

SENT TO COUNCIL: _____



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Julia H. Cooper

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
SEPTEMBER 30, 2019**

DATE: October 31, 2019

Approved

 Date

NOV 4 2019

Transmitted herewith is the City's Investment Report for the quarter ended September 30, 2019. To meet the reporting requirements set forth in the City of San Jose Investment Policy, an electronic version of this report will be posted on the City's website at <http://www.sanjoseca.gov/index.aspx?NID=759> and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on November 21, 2019 and will be agendaized through the PSFSS Committee to the City Council meeting on December 10, 2019.

Summary of portfolio performance and compliance for quarter ended September 30, 2019:

- Size of total portfolio: \$1,939,703,093
- Earned income yield: 2.363%
- Weighted average days to maturity: 621 days
- Fiscal year-to-date net interest earnings: \$12,016,145
- No exceptions to the City's Investment Policy during this quarter

During the quarter, the City's external auditor, Macias, Gini, & O'Connell LLP, evaluated the City's investment program for the six months ended June 30, 2019. The Independent Accountant's Report on Applying Agreed-Upon Procedure is included herewith. The report noted one report timing variance and one security downgrade. Management responded to the findings accordingly.

If you have any questions on this investment report, please do not hesitate to call me at 535-7011.

/s/

JULIA H. COOPER
Director of Finance

cc: David Sykes, City Manager
Joe Rois, City Auditor
Richard Doyle, City Attorney

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**INVESTMENT REPORT FOR
THE QUARTER ENDED
SEPTEMBER 30, 2019**



Prepared by
Finance Department
Treasury Division

Julia H. Cooper
Director of Finance

**Investment Report for
The Quarter Ended
SEPTEMBER 30, 2019**

**City of San José
Department of Finance
Treasury Division**

Julia H. Cooper
Director of Finance

Lisa C. Taitano
Assistant Director of Finance

Qianyu Sun
Principal Investment Officer

Investment Staff

Cesar Blengino, Financial Analyst
Frances Tao, Accounting Technician

Special Assistance by

Katie Su, Accountant
Rebecca Todd, Administrative Assistant

**CITY OF SAN JOSE
INVESTMENT REPORTS FOR
THE QUARTER ENDED SEPTEMBER 30, 2019
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October 31, 2019

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED SEPTEMBER 30, 2019

I am pleased to present this report of investment activity for the quarter ended September 30, 2019 in compliance with the reporting requirements set forth in the City of San José Investment Policy. The report presents information in the following major categories: Portfolio Statistics, Portfolio Performance, Compliance Reporting Requirements, Investment Trading Activity, and Investment Strategy.

The information presented in the table below highlights the investment activity for the quarter ended September 30, 2019, as well as provides a comparison to the quarters ended June 30, 2019, and September 30, 2018.

INVESTMENT SUMMARY			
For the Quarter Ended	September 30, 2019	June 30, 2019	September 30, 2018
<u>Total Portfolio</u>			
Portfolio Value ^{(1) (2)}	\$1,939,703,093	\$2,065,550,242	\$1,475,387,991
Earned Interest Yield	2.363%	2.348%	1.936%
Dollar-weighted average yield			
Purchases	2.035%	2.424%	2.857%
Maturities	1.848%	1.767%	1.526%
Called Securities	2.635%	3.011%	1.094%
Weighted avg. yield at end of period	2.314%	2.330%	1.941%
Weighted avg. days to maturity	621	661	581
<u>Portfolio Fund 3</u>			
Portfolio Value ^{(1) (2) (3)}	\$1,928,805,923	\$2,063,415,334	\$1,467,600,521
Earned Interest Yield	2.364%	2.348%	1.935%
Dollar-weighted average yield			
Purchases	2.035%	2.424%	2.857%
Maturities	1.848%	1.762%	1.526%
Called Securities	2.635%	3.011%	1.094%
Weighted avg. yield at end of period	2.316%	2.330%	1.939%
Weighted avg. days to maturity	624	662	584

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

² Total excludes bond proceeds held by trustees for the City of San José (\$457,518,088.03).

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

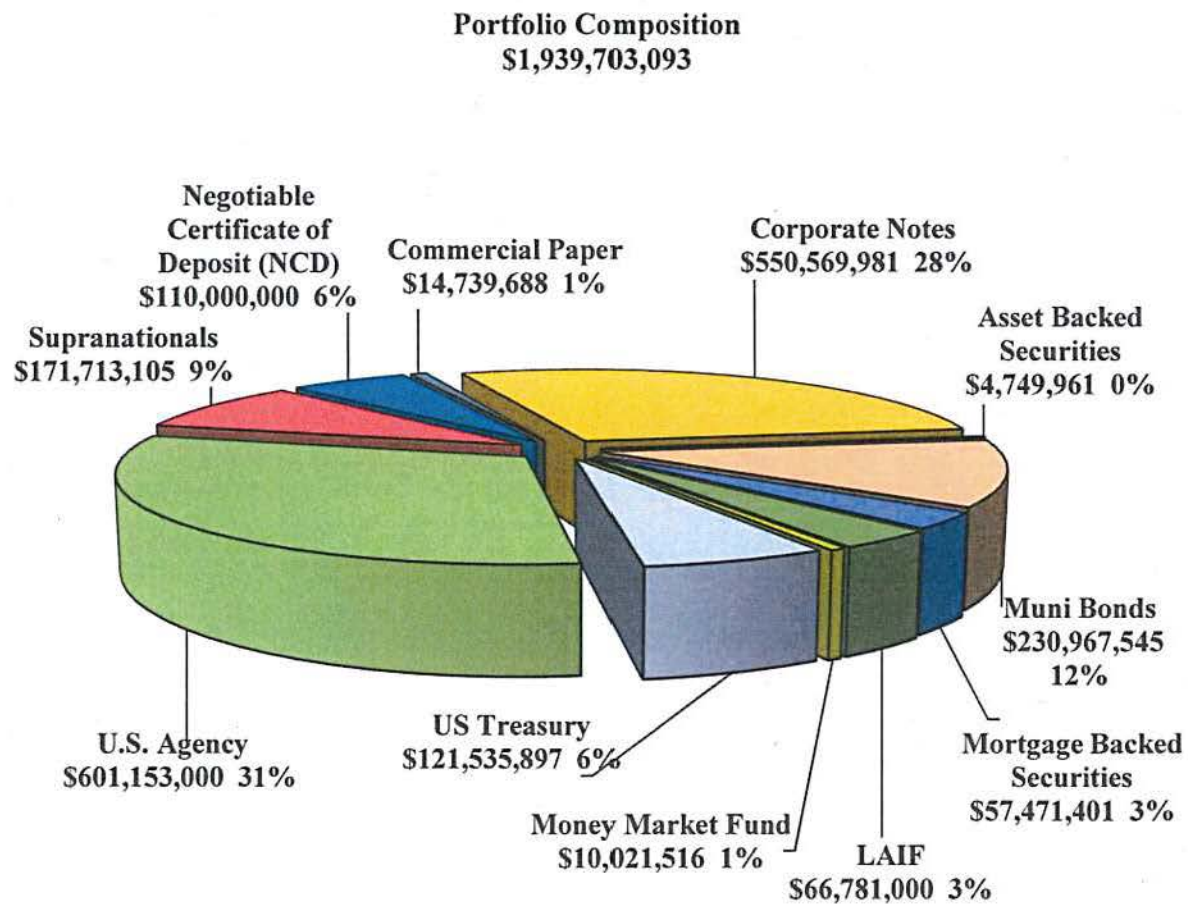
PORTFOLIO STATISTICS

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

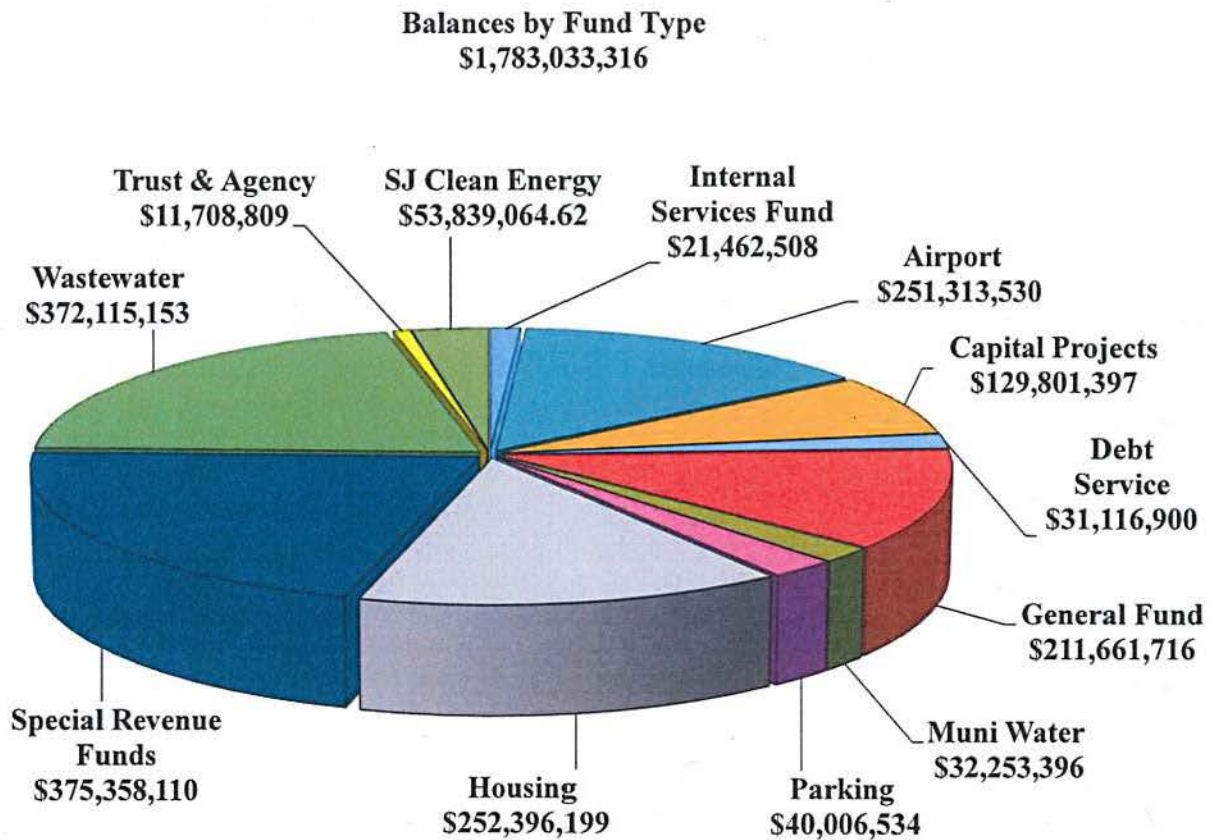
Portfolio Composition

Within this section are snapshots of the City's total investment portfolio as of September 30, 2019.

The first graph shows the portfolio composition by investment type.



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



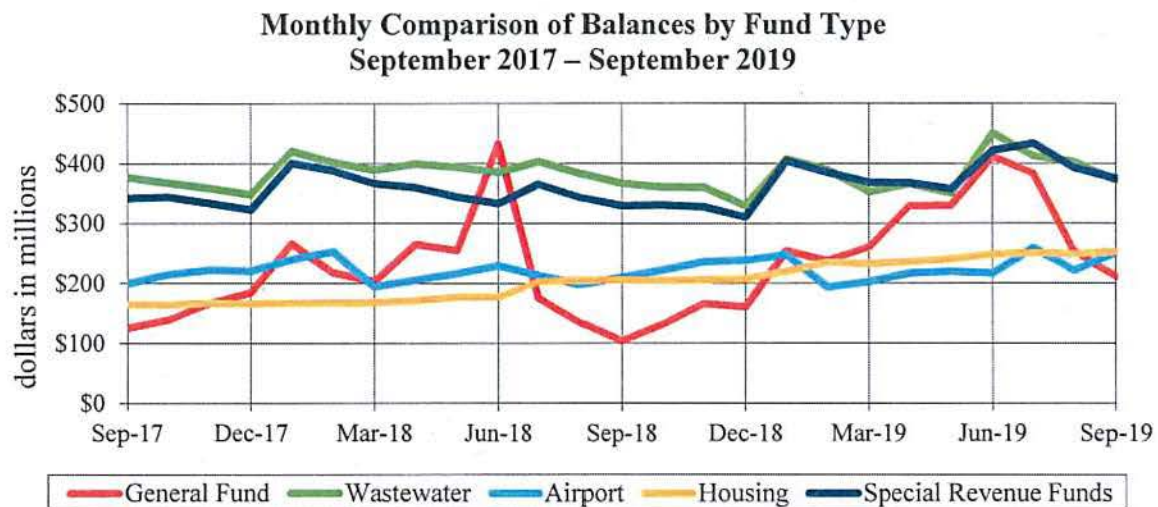
Total Balances per FMS	\$1,783,033,316
Deposit-in-Transit, Outstanding Checks ¹	156,669,777
Portfolio Balance Total	<u>\$1,939,703,093</u>

¹ Reflects timing difference between when deposits are made and accounted for in FMS or when checks are written and not yet cashed by the receiving party

General Fund Balances

The General Fund balances decreased by \$199 million during the quarter and ended with a balance of \$211.66 million as of September 30, 2019. The City ceased prefunding retirement contributions in Fiscal Year 2019-20. Therefore, General Fund balances did not fall sharply in July, as observed in previous several fiscal years. Debt service payments and operational expenditures caused most of the decrease in General Fund during the quarter. General Fund cash balances usually peak during the months of January and June when the bulk of property taxes are received.

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



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

Historically, the Redevelopment Agency participated in the City's investment pool with both restricted bond proceeds and operating cash balances. As of February 1, 2012, redevelopment agencies in California were dissolved by legislative action and the City, acting as the Successor Agency to the Redevelopment Agency ("SARA"), transferred Redevelopment Agency's funds from the investment pool to SARA's own bank accounts.

In July 2018, the City entered into the final stage of dissolution and absorbed the entire SARA operations into City operations. City staff will manage SARA's accounts until all assets are liquidated and bonds are redeemed.

As of September 30, 2019, SARA reported cash balances as outlined in the table below:

SARA CASH SUMMARY	
	Pledged for Bond/Enforceable Obligations
LAIF	\$11,804,182
Wells Fargo	
General Account-80 % Funds	\$132,258
Total Wells Fargo Funds	\$132,258
Wilmington Trust:	
Total Wilmington Trust Funds	\$598,088 (A)
	\$598,088
TOTAL	\$ 12,534,528

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

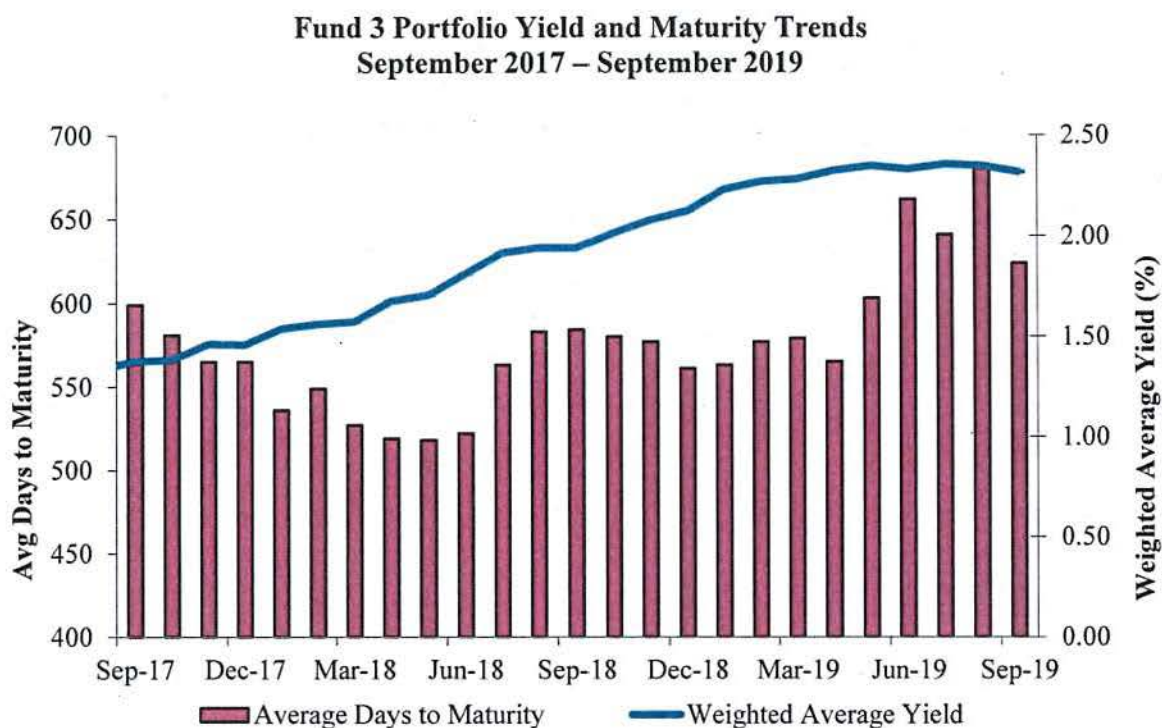
PORTFOLIO PERFORMANCE

The following table illustrates the total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago. On July 18, staff sold \$20 million in Treasury notes, realizing a gain of \$122,581. Additional \$5,492 gain was realized when a bond purchased at discount was called before maturity.

TOTAL PORTFOLIO INCOME RECOGNIZED			
	Accrual Basis		
Total Portfolio	September 30, 2019	June 30, 2019	September 30, 2018
<u>Quarter-End</u>			
Total interest earnings	\$11,888,072	\$10,567,307	\$7,621,752
Realized gains (losses)	\$128,073	0	0
Total income recognized	\$12,016,145	\$10,567,307	\$7,621,752
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$11,888,072	\$35,501,942	\$7,621,752
Realized gains (losses)	\$128,073	0	0
Total income recognized	\$12,016,145	\$35,501,942	\$7,621,752

Yield and Maturity Trend

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



The Fund 3 Portfolio’s average days to maturity (ADM) decreased from 662 days as of June 30, 2019, to 624 days on September 30, 2019. The weighted average yield decreased from 2.33% as of June 30, 2019 to 2.316% on September 30, 2019.

