05/2019      |              | Cash       |                  | 5,219,000.00          |            | 5,219,000.00   |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Redemption      | 03/06/2019      |              | Cash       |                  | 2,194,000.00          |            | 2,194,000.00   |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Redemption      | 03/08/2019      |              | Cash       |                  | 10,237,000.00         |            | 10,237,000.00  |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Redemption      | 03/21/2019      |              | Cash       |                  | 2,416,000.00          |            | 2,416,000.00   |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Redemption      | 03/22/2019      |              | Cash       |                  | 7,330,000.00          |            | 7,330,000.00   |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Redemption      | 03/29/2019      |              | Cash       |                  | 38,000,000.00         |            | 38,000,000.00  |
| 37042        | 003  | CSJFA     | STPOOL 0.22% | Interest        | 01/15/2019      |              | Cash       |                  |                       | 163,191.52 | 163,191.52     |
| 37374        | 003  | 91412GSB2 |              | Interest        | 01/02/2019      | 07/01/2019   | Long       |                  |                       | 74,219.70  | 74,219.70      |
| 37375        | 003  | 91412GSB2 |              | Interest        | 01/02/2019      | 07/01/2019   | Long       |                  |                       | 22,450.00  | 22,450.00      |

Portfolio CITY

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

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| Investment # | Fund | CUSIP     | Inv Descrip         | TransactionType | TransactionDate | MaturityDate | AssetClass | New<br>Principal | Principal<br>Paydowns | Interest   | Total<br>Cash |
|--------------|------|-----------|---------------------|-----------------|-----------------|--------------|------------|------------------|-----------------------|------------|---------------|
| 37378        | 003  | 91282VV9  | UNITED STATES       | Interest        | 02/28/2019      | 08/31/2020   | Long       |                  |                       | 106,250.00 | 106,250.00    |
| 37397        | 003  | 3136G2Y84 | FEDERAL NATL MTG    | Redemption      | 02/22/2019      | 02/22/2019   | Long       | 10,000,000.00    |                       |            | 10,000,000.00 |
| 37397        | 003  | 3136G2Y84 | FEDERAL NATL MTG    | Interest        | 02/22/2019      | 02/22/2019   | Long       |                  |                       | 57,500.00  | 57,500.00     |
| 37398        | 003  | 3130A7CV5 | FEDERAL HOME        | Interest        | 02/19/2019      | 02/18/2021   | Long       |                  |                       | 68,750.00  | 68,750.00     |
| 37402        | 003  | 459058DL4 | WELLS 1.88% MAT     | Redemption      | 03/15/2019      | 03/15/2019   | Long       | 20,000,000.00    |                       |            | 20,000,000.00 |
| 37402        | 003  | 459058DL4 | WELLS 1.88% MAT     | Interest        | 03/15/2019      | 03/15/2019   | Long       |                  |                       | 187,600.00 | 187,600.00    |
| 37403        | 003  | 3133EFW52 | FEDERAL FARM CR     | Interest        | 01/02/2019      | 07/01/2019   | Long       |                  |                       | 28,750.00  | 28,750.00     |
| 37407        | 003  | 69371RM86 | PACCAR FINL CORP    | Redemption      | 02/25/2019      | 02/25/2019   | Long       | 7,315,000.00     |                       |            | 7,315,000.00  |
| 37407        | 003  | 69371RM86 | PACCAR FINL CORP    | Interest        | 02/25/2019      | 02/25/2019   | Long       |                  |                       | 60,348.75  | 60,348.75     |
| 37414        | 003  | 713448DG0 | PEP 1.2045181%      | Redemption      | 02/22/2019      | 02/22/2019   | Long       | 10,000,000.00    |                       |            | 10,000,000.00 |
| 37414        | 003  | 713448DG0 | PEP 1.2045181%      | Interest        | 02/22/2019      | 02/22/2019   | Long       |                  |                       | 82,580.98  | 82,580.98     |
| 37415        | 003  | 3133EFW52 | FEDERAL FARM CR     | Interest        | 01/02/2019      | 07/01/2019   | Long       |                  |                       | 28,750.00  | 28,750.00     |
| 37422        | 003  | 478160BR4 | JOHNSON &           | Redemption      | 03/01/2019      | 03/01/2019   | Long       | 10,000,000.00    |                       |            | 10,000,000.00 |
| 37422        | 003  | 478160BR4 | JOHNSON &           | Interest        | 03/01/2019      | 03/01/2019   | Long       |                  |                       | 56,250.00  | 56,250.00     |
| 37433        | 003  | 3136G3TN5 | FEDERAL NATL MTG    | Interest        | 01/02/2019      | 12/30/2019   | Long       |                  |                       | 181,500.00 | 181,500.00    |
| 37434        | 003  | 037833BQ2 | APPLE INC, SR GLBL  | Redemption      | 02/22/2019      | 02/22/2019   | Long       | 5,332,000.00     |                       |            | 5,332,000.00  |
| 37434        | 003  | 037833BQ2 | APPLE INC, SR GLBL  | Interest        | 02/22/2019      | 02/22/2019   | Long       |                  |                       | 45,070.21  | 45,070.21     |
| 37436        | 003  | 037833BQ2 | APPLE INC, SR GLBL  | Redemption      | 02/22/2019      | 02/22/2019   | Long       | 6,870,000.00     |                       |            | 6,870,000.00  |
| 37436        | 003  | 037833BQ2 | APPLE INC, SR GLBL  | Interest        | 02/22/2019      | 02/22/2019   | Long       |                  |                       | 58,070.58  | 58,070.58     |
| 37437        | 003  | 037833BQ2 | APPLE INC, SR GLBL  | Redemption      | 02/22/2019      | 02/22/2019   | Long       | 3,130,000.00     |                       |            | 3,130,000.00  |
| 37437        | 003  | 037833BQ2 | APPLE INC, SR GLBL  | Interest        | 02/22/2019      | 02/22/2019   | Long       |                  |                       | 26,457.19  | 26,457.19     |
| 37443        | 003  | 459200HT1 | INTERNATIONAL       | Redemption      | 02/12/2019      | 02/12/2019   | Long       | 7,948,000.00     |                       |            | 7,948,000.00  |
| 37443        | 003  | 459200HT1 | INTERNATIONAL       | Interest        | 02/12/2019      | 02/12/2019   | Long       |                  |                       | 77,493.00  | 77,493.00     |
| 37449        | 003  | 3130A8QS5 | FEDERAL HOME        | Interest        | 01/14/2019      | 07/14/2021   | Long       |                  |                       | 56,250.00  | 56,250.00     |
| 37459        | 003  | 713448CK2 | PEPSICO INC, SR NT  | Redemption      | 01/07/2019      | 01/07/2019   | Long       | 3,841,000.00     |                       |            | 3,841,000.00  |
| 37459        | 003  | 713448CK2 | PEPSICO INC, SR NT  | Interest        | 01/07/2019      | 01/07/2019   | Long       |                  |                       | 43,211.25  | 43,211.25     |
| 37462        | 003  | 594918BN3 | MICROSOFT CORP,     | Interest        | 02/08/2019      | 08/08/2019   | Long       |                  |                       | 55,000.00  | 55,000.00     |
| 37464        | 003  | 037833CB4 | AAPL 1.1% MAT       | Interest        | 02/04/2019      | 08/02/2019   | Long       |                  |                       | 48,570.50  | 48,570.50     |
| 37465        | 003  | 69371RN36 | PACCAR FINL CORP    | Interest        | 02/12/2019      | 08/12/2019   | Long       |                  |                       | 12,000.00  | 12,000.00     |
| 37466        | 003  | 3137EAEC9 | FEDERAL HOME LN     | Interest        | 02/12/2019      | 08/12/2021   | Long       |                  |                       | 56,250.00  | 56,250.00     |
| 37468        | 003  | 20772J3E0 | CTS 1.55% MAT       | Interest        | 02/15/2019      | 08/15/2020   | Long       |                  |                       | 98,967.50  | 98,967.50     |
| 37476        | 003  | 3134G93L9 | FEDERAL HOME LN     | Interest        | 02/15/2019      | 08/15/2019   | Long       |                  |                       | 47,250.00  | 47,250.00     |
| 37485        | 003  | 594918BN3 | MICROSOFT CORP,     | Interest        | 02/08/2019      | 08/08/2019   | Long       |                  |                       | 27,500.00  | 27,500.00     |
| 37487        | 003  | 084664CL3 | BRK 1.077% MAT      | Interest        | 02/15/2019      | 08/15/2019   | Long       |                  |                       | 73,868.61  | 73,868.61     |
| 37493        | 003  | 459200HW4 | IBM 1.1876% MAT     | Redemption      | 02/12/2019      | 02/12/2019   | Long       | 10,000,000.00    |                       |            | 10,000,000.00 |
| 37493        | 003  | 459200HW4 | IBM 1.1876% MAT     | Interest        | 02/12/2019      | 02/12/2019   | Long       |                  |                       | 75,533.29  | 75,533.29     |
| 37505        | 003  | 544351KQ1 | LOS 2.15% MAT       | Interest        | 03/01/2019      | 09/01/2021   | Long       |                  |                       | 107,500.00 | 107,500.00    |
| 37507        | 003  | 544351KP3 | LOS 1.93 09/01/2020 | Interest        | 03/01/2019      | 09/01/2020   | Long       |                  |                       | 63,304.00  | 63,304.00     |
| 37510        | 003  | 544351KQ1 | LOS 2.15% MAT       | Interest        | 03/01/2019      | 09/01/2021   | Long       |                  |                       | 34,937.50  | 34,937.50     |
| 37512        | 003  | 3130AAJP4 | FEDERAL HOME        | Interest        | 01/02/2019      | 07/01/2020   | Long       |                  |                       | 261,000.00 | 261,000.00    |
| 37514        | 003  | 64990E4G9 | NYSHGR 1.1% MAT     | Interest        | 02/15/2019      | 02/15/2020   | Long       |                  |                       | 27,362.50  | 27,362.50     |