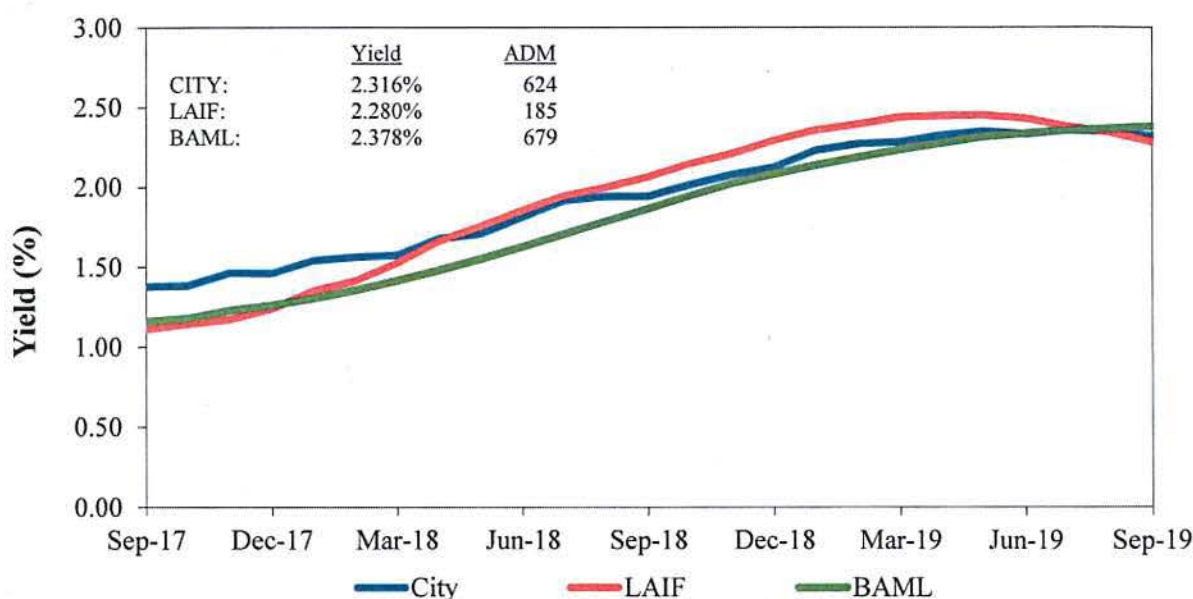
Yields continued to decline during the quarter and the yield curve inversion flattened as the front end lowered down. As interest rates fell, \$116 million bonds were called before maturity during the quarter, contributing to the decrease in ADM.

To slow down the decrease of aggregate portfolio yield, Investment staff continued to purchase federal agency and supranational papers with call options, which were issued with higher coupons and longer maturities. Staff carefully aligned call structures with anticipated cash outflow to mitigate potential reinvestment risks. In addition, staff pursued pass through notes and bullet notes of various sectors and terms to maintain the diversification structure of the portfolio and lock in higher yields for longer term when appropriate.

Comparison with Benchmarks

The City's Total Portfolio is not compared to benchmarks because it includes various funds which have separate cash flows and investment requirements. Only the City's Fund 3 Portfolio is compared against benchmarks for performance purposes. The following graph demonstrates a yield comparison by month of the City's Fund 3 Portfolio, the California LAIF, and the BAML Index for the period from September 2017 to September 2019.

Portfolio vs. Benchmarks
September 2017 – September 2019



Notes:

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

LAIF is a short-term investment option available to local agencies in California. LAIF's ADM was 185 days as of September 30, 2019, much shorter than the City portfolio's ADM (624 days). Therefore, LAIF has a higher turnover of security holdings and its yields decreases faster than the City's when interest rates are falling.

The BAML Index is a broad market index and tracks dollar denominated investment-grade debt with a remaining maturity up to 3 years. The City's Investment Policy allows investments, in a few sectors, up to a 5-year final maturity. As of September 2019, the City still holds securities purchased in 2015 and 2016 when interest rates were lower. Therefore, the BAML Index yield rose above the City's portfolio in recent months. The variance between the BAML Index and the City's portfolio may increase further in the near future.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page 1 of this report, the total portfolio size as of September 30, 2019, was approximately \$1.94 billion. The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio's market value to both its original cost and amortized cost.

UNREALIZED GAINS & LOSSES			
Cash Basis			
Market Value	\$1,941,746,053	Market Value	\$1,941,746,053
Original Cost	<u>(1,939,703,093)</u>	Amortized Cost	<u>(1,940,910,903)</u>
Net Unrealized Gain	\$ 2,042,960	Net Unrealized Gain	\$ 835,150

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

Earned Interest Yield

The earned interest yield of the total investment portfolio for the quarter ended September 30, 2019 was 2.363%, 0.015% higher than the previous quarter and 0.427% higher than the quarter ended September 30, 2018.

COMPLIANCE REPORTING REQUIREMENTS

Pursuant to Section 21.0 of the City's Investment Policy, "No less than semi-annually each year, a compliance audit shall be conducted of the City's investment program to determine whether the City's investments within the City's pooled portfolio are in compliance with the City's Investment Policy, internal controls and department procedures." These compliance audits per the Investment Policy can be included in the City Auditor's work plan, or can be conducted by an external auditor at the request of the Director of Finance. During the quarter, the City Auditor's Office engaged the services of Macias, Gini, & O'Connell LLP ("MGO") to audit the City's investments within the pooled portfolio.

MGO completed its evaluation for the six month ended June 30, 2019. The report noted one report timing variance and one security downgrade. Management responded to the findings accordingly. A copy of the Independent Accountant's Agreed-Upon Procedures Report is attached to this quarterly report (Section F).

Cash Management Projection

Based on the Finance Department's cash flow projection as of September 30, 2019, total revenues and investment maturities for the next six months are anticipated to be approximately \$1.85 billion. This is sufficient to cover projected expenditures of approximately \$1.62 billion.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended September 30, 2019. The investment portfolio meets the requirements of the City's Investment Policy and California Government Code section 53601.

Comparison of Portfolio Investment Earnings to FY 2019-20 Budget

The following is a comparison of actual General Fund investment earnings, on an accrual basis, to the fiscal year 2019-20 budget. The fiscal year 2019-20 budgeted interest earnings for the General Fund is \$6.9 million, and the forecasted net interest yield is 2.25%. The schedule below compares the unaudited actual net investment earnings to the General Fund budget for the quarter ended September 30, 2019. The interest earnings are less than the forecast for the quarter and for the fiscal year.

BUDGET COMPARISON	
<u>Net Investment Earnings</u>	<u>Yield</u>
<i>Quarter Ended June 30, 2019</i>	
Budget ^(a)	2.25%
Actual ^(b)	<u>2.21%</u>
Variance	(0.04%)
<i>Fiscal Year to Date</i>	
Budget ^(a)	2.25%
Actual ^(b)	<u>2.21%</u>
Variance	(0.04%)
(a) Reflects the 2020-2024 General Fund Forecast Information submitted by Finance on February 22, 2019.	
(b) Reflects the earned interest yield less costs to administer the investment program, adjusted for funds with negative cash balances at month end.	

INVESTMENT TRADING ACTIVITY

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

In general, the City buys and holds all securities to maturity. On rare occasions, the City may liquidate holdings to raise cash. On July 18, staff sold \$20 million in Treasury notes, realizing a gain of \$122,581.

INVESTMENT STRATEGY

The Investment Program continues to focus on its core mandates of safety, liquidity, and yield. Investments have been matched to known cash flow outlays in the next 24-month horizon. Beyond the 24-month horizon, staff extends maturities to provide income and structure for the portfolio when appropriate.

The Federal Reserve cut the Fed Funds Target Rate in July and September by 0.25% each time. Another cut is likely in October. Although the unemployment rate is low and consumer confidence remains high, business investment has trended lower and employers are not hiring as many new positions as they used to. Additionally, US faces more headwind with slowing global economy.

The investment staff will closely monitor the market development, focus on the overall quality of the portfolio and invest with care, prudence and diligence.

Future Commitments – As of September 30, 2019, the City had no obligations to sell securities and no commitments to participate in securities trading.

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

Restructuring – No restructuring activities took place during this quarter.

CONCLUSION

The total investment portfolio as of September 30, 2019 was \$1,939,703,093, decreased by approximately \$125.85 million from the previous quarter. For the quarter ended September 30, 2019, the earned interest yield was 2.363%, an increase from 2.348% reported for the previous quarter. The average days to maturity decreased from 661 days on June 30, 2019, to 621 days on September 30, 2019. As of September 30, 2019, approximately 37% of the total portfolio was invested in U.S. Treasuries and agency securities.

/s/

JULIA H. COOPER
Director of Finance

SECTION A

PORTFOLIO STATISTICS

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

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

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

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

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

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

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

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

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City of San Jose
Portfolio Statistics
Funds: 003, 152, 501, 554
7/01/19 THROUGH 9/30/19

	Fund 003	Fund 152	Fund 501	Fund 554	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	11,719,852.22	-	-	9,377.36	11,729,229.58
TOTAL NET EARNINGS THIS PERIOD:	11,991,221.42	4,613.72	18,976.81	1,333.30	12,016,145.25
AVERAGE DAILY PORTFOLIO BALANCE:	2,012,330,030.15	894,445.10	3,805,177.19	216,294.68	2,017,245,947.12
EARNED INCOME YIELD THIS PERIOD	2.364	2.046	1.979	2.446	2.363
END OF PERIOD PORTFOLIO BALANCE:	1,928,805,923.31	894,445.10	10,002,725.04	-	1,939,703,093.45
CURRENT AMORTIZED BOOK VALUE:	1,929,273,627.63	894,605.40	10,002,725.04	-	1,940,170,958.07
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.316	2.063	1.977	-	2.314
WEIGHTED AVERAGE DAYS OF MATURITY:	624.00	260.00	1.00	-	621.00

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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
July 1, 2019 - September 30, 2019**

City of San Jose
CA

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
CITY	32936	003	STPOOL	42,855,000.00	15,729,000.00	27,218,930.96	2.450	2.446	167,822.75	0.00	0.00	167,822.75
VP6000104	36512	003	WELLS	18,791.15	10,963.02	17,450.71	1.991	2.071	91.08	0.00	0.00	91.08
CSJFA	37042	003	STPOOL	23,926,000.00	17,760,000.00	27,484,445.07	2.450	2.446	169,459.82	0.00	0.00	169,459.82
3133EEW55	37331	003	FFCB	20,000,000.00	20,026,400.00	20,026,400.00	1.800	1.757	90,000.00	-1,326.64	0.00	88,673.36
91412GSB2	37374	003	UNVHGR	0.00	8,314,920.60	0.00	1.796		0.00	0.00	0.00	0.00
91412GSB2	37375	003	UNVHGR	0.00	2,515,100.00	0.00	1.796		0.00	0.00	0.00	0.00
912828VV9	37378	003	USTR	10,000,000.00	10,179,687.50	10,179,687.50	2.125	1.701	53,321.71	-9,684.39	0.00	43,637.32
3130A7CV5	37398	003	FHLB	10,000,000.00	9,959,600.00	9,959,600.00	1.375	1.450	34,375.00	2,020.00	0.00	36,395.00
3133EFW52	37403	003	FFCB	0.00	5,019,250.00	0.00	1.150		0.00	0.00	0.00	0.00
4581X0CD8	37404	003	IADB	10,000,000.00	10,350,000.00	10,350,000.00	2.125	1.305	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	1.478	20,748.25	0.00	0.00	20,748.25
13063CP87	37408	003	CAS	10,000,000.00	10,000,000.00	10,000,000.00	1.500	1.488	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	1.606	37,500.00	2,757.90	0.00	40,257.90
3133EFW52	37415	003	FFCB	0.00	5,023,250.00	0.00	1.150		0.00	0.00	0.00	0.00
3136G3TN5	37433	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	1.210	1.200	90,750.00	0.00	0.00	90,750.00
3130A8QS5	37449	003	FHLB	10,000,000.00	9,950,700.00	9,950,700.00	1.125	1.220	28,125.00	2,465.00	0.00	30,590.00
594918BN3	37462	003	MSFT	0.00	10,004,400.00	4,132,252.17	1.100	1.071	11,305.56	-150.74	0.00	11,154.82
037833CB4	37464	003	AAPL	0.00	8,828,412.52	3,070,752.18	1.100	1.090	8,364.92	74.69	0.00	8,439.61
69371RN36	37465	003	PCAR	0.00	2,000,000.00	913,043.48	1.200	1.188	2,733.33	0.00	0.00	2,733.33
3137EAC9	37466	003	FHLMC	10,000,000.00	9,949,200.00	9,949,200.00	1.125	1.223	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	1.421	49,483.75	-3,553.54	0.00	45,930.21
3134G93L9	37476	003	FHLMC	0.00	7,560,756.00	3,698,195.87	1.250	1.236	11,550.00	-31.71	0.00	11,518.29
713448DJ4	37480	003	PEP	5,000,000.00	5,002,350.00	5,002,350.00	1.350	1.323	16,875.00	-196.37	0.00	16,678.63
713448DJ4	37481	003	PEP	6,500,000.00	6,503,055.00	6,503,055.00	1.350	1.323	21,937.50	-255.29	0.00	21,682.21
594918BN3	37485	003	MSFT	0.00	4,984,035.00	2,058,623.15	1.100	1.203	5,652.78	590.11	0.00	6,242.89
084664CL3	37487	003	BRK	0.00	10,081,114.80	4,930,980.07	1.077	2.698	34,898.63	-1,371.37	0.00	33,527.26
438516BJ4	37489	003	HON	10,000,000.00	10,000,000.00	10,000,000.00	1.400	1.389	35,000.00	0.00	0.00	35,000.00
544445AZ2	37494	003	LOSAPT	2,000,000.00	2,000,000.00	2,000,000.00	2.092	2.075	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	2.045	16,321.95	-5,180.44	0.00	11,141.51
70922PAH5	37497	003	PASTRN	2,000,000.00	2,057,320.00	2,057,320.00	2.609	1.960	13,045.00	-2,883.62	0.00	10,161.38

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Portfolio CITY
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City of San Jose
Total Earnings
July 1, 2019 - September 30, 2019

Page 2

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings				
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
544351KQ1	37505	003	LOS	10,000,000.00	9,990,900.00	9,990,900.00	2.150	2.154	53,750.00	484.62	0.00	54,234.62	
544351KP3	37507	003	LOS	6,560,000.00	6,501,616.00	6,501,616.00	1.930	2.173	31,652.00	3,950.79	0.00	35,602.79	
544351KQ1	37510	003	LOS	3,250,000.00	3,227,055.00	3,227,055.00	2.150	2.299	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	1.726	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	1.819	13,681.25	8,638.90	0.00	22,320.15	
3130AAKK3	37516	003	FHLB	0.00	20,000,000.00	0.00	1.420		0.00	0.00	0.00	0.00	
912828XE5	37522	003	USTR	15,000,000.00	14,946,093.75	14,946,093.75	1.500	1.608	56,557.37	4,032.01	0.00	60,589.38	
459058FY4	37523	003	IBRD	10,000,000.00	9,945,700.00	9,945,700.00	2.000	2.103	50,000.00	2,715.00	0.00	52,715.00	
91412GSB2	37524	003	UNVHGR	0.00	3,017,580.00	0.00	1.796		0.00	0.00	0.00	0.00	
06406HCW7	37526	003	BK	0.00	4,340,936.00	3,397,254.26	2.300	1.892	19,230.56	-3,025.89	0.00	16,204.67	
084670BL1	37527	003	BRK	0.00	4,906,985.06	2,346,818.94	2.100	1.698	12,193.01	-2,149.30	0.00	10,043.71	
13066YTY5	37529	003	CASPWR	9,446,838.08	9,287,847.80	9,287,847.80	1.713	2.128	40,456.09	9,352.37	0.00	49,808.46	
912828R77	37530	003	USTR	10,000,000.00	9,790,234.38	9,790,234.38	1.375	1.896	34,562.85	12,214.21	0.00	46,777.06	
037833CK4	37532	003	AAPL	10,000,000.00	9,995,100.00	9,995,100.00	1.900	1.902	47,500.00	409.09	0.00	47,909.09	
574193NC8	37534	003	MDS	5,000,000.00	5,000,000.00	5,000,000.00	2.250	2.232	28,125.00	0.00	0.00	28,125.00	
3132X0SA0	37536	003	FAMC	15,000,000.00	14,996,100.00	14,996,100.00	1.640	1.636	61,500.00	325.60	0.00	61,825.60	
91412GSB2	37537	003	UNVHGR	0.00	5,910,132.50	0.00	1.796		0.00	0.00	0.00	0.00	
037833CB4	37544	003	AAPL	0.00	7,917,600.00	2,753,947.83	1.100	1.544	7,577.78	3,138.08	0.00	10,715.86	
13066YTY2	37546	003	CASPWR	20,000,000.00	19,750,600.00	19,750,600.00	2.000	2.259	100,000.00	12,470.00	0.00	112,470.00	
06406HCZ0	37549	003	BK	7,666,000.00	7,721,425.18	7,721,425.18	2.150	1.862	41,204.75	-4,963.45	0.00	36,241.30	
3133XU3G6	37551	003	FHLB	0.00	10,607,900.00	0.00	4.375		0.00	0.00	0.00	0.00	
3133XU3G6	37552	003	FHLB	0.00	10,614,100.00	0.00	4.375		0.00	0.00	0.00	0.00	
91412GSB2	37553	003	UNVHGR	0.00	2,864,915.00	0.00	1.796		0.00	0.00	0.00	0.00	
25468PDU7	37555	003	DIS	13,800,000.00	13,798,620.00	13,798,620.00	1.800	1.789	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	1.694	137,500.00	-90,855.73	0.00	46,644.27	
3130ABMF0	37559	003	FHLB	0.00	30,000,000.00	0.00	1.109		0.00	0.00	0.00	0.00	
20772JL67	37560	003	CTS	3,000,000.00	3,007,500.00	3,007,500.00	2.570	2.482	19,275.00	-459.81	0.00	18,815.19	
45905UC51	37564	003	IBRD	30,000,000.00	30,000,000.00	30,000,000.00	2.070	2.053	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	2.229	22,072.95	-6,166.40	0.00	15,906.55	
3130ABQY5	37569	003	FHLB	3,625,000.00	3,636,672.50	3,636,672.50	1.800	1.698	16,312.50	-745.59	0.00	15,566.91	
3133XU3G6	37570	003	FHLB	0.00	3,942,468.05	0.00	4.375		0.00	0.00	0.00	0.00	
45905VLD6	37571	003	IFC	10,000,000.00	10,000,000.00	10,000,000.00	1.620	1.607	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	2.774	53,475.00	-18,836.63	0.00	34,638.37	
912828L24	37574	003	USTR	0.00	14,973,046.88	2,929,509.17	1.875	10.958	13,756.79	269.98	66,888.50	80,915.27	
64990FGS7	37575	003	NYSPT	7,660,000.00	7,660,000.00	7,660,000.00	1.950	1.934	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	1.928	4,860.00	0.00	0.00	4,860.00	
91412GSB2	37577	003	UNVHGR	0.00	2,954,985.50	0.00	1.796		0.00	0.00	0.00	0.00	