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| Investment # | Fund | CUSIP     | Inv Descrip      | TransactionType | TransactionDate | MaturityDate | AssetClass | New<br>Principal | Principal<br>Paydowns | Interest   | Total<br>Cash |
|--------------|------|-----------|------------------|-----------------|-----------------|--------------|------------|------------------|-----------------------|------------|---------------|
| 37516        | 003  | 3130AAKK3 | FEDERAL HOME     | Interest        | 01/02/2019      | 07/01/2019   | Long       |                  |                       | 142,000.00 | 142,000.00    |
| 37521        | 003  | 084664CG4 | BRK 1.7% MAT     | Redemption      | 03/15/2019      | 03/15/2019   | Long       |                  | 4,500,000.00          |            | 4,500,000.00  |
| 37521        | 003  | 084664CG4 | BRK 1.7% MAT     | Interest        | 03/15/2019      | 03/15/2019   | Long       |                  |                       | 38,250.00  | 38,250.00     |
| 37523        | 003  | 459058FY4 | IBRD 2.0% MAT    | Interest        | 01/28/2019      | 01/26/2022   | Short      |                  |                       | 100,000.00 | 100,000.00    |
| 37524        | 003  | 91412GSB2 |                  | Interest        | 01/02/2019      | 07/01/2019   | Long       |                  |                       | 26,940.00  | 26,940.00     |
| 37526        | 003  | 06406HCW7 | BK 2.3% MAT      | Interest        | 03/11/2019      | 09/11/2019   | Short      |                  |                       | 49,450.00  | 49,450.00     |
| 37527        | 003  | 084670BL1 | BERKSHIRE        | Interest        | 02/14/2019      | 08/14/2019   | Long       |                  |                       | 51,040.50  | 51,040.50     |
| 37531        | 003  | 91159HHH6 | USB 2.2% MAT     | Redemption      | 03/25/2019      | 04/25/2019   | Short      | 5,052,500.00     |                       |            | 5,052,500.00  |
| 37531        | 003  | 91159HHH6 | USB 2.2% MAT     | Cap G/L         | 03/25/2019      | 04/25/2019   | Short      | -52,500.00       |                       |            | -52,500.00    |
| 37531        | 003  | 91159HHH6 | USB 2.2% MAT     | Interest        | 03/25/2019      | 04/25/2019   | Short      |                  |                       | 45,833.33  | 45,833.33     |
| 37532        | 003  | 037833CK4 | APPLE INC, SR NT | Interest        | 02/08/2019      | 02/07/2020   | Long       |                  |                       | 95,000.00  | 95,000.00     |
| 37533        | 003  | 166764BS8 | CHEVRON CORP     | Redemption      | 02/28/2019      | 02/28/2019   | Long       | 6,500,000.00     |                       |            | 6,500,000.00  |
| 37533        | 003  | 166764BS8 | CHEVRON CORP     | Interest        | 02/28/2019      | 02/28/2019   | Long       |                  |                       | 54,795.00  | 54,795.00     |
| 37534        | 003  | 574193NC8 | MARYLAND ST, ST  | Interest        | 03/15/2019      | 03/15/2022   | Long       |                  |                       | 56,250.00  | 56,250.00     |
| 37537        | 003  | 91412GSB2 |                  | Interest        | 01/02/2019      | 07/01/2019   | Long       |                  |                       | 52,757.50  | 52,757.50     |
| 37544        | 003  | 037833CB4 | AAPL 1.1% MAT    | Interest        | 02/04/2019      | 08/02/2019   | Long       |                  |                       | 44,000.00  | 44,000.00     |
| 37549        | 003  | 06406HCZ0 | BK 2.15% MAT     | Interest        | 02/25/2019      | 02/24/2020   | Short      |                  |                       | 82,409.50  | 82,409.50     |
| 37551        | 003  | 3133XU3G6 | FEDERAL HOME     | Interest        | 01/02/2019      | 07/01/2019   | Long       |                  |                       | 218,750.00 | 218,750.00    |
| 37552        | 003  | 3133XU3G6 | FEDERAL HOME     | Interest        | 01/02/2019      | 07/01/2019   | Long       |                  |                       | 218,750.00 | 218,750.00    |
| 37553        | 003  | 91412GSB2 |                  | Interest        | 01/02/2019      | 07/01/2019   | Long       |                  |                       | 25,548.10  | 25,548.10     |
| 37557        | 003  | 36962G4J0 | GENERAL ELEC CAP | Interest        | 01/08/2019      | 01/08/2020   | Long       |                  |                       | 275,000.00 | 275,000.00    |
| 37559        | 003  | 3130ABMF0 | FHLB 1.109% MAT  | Interest        | 01/02/2019      | 07/01/2019   | Long       |                  |                       | 169,893.33 | 169,893.33    |
| 37560        | 003  | 20772JL67 | CONNECTICUT ST,  | Interest        | 02/01/2019      | 08/01/2021   | Long       |                  |                       | 38,550.00  | 38,550.00     |
| 37564        | 003  | 45905UC51 | IBRD 2.07% MAT   | Interest        | 01/02/2019      | 07/01/2021   | Short      |                  |                       | 310,500.00 | 310,500.00    |
| 37565        | 003  | 84247PHX2 | STNPWR 3.258%    | Interest        | 01/02/2019      | 07/01/2022   | Long       |                  |                       | 44,145.90  | 44,145.90     |
| 37569        | 003  | 3130ABQY5 | FHLB 1.8% MAT    | Interest        | 01/02/2019      | 07/01/2021   | Short      |                  |                       | 32,625.00  | 32,625.00     |
| 37570        | 003  | 3133XU3G6 | FEDERAL HOME     | Interest        | 01/02/2019      | 07/01/2019   | Long       |                  |                       | 81,703.13  | 81,703.13     |
| 37571        | 003  | 45950VLD6 | IFC 1.62% MAT    | Interest        | 02/28/2019      | 08/28/2020   | Short      |                  |                       | 81,000.00  | 81,000.00     |
| 37574        | 003  | 912828L24 | UNITED STATES    | Interest        | 02/28/2019      | 08/31/2022   | Long       |                  |                       | 140,625.00 | 140,625.00    |
| 37575        | 003  | 64990FGS7 | NYSHGR 1.95% MAT | Interest        | 02/15/2019      | 02/15/2021   | Long       |                  |                       | 74,685.00  | 74,685.00     |
| 37577        | 003  | 91412GSB2 |                  | Interest        | 01/02/2019      | 07/01/2019   | Long       |                  |                       | 26,491.00  | 26,491.00     |
| 37580        | 003  | 801546PE6 | SCR 2.13% MAT    | Interest        | 02/01/2019      | 08/01/2020   | Long       |                  |                       | 113,846.88 | 113,846.88    |
| 37581        | 003  | 3130A72V6 | FEDERAL HOME     | Interest        | 01/28/2019      | 01/27/2022   | Long       |                  |                       | 30,000.00  | 30,000.00     |
| 37587        | 003  | 912828L24 | UNITED STATES    | Interest        | 02/28/2019      | 08/31/2022   | Long       |                  |                       | 46,875.00  | 46,875.00     |
| 37589        | 003  | 3130ACZS6 | FHLB 2.1% MAT    | Interest        | 01/02/2019      | 07/01/2022   | Long       |                  |                       | 105,000.00 | 105,000.00    |
| 37592        | 003  | 91412GSB2 |                  | Interest        | 01/02/2019      | 07/01/2019   | Long       |                  |                       | 21,596.90  | 21,596.90     |
| 37594        | 003  | 3132X0B91 | FAMC 2.0% MAT    | Interest        | 01/02/2019      | 07/01/2020   | Long       |                  |                       | 500,000.00 | 500,000.00    |
| 37596        | 003  | 45905US21 | IBRD 2.17% MAT   | Interest        | 01/02/2019      | 07/01/2021   | Long       |                  |                       | 271,250.00 | 271,250.00    |
| 37597        | 003  | 3133EDKQ4 | FEDERAL FARM CR  | Interest        | 01/02/2019      | 07/01/2020   | Long       |                  |                       | 23,850.00  | 23,850.00     |
| 37601        | 003  | 912828L32 | UNITED STATES    | Interest        | 02/28/2019      | 08/31/2020   | Long       |                  |                       | 116,875.00 | 116,875.00    |
| 37603        | 003  | 90331HNJ8 | USB 2.35% MAT    | Interest        | 01/23/2019      | 01/23/2020   | Long       |                  |                       | 50,525.00  | 50,525.00     |

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| Investment # | Fund | CUSIP     | Inv Descrip        | TransactionType | TransactionDate | MaturityDate | AssetClass | New Principal | Principal Paydowns | Interest   | Total Cash     |
|--------------|------|-----------|--------------------|-----------------|-----------------|--------------|------------|---------------|--------------------|------------|----------------|
| 37604        | 003  | 3130ADN32 | FHLB 2.125% MAT    | Interest        | 02/11/2019      | 02/11/2020   | Long       |               |                    | 53,125.00  | 53,125.00      |
| 37607        | 003  | 25468PDJ2 | DISNEY WALT CO     | Interest        | 02/12/2019      | 02/12/2021   | Long       |               |                    | 115,000.00 | 115,000.00     |
| 37609        | 003  | 69371RN93 | PACCAR FINL CORP   | Interest        | 03/01/2019      | 03/01/2021   | Long       |               |                    | 139,720.00 | 139,720.00     |
| 37618        | 003  | 46625HQJ2 |                    | Interest        | 03/01/2019      | 03/01/2021   | Long       |               |                    | 191,250.00 | 191,250.00     |
| 37622        | 003  | 3134GSMZ5 | FEDERAL HOME LN    | Redemption      | 02/23/2019      | 02/23/2022   | Long       |               | 5,000,000.00       |            | 5,000,000.00   |
| 37622        | 003  | 3134GSMZ5 | FEDERAL HOME LN    | Interest        | 02/25/2019      | 02/23/2022   | Long       |               |                    | 75,000.00  | 75,000.00      |
| 37626        | 003  | 06371E7K7 | BMOCHG 2.4% MAT    | Redemption      | 02/01/2019      | 02/01/2019   | Short      |               | 20,000,000.00      |            | 20,000,000.00  |
| 37626        | 003  | 06371E7K7 | BMOCHG 2.4% MAT    | Interest        | 02/01/2019      | 02/01/2019   | Short      |               |                    | 321,333.34 | 321,333.34     |
| 37627        | 003  | 06406HDD8 | BK 2.6% MAT        | Interest        | 02/19/2019      | 08/17/2020   | Short      |               |                    | 65,000.00  | 65,000.00      |
| 37628        | 003  | 06406HDD8 | BK 2.6% MAT        | Interest        | 02/19/2019      | 08/17/2020   | Long       |               |                    | 91,000.00  | 91,000.00      |
| 37629        | 003  | 74005PBP8 | PRAXAIR INC, SR    | Interest        | 03/25/2019      | 09/24/2020   | Long       |               |                    | 29,542.50  | 29,542.50      |
| 37631        | 003  | 3134GSQW8 | FHLMC 3% MAT       | Interest        | 02/26/2019      | 08/26/2022   | Long       |               |                    | 375,000.00 | 375,000.00     |
| 37634        | 003  | 4581X0CZ9 | IADB 1.75% MAT     | Interest        | 03/14/2019      | 09/14/2022   | Short      |               |                    | 175,000.00 | 175,000.00     |
| 37638        | 003  | 544351MN6 | LOS 2.9 09/01/2022 | Interest        | 03/01/2019      | 09/01/2022   | Long       |               |                    | 88,823.38  | 88,823.38      |
| 37639        | 003  | 45905UK37 | IBRD 2.1% MAT      | Interest        | 01/14/2019      | 07/12/2022   | Short      |               |                    | 105,000.00 | 105,000.00     |
| 40001        | 003  | 89233HPE8 | TMCC ZERO CPN      | Redemption      | 02/14/2019      | 02/14/2019   | Short      |               | 15,000,000.00      |            | 15,000,000.00  |
| 40002        | 003  | 89233HQU1 | TMCC ZERO CPN      | Redemption      | 03/28/2019      | 03/28/2019   | Short      |               | 15,000,000.00      |            | 15,000,000.00  |
| 40008        | 003  | 13063DGN2 | CALIFORNIA ST,     | Interest        | 02/01/2019      | 08/01/2023   | Long       |               |                    | 62,805.56  | 62,805.56      |
| 40011        | 003  | 3130AEY38 | FEDERAL HOME       | Interest        | 03/28/2019      | 09/28/2023   | Long       |               |                    | 80,000.00  | 80,000.00      |
| 40018        | 003  | 3130AFDJ3 | FEDERAL HOME       | Redemption      | 02/27/2019      | 08/27/2020   | Long       |               | 5,000,000.00       |            | 5,000,000.00   |
| 40018        | 003  | 3130AFDJ3 | FEDERAL HOME       | Interest        | 02/27/2019      | 08/27/2020   | Long       |               |                    | 37,500.00  | 37,500.00      |
| 40023        | 003  | 06406HCZ0 | BK 2.15% MAT       | Interest        | 02/25/2019      | 02/24/2020   | Long       |               |                    | 107,500.00 | 107,500.00     |
| 40023        | 003  | 06406HCZ0 | BK 2.15% MAT       | Accr Int        | 02/25/2019      | 02/24/2020   | Long       |               | 57,333.33          | -57,333.33 | 0.00           |
| 40028        | 003  | 31422BAG5 | FAMC 2.8% MAT      | Interest        | 02/28/2019      | 02/28/2020   | Long       |               |                    | 72,800.00  | 72,800.00      |
| 40031        | 003  | 69371RN69 | PACCAR FINL CORP   | Interest        | 02/27/2019      | 02/27/2020   | Long       |               |                    | 34,661.25  | 34,661.25      |
| 40031        | 003  | 69371RN69 | PACCAR FINL CORP   | Accr Int        | 02/27/2019      | 02/27/2020   | Long       |               | 21,567.00          | -21,567.00 | 0.00           |
| 40036        | 003  | 544351MN6 | LOS 2.9 09/01/2022 | Interest        | 03/01/2019      | 09/01/2022   | Long       |               |                    | 73,788.88  | 73,788.88      |
| 40036        | 003  | 544351MN6 | LOS 2.9 09/01/2022 | Accr Int        | 03/01/2019      | 09/01/2022   | Long       |               | 54,455.56          | -54,455.56 | 0.00           |
| 40037        | 003  | 4581X0CH9 | IADB 1.75% MAT     | Purchase        | 01/07/2019      | 10/15/2019   | Short      | 16,684,248.73 |                    |            | -16,684,248.73 |
| 40039        | 003  | 13066YTZ2 | CALIFORNIA ST      | Purchase        | 01/08/2019      | 05/01/2022   | Long       | 3,925,248.89  |                    |            | -3,925,248.89  |
| 40040        | 003  | 62478TS67 | MUBCD 2.63% MAT    | Purchase        | 01/08/2019      | 09/13/2019   | Short      | 30,000,000.00 |                    |            | -30,000,000.00 |
| 40041        | 003  | 69371RM78 | PACCAR FINL CORP   | Purchase        | 01/10/2019      | 08/14/2020   | Long       | 3,465,981.96  |                    |            | -3,465,981.96  |
| 40041        | 003  | 69371RM78 | PACCAR FINL CORP   | Interest        | 02/14/2019      | 08/14/2020   | Long       |               |                    | 43,250.00  | 43,250.00      |
| 40041        | 003  | 69371RM78 | PACCAR FINL CORP   | Accr Int        | 02/14/2019      | 08/14/2020   | Long       |               | 35,080.56          | -35,080.56 | 0.00           |
| 40042        | 003  | 3130A8YA5 | FHLB 1.5% MAT      | Purchase        | 01/09/2019      | 08/24/2022   | Long       | 1,078,962.50  |                    |            | -1,078,962.50  |
| 40042        | 003  | 3130A8YA5 | FHLB 1.5% MAT      | Interest        | 02/25/2019      | 08/24/2022   | Long       |               |                    | 8,250.00   | 8,250.00       |
| 40042        | 003  | 3130A8YA5 | FHLB 1.5% MAT      | Accr Int        | 02/25/2019      | 08/24/2022   | Long       |               | 6,187.50           | -6,187.50  | 0.00           |
| 40043        | 003  | 3135G0U92 | FEDERAL NATL MTG   | Purchase        | 01/11/2019      | 01/11/2022   | Long       | 3,997,120.00  |                    |            | -3,997,120.00  |
| 40044        | 003  | 191216BT6 | COCA COLA CO, SR   | Purchase        | 01/15/2019      | 10/27/2020   | Long       | 9,880,505.00  |                    |            | -9,880,505.00  |
| 40048        | 003  | 24422EUJ6 | DE 3.02713% MAT    | Purchase        | 01/16/2019      | 09/10/2021   | Long       | 3,474,610.23  |                    |            | -3,474,610.23  |
| 40048        | 003  | 24422EUJ6 | DE 3.02713% MAT    | Interest        | 03/11/2019      | 09/10/2021   | Long       |               |                    | 26,628.65  | 26,628.65      |