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
13063DDF2	37579	003	CAS	5,000,000.00	5,066,150.00	5,066,150.00	2.500	2.185	31,250.00	-3,354.09	0.00	27,895.91
801546PE6	37580	003	SCR	10,715,000.00	10,781,433.00	10,781,433.00	2.125	1.871	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	2.480	18,750.00	0.00	0.00	18,750.00
69371RN85	37583	003	PCAR	6,050,000.00	6,043,163.50	6,043,163.50	2.050	2.073	31,006.25	571.29	0.00	31,577.54
912828L24	37587	003	USTR	0.00	4,940,625.00	966,644.02	1.875	24.994	4,585.60	617.78	55,692.96	60,896.34
13063DDF2	37588	003	CAS	5,000,000.00	5,019,950.00	5,019,950.00	2.500	2.388	31,250.00	-1,035.46	0.00	30,214.54
3130ACZS6	37589	003	FHLB	10,000,000.00	9,982,270.00	9,982,270.00	2.100	2.125	52,500.00	978.35	0.00	53,478.35
91412GSB2	37592	003	UNVHGR	0.00	2,400,839.35	0.00	1.796		0.00	0.00	0.00	0.00
3132X0SA0	37593	003	FAMC	10,000,000.00	9,906,690.00	9,906,690.00	1.640	2.048	41,000.00	10,142.40	0.00	51,142.40
3132X0B91	37594	003	FAMC	50,000,000.00	50,000,000.00	50,000,000.00	2.000	1.984	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	2.185	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	2.152	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	2.061	11,925.00	-225.55	0.00	11,699.45
912828L32	37601	003	USTR	17,000,000.00	16,677,265.63	16,677,265.63	1.375	2.138	58,653.88	31,221.41	0.00	89,875.29
90331HNJ8	37603	003	USB	4,300,000.00	4,296,947.00	4,296,947.00	2.350	2.368	25,262.50	389.74	0.00	25,652.24
3130ADN32	37604	003	FHLB	5,000,000.00	4,990,850.00	4,990,850.00	2.125	2.202	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	2.783	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	2.858	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	2.608	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	2.491	50,000.00	218.78	0.00	50,218.78
69371RN85	37617	003	PCAR	7,068,000.00	6,920,349.48	6,920,349.48	2.050	2.911	36,223.50	14,554.82	0.00	50,778.32
46625HQJ2	37618	003	JPM	15,000,000.00	14,736,240.00	14,736,240.00	2.550	3.205	95,625.00	23,410.65	0.00	119,035.65
13063DGA0	37620	003	CAS	6,000,000.00	5,993,460.00	5,993,460.00	2.800	2.818	42,000.00	568.70	0.00	42,568.70
713448BR8	37621	003	PEP	11,011,000.00	11,083,342.27	11,083,342.27	3.125	2.815	86,023.44	-7,373.51	0.00	78,649.93
438516BJ4	37623	003	HON	6,722,000.00	6,602,415.62	6,602,415.62	1.400	2.670	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	3.270	32,970.00	0.00	0.00	32,970.00
13067WPE6	37625	003	CASPWR	1,000,000.00	983,530.00	983,530.00	2.518	2.908	6,295.00	915.00	0.00	7,210.00
06406HDD8	37627	003	BK	5,000,000.00	4,963,350.00	4,963,350.00	2.600	2.932	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	3.041	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	2.937	14,771.25	4,377.53	0.00	19,148.78
3134GSQW8	37631	003	FHLMC	0.00	25,000,000.00	15,217,391.30	3.000	2.987	114,583.33	0.00	0.00	114,583.33
931142EJ8	37632	003	WMT	5,000,000.00	4,999,750.00	4,999,750.00	3.125	3.101	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	2.938	87,500.00	53,858.09	0.00	141,358.09
3135GOU35	37636	003	FNMA	20,000,000.00	19,995,400.00	19,995,400.00	2.750	2.736	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	2.870	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	3.020	52,500.00	21,050.17	0.00	73,550.17
06406HDF3	40003	003	BK	3,700,000.00	3,648,348.00	3,648,348.00	2.450	3.075	22,662.50	5,614.35	0.00	28,276.85

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
46625HRT9	40005	003	JPM	7,000,000.00	6,853,840.00	6,853,840.00	2.400	3.184	42,000.00	13,011.27	0.00	55,011.27
46625HHZ6	40006	003	JPM	5,000,000.00	5,176,800.00	5,176,800.00	4.625	3.186	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	2.713	65,625.00	2,600.80	0.00	68,225.80
13063DGN2	40008	003	CAS	5,000,000.00	5,075,550.00	5,075,550.00	3.400	3.019	42,500.00	-3,878.78	0.00	38,621.22
3130AEY38	40011	003	FHLB	5,000,000.00	5,000,000.00	5,000,000.00	3.200	3.174	40,000.00	0.00	0.00	40,000.00
78012UJG1	40012	003	RY	0.00	30,000,000.00	19,565,217.39	2.820	2.859	141,000.00	0.00	0.00	141,000.00
3133EJD48	40013	003	FFCB	25,000,000.00	24,915,000.00	24,915,000.00	3.050	3.104	190,625.00	4,285.71	0.00	194,910.71
3134GSA96	40014	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	3.150	3.124	78,750.00	0.00	0.00	78,750.00
438516BM7	40015	003	HON	1,712,000.00	1,645,249.12	1,645,249.12	1.850	3.252	7,918.00	5,567.73	0.00	13,485.73
438516BM7	40016	003	HON	5,000,000.00	4,806,300.00	4,806,300.00	1.850	3.246	23,125.00	16,201.67	0.00	39,326.67
45905UZJ6	40017	003	IBRD	2,000,000.00	1,971,480.00	1,971,480.00	1.300	2.788	6,500.00	7,354.73	0.00	13,854.73
48127HAA7	40020	003	JPM	10,000,000.00	9,927,600.00	9,927,600.00	2.200	2.982	55,000.00	19,626.50	0.00	74,626.50
742718EQ8	40021	003	PG	10,000,000.00	9,617,700.00	9,617,700.00	1.700	3.090	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	198,055.56	0.00	0.00	198,055.56
06406HCZ0	40023	003	BK	10,000,000.00	9,895,200.00	9,895,200.00	2.150	3.007	53,750.00	21,243.25	0.00	74,993.25
45950VMW3	40025	003	IFC	5,000,000.00	5,000,000.00	5,000,000.00	3.000	2.976	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	2.777	84,000.00	0.00	0.00	84,000.00
14913QZQ1	40029	003	CAT	6,000,000.00	6,014,520.00	6,014,520.00	3.350	3.194	50,250.00	-1,822.59	0.00	48,427.41
19416QDY3	40030	003	CL	5,000,000.00	4,904,900.00	4,904,900.00	2.450	3.133	30,625.00	8,112.79	0.00	38,737.79
69371RN69	40031	003	PCAR	3,555,000.00	3,511,095.75	3,511,095.75	1.950	3.001	17,330.63	9,232.21	0.00	26,562.84
89114MRG4	40035	003	TD	0.00	15,000,000.00	9,782,608.70	2.980	3.021	74,500.00	0.00	0.00	74,500.00
544351MN6	40036	003	LOS	4,000,000.00	4,009,560.00	4,009,560.00	2.900	2.805	29,000.00	-651.81	0.00	28,348.19
4581XOCH9	40037	003	IADB	16,732,000.00	16,617,553.12	16,617,553.12	1.750	2.632	73,202.50	37,051.15	0.00	110,253.65
13066YTZ2	40039	003	CASPWR	4,000,000.00	3,910,360.00	3,910,360.00	2.000	2.715	20,000.00	6,762.44	0.00	26,762.44
62478TS67	40040	003	MUBCD	0.00	30,000,000.00	24,130,434.78	2.630	2.667	162,183.33	0.00	0.00	162,183.33
69371RM78	40041	003	PCAR	3,460,000.00	3,430,901.40	3,430,901.40	2.500	3.028	21,625.00	4,562.49	0.00	26,187.49
3130ABYA5	40042	003	FHLB	1,100,000.00	1,072,775.00	1,072,775.00	1.750	2.324	4,407.64	1,877.58	0.00	6,285.22
3135GOU92	40043	003	FNMA	4,000,000.00	3,997,120.00	3,997,120.00	2.625	2.629	26,250.00	240.00	0.00	26,490.00
191216BT6	40044	003	KO	10,000,000.00	9,839,880.00	9,839,880.00	1.875	2.795	46,875.00	22,446.73	0.00	69,321.73
24422EUJ6	40048	003	DE	3,480,000.00	3,463,783.20	3,463,783.20	2.394	2.866	23,480.30	1,541.27	0.00	25,021.57
3133EJ5W5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.651	132,500.00	1,006.32	0.00	133,506.32
3130AFQS9	40050	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	2.850	2.827	71,250.00	0.00	0.00	71,250.00
3130AFQZ3	40052	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	1.960	2.201	166,429.99	0.00	0.00	166,429.99
90331HNP4	40054	003	USB	10,253,000.00	10,271,055.53	10,271,055.53	3.150	3.042	80,742.37	-1,998.76	0.00	78,743.61
594918BP8	40055	003	MSFT	10,000,000.00	9,717,000.00	9,717,000.00	1.550	2.719	38,750.00	27,836.07	0.00	66,586.07
191216BY5	40056	003	KO	15,010,000.00	14,540,487.20	14,540,487.20	1.550	2.816	58,163.75	45,049.20	0.00	103,212.95
24422ETZ2	40057	003	DE	16,000,000.00	15,827,186.67	15,812,712.03	2.350	2.962	94,000.00	24,061.27	0.00	118,061.27

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Fund: General Pool												
912796QR3	40058	003	USTR	0.00	9,882,239.58	1,826,066.01	2.423	2.485	0.00	11,439.58	0.00	11,439.58
3130AFRBS	40060	003	FHLB	5,000,000.00	4,995,000.00	4,995,000.00	2.875	2.874	35,937.50	250.00	0.00	36,187.50
191219AP9	40063	003	KO	10,524,000.00	12,179,004.24	12,179,004.24	8.500	2.792	223,635.00	-137,917.02	0.00	85,717.98
62478TU98	40066	003	MUBCD	10,000,000.00	10,000,000.00	10,000,000.00	2.640	2.677	67,466.67	0.00	0.00	67,466.67
45905UZJ6	40067	003	IBRD	5,000,000.00	4,954,250.00	4,954,250.00	1.300	2.615	16,250.00	16,404.38	0.00	32,654.38
14913Q2H1	40069	003	CAT	5,000,000.00	4,995,850.00	4,995,850.00	2.349	2.671	33,128.72	507.71	0.00	33,636.43
89233HWT7	40071	003	TMCC	0.00	9,845,086.11	9,417,038.89	2.570	2.647	0.00	62,822.22	0.00	62,822.22
89233HWT7	40072	003	TMCC	0.00	9,848,416.67	9,420,224.64	2.550	2.625	0.00	62,333.33	0.00	62,333.33
14913Q2T5	40075	003	CAT	5,000,000.00	5,009,327.78	5,008,045.17	2.950	2.881	36,875.00	-507.93	0.00	36,367.07
166764BG4	40076	003	CVX	6,192,000.00	6,112,123.20	6,112,123.20	2.100	2.700	32,508.00	9,088.38	0.00	41,596.38
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.516	31,250.00	407.50	0.00	31,657.50
91159HHC7	40080	003	USB	5,000,000.00	5,025,450.00	5,025,450.00	3.000	2.793	37,500.00	-2,120.83	0.00	35,379.17
3134GTAZ6	40081	003	FHLMC	0.00	3,300,000.00	3,156,521.74	2.750	2.725	21,679.17	0.00	0.00	21,679.17
594918BW3	40082	003	MSFT	4,500,000.00	4,506,450.00	4,495,676.09	2.400	2.470	27,000.00	991.68	0.00	27,991.68
912796SL4	40083	003	USTR	10,000,000.00	9,879,930.56	9,879,930.56	2.375	2.437	0.00	60,694.45	0.00	60,694.45
48125LRK0	40086	003	JPM	5,000,000.00	5,014,555.00	4,998,008.75	2.604	2.698	32,550.00	1,437.79	0.00	33,987.79
3133EKL5	40087	003	FFCB	0.00	7,322,971.38	716,377.64	2.690	5.790	4,926.07	36.80	5,491.96	10,454.83
62478T2C2	40088	003	MUBCD	5,000,000.00	5,000,000.00	5,000,000.00	2.580	2.616	32,966.67	0.00	0.00	32,966.67
3134GSB20	40089	003	FHLMC	12,000,000.00	12,040,800.00	12,040,800.00	3.150	3.002	94,500.00	-3,384.33	0.00	91,115.67
89233HZJ6	40090	003	TMCC	15,000,000.00	14,739,687.50	14,739,687.50	2.550	2.631	0.00	97,750.00	0.00	97,750.00
478160CD4	40091	003	JNJ	5,280,000.00	5,253,322.80	5,248,200.63	2.250	2.533	29,700.00	3,805.29	0.00	33,505.29
931142EA7	40092	003	WMT	3,150,000.00	3,118,374.00	3,118,374.00	1.900	2.517	14,962.50	4,824.31	0.00	19,786.81
06370RZF9	40093	003	BMO	30,000,000.00	30,000,000.00	30,000,000.00	2.500	2.535	191,666.66	0.00	0.00	191,666.66
3134GTKX0	40094	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	2.780	2.757	173,750.00	0.00	0.00	173,750.00
3134GTKG7	40095	003	FHLMC	5,000,000.00	5,000,000.00	5,000,000.00	2.600	2.579	32,500.00	0.00	0.00	32,500.00
69371RP75	40096	003	PCAR	6,068,000.00	6,136,836.40	6,128,220.83	2.850	2.558	43,234.50	-3,724.27	0.00	39,510.23
24422EUT4	40097	003	JD	14,000,000.00	14,185,993.89	14,185,993.89	2.950	2.578	103,250.00	-11,071.28	0.00	92,178.72
3134GTGZ0	40098	003	FHLMC	7,685,000.00	7,684,573.06	7,684,573.06	2.500	2.495	48,031.25	289.80	0.00	48,321.05
78012UPC3	40099	003	RY	15,000,000.00	15,000,000.00	15,000,000.00	2.520	2.555	96,600.00	0.00	0.00	96,600.00
06406HBY4	40100	003	BK	8,342,000.00	8,547,845.80	8,545,056.07	3.550	2.594	74,035.25	-18,163.47	0.00	55,871.78
3138L2YE1	40101	003	FNMA	5,000,000.00	4,965,039.06	4,965,039.06	2.370	2.604	30,283.34	2,305.67	0.00	32,589.01
91159HHC7	40102	003	USB	6,533,000.00	6,616,230.42	6,611,401.68	3.000	2.649	48,997.50	-4,851.18	0.00	44,146.32
3134GTMR1	40103	003	FHLMC	13,000,000.00	13,000,000.00	13,000,000.00	2.700	2.678	87,750.00	0.00	0.00	87,750.00
91159HHC7	40105	003	USB	10,000,000.00	10,135,200.00	10,127,373.91	3.000	2.628	75,000.00	-7,912.28	0.00	67,087.72
25468PCN4	40106	003	DIS	5,000,000.00	5,060,183.33	5,044,141.67	2.750	2.460	34,375.00	-3,099.26	0.00	31,275.74
3134GTJB0	40107	003	FHLMC	2,000,000.00	2,000,147.22	2,000,147.22	2.650	2.628	13,250.00	0.00	0.00	13,250.00
166764BG4	40108	003	CVX	10,000,000.00	9,923,000.00	9,923,000.00	2.100	2.482	52,500.00	9,585.07	0.00	62,085.07

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
3134GTPK3	40109	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	2.650	2.628	165,625.00	0.00	0.00	165,625.00	
574193NB0	40110	003	MDS	5,000,000.00	4,993,622.22	4,990,627.05	2.000	2.244	25,000.00	3,227.96	0.00	28,227.96	
69371RP83	40111	003	PCAR	7,000,000.00	7,027,348.61	7,027,348.61	2.650	2.520	46,375.00	-1,741.80	0.00	44,633.20	
90331HPC1	40112	003	USB	10,000,000.00	9,989,400.00	9,989,400.00	2.650	2.666	66,250.00	883.34	0.00	67,133.34	
3134GTRB1	40113	003	FHLMC	30,000,000.00	30,006,300.00	30,006,300.00	2.520	2.499	189,000.00	0.00	0.00	189,000.00	
13066YTZ2	40114	003	CASPWR	15,000,000.00	15,037,183.33	15,037,183.33	2.000	1.959	75,000.00	-761.47	0.00	74,238.53	
3137AWQH1	40115	003	FHLMC	8,595,000.00	8,643,750.66	8,640,996.68	2.307	2.109	49,571.67	-3,647.32	0.00	45,924.35	
13063DLY2	40116	003	CAS	2,235,000.00	2,257,567.29	2,257,567.29	2.350	2.097	13,130.62	-1,198.97	0.00	11,931.65	
191216CF5	40117	003	KO	5,000,000.00	5,008,491.11	5,008,491.11	2.200	2.144	27,500.00	-431.90	0.00	27,068.10	
45905U3L6	40118	003	IBRD	0.00	30,000,000.00	24,130,434.78	2.770	2.733	166,200.00	0.00	0.00	166,200.00	
25468PDE3	40119	003	DIS	10,000,000.00	10,038,857.78	10,031,587.25	2.150	2.195	53,750.00	1,745.22	0.00	55,495.22	
3134GTTT0	40120	003	FHLMC	0.00	25,000,000.00	23,913,043.48	2.625	2.601	156,770.83	0.00	0.00	156,770.83	
3137AWQH1	40121	003	FHLMC	6,215,000.00	6,252,233.03	6,248,250.25	2.307	2.108	35,845.02	-2,648.25	0.00	33,196.77	
3133EGB87	40122	003	FFCB	10,500,000.00	10,385,375.00	10,385,375.00	1.875	2.177	49,218.75	7,775.31	0.00	56,994.06	
88579YAU5	40123	003	MMM	4,800,000.00	4,750,328.00	4,747,954.09	1.625	2.255	19,500.00	7,485.88	0.00	26,985.88	
56052AD52	40124	003	MES	2,000,000.00	2,014,960.00	2,014,960.00	2.500	2.080	12,500.00	-1,937.26	0.00	10,562.74	
56052AD60	40125	003	MES	1,250,000.00	1,264,337.50	1,264,337.50	2.500	2.068	7,812.50	-1,223.10	0.00	6,589.40	
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.887	46,875.00	650.00	0.00	47,525.00	
3133EKRE8	40127	003	FFCB	17,000,000.00	16,979,935.28	16,978,805.28	1.850	1.893	78,625.00	2,396.95	0.00	81,021.95	
3133EHHK2	40129	003	FFCB	0.00	5,494,897.06	119,454.28	2.670	2.697	812.12	0.00	0.00	812.12	
3135G0T29	40130	003	FNMA	3,659,000.00	3,660,847.80	3,654,593.69	1.500	2.081	13,721.25	5,448.82	0.00	19,170.07	
88579YAQ4	40131	003	MMM	20,000,000.00	20,112,268.89	20,023,259.23	2.000	2.142	100,000.00	8,117.73	0.00	108,117.73	
912828357	40132	003	USTR	30,000,000.00	30,211,436.04	30,053,941.44	2.000	2.112	150,810.72	9,144.81	0.00	159,955.53	
478160CH5	40133	003	JNJ	20,000,000.00	20,074,026.67	20,074,026.67	1.950	1.832	97,500.00	-4,783.06	0.00	92,716.94	
14913Q2A6	40134	003	CAT	10,000,000.00	10,025,655.56	10,008,764.25	1.850	2.099	46,250.00	6,707.95	0.00	52,957.95	
45905UP32	40135	003	IBRD	9,180,000.00	9,183,707.96	9,175,076.22	1.561	1.890	35,824.94	7,880.24	0.00	43,705.18	
713448DC9	40136	003	PEP	23,500,000.00	23,647,808.47	23,647,808.47	2.150	1.972	126,312.50	-8,740.79	0.00	117,571.71	
459058GY3	40137	003	IBRD	0.00	20,000,000.00	19,347,826.09	2.600	2.577	125,666.67	0.00	0.00	125,666.67	
084670BF4	40138	003	BRK	8,513,000.00	8,925,010.28	8,844,819.47	3.400	1.977	72,360.50	-28,295.68	0.00	44,064.82	
3133XXP50	40139	003	FHLB	22,655,000.00	280,355.63	23,208,094.74	4.125	1.994	233,629.69	-116,996.89	0.00	116,632.80	
64990FLH5	40140	003	NYSPIT	23,430,000.00	3,514.50	23,373,156.78	1.800	1.938	105,435.00	8,757.63	0.00	114,192.63	
912828J50	40141	003	USTR	10,000,000.00	45,957.88	9,987,297.97	1.375	2.020	34,502.28	16,345.75	0.00	50,848.03	
3135G0V75	40142	003	FNMA	10,000,000.00	0.00	9,204,114.13	1.750	1.815	40,347.22	1,753.46	0.00	42,100.68	
3134GTZD8	40143	003	FHLMC	10,000,000.00	0.00	9,131,018.12	2.300	2.276	52,388.89	0.00	0.00	52,388.89	
88579YAQ4	40144	003	MMM	10,000,000.00	0.00	9,031,333.48	2.000	2.143	45,000.00	3,775.81	0.00	48,775.81	
912828Y46	40145	003	USTR	20,000,000.00	0.00	18,212,035.90	2.625	1.992	118,906.89	-27,479.01	0.00	91,427.88	
3133EKUT1	40146	003	FFCB	5,000,000.00	0.00	4,453,249.91	2.370	2.367	26,333.33	237.21	0.00	26,570.54	

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
88579YAU5	40147	003	MMM	10,000,000.00	0.00	6,703,494.64	1.625	2.070	27,083.34	7,885.16	0.00	34,968.50
3137B4WB8	40148	003	FHLMC	4,250,000.00	0.00	2,911,278.87	3.060	2.137	21,675.00	-5,990.69	0.00	15,684.31
3134GTT94	40149	003	FHLMC	10,000,000.00	0.00	5,978,260.87	2.150	2.140	32,250.00	0.00	0.00	32,250.00
3134GTV26	40150	003	FHLMC	5,000,000.00	0.00	3,097,826.09	2.400	2.391	18,666.67	0.00	0.00	18,666.67
3138L9HU9	40151	003	FNMA	2,750,000.00	0.00	1,683,573.75	2.360	2.168	10,095.55	-893.96	0.00	9,201.59
70922PAK8	40152	003	PASTRN	1,750,000.00	0.00	964,337.68	2.929	1.654	6,691.95	-2,671.13	0.00	4,020.82
91412GV88	40153	003	UNVHGR	1,000,000.00	0.00	569,146.40	3.638	1.743	4,749.62	-2,248.91	0.00	2,500.71
3134GTW90	40154	003	FHLMC	5,000,000.00	0.00	2,664,035.46	2.250	2.232	15,000.00	-13.40	0.00	14,986.60
3133EKC61	40155	003	FFCB	10,000,000.00	0.00	3,914,413.04	2.100	2.069	20,416.67	0.00	0.00	20,416.67
649902ZM8	40156	003	NYSHGR	2,700,000.00	0.00	1,504,992.42	5.092	2.024	17,185.50	-9,508.86	0.00	7,676.64
3130AGWK7	40157	003	FHLB	3,000,000.00	0.00	1,496,475.00	1.500	1.538	5,625.00	176.35	0.00	5,801.35
43815NAC8	40158	003	HAROT	4,750,000.00	0.00	1,807,050.22	1.780	1.753	7,985.28	0.94	0.00	7,986.22
039483BP6	40159	003	ADM	2,750,000.00	0.00	1,123,117.78	3.375	1.881	9,023.44	-3,699.18	0.00	5,324.26
3138LFC30	40160	003	FNMA	4,000,000.00	0.00	1,448,375.72	2.100	1.878	7,700.00	-845.29	0.00	6,854.71
438516BM7	40163	003	HON	5,000,000.00	0.00	1,423,757.49	1.850	1.805	6,680.56	-202.71	0.00	6,477.85
037833DL1	40164	003	AAPL	1,000,000.00	0.00	217,354.35	1.700	1.730	944.44	3.15	0.00	947.59
3138L2YE1	40165	003	FNMA	5,000,000.00	0.00	1,159,813.45	2.370	1.922	6,912.50	-1,293.87	0.00	5,618.63
037833DL1	40166	003	AAPL	5,000,000.00	0.00	1,085,163.04	1.700	1.782	4,722.22	152.78	0.00	4,875.00
3137B36J2	40167	003	FHLMC	5,000,000.00	0.00	850,991.85	3.320	2.002	6,916.66	-2,623.46	0.00	4,293.20
6499022A0	40168	003	NYSHGR	1,000,000.00	0.00	168,254.01	4.246	2.082	1,769.17	-886.09	0.00	883.08
3138LCSB7	40169	003	FNMA	1,000,000.00	0.00	155,376.90	2.710	2.116	1,053.89	-225.31	0.00	828.58
459058HG1	40170	003	IBRD	5,000,000.00	0.00	434,782.61	2.200	2.231	2,444.44	0.00	0.00	2,444.44
3140HUNV4	40171	003	FNMA	5,000,000.00	0.00	664,274.18	2.420	2.053	4,033.33	-595.66	0.00	3,437.67
06417MCQ6	40172	003	BNSHOU	25,000,000.00	0.00	1,902,173.91	2.010	2.038	9,770.83	0.00	0.00	9,770.83
30298LAA9	40173	003	FHLMC	9,993,024.85	0.00	108,793.96	1.990	2.014	552.39	0.00	0.00	552.39
Subtotal				1,929,120,654.08	2,063,745,161.89	2,012,330,030.15		2.364	11,454,613.73	408,534.28	128,073.42	11,991,221.43
Fund: CSJ/CSC JP												
3130AGM77	40128	152	FHLB	895,000.00	894,445.10	894,445.10	2.000	2.046	4,475.00	138.72	0.00	4,613.72
Subtotal				895,000.00	894,445.10	894,445.10		2.046	4,475.00	138.72	0.00	4,613.72
Fund: SJCE												
VP4560000	40162	501	WELLS	10,002,725.04	0.00	3,805,177.19	1.977	1.979	18,976.81	0.00	0.00	18,976.81
Subtotal				10,002,725.04	0.00	3,805,177.19		1.979	18,976.81	0.00	0.00	18,976.81

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: Airport 2007A													
VP6000104	37053	554	WELLS	0.00	5,463.04	1,308.59	1.582	2.356	7.77	0.00	0.00	7.77	
SYS37370	37370	554	STPOOL	0.00	1,235,000.00	214,986.09	2.390	2.446	1,325.53	0.00	0.00	1,325.53	
Subtotal				0.00	1,240,463.04	216,294.68		2.446	1,333.30	0.00	0.00	1,333.30	
Total				1,940,018,379.12	2,065,880,070.03	2,017,245,947.12		2.363	11,479,398.84	408,673.00	128,073.42	12,016,145.26	

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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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 365	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Money Markets												
VP6000104	36512	WELLS	18,791.15	1.991			1.991	1.991	08/01 - Monthly		18,791.15	18,791.15
VP6000104	37053	WELLS	0.00	1.582			1.582	1.582	08/01 - Monthly		0.00	0.00
VP4560000	40162	WELLS	10,002,725.04	1.977		08/27/2019	1.977	1.977	08/27 - Monthly		10,002,725.04	10,002,725.04
Money Markets Totals			10,021,516.19				1.977	1.977		0.00	10,021,516.19	10,021,516.19
State Pool												
CITY	32936	STPOOL	42,855,000.00	2.450			2.450	2.450	10/01 - Quarterly		42,855,000.00	42,855,000.00
CSJFA	37042	STPOOL	23,926,000.00	2.450			2.450	2.450	08/01 - Quarterly		23,926,000.00	23,926,000.00
SYS37370	37370	STPOOL	0.00	2.390			2.390	2.390	01/01 - Quarterly		0.00	0.00
State Pool Totals			66,781,000.00				2.450	2.450		0.00	66,781,000.00	66,781,000.00
Corp Medium Term Notes												
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	9,999,427.27
037833DL1	40164	AAPL	1,000,000.00	1.700	09/11/2022	09/11/2019	1.706	1.706	03/11 - 09/11		999,830.00	999,833.15
037833DL1	40166	AAPL	5,000,000.00	1.700	09/11/2022	09/11/2019	1.757	1.757	03/11 - 09/11		4,991,750.00	4,991,902.78
039483BP6	40159	ADM	2,750,000.00	3.375	03/15/2022	08/26/2019	1.950	1.950	09/15 - 03/15	Received	2,847,130.00	2,843,430.82
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	7,673,886.37
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	4,985,340.00
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	6,973,137.97
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	3,674,049.24
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	9,966,246.85
06406HBY4	40100	BK	8,342,000.00	3.550	09/23/2021	05/02/2019	2.645	2.645	09/23 - 03/23	Received	8,515,763.86	8,485,693.23
084670BF4	40138	BRK	8,513,000.00	3.400	01/31/2022	06/28/2019	2.026	2.026	07/31 - 01/31	Received	8,806,017.46	8,776,778.59
14913Q2Q1	40029	CAT	6,000,000.00	3.350	12/07/2020	12/10/2018	3.223	3.223	06/07 - 12/07	Received	6,014,520.00	6,008,626.95
14913Q2T5	40075	CAT	5,000,000.00	2.950	02/26/2022	03/04/2019	2.907	2.907	08/26 - 02/26	Received	5,006,050.00	5,004,881.76
14913Q2A6	40134	CAT	10,000,000.00	1.850	09/04/2020	06/26/2019	2.122	2.122	09/04 - 03/04	Received	9,968,100.00	9,975,180.61
19416QDY3	40030	CL	5,000,000.00	2.450	11/15/2021	12/10/2018	3.134	3.134	05/15 - 11/15	Received	4,904,900.00	4,931,131.37
166764BG4	40076	CVX	6,192,000.00	2.100	05/16/2021	03/05/2019	2.708	2.708	05/16 - 11/16	Received	6,112,123.20	6,132,925.50
166764BG4	40108	CVX	10,000,000.00	2.100	05/16/2021	05/13/2019	2.495	2.495	05/16 - 11/16	Received	9,923,000.00	9,937,697.10
24422ETZ2	40057	DE	16,000,000.00	2.350	01/08/2021	01/23/2019	2.973	2.973	07/08 - 01/08	Received	15,811,520.00	15,877,822.18
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	13,799,683.83
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	9,936,126.97
25468PCN4	40106	DIS	5,000,000.00	2.750	08/16/2021	05/10/2019	2.492	2.492	08/16 - 02/16	Received	5,028,100.00	5,023,244.49
25468PDE3	40119	DIS	10,000,000.00	2.150	09/17/2020	06/07/2019	2.220	2.220	09/17 - 03/17	Received	9,991,080.00	9,993,290.61
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	10,097,922.30

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Corp Medium Term Notes												
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	6,715,266.12
438516BM7	40015	HON	1,712,000.00	1.850	11/01/2021	11/02/2018	3.225	3.225	05/01 - 11/01	Received	1,645,249.12	1,665,602.26
438516BM7	40016	HON	5,000,000.00	1.850	11/01/2021	11/05/2018	3.220	3.220	05/01 - 11/01	Received	4,806,300.00	4,864,986.06
438516BM7	40163	HON	5,000,000.00	1.850	11/01/2021	09/05/2019	1.792	1.792	11/01 - 05/01	31,861.11	5,006,050.00	5,005,847.29
24422EUT4	40097	JD	14,000,000.00	2.950	04/01/2022	04/26/2019	2.618	2.618	10/01 - 04/01	56,213.89	14,129,780.00	14,110,712.80
478160CD4	40091	JNJ	5,280,000.00	2.250	03/03/2022	04/24/2019	2.550	2.550	09/03 - 03/03	Received	5,236,492.80	5,243,130.92
478160CH5	40133	JNJ	20,000,000.00	1.950	11/10/2020	06/24/2019	1.852	1.852	11/10 - 05/10	47,666.67	20,026,360.00	20,021,204.92
46625HJQ2	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	14,867,339.64
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	6,912,390.74
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	5,104,456.33
48127HAA7	40020	JPM	10,000,000.00	2.200	10/22/2019	11/20/2018	3.001	3.001	04/22 - 10/22	Received	9,927,600.00	9,995,420.48
48125LRK0	40086	JPM	5,000,000.00	2.604	02/01/2021	04/10/2019	2.868	2.868	08/01 - 02/01	Received	4,989,600.00	4,992,331.80
191216BT6	40044	KO	10,000,000.00	1.875	10/27/2020	01/15/2019	2.801	2.801	04/27 - 10/27	Received	9,839,880.00	9,903,728.47
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	14,664,622.78
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	11,811,225.52	11,811,225.52
191216CF5	40117	KO	5,000,000.00	2.200	05/25/2022	06/06/2019	2.164	2.164	11/25 - 05/25	3,361.11	5,005,130.00	5,004,578.13
88579YAU5	40123	MMM	4,800,000.00	1.625	09/19/2021	06/13/2019	2.268	2.268	09/19 - 03/19	Received	4,732,128.00	4,741,111.06
88579YAQ4	40131	MMM	20,000,000.00	2.000	08/07/2020	06/21/2019	2.164	2.164	08/07 - 02/07	Received	19,963,380.00	19,972,399.70
88579YAQ4	40144	MMM	10,000,000.00	2.000	08/07/2020	07/10/2019	2.170	2.170	08/07 - 02/07	Received	9,981,960.00	9,985,735.81
88579YAU5	40147	MMM	10,000,000.00	1.625	09/19/2021	07/31/2019	2.111	2.111	09/19 - 03/19	Received	9,899,070.00	9,906,955.16
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	9,793,703.83
594918BW3	40082	MSFT	4,500,000.00	2.400	02/06/2022	04/05/2019	2.491	2.491	08/06 - 02/06	Received	4,488,750.00	4,490,689.28
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	6,047,448.21
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	9,969,351.47
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	7,002,988.49
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	3,540,023.32
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	3,444,132.64
69371RP75	40096	PCAR	6,068,000.00	2.850	03/01/2022	04/26/2019	2.593	2.593	09/01 - 03/01	Received	6,110,415.32	6,104,001.30
69371RP83	40111	PCAR	7,000,000.00	2.650	05/10/2022	05/23/2019	2.546	2.546	11/10 - 05/10	6,698.61	7,020,650.00	7,018,172.77
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	5,000,006.55
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	6,500,008.51
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	11,042,951.85
713448DC9	40136	PEP	23,500,000.00	2.150	10/14/2020	06/27/2019	1.998	1.998	10/14 - 04/14	102,453.47	23,545,355.00	23,536,225.73
742718EQ8	40021	PG	10,000,000.00	1.700	11/03/2021	11/21/2018	3.065	3.065	05/03 - 11/03	Received	9,617,700.00	9,729,294.16

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Corp Medium Term Notes												
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	2,608,830.36
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	4,299,514.98
90331HNP4	40054	USB	10,253,000.00	3.150	04/26/2021	01/23/2019	3.067	3.067	04/26 - 10/26	Received	10,271,055.53	10,265,547.82
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	5,020,831.30
91159HHC7	40102	USB	6,533,000.00	3.000	03/15/2022	05/06/2019	2.689	2.689	09/15 - 03/15	Received	6,588,465.17	6,580,649.38
91159HHC7	40105	USB	10,000,000.00	3.000	03/15/2022	05/09/2019	2.668	2.668	09/15 - 03/15	Received	10,090,200.00	10,077,716.18
90331HPC1	40112	USB	10,000,000.00	2.650	05/23/2022	05/23/2019	2.687	2.687	11/23 - 05/23		9,989,400.00	9,990,656.30
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	4,999,855.48
931142EA7	40092	WMT	3,150,000.00	1.900	12/15/2020	04/25/2019	2.529	2.529	06/15 - 12/15	Received	3,118,374.00	3,126,736.13
Corp Medium Term Notes Totals			541,565,000.00				2.509	2.509		248,254.86	541,862,092.66	541,766,641.97
Negotiable CDs												
06370RZF9	40093	BMO	30,000,000.00	2.500	02/28/2020	04/24/2019	2.500	2.535	02/28 - At Maturity		30,000,000.00	30,000,000.00
06417MCQ6	40172	BNSHOU	25,000,000.00	2.010	03/27/2020	09/24/2019	2.010	2.038	03/27 - At Maturity		25,000,000.00	25,000,000.00
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
62478T2C2	40088	MUBCD	5,000,000.00	2.580	11/08/2019	04/16/2019	2.580	2.616	11/08 - At Maturity		5,000,000.00	5,000,000.00
78012UPC3	40099	RY	15,000,000.00	2.520	02/28/2020	04/30/2019	2.520	2.555	02/28 - At Maturity		15,000,000.00	15,000,000.00
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
Negotiable CDs Totals			110,000,000.00				2.544	2.579		0.00	110,000,000.00	110,000,000.00
Commercial Paper Discounts												
89233HZJ6	40090	TMCC	15,000,000.00	2.550	12/18/2019	04/17/2019	2.632	2.669	12/18 - At Maturity		14,739,687.50	14,917,125.00
Commercial Paper Discounts Totals			15,000,000.00				2.632	2.669		0.00	14,739,687.50	14,917,125.00
Federal Agency Coupon Securities												
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	14,999,290.91
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	9,977,912.13
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	20,003,744.05
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	2,250,676.66
3133EJD48	40013	FFCB	25,000,000.00	3.050	10/02/2023	10/17/2018	3.124	3.124	04/02 - 10/02	Received	24,915,000.00	24,931,380.95
3133EJSW5	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	19,983,652.96
3133EKRE8	40127	FFCB	17,000,000.00	1.850	03/14/2022	06/21/2019	1.909	1.909	09/14 - 03/14	Received	16,973,820.00	16,976,483.28
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	9,988,845.11

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Federal Agency Coupon Securities												
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	9,982,388.94
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
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	3,630,219.07
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
3130ACZ56	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	9,989,238.07
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	4,998,352.49
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	9,989,596.77
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
3130AGM77	40128	FHLB	895,000.00	2.000	06/17/2020	06/17/2019	2.063	2.063	12/17 - 06/17		894,445.10	894,605.40
3133XXP50	40139	FHLB	22,655,000.00	4.125	03/13/2020	07/01/2019	2.030	2.030	09/13 - 03/13	Received	22,982,591.30	22,865,594.41
3130AGWK7	40157	FHLB	3,000,000.00	1.500	08/15/2024	08/16/2019	1.549	1.549	02/15 - 08/15		2,992,950.00	2,993,126.35
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	9,981,062.89
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	7,999,508.95
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
3135GDU35	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	19,997,347.63
3135GDU92	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	3,997,813.33
3135GOT29	40130	FNMA	3,659,000.00	1.500	02/28/2020	06/19/2019	2.102	2.102	08/28 - 02/28	Received	3,643,924.92	3,650,100.25
3135GDU75	40142	FNMA	10,000,000.00	1.750	07/02/2024	07/08/2019	1.830	1.830	01/02 - 07/02		9,962,100.00	9,963,853.46
Federal Agency Coupon Securities Totals			350,084,000.00				2.166	2.166		0.00	349,965,699.32	350,044,794.06
Treasury Coupon Securities												
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	10,035,263.80
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	14,989,350.23
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	9,919,280.07
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	16,886,313.34
912828357	40132	USTR	30,000,000.00	2.000	01/31/2020	06/21/2019	2.121	2.121	07/31 - 01/31	Received	29,977,734.38	29,987,873.19
912828J50	40141	USTR	10,000,000.00	1.375	02/29/2020	07/01/2019	2.030	2.030	08/31 - 02/29	Received	9,956,825.90	9,973,171.65
912828Y46	40145	USTR	20,000,000.00	2.625	07/31/2020	07/10/2019	2.009	2.009	07/31 - 01/31	Received	20,128,125.00	20,100,645.99
Treasury Coupon Securities Totals			112,000,000.00				1.969	1.969		0.00	111,655,966.54	111,891,898.27
Treasury Discounts												
912796SL4	40083	USTR	10,000,000.00	2.375	10/03/2019	04/04/2019	2.437	2.471	10/03 - At Maturity		9,879,930.56	9,998,680.56
Treasury Discounts Totals			10,000,000.00				2.437	2.471		0.00	9,879,930.56	9,998,680.56