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|--------------------------------|------|-----------|--------------------|-----------------|-----------------|--------------|------------|-----------------------|-----------------------|---------------------|------------------------|
| 40048                          | 003  | 24422EUJ6 | DE 3.02713% MAT    | Accr Int        | 03/11/2019      | 09/10/2021   | Long       |                       | 10,827.03             | -10,827.03          | 0.00                   |
| 40049                          | 003  | 3133EJ5W5 | FFCB 2.65% MAT     | Purchase        | 01/23/2019      | 10/23/2023   | Long       | 19,980,880.00         |                       |                     | -19,980,880.00         |
| 40050                          | 003  | 3130AFQS9 | FEDERAL HOME       | Purchase        | 01/30/2019      | 01/30/2024   | Long       | 10,000,000.00         |                       |                     | -10,000,000.00         |
| 40051                          | 003  | 3134GSQ32 | FEDERAL HOME LN    | Purchase        | 01/30/2019      | 01/30/2024   | Long       | 9,999,500.00          |                       |                     | -9,999,500.00          |
| 40052                          | 003  | 3130AFQZ3 | FHLB FLOAT 5/22/20 | Purchase        | 01/23/2019      | 05/22/2020   | Long       | 30,000,000.00         |                       |                     | -30,000,000.00         |
| 40053                          | 003  | 3134GSU86 | FHLMC 3.% MAT      | Purchase        | 01/23/2019      | 08/15/2022   | Long       | 25,000,000.00         |                       |                     | -25,000,000.00         |
| 40053                          | 003  | 3134GSU86 | FHLMC 3.% MAT      | Interest        | 02/15/2019      | 08/15/2022   | Long       |                       |                       | 45,833.33           | 45,833.33              |
| 40054                          | 003  | 90331HNP4 | US BANK ASSN       | Purchase        | 01/23/2019      | 04/26/2021   | Long       | 10,349,106.49         |                       |                     | -10,349,106.49         |
| 40055                          | 003  | 594918BP8 | MSFT 1.55% MAT     | Purchase        | 01/23/2019      | 08/08/2021   | Short      | 9,788,041.67          |                       |                     | -9,788,041.67          |
| 40055                          | 003  | 594918BP8 | MSFT 1.55% MAT     | Interest        | 02/08/2019      | 08/08/2021   | Short      |                       |                       | 77,500.00           | 77,500.00              |
| 40055                          | 003  | 594918BP8 | MSFT 1.55% MAT     | Accr Int        | 02/08/2019      | 08/08/2021   | Short      |                       | 71,041.67             | -71,041.67          | 0.00                   |
| 40056                          | 003  | 191216BY5 | COCA COLA CO, SR   | Purchase        | 01/23/2019      | 09/01/2021   | Long       | 14,632,256.67         |                       |                     | -14,632,256.67         |
| 40056                          | 003  | 191216BY5 | COCA COLA CO, SR   | Interest        | 03/01/2019      | 09/01/2021   | Long       |                       |                       | 116,327.50          | 116,327.50             |
| 40056                          | 003  | 191216BY5 | COCA COLA CO, SR   | Accr Int        | 03/01/2019      | 09/01/2021   | Long       |                       | 91,769.47             | -91,769.47          | 0.00                   |
| 40057                          | 003  | 24422ETZ2 | DEERE JOHN CAP     | Purchase        | 01/23/2019      | 01/08/2021   | Long       | 15,827,186.67         |                       |                     | -15,827,186.67         |
| 40058                          | 003  | 912796QR3 | UNITED STATES      | Purchase        | 01/24/2019      | 07/18/2019   | Short      | 9,882,239.58          |                       |                     | -9,882,239.58          |
| 40060                          | 003  | 3130AFRB5 | FEDERAL HOME       | Purchase        | 01/29/2019      | 01/29/2024   | Long       | 4,995,000.00          |                       |                     | -4,995,000.00          |
| 40063                          | 003  | 191219AP9 | KO 8.5% MAT        | Purchase        | 02/01/2019      | 02/01/2022   | Long       | 12,179,004.24         |                       |                     | -12,179,004.24         |
| 40064                          | 003  | 3130AEYH7 | FEDERAL HOME       | Purchase        | 01/31/2019      | 09/28/2023   | Long       | 9,603,031.44          |                       |                     | -9,603,031.44          |
| 40064                          | 003  | 3130AEYH7 | FEDERAL HOME       | Redemption      | 03/28/2019      | 09/28/2023   | Long       |                       | 9,492,257.64          |                     | 9,492,257.64           |
| 40064                          | 003  | 3130AEYH7 | FEDERAL HOME       | Cap G/L         | 03/28/2019      | 09/28/2023   | Long       |                       | -12,257.64            |                     | -12,257.64             |
| 40064                          | 003  | 3130AEYH7 | FEDERAL HOME       | Interest        | 03/28/2019      | 09/28/2023   | Long       |                       |                       | 162,108.00          | 162,108.00             |
| 40064                          | 003  | 3130AEYH7 | FEDERAL HOME       | Accr Int        | 03/28/2019      | 09/28/2023   | Long       |                       | 110,773.80            | -110,773.80         | 0.00                   |
| 40066                          | 003  | 62478TU98 | MUBCD 2.64% MAT    | Purchase        | 02/08/2019      | 10/11/2019   | Short      | 10,000,000.00         |                       |                     | -10,000,000.00         |
| 40067                          | 003  | 45905UZJ6 | IBRD 1.3% MAT      | Purchase        | 02/14/2019      | 10/25/2019   | Short      | 4,973,930.56          |                       |                     | -4,973,930.56          |
| 40068                          | 003  | 45905UZ56 | IBRD 2.85% MAT     | Purchase        | 02/14/2019      | 01/29/2021   | Long       | 5,005,541.67          |                       |                     | -5,005,541.67          |
| 40069                          | 003  | 14913Q2H1 | CAT 3.01819% MAT   | Purchase        | 02/22/2019      | 03/15/2021   | Long       | 5,023,935.93          |                       |                     | -5,023,935.93          |
| 40069                          | 003  | 14913Q2H1 | CAT 3.01819% MAT   | Interest        | 03/15/2019      | 03/15/2021   | Long       |                       |                       | 36,888.99           | 36,888.99              |
| 40069                          | 003  | 14913Q2H1 | CAT 3.01819% MAT   | Accr Int        | 03/15/2019      | 03/15/2021   | Long       |                       | 28,085.93             | -28,085.93          | 0.00                   |
| 40070                          | 003  | 3134GS3H6 | FHLMC 2.9% MAT     | Purchase        | 02/28/2019      | 11/28/2023   | Long       | 5,000,000.00          |                       |                     | -5,000,000.00          |
| 40071                          | 003  | 89233HWT7 | TMCC ZERO CPN      | Purchase        | 02/22/2019      | 09/27/2019   | Short      | 9,845,086.11          |                       |                     | -9,845,086.11          |
| 40072                          | 003  | 89233HWT7 | TMCC ZERO CPN      | Purchase        | 02/25/2019      | 09/27/2019   | Short      | 9,848,416.67          |                       |                     | -9,848,416.67          |
| 40075                          | 003  | 14913Q2T5 | CAT 2.95% MAT      | Purchase        | 03/04/2019      | 02/26/2022   | Long       | 5,009,327.78          |                       |                     | -5,009,327.78          |
| 40076                          | 003  | 166764BG4 | CHEVRON CORP       | Purchase        | 03/05/2019      | 05/16/2021   | Long       | 6,151,494.00          |                       |                     | -6,151,494.00          |
| 40077                          | 003  | 45905UZ56 | IBRD 2.85% MAT     | Purchase        | 03/11/2019      | 01/29/2021   | Long       | 3,411,035.83          |                       |                     | -3,411,035.83          |
| 40078                          | 003  | 3133EKDL7 | FEDERAL FARM CR    | Purchase        | 03/18/2019      | 03/18/2024   | Long       | 7,000,000.00          |                       |                     | -7,000,000.00          |
| 40079                          | 003  | 459058GQ0 | IBRD 2.5% MAT      | Purchase        | 03/19/2019      | 03/19/2024   | Long       | 4,991,850.00          |                       |                     | -4,991,850.00          |
| 40080                          | 003  | 91159HHC7 | USB 3.% MAT        | Purchase        | 03/15/2019      | 03/15/2022   | Long       | 5,025,450.00          |                       |                     | -5,025,450.00          |
| 40081                          | 003  | 3134GTAZ6 | FHLMC 2.75% MAT    | Purchase        | 03/27/2019      | 03/27/2024   | Long       | 3,300,000.00          |                       |                     | -3,300,000.00          |
| <b>Totals for General Pool</b> |      |           |                    |                 |                 |              |            | <b>722,036,936.56</b> | <b>534,364,695.83</b> | <b>8,739,815.10</b> | <b>-178,932,425.63</b> |

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

Page 7

| Investment #             | Fund | CUSIP     | Inv Descrip        | TransactionType | TransactionDate | MaturityDate | AssetClass | New<br>Principal | Principal<br>Paydowns | Interest     | Total<br>Cash   |
|--------------------------|------|-----------|--------------------|-----------------|-----------------|--------------|------------|------------------|-----------------------|--------------|-----------------|
| 37053                    | 554  | VP6000104 | WELLS 0.01%        | Purchase        | 01/02/2019      |              | Short      | 8.44             |                       |              | -8.44           |
| 37053                    | 554  | VP6000104 | WELLS 0.01%        | Purchase        | 02/01/2019      |              | Short      | 8.88             |                       |              | -8.88           |
| 37053                    | 554  | VP6000104 | WELLS 0.01%        | Purchase        | 03/01/2019      |              | Short      | 8.05             |                       |              | -8.05           |
| 37053                    | 554  | VP6000104 | WELLS 0.01%        | Purchase        | 03/18/2019      |              | Short      | 76.62            |                       |              | -76.62          |
| 37053                    | 554  | VP6000104 | WELLS 0.01%        | Interest        | 01/02/2019      |              | Short      |                  |                       | 8.44         | 8.44            |
| 37053                    | 554  | VP6000104 | WELLS 0.01%        | Interest        | 02/01/2019      |              | Short      |                  |                       | 8.88         | 8.88            |
| 37053                    | 554  | VP6000104 | WELLS 0.01%        | Interest        | 03/01/2019      |              | Short      |                  |                       | 8.05         | 8.05            |
| 37370                    | 554  | SYS37370  | LAIF-2007A Airport | Purchase        | 01/15/2019      |              | Short      | 41,963.55        |                       |              | -41,963.55      |
| 37370                    | 554  | SYS37370  | LAIF-2007A Airport | Redemption      | 03/18/2019      |              | Short      |                  | 5,520,000.00          |              | 5,520,000.00    |
| 37370                    | 554  | SYS37370  | LAIF-2007A Airport | Interest        | 01/15/2019      |              | Short      |                  |                       | 41,963.55    | 41,963.55       |
| Totals for Airport 2007A |      |           |                    |                 |                 |              |            | 42,065.54        | 5,520,000.00          | 41,988.92    | 5,519,923.38    |
| Grand Total              |      |           |                    |                 |                 |              |            | 722,079,002.10   | 539,884,695.83        | 8,781,804.02 | -173,412,502.25 |

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CITY OF SAN JOSE  
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES  
1/1/19 THROUGH 3/31/19

|                             | BALANCE<br>12/31/2018   | SALES OR<br>MATURITIES | ADDITIONS             | BALANCE<br>3/31/2019    |
|-----------------------------|-------------------------|------------------------|-----------------------|-------------------------|
| Commercial Paper/Discount   | 29,485,066.67           | 29,485,066.67          | 19,693,502.78         | 19,693,502.78           |
| Corporate Medium Term Notes | 402,416,009.41          | 81,584,496.20          | 100,806,900.64        | 421,638,413.85          |
| Federal Agency Securities   | 466,359,932.89          | 29,609,218.94          | 129,954,493.93        | 566,705,207.88          |
| Money Market Mutual Fund    | 15,269.94               | 5,010,006.51           | 30,010,478.46         | 25,015,741.89           |
| Muni Bonds                  | 204,613,233.87          | 54,455.56              | 3,925,248.89          | 208,484,027.20          |
| Negotiable CD's             | 120,000,000.00          | 20,000,000.00          | 40,000,000.00         | 140,000,000.00          |
| State Pool                  | 57,092,525.60           | 354,471,567.47         | 352,739,531.03        | 55,360,489.16           |
| Suprationals                | 160,830,195.27          | 20,407,200.00          | 35,066,606.79         | 175,489,602.06          |
| UST Bills, Notes & Bonds    | 82,343,642.56           |                        | 9,882,239.58          | 92,225,882.14           |
| Total                       | <u>1,523,155,876.21</u> | <u>540,622,011.35</u>  | <u>722,079,002.10</u> | <u>1,704,612,866.96</u> |

NET PURCHASES/SALES: 181,456,990.75

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

JANUARY THROUGH MARCH 2019 TURNOVER RATIO: 0.74

AVERAGE DAILY PORTFOLIO BALANCE: 1,700,395,653.02

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**Bond Portfolio BNY  
Purchases Report  
Sorted by Dealer - Fund  
January 1, 2019 - March 31, 2019**

City of San Jose  
, CA

| 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    |
|-------------------------------------------------------|--------------|------|-----------|--------|----------------------|---------------|--------------------|----------------------|------------------------------|------------------|---------------|-------|----------------------|
| <b>Purchased from: CastleOak Securities LP</b>        |              |      |           |        |                      |               |                    |                      |                              |                  |               |       |                      |
| 3135G0U92                                             | 40043        | 003  | FAC       | FNMA   | 4,000,000.00         | 01/11/2019    | 07/11 - 01/11      | 3,997,120.00         |                              | 2.625            | 01/11/2022    | 2.650 | 3,997,333.33         |
| 3130AFQZ3                                             | 40052        | 003  | VR1       | FHLB   | 30,000,000.00        | 01/23/2019    | 05/22 - Quarterly  | 30,000,000.00        |                              | 2.571            | 05/22/2020    | 2.571 | 30,000,000.00        |
| <b>Subtotal</b>                                       |              |      |           |        | <b>34,000,000.00</b> |               |                    | <b>33,997,120.00</b> | <b>0.00</b>                  |                  |               |       | <b>33,997,333.33</b> |
| <b>Purchased from: FTN FINANCIAL</b>                  |              |      |           |        |                      |               |                    |                      |                              |                  |               |       |                      |