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Federal Agency Callables												
3133EGB87	40122	FFCB	10,500,000.00	1.875	11/01/2023	06/11/2019	2.187	2.187	11/01 - 05/01	21,875.00	10,363,500.00	10,373,003.16
3133EKUT1	40146	FFCB	5,000,000.00	2.370	04/10/2023	07/11/2019	2.393	2.393	10/10 - Final Pmt.	329.17	4,996,000.00	4,996,237.21
3133EKC61	40155	FFCB	10,000,000.00	2.100	08/20/2024	08/26/2019	2.100	2.100	02/20 - 08/20	3,500.00	10,000,000.00	10,000,000.00
3130A8YA5	40042	FHLB	1,100,000.00	1.750	08/24/2022	01/09/2019	2.339	2.339	02/24 - 08/24	Received	1,072,775.00	1,078,240.86
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	4,995,672.22
3134GSB20	40089	FHLMC	12,000,000.00	3.150	04/22/2022	04/17/2019	3.031	3.031	04/30 - 10/31	Received	12,040,800.00	12,034,633.00
3134GTKX0	40094	FHLMC	25,000,000.00	2.780	10/30/2023	04/30/2019	2.780	2.780	10/30 - 04/30		25,000,000.00	25,000,000.00
3134GTGK7	40095	FHLMC	5,000,000.00	2.600	05/03/2024	05/03/2019	2.600	2.600	11/03 - 05/03		5,000,000.00	5,000,000.00
3134GTGZ0	40098	FHLMC	7,685,000.00	2.500	04/15/2024	04/25/2019	2.809	2.809	10/15 - 04/15	5,336.81	7,679,236.25	7,679,738.57
3134GTMR1	40103	FHLMC	13,000,000.00	2.700	05/20/2024	05/20/2019	2.700	2.700	11/20 - 05/20		13,000,000.00	13,000,000.00
3134GTJB0	40107	FHLMC	2,000,000.00	2.650	05/08/2024	05/09/2019	2.650	2.650	11/08 - 05/08	147.22	2,000,000.00	2,000,000.00
3134GTPK3	40109	FHLMC	25,000,000.00	2.650	05/22/2024	05/22/2019	2.650	2.650	11/22 - 05/22		25,000,000.00	25,000,000.00
3134GTRB1	40113	FHLMC	30,000,000.00	2.520	06/18/2024	06/21/2019	2.520	2.520	12/18 - 06/18	6,300.00	30,000,000.00	30,000,000.00
3134GTZD8	40143	FHLMC	10,000,000.00	2.300	07/08/2021	07/09/2019	2.300	2.300	10/08 - Final Pmt.	638.89	10,000,000.00	10,000,000.00
3134GTT94	40149	FHLMC	10,000,000.00	2.150	08/07/2023	08/07/2019	2.150	2.150	02/07 - 08/07		10,000,000.00	10,000,000.00
3134GTV26	40150	FHLMC	5,000,000.00	2.400	08/05/2024	08/05/2019	2.400	2.400	02/05 - 08/05		5,000,000.00	5,000,000.00
3134GTW90	40154	FHLMC	5,000,000.00	2.250	08/08/2022	08/13/2019	2.248	2.248	02/08 - 08/08	1,562.50	5,000,300.00	5,000,285.60
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
Federal Agency Callables Totals			221,285,000.00				2.387	2.387		39,689.59	221,147,611.25	221,157,811.62
Supranational												
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	10,084,373.11
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	19,363,876.22
4581X0CH9	40037	IADB	16,732,000.00	1.750	10/15/2019	01/07/2019	2.649	2.649	04/15 - 10/15	Received	16,617,553.12	16,726,236.49
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	9,974,810.83
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	9,765,875.30
45905UZJ6	40017	IBRD	2,000,000.00	1.300	10/25/2019	11/06/2018	2.801	2.801	04/25 - 10/25	Received	1,971,480.00	1,998,038.74
45905UZJ6	40067	IBRD	5,000,000.00	1.300	10/25/2019	02/14/2019	2.632	2.632	04/25 - 10/25	Received	4,954,250.00	4,995,625.50
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	4,992,719.33
459058GX5	40126	IBRD	10,000,000.00	1.875	06/19/2023	06/19/2019	1.902	1.902	12/19 - 06/19		9,989,600.00	9,990,336.67
45905UP32	40135	IBRD	9,180,000.00	1.561	09/12/2020	06/27/2019	1.909	1.909	09/12 - 03/12	Received	9,141,912.18	9,150,142.65
459058HG1	40170	IBRD	5,000,000.00	2.200	09/23/2024	09/23/2019	2.200	2.200	03/23 - 09/23		5,000,000.00	5,000,000.00

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Supranational												
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	3.000	3.000	06/15 - 12/15	Received	5,000,000.00	5,000,000.00
Supranational Totals			172,912,000.00				2.271	2.271		0.00	171,713,105.30	172,042,034.84
MBS ZERO PSA												
3137AWQH1	40115	FHLMC	8,595,000.00	2.307	08/01/2022	06/06/2019	2.089	2.089	07/01 -	Received	8,640,996.68	8,636,336.22
3137AWQH1	40121	FHLMC	6,215,000.00	2.307	08/01/2022	06/11/2019	2.088	2.088	07/01 -	Received	6,248,250.25	6,245,013.50
3137B4WB8	40148	FHLMC	4,250,000.00	3.060	07/01/2023	08/01/2019	2.119	2.119	09/01 -		4,390,781.25	4,384,790.56
3137B36J2	40167	FHLMC	5,000,000.00	3.320	02/01/2023	09/16/2019	1.948	1.948	10/01 -	6,916.67	5,212,500.00	5,209,876.54
3138L2YE1	40101	FNMA	5,000,000.00	2.370	03/01/2023	05/06/2019	2.564	2.600	05/31 - Monthly	Received	4,965,039.06	4,968,748.18
3138L9HU9	40151	FNMA	2,750,000.00	2.360	04/01/2022	08/06/2019	2.131	2.160	08/31 - Monthly	Received	2,765,468.75	2,764,574.79
3138LFC30	40160	FNMA	4,000,000.00	2.100	09/01/2023	08/29/2019	1.823	1.848	08/31 - Monthly	Received	4,037,500.00	4,036,654.71
3138L2YE1	40165	FNMA	5,000,000.00	2.370	03/01/2023	09/10/2019	2.370	2.403	09/30 - Monthly	2,962.50	5,078,125.00	5,076,831.13
3138LC5B7	40169	FNMA	1,000,000.00	2.710	02/01/2023	09/17/2019	2.108	2.137	09/30 - Monthly	1,204.44	1,019,843.75	1,019,618.44
3140HUNV4	40171	FNMA	5,000,000.00	2.420	07/01/2024	09/19/2019	2.046	2.074	09/30 - Monthly	6,050.00	5,086,718.75	5,086,123.09
MBS ZERO PSA Totals			46,810,000.00				2.132	2.146		17,133.61	47,445,223.49	47,428,567.16
Asset Backed Security												
43815NAC8	40158	HAROT	4,750,000.00	1.780	08/15/2023	08/27/2019	1.780	1.780	09/15 -		4,749,960.58	4,749,961.52
Asset Backed Security Totals			4,750,000.00				1.780	1.780		0.00	4,749,960.58	4,749,961.52
Municipal Bonds												
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	9,983,452.60
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	5,040,249.01
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	5,012,425.61
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	5,996,587.83
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	5,059,474.61
13063DLY2	40116	CAS	2,235,000.00	2.350	04/01/2022	06/06/2019	2.127	2.127	10/01 - 04/01	9,045.54	2,248,521.75	2,246,989.73
13066TY5	37529	CASPWR	9,446,838.08	1.713	05/01/2021	02/01/2017	2.129	2.129	05/01 - 11/01	Received	9,287,847.80	9,387,606.41
13066YT22	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	19,871,143.33
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	988,410.00
13066YT22	40039	CASPWR	4,000,000.00	2.000	05/01/2022	01/08/2019	2.711	2.711	05/01 - 11/01	Received	3,910,360.00	3,930,121.37
13066YT22	40114	CASPWR	15,000,000.00	2.000	05/01/2022	06/05/2019	1.979	1.979	11/01 - 05/01	28,333.33	15,008,850.00	15,007,868.55
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	12,782,397.93

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Municipal Bonds												
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	3,003,371.93
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	9,996,284.62
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	6,545,513.74
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	3,240,581.77
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	4,815,848.85
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	4,007,604.55
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	1,329,129.91
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
574193NB0	40110	MDS	5,000,000.00	2.000	03/15/2021	05/17/2019	2.264	2.264	09/15 - 03/15	Received	4,976,400.00	4,981,206.08
56052AD52	40124	MES	2,000,000.00	2.500	06/01/2021	06/26/2019	2.102	2.102	12/01 - 06/01		2,014,960.00	2,012,915.11
56052AD60	40125	MES	1,250,000.00	2.500	06/01/2022	06/26/2019	2.094	2.094	12/01 - 06/01		1,264,337.50	1,263,046.45
649902ZM8	40156	NYSHGR	2,700,000.00	5.092	03/15/2023	08/16/2019	2.149	2.149	09/15 - 03/15	Received	2,972,376.00	2,962,867.14
649902ZA0	40168	NYSHGR	1,000,000.00	4.246	03/15/2021	09/16/2019	2.075	2.075	03/15 - 09/15	117.94	1,031,840.00	1,030,953.91
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	4,962,137.65
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
64990FLH5	40140	NYSPIT	23,430,000.00	1.800	03/15/2021	07/01/2019	1.953	1.953	09/15 - 03/15	Received	23,370,253.50	23,379,011.13
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	2,024,991.39
70922PAK8	40152	PASTRN	1,750,000.00	2.929	12/01/2023	08/14/2019	1.711	1.711	12/01 - 06/01	10,393.88	1,837,920.00	1,835,248.87
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	10,735,295.21
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	1,494,279.65
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	2,777,830.38
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	2,103,615.35
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
91412GV88	40153	UNVHGR	1,000,000.00	3.638	05/15/2024	08/14/2019	1.831	1.831	11/15 - 05/15	8,993.94	1,081,870.00	1,079,621.09
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	4,794,645.21
Municipal Bonds Totals			230,336,838.08				2.125	2.125		56,884.63	230,910,659.95	230,912,726.97
Agency Floaters												
3130AFQZ3	40052	FHLB	30,000,000.00	1.960	05/22/2020	01/23/2019	2.181	2.211	05/22 - Quarterly		30,000,000.00	30,000,000.00
Agency Floaters Totals			30,000,000.00				2.181	2.211		0.00	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
Corporate Floaters												
14913QZH1	40069	CAT	5,000,000.00	2.349	03/15/2021	02/22/2019	2.547	2.583	03/15 - Quarterly	Received	4,995,850.00	4,997,069.61
24422EUJ6	40048	DE	3,480,000.00	2.394	09/10/2021	01/16/2019	2.698	2.736	03/11 - Quarterly	Received	3,463,783.20	3,468,105.45
Corporate Floaters Totals			8,480,000.00				2.609	2.645		0.00	8,459,633.20	8,465,175.06
Pass Through Securities												
30298LAA9	40173	FHLMC	9,993,024.85	1.990	05/25/2024	09/30/2019	1.872	1.872	10/25 - Monthly	16,019.37	9,993,024.85	9,993,024.85
Pass Through Securities Totals			9,993,024.85				1.872	1.872		16,019.37	9,993,024.85	9,993,024.85
Investment Totals			1,840,018,379.12				2.314	2.318		377,982.06	1,839,325,111.39	1,840,170,958.07

SECTION D

MARKET VALUE OF PORTFOLIO

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

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date
Money Markets											
VP6000104	36512	Wells Fargo Bank			18,791.15	18,791.15	18,791.15	1.991	1	1	1.991
VP6000104	37053	Wells Fargo Bank			0.00	0.00	0.00	1.582	1	1	1.582
VP4560000	40162	Wells Fargo Bank		08/27/2019	10,002,725.04	100,027.25	10,002,725.04	1.977	1	1	1.977
Subtotal and Average			10,021,332.38		10,021,516.19	118,818.40	10,021,516.19		1	1	1.977
State Pool											
CITY	32936	State Investment Pool			42,855,000.00	42,855,000.00	42,855,000.00	2.450	1	1	2.450
CSJFA	37042	State Investment Pool			23,926,000.00	23,926,000.00	23,926,000.00	2.450	1	1	2.450
SYS37370	37370	State Investment Pool			0.00	0.00	0.00	2.390	1	1	2.390
Subtotal and Average			39,174,100.00		66,781,000.00	66,781,000.00	66,781,000.00		1	1	2.450
Corp Medium Term Notes											
037833CK4	37532	Apple		02/09/2017	10,000,000.00	9,998,500.00	9,999,427.27	1.900	1,093	129	1.917 02/07/2020
037833DL1	40164	Apple		09/11/2019	1,000,000.00	998,440.00	999,833.15	1.700	1,096	1,076	1.706 09/11/2022
037833DL1	40166	Apple		09/11/2019	5,000,000.00	4,992,200.00	4,991,902.78	1.700	1,096	1,076	1.757 09/11/2022
039483BP6	40159	Archer Daniels Midland		08/26/2019	2,750,000.00	2,842,785.00	2,843,430.82	3.375	932	896	1.950 03/15/2022
06406HCZ0	37549	Bank of New York Mellon		05/09/2017	7,666,000.00	7,667,993.16	7,673,886.37	2.150	1,021	146	1.882 02/24/2020
06406HDD8	37627	Bank of New York Mellon		06/07/2018	5,000,000.00	5,023,650.00	4,985,340.00	2.600	802	321	2.946 08/17/2020
06406HDD8	37628	Bank of New York Mellon		06/18/2018	7,000,000.00	7,033,110.00	6,973,137.97	2.600	791	321	3.054 08/17/2020
06406HDF3	40003	Bank of New York Mellon		08/09/2018	3,700,000.00	3,718,241.00	3,674,049.24	2.450	841	423	3.082 11/27/2020
06406HCZ0	40023	Bank of New York Mellon		11/30/2018	10,000,000.00	10,002,600.00	9,966,246.85	2.150	451	146	3.020 02/24/2020
06406HBY4	40100	Bank of New York Mellon		05/02/2019	8,342,000.00	8,593,761.56	8,485,693.23	3.550	875	723	2.645 09/23/2021
084670BF4	40138	Berkshire Hathaway		06/28/2019	8,513,000.00	8,824,065.02	8,776,778.59	3.400	948	853	2.026 01/31/2022
14913Q2Q1	40029	Catepillar Inc.		12/10/2018	6,000,000.00	6,086,100.00	6,008,626.95	3.350	728	433	3.223 12/07/2020
14913Q2T5	40075	Catepillar Inc.		03/04/2019	5,000,000.00	5,117,450.00	5,004,881.76	2.950	1,090	879	2.907 02/26/2022
14913Q2A6	40134	Catepillar Inc.		06/26/2019	10,000,000.00	9,986,600.00	9,975,180.61	1.850	436	339	2.122 09/04/2020
19416QDY3	40030	Colgate-Palmolive		12/10/2018	5,000,000.00	5,067,450.00	4,931,131.37	2.450	1,071	776	3.134 11/15/2021
166764BG4	40076	Chevron		03/05/2019	6,192,000.00	6,215,901.12	6,132,925.50	2.100	803	593	2.708 05/16/2021
166764BG4	40108	Chevron		05/13/2019	10,000,000.00	10,038,600.00	9,937,697.10	2.100	734	593	2.495 05/16/2021
24422ETZ2	40057	Deere Co.		01/23/2019	16,000,000.00	16,093,120.00	15,877,822.18	2.350	716	465	2.973 01/08/2021
25468PDU7	37555	Walt Disney Company		06/20/2017	13,800,000.00	13,786,338.00	13,799,683.83	1.800	1,081	248	1.803 06/05/2020
25468PDJ2	37607	Walt Disney Company		04/05/2018	10,000,000.00	10,068,400.00	9,936,126.97	2.300	1,044	500	2.790 02/12/2021
25468PCN4	40106	Walt Disney Company		05/10/2019	5,000,000.00	5,076,200.00	5,023,244.49	2.750	829	685	2.492 08/16/2021
25468PDE3	40119	Walt Disney Company		06/07/2019	10,000,000.00	10,021,800.00	9,993,290.61	2.150	468	352	2.220 09/17/2020
36962G4J0	37557	General Electric		06/23/2017	10,000,000.00	10,077,600.00	10,097,922.30	5.500	929	99	1.767 01/08/2020
438516BJ4	37489	Honeywell International		10/31/2016	10,000,000.00	9,994,600.00	10,000,000.00	1.400	1,094	29	1.400 10/30/2019