| 3130AFRB5                                             | 40060        | 003  | MC1       | FHLB   | 5,000,000.00         | 01/29/2019    | 07/29 - 01/29      | 4,995,000.00         |                              | 2.875            | 01/29/2024    | 2.897 | 4,995,172.22         |
| 3134GS3H6                                             | 40070        | 003  | MC1       | FHLMC  | 5,000,000.00         | 02/28/2019    | 05/28 - 11/28      | 5,000,000.00         |                              | 2.900            | 11/28/2023    | 2.900 | 5,000,000.00         |
| 3133EKDL7                                             | 40078        | 003  | MC1       | FFCB   | 7,000,000.00         | 03/18/2019    | 09/18 - 03/18      | 7,000,000.00         |                              | 2.940            | 03/18/2024    | 2.940 | 7,000,000.00         |
| <b>Subtotal</b>                                       |              |      |           |        | <b>17,000,000.00</b> |               |                    | <b>16,995,000.00</b> | <b>0.00</b>                  |                  |               |       | <b>16,995,172.22</b> |
| <b>Purchased from: Piper Jaffary &amp; Co.</b>        |              |      |           |        |                      |               |                    |                      |                              |                  |               |       |                      |
| 3130A8YA5                                             | 40042        | 003  | MC1       | FHLB   | 1,100,000.00         | 01/09/2019    | 02/24 - 08/24      | 1,072,775.00         | Received                     | 1.500            | 08/24/2022    | 3.296 | 1,074,485.69         |
| 3134GSU86                                             | 40053        | 003  | MC1       | FHLMC  | 25,000,000.00        | 01/23/2019    | 02/15 - 08/15      | 25,000,000.00        |                              | 3.000            | 08/15/2022    | 3.000 | 25,000,000.00        |
| 594918BP8                                             | 40055        | 003  | MTN       | MSFT   | 10,000,000.00        | 01/23/2019    | 02/08 - 08/08      | 9,717,000.00         | Received                     | 1.550            | 08/08/2021    | 2.710 | 9,738,031.69         |
| 3130AEYH7                                             | 40064        | 003  | MC1       | FHLB   | 9,480,000.00         | 01/31/2019    | 03/28 - Final Pmt. | 9,492,257.64         | Received                     | 3.420            | 09/28/2023    | 3.389 | 0.00                 |
| 45905UZ56                                             | 40068        | 003  | MC2       | IBRD   | 5,000,000.00         | 02/14/2019    | 04/29 - Final Pmt. | 5,000,000.00         | 5,541.67                     | 2.850            | 01/29/2021    | 2.850 | 5,000,000.00         |
| 45905UZ56                                             | 40077        | 003  | MC2       | IBRD   | 3,400,000.00         | 03/11/2019    | 04/29 - Final Pmt. | 3,400,000.00         | 11,035.83                    | 2.850            | 01/29/2021    | 2.849 | 3,400,000.00         |
| <b>Subtotal</b>                                       |              |      |           |        | <b>53,980,000.00</b> |               |                    | <b>53,682,032.64</b> | <b>16,577.50</b>             |                  |               |       | <b>44,212,517.38</b> |
| <b>Purchased from: RBC Capital Markets</b>            |              |      |           |        |                      |               |                    |                      |                              |                  |               |       |                      |
| 69371RM78                                             | 40041        | 003  | MTN       | PCAR   | 3,460,000.00         | 01/10/2019    | 02/14 - 08/14      | 3,430,901.40         | Received                     | 2.500            | 08/14/2020    | 3.043 | 3,435,007.65         |
| 24422EUJ6                                             | 40048        | 003  | VR2       | DE     | 3,480,000.00         | 01/16/2019    | 03/11 - Quarterly  | 3,463,783.20         | Received                     | 3.027            | 09/10/2021    | 3.266 | 3,465,039.67         |
| 24422ETZ2                                             | 40057        | 003  | MTN       | DE     | 16,000,000.00        | 01/23/2019    | 07/08 - 01/08      | 15,811,520.00        | 15,666.67                    | 2.350            | 01/08/2021    | 2.973 | 15,829,699.63        |
| 191216BY5                                             | 40056        | 003  | MTN       | KO     | 15,010,000.00        | 01/23/2019    | 03/01 - 09/01      | 14,540,487.20        | Received                     | 1.550            | 09/01/2021    | 2.803 | 14,574,524.38        |
| 14913Q2H1                                             | 40069        | 003  | VR2       | CAT    | 5,000,000.00         | 02/22/2019    | 03/15 - Quarterly  | 4,995,850.00         | Received                     | 3.018            | 03/15/2021    | 3.099 | 4,996,059.71         |
| 14913Q2T5                                             | 40075        | 003  | MTN       | CAT    | 5,000,000.00         | 03/04/2019    | 08/26 - 02/26      | 5,006,050.00         | 3,277.78                     | 2.950            | 02/26/2022    | 2.907 | 5,005,897.62         |
| <b>Subtotal</b>                                       |              |      |           |        | <b>47,950,000.00</b> |               |                    | <b>47,248,591.80</b> | <b>18,944.45</b>             |                  |               |       | <b>47,306,228.66</b> |
| <b>Purchased from: Raymond James &amp; Associates</b> |              |      |           |        |                      |               |                    |                      |                              |                  |               |       |                      |
| 3130AFQS9                                             | 40050        | 003  | MC1       | FHLB   | 10,000,000.00        | 01/30/2019    | 07/30 - 01/30      | 10,000,000.00        |                              | 2.850            | 01/30/2024    | 2.850 | 10,000,000.00        |
| 3134GTAZ6                                             | 40081        | 003  | MC1       | FHLMC  | 3,300,000.00         | 03/27/2019    | 09/27 - 03/27      | 3,300,000.00         |                              | 2.750            | 03/27/2024    | 2.750 | 3,300,000.00         |
| <b>Subtotal</b>                                       |              |      |           |        | <b>13,300,000.00</b> |               |                    | <b>13,300,000.00</b> | <b>0.00</b>                  |                  |               |       | <b>13,300,000.00</b> |

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

**Bond Portfolio BNY**  
**Purchases Report**  
**January 1, 2019 - March 31, 2019**

Page 2

| CUSIP                                                 | Investment # | Fund | Sec. Type | Issuer | Original Par Value    | Purchase Date | Payment Periods     | Principal Purchased   | Accrued Interest at Purchase | Rate at Purchase | Maturity Date | YTM   | Ending Book Value     |
|-------------------------------------------------------|--------------|------|-----------|--------|-----------------------|---------------|---------------------|-----------------------|------------------------------|------------------|---------------|-------|-----------------------|
| <b>Purchased from: Suntrust Robinson Humphrey Inc</b> |              |      |           |        |                       |               |                     |                       |                              |                  |               |       |                       |
| 91159HHC7                                             | 40080        | 003  | MTN       | USB    | 5,000,000.00          | 03/15/2019    | 09/15 - 03/15       | 5,025,450.00          |                              | 3.000            | 03/15/2022    | 2.822 | 5,025,072.96          |
| <b>Subtotal</b>                                       |              |      |           |        | <b>5,000,000.00</b>   |               |                     | <b>5,025,450.00</b>   | <b>0.00</b>                  |                  |               |       | <b>5,025,072.96</b>   |
| <b>Purchased from: Toyota Financial Services</b>      |              |      |           |        |                       |               |                     |                       |                              |                  |               |       |                       |
| 89233HWT7                                             | 40071        | 003  | ACP       | TMCC   | 10,000,000.00         | 02/22/2019    | 09/27 - At Maturity | 9,845,086.11          |                              | 2.570            | 09/27/2019    | 2.629 | 9,872,213.89          |
| 89233HWT7                                             | 40072        | 003  | ACP       | TMCC   | 10,000,000.00         | 02/25/2019    | 09/27 - At Maturity | 9,848,416.67          |                              | 2.550            | 09/27/2019    | 2.607 | 9,873,208.34          |
| <b>Subtotal</b>                                       |              |      |           |        | <b>20,000,000.00</b>  |               |                     | <b>19,693,502.78</b>  | <b>0.00</b>                  |                  |               |       | <b>19,745,422.23</b>  |
| <b>Purchased from: UBS Financial Services</b>         |              |      |           |        |                       |               |                     |                       |                              |                  |               |       |                       |
| 912796QR3                                             | 40058        | 003  | ATD       | USTR   | 10,000,000.00         | 01/24/2019    | 07/18 - At Maturity | 9,882,239.58          |                              | 2.423            | 07/18/2019    | 2.485 | 9,927,325.00          |
| <b>Subtotal</b>                                       |              |      |           |        | <b>10,000,000.00</b>  |               |                     | <b>9,882,239.58</b>   | <b>0.00</b>                  |                  |               |       | <b>9,927,325.00</b>   |
| <b>Purchased from: UnioinBanc Investment</b>          |              |      |           |        |                       |               |                     |                       |                              |                  |               |       |                       |
| 62478TS67                                             | 40040        | 003  | NC2       | MUBCD  | 30,000,000.00         | 01/08/2019    | 09/13 - At Maturity | 30,000,000.00         |                              | 2.630            | 09/13/2019    | 2.630 | 30,000,000.00         |
| 191219AP9                                             | 40063        | 003  | MTN       | KO     | 10,524,000.00         | 02/01/2019    | 08/01 - 02/01       | 12,179,004.24         |                              | 8.500            | 02/01/2022    | 2.981 | 12,087,059.56         |
| 62478TU98                                             | 40066        | 003  | NC2       | MUBCD  | 10,000,000.00         | 02/08/2019    | 10/11 - At Maturity | 10,000,000.00         |                              | 2.640            | 10/11/2019    | 2.640 | 10,000,000.00         |
| 166764BG4                                             | 40076        | 003  | MTN       | CVX    | 6,192,000.00          | 03/05/2019    | 05/16 - 11/16       | 6,112,123.20          | 39,370.80                    | 2.100            | 05/16/2021    | 2.708 | 6,114,748.73          |
| <b>Subtotal</b>                                       |              |      |           |        | <b>56,716,000.00</b>  |               |                     | <b>58,291,127.44</b>  | <b>39,370.80</b>             |                  |               |       | <b>58,201,808.29</b>  |
| <b>Purchased from: Wedbush Securities</b>             |              |      |           |        |                       |               |                     |                       |                              |                  |               |       |                       |
| 90331HNP4                                             | 40054        | 003  | MTN       | USB    | 10,253,000.00         | 01/23/2019    | 04/26 - 10/26       | 10,271,055.53         | 78,050.96                    | 3.150            | 04/26/2021    | 3.067 | 10,269,545.35         |
| <b>Subtotal</b>                                       |              |      |           |        | <b>10,253,000.00</b>  |               |                     | <b>10,271,055.53</b>  | <b>78,050.96</b>             |                  |               |       | <b>10,269,545.35</b>  |
| <b>Purchased from: Wells Fargo Securities</b>         |              |      |           |        |                       |               |                     |                       |                              |                  |               |       |                       |
| 4581X0CH9                                             | 40037        | 003  | MC2       | IADB   | 16,732,000.00         | 01/07/2019    | 04/15 - 10/15       | 16,617,553.12         | 66,695.61                    | 1.750            | 10/15/2019    | 2.649 | 16,652,134.19         |
| 13066YTZ2                                             | 40039        | 003  | MUN       | CASPWR | 4,000,000.00          | 01/08/2019    | 05/01 - 11/01       | 3,910,360.00          | 14,888.89                    | 2.000            | 05/01/2022    | 2.711 | 3,916,596.48          |
| 191216BT6                                             | 40044        | 003  | MTN       | KO     | 10,000,000.00         | 01/15/2019    | 04/27 - 10/27       | 9,839,880.00          | 40,625.00                    | 1.875            | 10/27/2020    | 2.801 | 9,858,835.02          |
| 3133EJ5W5                                             | 40049        | 003  | FAC       | FFCB   | 20,000,000.00         | 01/23/2019    | 04/23 - 10/23       | 19,980,880.00         |                              | 2.650            | 10/23/2023    | 2.672 | 19,981,640.33         |
| 3134GSQ32                                             | 40051        | 003  | MC1       | FHLMC  | 10,000,000.00         | 01/30/2019    | 07/30 - 01/30       | 9,999,500.00          |                              | 3.200            | 01/30/2024    | 3.201 | 9,999,516.94          |
| 45905UZJ6                                             | 40067        | 003  | MC2       | IBRD   | 5,000,000.00          | 02/14/2019    | 04/25 - 10/25       | 4,954,250.00          | 19,680.56                    | 1.300            | 10/25/2019    | 2.632 | 4,962,816.73          |
| 459058GQ0                                             | 40079        | 003  | MC2       | IBRD   | 5,000,000.00          | 03/19/2019    | 09/19 - 03/19       | 4,991,850.00          |                              | 2.500            | 03/19/2024    | 2.535 | 4,991,904.33          |
| <b>Subtotal</b>                                       |              |      |           |        | <b>70,732,000.00</b>  |               |                     | <b>70,294,273.12</b>  | <b>141,890.06</b>            |                  |               |       | <b>70,363,444.02</b>  |
| <b>Total Purchases</b>                                |              |      |           |        | <b>338,931,000.00</b> |               |                     | <b>338,680,392.89</b> | <b>294,833.77</b>            |                  |               |       | <b>329,343,869.44</b> |