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Corp Medium Term Notes											
438516BJ4	37623	Honeywell International		05/25/2018	6,722,000.00	6,718,370.12	6,715,266.12	1.400	523	29	2.675 10/30/2019
438516BM7	40015	Honeywell International		11/02/2018	1,712,000.00	1,711,298.08	1,665,602.26	1.850	1,095	762	3.225 11/01/2021
438516BM7	40016	Honeywell International		11/05/2018	5,000,000.00	4,997,950.00	4,864,986.06	1.850	1,092	762	3.220 11/01/2021
438516BM7	40163	Honeywell International		09/05/2019	5,000,000.00	4,997,950.00	5,005,847.29	1.850	788	762	1.792 11/01/2021
24422EUT4	40097	John Deere		04/26/2019	14,000,000.00	14,347,760.00	14,110,712.80	2.950	1,071	913	2.618 04/01/2022
478160CD4	40091	Johnson & Johnson		04/24/2019	5,280,000.00	5,341,987.20	5,243,130.92	2.250	1,044	884	2.550 03/03/2022
478160CH5	40133	Johnson & Johnson		06/24/2019	20,000,000.00	20,009,000.00	20,021,204.92	1.950	505	406	1.852 11/10/2020
46625HJQ2	37618	JP Morgan		05/07/2018	15,000,000.00	15,084,150.00	14,867,339.64	2.550	1,029	517	3.207 03/01/2021
46625HRT9	40005	JP Morgan		08/16/2018	7,000,000.00	7,033,250.00	6,912,390.74	2.400	1,026	615	3.182 06/07/2021
46625HHZ6	40006	JP Morgan		08/20/2018	5,000,000.00	5,196,600.00	5,104,456.33	4.625	994	587	3.255 05/10/2021
48127HAA7	40020	JP Morgan		11/20/2018	10,000,000.00	10,000,200.00	9,995,420.48	2.200	336	21	3.001 10/22/2019
48125LRK0	40086	JP Morgan		04/10/2019	5,000,000.00	5,008,300.00	4,992,331.80	2.604	663	489	2.868 02/01/2021
191216BT6	40044	Coca Cola		01/15/2019	10,000,000.00	10,004,500.00	9,903,728.47	1.875	651	392	2.801 10/27/2020
191216BY5	40056	Coca Cola		01/23/2019	15,010,000.00	14,938,702.50	14,664,622.78	1.550	952	701	2.803 09/01/2021
191219AP9	40063	Coca Cola		02/01/2019	10,524,000.00	12,038,929.80	11,811,225.52	8.500	1,096	854	2.981 02/01/2022
191216CF5	40117	Coca Cola		06/06/2019	5,000,000.00	5,041,100.00	5,004,578.13	2.200	1,084	967	2.164 05/25/2022
88579YAU5	40123	3M		06/13/2019	4,800,000.00	4,775,952.00	4,741,111.06	1.625	829	719	2.268 09/19/2021
88579YAU4	40131	3M		06/21/2019	20,000,000.00	20,017,000.00	19,972,399.70	2.000	413	311	2.164 08/07/2020
88579YAU4	40144	3M		07/10/2019	10,000,000.00	10,008,500.00	9,985,735.81	2.000	394	311	2.170 08/07/2020
88579YAU5	40147	3M		07/31/2019	10,000,000.00	9,949,900.00	9,906,955.16	1.625	781	719	2.111 09/19/2021
594918BP8	40055	Microsoft Inc.		01/23/2019	10,000,000.00	9,958,100.00	9,793,703.83	1.550	928	677	2.710 08/08/2021
594918BW3	40082	Microsoft Inc.		04/05/2019	4,500,000.00	4,562,820.00	4,490,689.28	2.400	1,038	859	2.491 02/06/2022
69371RN85	37583	PACCAR Inc.		11/16/2017	6,050,000.00	6,059,014.50	6,047,448.21	2.050	1,093	409	2.089 11/13/2020
69371RN93	37609	PACCAR Inc.		04/09/2018	9,980,000.00	10,100,458.60	9,969,351.47	2.800	1,057	517	2.878 03/01/2021
69371RN85	37617	PACCAR Inc.		04/30/2018	7,068,000.00	7,078,531.32	7,002,988.49	2.050	928	409	2.910 11/13/2020
69371RN69	40031	PACCAR Inc.		12/19/2018	3,555,000.00	3,552,831.45	3,540,023.32	1.950	435	149	3.014 02/27/2020
69371RM78	40041	PACCAR Inc.		01/10/2019	3,460,000.00	3,478,199.60	3,444,132.64	2.500	582	318	3.043 08/14/2020
69371RP75	40096	PACCAR Inc.		04/26/2019	6,068,000.00	6,181,592.96	6,104,001.30	2.850	1,040	882	2.593 03/01/2022
69371RP83	40111	PACCAR Inc.		05/23/2019	7,000,000.00	7,109,340.00	7,018,172.77	2.650	1,083	952	2.546 05/10/2022
713448DJ4	37480	Pepsi Co		10/07/2016	5,000,000.00	4,999,600.00	5,000,006.55	1.350	1,092	3	1.334 10/04/2019
713448DJ4	37481	Pepsi Co		10/07/2016	6,500,000.00	6,499,480.00	6,500,008.51	1.350	1,092	3	1.334 10/04/2019
713448BR8	37621	Pepsi Co		05/18/2018	11,011,000.00	11,163,392.24	11,042,951.85	3.125	898	397	2.845 11/01/2020
713448DC9	40136	Pepsi Co		06/27/2019	23,500,000.00	23,543,005.00	23,536,225.73	2.150	475	379	1.998 10/14/2020
742718EQ8	40021	Proctor & Gamble		11/21/2018	10,000,000.00	9,991,200.00	9,729,294.16	1.700	1,078	764	3.065 11/03/2021
74005PBP8	37629	Praxair		06/22/2018	2,626,000.00	2,632,985.16	2,608,830.36	2.250	825	359	2.943 09/24/2020
90331HNJ8	37603	US Bank		02/08/2018	4,300,000.00	4,303,053.00	4,299,514.98	2.350	714	114	2.387 01/23/2020

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Corp Medium Term Notes											
90331HNP4	40054	US Bank		01/23/2019	10,253,000.00	10,420,431.49	10,265,547.82	3.150	824	573	3.067 04/26/2021
91159HHC7	40080	US Bank		03/15/2019	5,000,000.00	5,119,950.00	5,020,831.30	3.000	1,096	896	2.822 03/15/2022
91159HHC7	40102	US Bank		05/06/2019	6,533,000.00	6,689,726.67	6,580,649.38	3.000	1,044	896	2.689 03/15/2022
91159HHC7	40105	US Bank		05/09/2019	10,000,000.00	10,239,900.00	10,077,716.18	3.000	1,041	896	2.668 03/15/2022
90331HPC1	40112	US Bank		05/23/2019	10,000,000.00	10,168,100.00	9,990,656.30	2.650	1,096	965	2.687 05/23/2022
931142EJ8	37632	Wal-Mart		06/27/2018	5,000,000.00	5,112,850.00	4,999,855.48	3.125	1,092	631	3.127 06/23/2021
931142EA7	40092	Wal-Mart		04/25/2019	3,150,000.00	3,156,993.00	3,126,736.13	1.900	600	441	2.529 12/15/2020
Subtotal and Average			540,527,449.54		541,565,000.00	546,668,459.55	541,766,641.97		838	512	2.509
Negotiable CDs											
06370RZF9	40093	Bank of Montreal		04/24/2019	30,000,000.00	30,070,500.00	30,000,000.00	2.500	310	150	2.500 02/28/2020
06417MCQ6	40172	BNSHOU		09/24/2019	25,000,000.00	24,996,250.00	25,000,000.00	2.010	185	178	2.010 03/27/2020
62478TU98	40066	MUBCD		02/08/2019	10,000,000.00	10,001,900.00	10,000,000.00	2.640	245	10	2.640 10/11/2019
62478T2C2	40088	MUBCD		04/16/2019	5,000,000.00	5,003,350.00	5,000,000.00	2.580	206	38	2.580 11/08/2019
78012UPC3	40099	Royal Bank of Canada		04/30/2019	15,000,000.00	15,033,000.00	15,000,000.00	2.520	304	150	2.520 02/28/2020
89114MMR5	40022	Toronto Dominion Bank		11/26/2018	25,000,000.00	25,038,500.00	25,000,000.00	3.100	361	52	3.100 11/22/2019
Subtotal and Average			102,833,333.33		110,000,000.00	110,143,500.00	110,000,000.00		282	116	2.544
Commercial Paper Discounts											
89233HZJ6	40090	Toyota Motor Credit Corp		04/17/2019	15,000,000.00	14,935,050.00	14,917,125.00	2.550	245	78	2.632 12/18/2019
Subtotal and Average			32,219,644.68		15,000,000.00	14,935,050.00	14,917,125.00		245	78	2.632
Federal Agency Coupon Securities											
3132X0SA0	37536	Federal Agricultural Mtg Corp		04/19/2017	15,000,000.00	14,971,650.00	14,999,290.91	1.640	1,094	199	1.649 04/17/2020
3132X0SA0	37593	Federal Agricultural Mtg Corp		12/29/2017	10,000,000.00	9,981,100.00	9,977,912.13	1.640	840	199	2.057 04/17/2020
3132X0B91	37594	Federal Agricultural Mtg Corp		01/19/2018	50,000,000.00	50,017,000.00	50,000,000.00	2.000	894	274	2.000 07/01/2020
31422BAG5	40028	Federal Agricultural Mtg Corp		12/10/2018	12,000,000.00	12,039,240.00	12,000,000.00	2.800	445	150	2.802 02/28/2020
3133EEW55	37331	Federal Farm Credit Bank		06/24/2015	20,000,000.00	19,997,400.00	20,003,744.05	1.800	1,818	258	1.772 06/15/2020
3133EDKQ4	37597	Federal Farm Credit Bank		01/05/2018	2,250,000.00	2,255,062.50	2,250,676.66	2.120	908	274	2.079 07/01/2020
3133EJD48	40013	Federal Farm Credit Bank		10/17/2018	25,000,000.00	26,397,750.00	24,931,380.95	3.050	1,811	1,462	3.124 10/02/2023
3133EJ5W5	40049	Federal Farm Credit Bank		01/23/2019	20,000,000.00	20,818,000.00	19,983,652.96	2.650	1,734	1,483	2.672 10/23/2023
3133EKRE8	40127	Federal Farm Credit Bank		06/21/2019	17,000,000.00	17,074,970.00	16,976,483.28	1.850	997	895	1.909 03/14/2022
3130A7CV5	37398	Federal Home Loan Bank		02/18/2016	10,000,000.00	9,947,700.00	9,988,845.11	1.375	1,827	506	1.459 02/18/2021
3130A8QS5	37449	Federal Home Loan Bank		07/14/2016	10,000,000.00	9,903,100.00	9,982,388.94	1.125	1,826	652	1.227 07/14/2021
3130AAJP4	37512	Federal Home Loan Bank		01/20/2017	30,000,000.00	29,970,900.00	30,000,000.00	1.740	1,258	274	1.740 07/01/2020
3130ABQY5	37569	Federal Home Loan Bank		08/02/2017	3,625,000.00	3,634,280.00	3,630,219.07	1.800	1,429	639	1.714 07/01/2021

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Federal Agency Coupon Securities											
3130A72V6	37581	Federal Home Loan Bank		11/03/2017	3,000,000.00	3,005,490.00	3,000,000.00	2.500	1,546	849	2.000 01/27/2022
3130ACZS6	37589	Federal Home Loan Bank		12/20/2017	10,000,000.00	10,131,900.00	9,989,238.07	2.100	1,654	1,004	2.141 07/01/2022
3130ADN32	37604	Federal Home Loan Bank		02/09/2018	5,000,000.00	5,003,600.00	4,998,352.49	2.125	732	133	2.219 02/11/2020
3130AEWA4	40007	Federal Home Loan Bank		09/07/2018	10,000,000.00	10,077,500.00	9,989,596.77	2.625	755	366	2.733 10/01/2020
3130AEY38	40011	Federal Home Loan Bank		09/28/2018	5,000,000.00	5,063,550.00	5,000,000.00	3.200	1,826	1,458	3.200 09/28/2023
3130AGM77	40128	Federal Home Loan Bank		06/17/2019	895,000.00	895,796.55	894,605.40	2.000	366	260	2.063 06/17/2020
3133XXP50	40139	Federal Home Loan Bank		07/01/2019	22,655,000.00	22,886,760.65	22,865,594.41	4.125	256	164	2.030 03/13/2020
3130AGWK7	40157	Federal Home Loan Bank		08/16/2019	3,000,000.00	2,983,800.00	2,993,126.35	1.500	1,826	1,780	1.549 08/15/2024
3137EAEC9	37466	Federal Home Loan Mtg Corp		08/12/2016	10,000,000.00	9,896,600.00	9,981,062.89	1.125	1,826	681	1.230 08/12/2021
3137EAEM7	37613	Federal Home Loan Mtg Corp		04/19/2018	8,000,000.00	8,027,280.00	7,999,508.95	2.500	735	205	2.511 04/23/2020
3134GSA96	40014	Federal Home Loan Mtg Corp		11/15/2018	10,000,000.00	10,015,300.00	10,000,000.00	3.150	1,096	776	3.150 11/15/2021
3135GOU35	37636	Federal National Mtg Assn		06/25/2018	20,000,000.00	20,354,600.00	19,997,347.63	2.750	1,093	630	2.758 06/22/2021
3135GOU92	40043	Federal National Mtg Assn		01/11/2019	4,000,000.00	4,085,440.00	3,997,813.33	2.625	1,096	833	2.650 01/11/2022
3135GOT29	40130	Federal National Mtg Assn		06/19/2019	3,659,000.00	3,652,779.70	3,650,100.25	1.500	254	150	2.102 02/28/2020
3135GOV75	40142	Federal National Mtg Assn		07/08/2019	10,000,000.00	10,057,000.00	9,963,853.46	1.750	1,821	1,736	1.830 07/02/2024
Subtotal and Average			350,057,797.06		350,084,000.00	353,145,549.40	350,044,794.06		1,208	609	2.166
Treasury Coupon Securities											
912828VV9	37378	U.S. Treasury		12/29/2015	10,000,000.00	10,024,600.00	10,035,263.80	2.125	1,707	335	1.723 08/31/2020
912828XE5	37522	U.S. Treasury		01/17/2017	15,000,000.00	14,963,100.00	14,989,350.23	1.500	1,230	243	1.610 05/31/2020
912828R77	37530	U.S. Treasury		02/01/2017	10,000,000.00	9,943,800.00	9,919,280.07	1.375	1,580	608	1.882 05/31/2021
912828L32	37601	U.S. Treasury		01/23/2018	17,000,000.00	16,926,900.00	16,886,313.34	1.375	951	335	2.129 08/31/2020
912828357	40132	U.S. Treasury		06/21/2019	30,000,000.00	30,008,100.00	29,987,873.19	2.000	224	122	2.121 01/31/2020
912828J50	40141	U.S. Treasury		07/01/2019	10,000,000.00	9,978,100.00	9,973,171.65	1.375	243	151	2.030 02/29/2020
912828Y46	40145	U.S. Treasury		07/10/2019	20,000,000.00	20,124,200.00	20,100,645.99	2.625	387	304	2.009 07/31/2020
Subtotal and Average			111,886,726.32		112,000,000.00	111,968,800.00	111,891,898.27		753	258	1.969
Treasury Discounts											
912796SL4	40083	U.S. Treasury		04/04/2019	10,000,000.00	9,999,100.00	9,998,680.56	2.375	182	2	2.437 10/03/2019
Subtotal and Average			9,989,114.58		10,000,000.00	9,999,100.00	9,998,680.56		182	2	2.437
Federal Agency Callables											
3133EGB87	40122	Federal Farm Credit Bank		06/11/2019	10,500,000.00	10,500,000.00	10,373,003.16	1.875	1,604	1,492	2.187 11/01/2023
3133EKUT1	40146	Federal Farm Credit Bank		07/11/2019	5,000,000.00	5,000,150.00	4,996,237.21	2.370	1,369	1,287	2.393 04/10/2023
3133EKC61	40155	Federal Farm Credit Bank		08/26/2019	10,000,000.00	9,962,900.00	10,000,000.00	2.100	1,821	1,785	2.100 08/20/2024
3130ABYA5	40042	Federal Home Loan Bank		01/09/2019	1,100,000.00	1,097,701.00	1,078,240.86	1.750	1,323	1,058	2.339 08/24/2022

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Federal Agency Callables												
3130AFQS9	40050	Federal Home Loan Bank		01/30/2019	10,000,000.00	10,029,200.00	10,000,000.00	2.850	1,826	1,582	2.850	01/30/2024
3130AFRB5	40060	Federal Home Loan Bank		01/29/2019	5,000,000.00	5,068,850.00	4,995,672.22	2.875	1,826	1,581	2.897	01/29/2024
3134GSB20	40089	Federal Home Loan Mtg Corp		04/17/2019	12,000,000.00	12,013,440.00	12,034,633.00	3.150	1,101	934	3.031	04/22/2022
3134GTKX0	40094	Federal Home Loan Mtg Corp		04/30/2019	25,000,000.00	25,056,750.00	25,000,000.00	2.780	1,644	1,490	2.780	10/30/2023
3134GTKG7	40095	Federal Home Loan Mtg Corp		05/03/2019	5,000,000.00	5,061,050.00	5,000,000.00	2.600	1,827	1,676	2.600	05/03/2024
3134GTGZ0	40098	Federal Home Loan Mtg Corp		04/25/2019	7,685,000.00	7,711,436.40	7,679,738.57	2.500	1,817	1,658	2.809	04/15/2024
3134GTMR1	40103	Federal Home Loan Mtg Corp		05/20/2019	13,000,000.00	13,054,730.00	13,000,000.00	2.700	1,827	1,693	2.700	05/20/2024
3134GTJ80	40107	Federal Home Loan Mtg Corp		05/09/2019	2,000,000.00	2,008,300.00	2,000,000.00	2.650	1,826	1,681	2.650	05/08/2024
3134GTPK3	40109	Federal Home Loan Mtg Corp		05/22/2019	25,000,000.00	25,092,500.00	25,000,000.00	2.650	1,827	1,695	2.650	05/22/2024
3134GTRB1	40113	Federal Home Loan Mtg Corp		06/21/2019	30,000,000.00	30,182,400.00	30,000,000.00	2.520	1,824	1,722	2.520	06/18/2024
3134GTZD8	40143	Federal Home Loan Mtg Corp		07/09/2019	10,000,000.00	10,000,300.00	10,000,000.00	2.300	730	646	2.300	07/08/2021
3134GTT94	40149	Federal Home Loan Mtg Corp		08/07/2019	10,000,000.00	10,022,100.00	10,000,000.00	2.150	1,461	1,406	2.150	08/07/2023
3134GTV26	40150	Federal Home Loan Mtg Corp		08/05/2019	5,000,000.00	5,002,900.00	5,000,000.00	2.400	1,827	1,770	2.400	08/05/2024
3134GTW90	40154	Federal Home Loan Mtg Corp		08/13/2019	5,000,000.00	4,986,200.00	5,000,286.60	2.250	1,091	1,042	2.248	08/08/2022
3136G3TN5	37433	Federal National Mtg Assn		06/30/2016	30,000,000.00	29,950,200.00	30,000,000.00	1.210	1,278	90	1.210	12/30/2019
Subtotal and Average			245,683,342.45		221,285,000.00	221,801,107.40	221,157,811.62		1,585	1,315	2.387	
Supranational												
4581X0CD8	37404	IADB		04/08/2016	10,000,000.00	10,030,900.00	10,084,373.11	2.125	1,676	405	1.336	11/09/2020
4581X0CZ9	37634	IADB		06/22/2018	20,000,000.00	20,059,000.00	19,363,876.22	1.750	1,545	1,079	2.902	09/14/2022
4581X0CH9	40037	IADB		01/07/2019	16,732,000.00	16,730,326.80	16,726,236.49	1.750	281	14	2.649	10/15/2019
459058FY4	37523	IBRD		01/26/2017	10,000,000.00	10,078,900.00	9,974,810.83	2.000	1,826	848	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	639	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	639	2.170	07/01/2021
45905UK37	37639	IBRD		07/05/2018	10,000,000.00	9,781,600.00	9,765,875.30	2.100	1,468	1,015	3.000	07/12/2022
45905UZJ6	40017	IBRD		11/06/2018	2,000,000.00	1,999,160.00	1,998,038.74	1.300	353	24	2.801	10/25/2019
45905UZJ6	40067	IBRD		02/14/2019	5,000,000.00	4,997,900.00	4,995,625.50	1.300	253	24	2.632	10/25/2019
459058GQ0	40079	IBRD		03/19/2019	5,000,000.00	5,187,650.00	4,992,719.33	2.500	1,827	1,631	2.535	03/19/2024
459058GX5	40126	IBRD		06/19/2019	10,000,000.00	10,073,400.00	9,990,336.67	1.875	1,461	1,357	1.902	06/19/2023
45905UP32	40135	IBRD		06/27/2019	9,180,000.00	9,159,804.00	9,150,142.65	1.561	443	347	1.909	09/12/2020
459058HG1	40170	IBRD		09/23/2019	5,000,000.00	4,997,100.00	5,000,000.00	2.200	1,827	1,819	2.200	09/23/2024
45950VLD6	37571	International Finance Corp		08/15/2017	10,000,000.00	9,951,200.00	10,000,000.00	1.620	1,109	332	1.620	08/28/2020
45950VMW3	40025	International Finance Corp		12/17/2018	5,000,000.00	5,052,350.00	5,000,000.00	3.000	1,824	1,536	3.000	12/15/2023
Subtotal and Average			198,354,698.91		172,912,000.00	172,323,990.80	172,042,034.84		1,298	720	2.271	