## **SECTION F**

### **INDEPENDENT ACCOUNTANT'S REPORT**

This is an Independent Accountant's Report on Applying Agreed-Upon Procedures as of December 31, 2018.

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**CITY OF SAN JOSE**

Independent Accountant's Report on  
Applying Agreed-Upon Procedures

As of December 31, 2018



Certified  
Public  
Accountants



## **Independent Accountant's Report on Applying Agreed-Upon Procedures**

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

We have performed the procedures enumerated below, which were agreed to by the City of San José (City) Finance Department and the Office of the City Auditor (City Auditor), solely to assist these specified parties in evaluating whether the investments within the City's pooled portfolio are in compliance with the City's Investment Policy and Finance Department procedures as of December 31, 2018. The City's management is responsible for the City's compliance with those requirements. The sufficiency of these procedures is solely the responsibility of those parties specified in the report. Consequently, we make no representation regarding the sufficiency of the procedures described below either for the purpose for which this report has been requested or for any other purpose.

The procedures and associated findings are as follows:

1. We obtained a copy of the FY 2018-19 Second Quarter Investment Report (Investment Report) as of December 31, 2018 and agreed individual investments, which includes investment description, maturity date, CUSIP number, book and market value, to supporting documentation such as custodian/bank statements obtained from the City.

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

2. We traced total investments listed on the Investment Report as of December 31, 2018 to the City's general ledger.

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

3. We verified the types of investments listed in the Investment Report as of December 31, 2018 were authorized by the City's Investment Policy dated March 6, 2018.

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

4. We read the Investment Report as of December 31, 2018 to determine whether it contains the information/data required by the City's Investment Policy and whether it meets the timing requirements of the City's Investment Policy, as follows:

- a. The investment quarterly report includes the type of investment, issuer, date of maturity, par and dollar amount invested on all securities, investments and monies held by the City.
- b. The investment quarterly report includes market value (and source) as of the date of the report of all securities held by the City or under management of any outside party.

- c. The investment quarterly report states the compliance of the portfolio to the City's Investment Policy.
- d. The investment quarterly report includes a statement addressing the ability of the City to meet the pool's expenditure requirements for the next six months.

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

- 5. We verified the investments listed in the Investment Report as of December 31, 2018 were not prohibited investments listed in the City's Investment Policy.

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

- 6. We calculated the total investment amounts on a cost basis for the investment types listed in the Investment Report as of December 31, 2018, and compared those totals to the maximum portfolio limitations imposed by the City's Investment Policy for specified investment types.

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

- 7. We agreed individual investment maturity dates listed in the Investment Report as of December 31, 2018, to the custodian/bank statements and determine if they conform to the maturity requirements of the City's Investment Policy.

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

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

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

- 9. We recomputed and reviewed supporting documentation relevant to the repurchase agreements and, if applicable, the reverse repurchase agreements held by the City on December 31, 2018, to ascertain whether the investments conform to the City's Investment Policy.

Finding: Not applicable. No repurchase or reverse repurchase agreements were held by the City on December 31, 2018.

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

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

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

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

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

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

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

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

14. We determined through inquiry and document inspection whether the City counts and/or confirms its investments as transaction occurs.

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

15. We determined through inquiry and document inspection whether counts and/or investment confirmations and detailed subsidiary records are prepared by Accounting Technician and reviewed by Assistant Director of Finance.

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

16. We determined through inquiry and document inspection whether investment income is periodically reviewed for accuracy by the Assistant Director of Finance and Deputy Director of Accounting.

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

17. We determined through inquiry and document inspection whether reconciliations between detailed subsidiary records and general ledger control accounts are prepared by an Accountant I and reviewed by a Supervising Accountant.

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

18. We determined through inquiry and document inspection whether the Assistant Director of Finance assesses the classification and valuation of its investments at acquisition and at the end of the quarter.

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

This agreed-upon procedures engagement was conducted in accordance with attestation standards established by the American Institute of Certified Public Accountants. We were not engaged to and did not conduct an examination or review, the objective of which would be the expression of an opinion or conclusion, respectively, on whether the City's investments within the City's pooled portfolio are in compliance with the City's Investment Policy and Finance Department procedures as of December 31, 2018. Accordingly, we do not express such an opinion or conclusion. Had we performed additional procedures, other matters might have come to our attention that would have been reported to you.

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

*Macias Gini & O'Connell LLP*

Walnut Creek, California  
April 19, 2019