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MBS ZERO PSA											
3137AWQH1	40115	Federal Home Loan Mtg Corp		06/06/2019	8,595,000.00	8,669,002.95	8,636,336.22	2.307	1,152 1,035	2.089	08/01/2022
3137AWQH1	40121	Federal Home Loan Mtg Corp		06/11/2019	6,215,000.00	6,268,511.15	6,245,013.50	2.307	1,147 1,035	2.088	08/01/2022
3137B4WB8	40148	Federal Home Loan Mtg Corp		08/01/2019	4,250,000.00	4,404,700.00	4,384,790.56	3.060	1,430 1,369	2.119	07/01/2023
3137B36J2	40167	Federal Home Loan Mtg Corp		09/16/2019	5,000,000.00	5,207,850.00	5,209,876.54	3.320	1,234 1,219	1.948	02/01/2023
3138L2YE1	40101	Federal National Mtg Assn		05/06/2019	5,000,000.00	5,059,600.00	4,968,748.18	2.370	1,395 1,247	2.564	03/01/2023
3138L9HU9	40151	Federal National Mtg Assn		08/06/2019	2,750,000.00	2,773,595.00	2,764,574.79	2.360	969 913	2.131	04/01/2022
3138LFC30	40160	Federal National Mtg Assn		08/29/2019	4,000,000.00	3,995,560.00	4,036,654.71	2.100	1,464 1,431	1.823	09/01/2023
3138L2YE1	40165	Federal National Mtg Assn		09/10/2019	5,000,000.00	5,059,600.00	5,076,831.13	2.370	1,268 1,247	2.370	03/01/2023
3138LC5B7	40169	Federal National Mtg Assn		09/17/2019	1,000,000.00	1,020,310.00	1,019,618.44	2.710	1,233 1,219	2.108	02/01/2023
3140HUNV4	40171	Federal National Mtg Assn		09/19/2019	5,000,000.00	5,101,450.00	5,086,123.09	2.420	1,747 1,735	2.046	07/01/2024
Subtotal and Average			39,709,012.17		46,810,000.00	47,560,179.10	47,428,567.16		1,305 1,237	2.132	
Asset Backed Security											
43815NAC8	40158	American Honda Finance Corp		08/27/2019	4,750,000.00	4,739,930.00	4,749,961.52	1.780	1,449 1,414	1.780	08/15/2023
Subtotal and Average			4,749,961.12		4,750,000.00	4,739,930.00	4,749,961.52		1,449 1,414	1.780	
Municipal Bonds											
13063CP87	37408	State of California GO		04/28/2016	10,000,000.00	9,954,400.00	10,000,000.00	1.500	1,799 548	1.500	04/01/2021
13063CP87	37411	State of California GO		04/29/2016	10,000,000.00	9,954,400.00	9,983,452.60	1.500	1,798 548	1.615	04/01/2021
13063DDF2	37579	State of California GO		10/26/2017	5,000,000.00	5,092,600.00	5,040,249.01	2.500	1,801 1,096	2.222	10/01/2022
13063DDF2	37588	State of California GO		12/07/2017	5,000,000.00	5,092,600.00	5,012,425.61	2.500	1,759 1,096	2.411	10/01/2022
13063DGA0	37620	State of California GO		05/16/2018	6,000,000.00	6,087,300.00	5,996,587.83	2.800	1,051 548	2.839	04/01/2021
13063DGN2	40008	State of California GO		09/18/2018	5,000,000.00	5,277,400.00	5,059,474.61	3.400	1,778 1,400	3.064	08/01/2023
13063DLY2	40116	State of California GO		06/06/2019	2,235,000.00	2,262,311.70	2,246,989.73	2.350	1,030 913	2.127	04/01/2022
13066YTY5	37529	CA Dept of Water Resource Powr		02/01/2017	9,446,838.08	9,442,020.19	9,387,606.41	1.713	1,550 578	2.129	05/01/2021
13066YTZ2	37546	CA Dept of Water Resource Powr		05/01/2017	20,000,000.00	20,124,400.00	19,871,143.33	2.000	1,826 943	2.265	05/01/2022
13067WPE6	37625	CA Dept of Water Resource Powr		06/01/2018	1,000,000.00	1,023,040.00	988,410.00	2.518	1,644 1,157	2.911	12/01/2022
13066YTZ2	40039	CA Dept of Water Resource Powr		01/08/2019	4,000,000.00	4,024,880.00	3,930,121.37	2.000	1,209 943	2.711	05/01/2022
13066YTZ2	40114	CA Dept of Water Resource Powr		06/05/2019	15,000,000.00	15,093,300.00	15,007,868.55	2.000	1,061 943	1.979	05/01/2022
20772J3E0	37468	State of Connecticut GO		08/19/2016	12,770,000.00	12,706,660.80	12,782,397.93	1.550	1,457 319	1.435	08/15/2020
20772JL67	37560	State of Connecticut GO		07/03/2017	3,000,000.00	3,027,750.00	3,003,371.93	2.570	1,490 670	2.505	08/01/2021
544351KQ1	37505	City of Los Angeles		12/21/2016	10,000,000.00	10,061,100.00	9,996,284.62	2.150	1,715 701	2.170	09/01/2021
544351KP3	37507	City of Los Angeles		12/21/2016	6,560,000.00	6,568,134.40	6,545,513.74	1.930	1,350 336	2.181	09/01/2020
544351KQ1	37510	City of Los Angeles		12/30/2016	3,250,000.00	3,269,857.50	3,240,581.77	2.150	1,706 701	2.310	09/01/2021
544351MN6	37638	City of Los Angeles		07/12/2018	4,815,000.00	4,961,135.25	4,815,848.85	2.900	1,512 1,066	2.893	09/01/2022
544351MN6	40036	City of Los Angeles		12/31/2018	4,000,000.00	4,121,400.00	4,007,604.55	2.900	1,340 1,066	2.830	09/01/2022

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Municipal Bonds												
544445AZ2	37494	Los Angeles Intl Airport		12/06/2016	2,000,000.00	2,000,700.00	2,000,000.00	2.092	1,256	227	2.092	05/15/2020
544445AZ2	37595	Los Angeles Intl Airport		12/29/2017	1,330,000.00	1,330,465.50	1,329,129.91	2.092	868	227	2.200	05/15/2020
574193NC8	37534	Maryland State GO		03/22/2017	5,000,000.00	5,056,150.00	5,000,000.00	2.250	1,819	896	2.250	03/15/2022
574193NB0	40110	Maryland State GO		05/17/2019	5,000,000.00	5,015,250.00	4,981,206.08	2.000	668	531	2.264	03/15/2021
56052AD52	40124	State of Maine GO		06/26/2019	2,000,000.00	2,020,180.00	2,012,915.11	2.500	706	609	2.102	06/01/2021
56052AD60	40125	State of Maine GO		06/26/2019	1,250,000.00	1,271,412.50	1,263,046.45	2.500	1,071	974	2.094	06/01/2022
649902ZM8	40156	NYS Dormitory Authority		08/16/2019	2,700,000.00	2,951,856.00	2,962,867.14	5.092	1,307	1,261	2.149	03/15/2023
649902ZA0	40168	NYS Dormitory Authority		09/16/2019	1,000,000.00	1,031,030.00	1,030,953.91	4.246	546	531	2.075	03/15/2021
64990E4G9	37514	NYS Personal Income Tax Rev		01/06/2017	4,975,000.00	4,961,617.25	4,962,137.65	1.100	1,135	137	1.817	02/15/2020
64990FGS7	37575	NYS Personal Income Tax Rev		10/13/2017	7,660,000.00	7,659,310.60	7,660,000.00	1.950	1,221	503	1.950	02/15/2021
64990FLH5	40140	NYS Personal Income Tax Rev		07/01/2019	23,430,000.00	23,414,536.20	23,379,011.13	1.800	623	531	1.953	03/15/2021
70922PAH5	37497	Pennsylvania Turnpike Comm		12/12/2016	2,000,000.00	2,036,260.00	2,024,991.39	2.609	1,815	792	2.000	12/01/2021
70922PAK8	40152	Pennsylvania Turnpike Comm		08/14/2019	1,750,000.00	1,829,660.00	1,835,248.87	2.929	1,570	1,522	1.711	12/01/2023
801546PE6	37580	COUNTY OF SANTA CLARA CA		11/09/2017	10,715,000.00	10,731,608.25	10,735,295.21	2.125	996	305	1.891	08/01/2020
79766DKM0	37576	San Francisco City & County		10/31/2017	1,000,000.00	1,001,120.00	1,000,000.00	1.944	913	213	1.942	05/01/2020
79766DKM0	37612	San Francisco City & County		04/19/2018	1,500,000.00	1,501,680.00	1,494,279.65	1.944	743	213	2.613	05/01/2020
84247PHX2	37565	Southern Cal Public Pwr Author		07/31/2017	2,710,000.00	2,809,971.90	2,777,830.38	3.258	1,796	1,004	2.290	07/01/2022
91412GD44	37405	UC General Revenue Bonds		04/20/2016	5,570,000.00	5,558,915.70	5,570,000.00	1.490	1,486	227	1.490	05/15/2020
91412GUY9	37496	UC General Revenue Bonds		12/09/2016	2,070,000.00	2,114,670.60	2,103,615.35	3.154	1,618	592	2.100	05/15/2021
91412HBK8	37624	UC General Revenue Bonds		06/05/2018	4,000,000.00	4,195,360.00	4,000,000.00	3.297	1,805	1,322	3.297	05/15/2023
91412GVB8	40153	UC General Revenue Bonds		08/14/2019	1,000,000.00	1,074,090.00	1,079,621.09	3.638	1,736	1,688	1.831	05/15/2024
97705LZG5	37572	State of Wisconsin GO		08/18/2017	4,600,000.00	4,666,240.00	4,794,645.21	4.650	1,717	943	2.886	05/01/2022
Subtotal and Average			230,401,294.02		230,336,838.08	232,376,774.34	230,812,726.87		1,377	698	2.125	
Agency Floaters												
3130AFQZ3	40052	Federal Home Loan Bank		01/23/2019	30,000,000.00	29,984,700.00	30,000,000.00	1.960	485	234	2.181	05/22/2020
Subtotal and Average			30,000,000.00		30,000,000.00	29,984,700.00	30,000,000.00		485	234	2.181	
Corporate Floaters												
14913Q2H1	40069	Caterpillar Inc.		02/22/2019	5,000,000.00	4,998,400.00	4,997,069.61	2.349	752	531	2.547	03/15/2021
24422EUJ6	40048	Deere Co.		01/16/2019	3,480,000.00	3,478,816.80	3,468,105.45	2.394	968	710	2.698	09/10/2021
Subtotal and Average			8,484,852.12		8,480,000.00	8,477,216.80	8,465,175.06		840	604	2.609	
Pass Through Securities												
30298LAA9	40173	Federal Home Loan Mtg Corp		09/30/2019	9,993,024.85	9,981,932.59	9,993,024.85	1.990	1,699	1,698	1.872	05/25/2024

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM
Subtotal and Average			333,100.83		9,993,024.85	9,981,932.59	9,993,024.85		1,699 1,698	1.872
Total and Average			1,954,405,759.51		1,940,018,379.12	1,941,006,108.38	1,940,170,958.07		1,029 621	2.314

City of San Jose
Portfolio Management
Portfolio Details - Cash
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM
Average Balance			0.00	Accrued Interest at Purchase		739,944.75	739,944.75		0	0
				Subtotal		739,944.75	739,944.75			
Total Cash and Investments			1,954,405,759.51		1,940,018,379.12	1,941,746,053.13	1,940,910,902.82		1,029 621	2.314

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SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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

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

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City of San Jose
Transaction Activity Report
July 1, 2019 - September 30, 2019
Sorted by Fund - Investment Number
All Funds

City of San Jose
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Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
32936	003	CITY	STPOOL 0.24%	Purchase	07/01/2019		Short	49,271,000.00			-49,271,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	07/09/2019		Short	36,035,000.00			-36,035,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	07/15/2019		Short	159,648.13			-159,648.13
32936	003	CITY	STPOOL 0.24%	Purchase	07/22/2019		Short	2,632,000.00			-2,632,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	07/25/2019		Short	2,351,000.00			-2,351,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	07/29/2019		Short	10,455,000.00			-10,455,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	07/30/2019		Short	4,763,000.00			-4,763,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	08/08/2019		Short	21,801,000.00			-21,801,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	08/12/2019		Short	6,990,000.00			-6,990,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	08/13/2019		Short	3,208,000.00			-3,208,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	08/22/2019		Short	10,017,000.00			-10,017,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	08/29/2019		Short	1,268,000.00			-1,268,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	09/06/2019		Short	2,403,000.00			-2,403,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	09/09/2019		Short	4,567,000.00			-4,567,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	09/12/2019		Short	4,005,000.00			-4,005,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	09/13/2019		Short	4,264,000.00			-4,264,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	09/25/2019		Short	3,082,000.00			-3,082,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	09/26/2019		Short	2,719,000.00			-2,719,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	09/30/2019		Short	25,314,000.00			-25,314,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	07/05/2019		Short		34,136,000.00		34,136,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	07/08/2019		Short		12,852,000.00		12,852,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	07/16/2019		Short		159,648.13		159,648.13
32936	003	CITY	STPOOL 0.24%	Redemption	07/19/2019		Short		10,166,000.00		10,166,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	07/24/2019		Short		5,758,000.00		5,758,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	07/26/2019		Short		886,000.00		886,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	07/31/2019		Short		3,756,000.00		3,756,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	08/01/2019		Short		2,500,000.00		2,500,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	08/02/2019		Short		32,087,000.00		32,087,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	08/09/2019		Short		9,843,000.00		9,843,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	08/16/2019		Short		40,000,000.00		40,000,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	08/23/2019		Short		2,827,000.00		2,827,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	09/05/2019		Short		2,902,000.00		2,902,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	09/10/2019		Short		880,000.00		880,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	09/11/2019		Short		1,454,000.00		1,454,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	09/16/2019		Short		5,479,000.00		5,479,000.00

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Investment #	Fund	CUSIP	Inv Descrp	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
32936	003	CITY	STPOOL 0.24%	Redemption	09/20/2019		Short		1,051,000.00		1,051,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	09/23/2019		Short		1,442,000.00		1,442,000.00
32936	003	CITY	STPOOL 0.24%	Interest	07/15/2019		Short			159,648.13	159,648.13
36512	003	VP6000104	WELLS 0.01%	Purchase	07/01/2019		Cash	2,295.49			-2,295.49
36512	003	VP6000104	WELLS 0.01%	Purchase	07/23/2019		Cash	5,472.30			-5,472.30
36512	003	VP6000104	WELLS 0.01%	Purchase	08/01/2019		Cash	28.24			-28.24
36512	003	VP6000104	WELLS 0.01%	Purchase	09/03/2019		Cash	32.10			-32.10
36512	003	VP6000104	WELLS 0.01%	Interest	07/01/2019		Cash			2,295.49	2,295.49
36512	003	VP6000104	WELLS 0.01%	Interest	08/01/2019		Cash			28.24	28.24
36512	003	VP6000104	WELLS 0.01%	Interest	09/03/2019		Cash			32.10	32.10
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/01/2019		Cash	25,933,000.00			-25,933,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/02/2019		Cash	3,343,000.00			-3,343,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/03/2019		Cash	9,930,000.00			-9,930,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/15/2019		Cash	3,270,000.00			-3,270,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/15/2019		Cash	184,946.71			-184,946.71
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/18/2019		Cash	11,625,000.00			-11,625,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/23/2019		Cash	21,458,000.00			-21,458,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	08/15/2019		Cash	23,516,000.00			-23,516,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	08/19/2019		Cash	1,389,000.00			-1,389,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	08/26/2019		Cash	34,705,000.00			-34,705,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	08/28/2019		Cash	290,000.00			-290,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	09/03/2019		Cash	3,556,000.00			-3,556,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	09/04/2019		Cash	10,708,000.00			-10,708,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	09/17/2019		Cash	424,000.00			-424,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	09/27/2019		Cash	12,943,000.00			-12,943,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	07/10/2019		Cash		18,581,000.00		18,581,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	07/11/2019		Cash		2,593,000.00		2,593,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	07/12/2019		Cash		24,509,000.00		24,509,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	07/16/2019		Cash		184,946.71		184,946.71
37042	003	CSJFA	STPOOL 0.22%	Redemption	07/17/2019		Cash		12,931,000.00		12,931,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	08/05/2019		Cash		1,488,000.00		1,488,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	08/06/2019		Cash		1,120,000.00		1,120,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	08/07/2019		Cash		10,471,000.00		10,471,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	08/14/2019		Cash		8,030,000.00		8,030,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	08/16/2019		Cash		11,698,000.00		11,698,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	08/20/2019		Cash		6,967,000.00		6,967,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	08/21/2019		Cash		8,114,000.00		8,114,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	08/27/2019		Cash		11,278,000.00		11,278,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	08/30/2019		Cash		15,469,000.00		15,469,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	09/18/2019		Cash		19,942,000.00		19,942,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	09/19/2019		Cash		3,733,000.00		3,733,000.00

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Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
37042	003	CSJFA	STPOOL 0.22%	Interest	07/15/2019		Cash			184,946.71	184,946.71
37374	003	91412GSB2		Redemption	07/01/2019	07/01/2019	Long		8,265,000.00		8,265,000.00
37374	003	91412GSB2		Interest	07/01/2019	07/01/2019	Long			74,219.70	74,219.70
37375	003	91412GSB2		Redemption	07/01/2019	07/01/2019	Long		2,500,000.00		2,500,000.00
37375	003	91412GSB2		Interest	07/01/2019	07/01/2019	Long			22,450.00	22,450.00
37378	003	912828VV9	UNITED STATES	Interest	09/03/2019	08/31/2020	Long			106,250.00	106,250.00
37398	003	3130A7CV5	FEDERAL HOME	Interest	08/19/2019	02/18/2021	Long			68,750.00	68,750.00
37403	003	3133EFW52	FEDERAL FARM CR	Redemption	07/01/2019	07/01/2019	Long		5,000,000.00		5,000,000.00
37403	003	3133EFW52	FEDERAL FARM CR	Interest	07/01/2019	07/01/2019	Long			28,750.00	28,750.00
37415	003	3133EFW52	FEDERAL FARM CR	Redemption	07/01/2019	07/01/2019	Long		5,000,000.00		5,000,000.00
37415	003	3133EFW52	FEDERAL FARM CR	Interest	07/01/2019	07/01/2019	Long			28,750.00	28,750.00
37433	003	3136G3TN5	FEDERAL NATL MTG	Interest	07/01/2019	12/30/2019	Long			181,500.00	181,500.00
37449	003	3130A8QS5	FEDERAL HOME	Interest	07/15/2019	07/14/2021	Long			56,250.00	56,250.00
37462	003	594918BN3	MICROSOFT CORP,	Redemption	08/08/2019	08/08/2019	Long		10,000,000.00		10,000,000.00
37462	003	594918BN3	MICROSOFT CORP,	Interest	08/08/2019	08/08/2019	Long			55,000.00	55,000.00
37464	003	037833CB4	AAPL 1.1% MAT	Redemption	08/02/2019	08/02/2019	Long		8,831,000.00		8,831,000.00
37464	003	037833CB4	AAPL 1.1% MAT	Interest	08/02/2019	08/02/2019	Long			48,030.83	48,030.83
37465	003	69371RN36	PACCAR FINL CORP	Redemption	08/12/2019	08/12/2019	Long		2,000,000.00		2,000,000.00
37465	003	69371RN36	PACCAR FINL CORP	Interest	08/12/2019	08/12/2019	Long			12,000.00	12,000.00
37466	003	3137EAE9	FEDERAL HOME LN	Interest	08/12/2019	08/12/2021	Long			56,250.00	56,250.00
37468	003	20772J3E0	CTS 1.55% MAT	Interest	08/15/2019	08/15/2020	Long			98,967.50	98,967.50
37476	003	3134G93L9	FEDERAL HOME LN	Redemption	08/15/2019	08/15/2019	Long		7,560,000.00		7,560,000.00
37476	003	3134G93L9	FEDERAL HOME LN	Interest	08/15/2019	08/15/2019	Long			47,250.00	47,250.00
37485	003	594918BN3	MICROSOFT CORP,	Redemption	08/08/2019	08/08/2019	Long		5,000,000.00		5,000,000.00
37485	003	594918BN3	MICROSOFT CORP,	Interest	08/08/2019	08/08/2019	Long			27,500.00	27,500.00
37487	003	084664CL3	BRK 1.077% MAT	Redemption	08/15/2019	08/15/2019	Long		10,050,000.00		10,050,000.00
37487	003	084664CL3	BRK 1.077% MAT	Interest	08/15/2019	08/15/2019	Long			71,348.30	71,348.30
37505	003	544351KQ1	LOS 2.15% MAT	Interest	09/03/2019	09/01/2021	Long			107,500.00	107,500.00
37507	003	544351KP3	LOS 1.93 09/01/2020	Interest	09/03/2019	09/01/2020	Long			63,304.00	63,304.00
37510	003	544351KQ1	LOS 2.15% MAT	Interest	09/03/2019	09/01/2021	Long			34,937.50	34,937.50
37512	003	3130AAJP4	FEDERAL HOME	Interest	07/01/2019	07/01/2020	Long			261,000.00	261,000.00
37514	003	64990E4G9	NYSHGR 1.1% MAT	Interest	08/15/2019	02/15/2020	Long			27,362.50	27,362.50
37516	003	3130AAKK3	FEDERAL HOME	Redemption	07/01/2019	07/01/2019	Long		20,000,000.00		20,000,000.00
37516	003	3130AAKK3	FEDERAL HOME	Interest	07/01/2019	07/01/2019	Long			142,000.00	142,000.00
37523	003	459058FY4	IBRD 2% MAT	Interest	07/26/2019	01/26/2022	Short			100,000.00	100,000.00
37524	003	91412GSB2		Redemption	07/01/2019	07/01/2019	Long		3,000,000.00		3,000,000.00
37524	003	91412GSB2		Interest	07/01/2019	07/01/2019	Long			26,940.00	26,940.00
37526	003	06406HCW7	BK 2.3% MAT	Redemption	09/11/2019	09/11/2019	Short		4,300,000.00		4,300,000.00
37526	003	06406HCW7	BK 2.3% MAT	Interest	09/11/2019	09/11/2019	Short			49,450.00	49,450.00
37527	003	084670BL1	BERKSHIRE	Redemption	08/14/2019	08/14/2019	Long		4,861,000.00		4,861,000.00
37527	003	084670BL1	BERKSHIRE	Interest	08/14/2019	08/14/2019	Long			51,040.50	51,040.50

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Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
37532	003	037833CK4	APPLE INC, SR NT	Interest	08/07/2019	02/07/2020	Long			95,000.00	95,000.00
37534	003	574193NC8	MARYLAND ST, ST	Interest	09/09/2019	03/15/2022	Long			56,250.00	56,250.00
37537	003	91412GSB2		Redemption	07/01/2019	07/01/2019	Long		5,875,000.00		5,875,000.00
37537	003	91412GSB2		Interest	07/01/2019	07/01/2019	Long			52,757.50	52,757.50
37544	003	037833CB4	AAPL 1.1% MAT	Redemption	08/02/2019	08/02/2019	Long		8,000,000.00		8,000,000.00
37544	003	037833CB4	AAPL 1.1% MAT	Interest	08/02/2019	08/02/2019	Long			43,511.11	43,511.11
37549	003	06406HCZ0	BK 2.15% MAT	Interest	08/26/2019	02/24/2020	Short			82,409.50	82,409.50
37551	003	3133XU3G6	FEDERAL HOME	Redemption	07/01/2019	07/01/2019	Long		10,000,000.00		10,000,000.00
37551	003	3133XU3G6	FEDERAL HOME	Interest	07/01/2019	07/01/2019	Long			218,750.00	218,750.00
37552	003	3133XU3G6	FEDERAL HOME	Redemption	07/01/2019	07/01/2019	Long		10,000,000.00		10,000,000.00
37552	003	3133XU3G6	FEDERAL HOME	Interest	07/01/2019	07/01/2019	Long			218,750.00	218,750.00
37553	003	91412GSB2		Redemption	07/01/2019	07/01/2019	Long		2,845,000.00		2,845,000.00
37553	003	91412GSB2		Interest	07/01/2019	07/01/2019	Long			25,548.10	25,548.10
37557	003	36962G4J0	GENERAL ELEC CAP	Interest	07/08/2019	01/08/2020	Long			275,000.00	275,000.00
37559	003	3130ABMF0	FHLB 1.109% MAT	Redemption	07/01/2019	07/01/2019	Long		30,000,000.00		30,000,000.00
37559	003	3130ABMF0	FHLB 1.109% MAT	Interest	07/01/2019	07/01/2019	Long			182,910.00	182,910.00
37560	003	20772JL67	CONNECTICUT ST,	Interest	08/01/2019	08/01/2021	Long			38,550.00	38,550.00
37564	003	45905UC51	IBRD 2.07% MAT	Interest	07/01/2019	07/01/2021	Short			310,500.00	310,500.00
37565	003	84247PHX2	STNPWR 3.258%	Interest	07/01/2019	07/01/2022	Long			44,145.90	44,145.90
37569	003	3130ABQY5	FHLB 1.8% MAT	Interest	07/01/2019	07/01/2021	Short			32,625.00	32,625.00
37570	003	3133XU3G6	FEDERAL HOME	Redemption	07/01/2019	07/01/2019	Long		3,735,000.00		3,735,000.00
37570	003	3133XU3G6	FEDERAL HOME	Interest	07/01/2019	07/01/2019	Long			81,703.13	81,703.13
37571	003	45950VLD6	IFC 1.62% MAT	Interest	08/28/2019	08/28/2020	Short			81,000.00	81,000.00
37574	003	912828L24	UNITED STATES	Redemption	07/19/2019	08/31/2022	Long		14,973,046.88		14,973,046.88
37574	003	912828L24	UNITED STATES	Cap G/L	07/19/2019	08/31/2022	Long		76,757.81		76,757.81
37574	003	912828L24	UNITED STATES	Interest	07/19/2019	08/31/2022	Long			107,761.55	107,761.55
37575	003	64990FGS7	NYSHGR 1.95% MAT	Interest	08/15/2019	02/15/2021	Long			74,685.00	74,685.00
37577	003	91412GSB2		Redemption	07/01/2019	07/01/2019	Long		2,950,000.00		2,950,000.00
37577	003	91412GSB2		Interest	07/01/2019	07/01/2019	Long			26,491.00	26,491.00
37580	003	801546PE6	SCR 2.13% MAT	Interest	08/01/2019	08/01/2020	Long			113,846.88	113,846.88
37581	003	3130A72V6	FEDERAL HOME	Interest	07/27/2019	01/27/2022	Long			37,500.00	37,500.00
37587	003	912828L24	UNITED STATES	Redemption	07/19/2019	08/31/2022	Long		4,940,625.00		4,940,625.00
37587	003	912828L24	UNITED STATES	Cap G/L	07/19/2019	08/31/2022	Long		75,976.56		75,976.56
37587	003	912828L24	UNITED STATES	Interest	07/19/2019	08/31/2022	Long			35,920.52	35,920.52
37589	003	3130ACZS6	FHLB 2.1% MAT	Interest	07/01/2019	07/01/2022	Long			105,000.00	105,000.00
37592	003	91412GSB2		Redemption	07/01/2019	07/01/2019	Long		2,405,000.00		2,405,000.00
37592	003	91412GSB2		Interest	07/01/2019	07/01/2019	Long			21,596.90	21,596.90
37594	003	3132X0891	FAMC 2.2% MAT	Interest	07/01/2019	07/01/2020	Long			500,000.00	500,000.00
37596	003	45905US21	IBRD 2.17% MAT	Interest	07/01/2019	07/01/2021	Long			271,250.00	271,250.00
37597	003	3133EDKQ4	FEDERAL FARM CR	Interest	07/01/2019	07/01/2020	Long			23,850.00	23,850.00
37599	003	912828WS5	UNITED STATES	Redemption	07/01/2019	06/30/2019	Long		10,000,000.00		10,000,000.00

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37599	003	912828W55	UNITED STATES	Interest	07/01/2019	06/30/2019	Long			81,250.00	81,250.00
37601	003	912828L32	UNITED STATES	Interest	09/03/2019	08/31/2020	Long			116,875.00	116,875.00
37603	003	90331HNJ8	USB 2.35% MAT	Interest	07/23/2019	01/23/2020	Long			50,525.00	50,525.00
37604	003	3130ADN32	FHLB 2.125% MAT	Interest	08/12/2019	02/11/2020	Long			53,125.00	53,125.00
37607	003	25468PDJ2	DISNEY WALT CO	Interest	08/12/2019	02/12/2021	Long			115,000.00	115,000.00
37609	003	69371RN93	PACCAR FINL CORP	Interest	09/03/2019	03/01/2021	Long			139,720.00	139,720.00
37618	003	46625HQJ2		Interest	09/03/2019	03/01/2021	Long			191,250.00	191,250.00
37627	003	06406HDD8	BK 2.6% MAT	Interest	08/19/2019	08/17/2020	Short			65,000.00	65,000.00
37628	003	06406HDD8	BK 2.6% MAT	Interest	08/19/2019	08/17/2020	Long			91,000.00	91,000.00
37629	003	74005PBP8	PRAXAIR INC, SR	Interest	09/24/2019	09/24/2020	Long			29,542.50	29,542.50
37631	003	3134GSQW8	FHLMC 3% MAT	Redemption	08/26/2019	08/26/2022	Long		25,000,000.00		25,000,000.00
37631	003	3134GSQW8	FHLMC 3% MAT	Interest	08/26/2019	08/26/2022	Long			375,000.00	375,000.00
37634	003	4581XOCZ9	IADB 1.75% MAT	Interest	09/16/2019	09/14/2022	Short			175,000.00	175,000.00
37638	003	544351MN6	LOS 2.9 09/01/2022	Interest	09/03/2019	09/01/2022	Long			69,817.50	69,817.50
37639	003	45905UK37	IBRD 2.1% MAT	Interest	07/12/2019	07/12/2022	Short			105,000.00	105,000.00
40008	003	13063DGN2	CALIFORNIA ST,	Interest	08/01/2019	08/01/2023	Long			85,000.00	85,000.00
40011	003	3130AEY38	FEDERAL HOME	Interest	09/30/2019	09/28/2023	Long			80,000.00	80,000.00
40012	003	78012UJG1	RY 2.82% MAT	Redemption	08/30/2019	08/30/2019	Short		30,000,000.00		30,000,000.00
40012	003	78012UJG1	RY 2.82% MAT	Interest	08/30/2019	08/30/2019	Short			773,150.01	773,150.01
40023	003	06406HCZ0	BK 2.15% MAT	Interest	08/26/2019	02/24/2020	Long			107,500.00	107,500.00
40028	003	31422BAG5	FAMC 2.8% MAT	Interest	08/28/2019	02/28/2020	Long			168,000.00	168,000.00
40031	003	69371RN69	PACCAR FINL CORP	Interest	08/27/2019	02/27/2020	Long			34,661.25	34,661.25
40035	003	89114MRG4	TD 2.98% MAT	Redemption	08/30/2019	08/30/2019	Short		15,000,000.00		15,000,000.00
40035	003	89114MRG4	TD 2.98% MAT	Interest	08/30/2019	08/30/2019	Short			312,900.00	312,900.00
40036	003	544351MN6	LOS 2.9 09/01/2022	Interest	09/03/2019	09/01/2022	Long			58,000.00	58,000.00
40040	003	62478TS67	MUBCD 2.63% MAT	Redemption	09/13/2019	09/13/2019	Short		30,000,000.00		30,000,000.00
40040	003	62478TS67	MUBCD 2.63% MAT	Interest	09/13/2019	09/13/2019	Short			543,533.34	543,533.34
40041	003	69371RM78	PACCAR FINL CORP	Interest	08/14/2019	08/14/2020	Long			43,250.00	43,250.00
40042	003	3130A8YA5	FHLB 1.5% MAT	Interest	08/26/2019	08/24/2022	Long			8,250.00	8,250.00
40043	003	3135G0U92	FEDERAL NATL MTG	Interest	07/11/2019	01/11/2022	Long			52,500.00	52,500.00
40048	003	24422EUJ6	DE 3.02713% MAT	Interest	09/10/2019	09/10/2021	Long			24,127.61	24,127.61
40050	003	3130AFQS9	FEDERAL HOME	Interest	07/30/2019	01/30/2024	Long			142,500.00	142,500.00
40052	003	3130AFQZ3	FHLB FLOAT 5/22/20	Interest	08/22/2019	05/22/2020	Long			178,863.33	178,863.33
40055	003	594918BP8	MSFT 1.55% MAT	Interest	08/08/2019	08/08/2021	Short			77,500.00	77,500.00
40056	003	191216BY5	COCA COLA CO, SR	Interest	09/03/2019	09/01/2021	Long			116,327.50	116,327.50
40057	003	24422ETZ2	DEERE JOHN CAP	Interest	07/08/2019	01/08/2021	Long			188,000.00	188,000.00
40057	003	24422ETZ2	DEERE JOHN CAP	Accr Int	07/08/2019	01/08/2021	Long		15,666.67	-15,666.67	0.00
40058	003	912796QR3	UNITED STATES	Redemption	07/18/2019	07/18/2019	Short		10,000,000.00		10,000,000.00
40060	003	3130AFRB5	FEDERAL HOME	Interest	07/29/2019	01/29/2024	Long			71,875.00	71,875.00
40063	003	191219AP9	KO 8.5% MAT	Interest	08/01/2019	02/01/2022	Long			447,270.00	447,270.00
40069	003	14913QZHI	CAT 3.01819% MAT	Interest	09/16/2019	03/15/2021	Long			33,369.83	33,369.83

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40071	003	89233HWT7	TMCC ZERO CPN	Redemption	09/27/2019	09/27/2019	Short		10,000,000.00		10,000,000.00
40072	003	89233HWT7	TMCC ZERO CPN	Redemption	09/27/2019	09/27/2019	Short		10,000,000.00		10,000,000.00
40075	003	14913Q2T5	CAT 2.95% MAT	Interest	08/26/2019	02/26/2022	Long			73,750.00	73,750.00
40075	003	14913Q2T5	CAT 2.95% MAT	Accr Int	08/26/2019	02/26/2022	Long		3,277.78	-3,277.78	0.00
40079	003	459058GQ0	IBRD 2.5% MAT	Interest	09/19/2019	03/19/2024	Long			62,500.00	62,500.00
40080	003	91159HHC7	USB 3% MAT	Interest	09/16/2019	03/15/2022	Long			75,000.00	75,000.00
40081	003	3134GTAZ6	FHLMC 2.75% MAT	Redemption	09/27/2019	03/27/2024	Long		3,300,000.00		3,300,000.00
40081	003	3134GTAZ6	FHLMC 2.75% MAT	Interest	09/27/2019	03/27/2024	Long			45,375.00	45,375.00
40082	003	594918BW3	MSFT 2.4% MAT	Interest	08/06/2019	02/06/2022	Long			54,000.00	54,000.00
40082	003	594918BW3	MSFT 2.4% MAT	Accr Int	08/06/2019	02/06/2022	Long		17,700.00	-17,700.00	0.00
40086	003	48125LRK0	JPM 2.604% MAT	Interest	08/01/2019	02/01/2021	Long			65,100.00	65,100.00
40086	003	48125LRK0	JPM 2.604% MAT	Accr Int	08/01/2019	02/01/2021	Long		24,955.00	-24,955.00	0.00
40087	003	3133EKFL5	FFCB 2.69% MAT	Redemption	07/10/2019	04/03/2023	Long		7,319,140.00		7,319,140.00
40087	003	3133EKFL5	FFCB 2.69% MAT	Cap G/L	07/10/2019	04/03/2023	Long		5,860.00		5,860.00
40087	003	3133EKFL5	FFCB 2.69% MAT	Interest	07/10/2019	04/03/2023	Long			53,092.01	53,092.01
40087	003	3133EKFL5	FFCB 2.69% MAT	Accr Int	07/10/2019	04/03/2023	Long		3,831.38	-3,831.38	0.00
40091	003	478160CD4	JOHNSON &	Interest	09/03/2019	03/03/2022	Long			59,400.00	59,400.00
40091	003	478160CD4	JOHNSON &	Accr Int	09/03/2019	03/03/2022	Long		16,830.00	-16,830.00	0.00
40096	003	69371RP75	PACCAR FINL CORP	Interest	09/03/2019	03/01/2022	Long			86,469.00	86,469.00
40096	003	69371RP75	PACCAR FINL CORP	Accr Int	09/03/2019	03/01/2022	Long		26,421.08	-26,421.08	0.00
40100	003	06406HBY4	BK 3.55% MAT	Interest	09/23/2019	09/23/2021	Long			148,070.50	148,070.50
40100	003	06406HBY4	BK 3.55% MAT	Accr Int	09/23/2019	09/23/2021	Long		32,081.94	-32,081.94	0.00
40101	003	3138L2YE1	FN AM2508 2.37%	Interest	07/25/2019	03/01/2023	Short			9,875.00	9,875.00
40101	003	3138L2YE1	FN AM2508 2.37%	Interest	08/25/2019	03/01/2023	Short			10,204.17	10,204.17
40101	003	3138L2YE1	FN AM2508 2.37%	Interest	09/25/2019	03/01/2023	Short			10,204.17	10,204.17
40102	003	91159HHC7	USB 3% MAT	Interest	09/16/2019	03/15/2022	Long			97,995.00	97,995.00
40102	003	91159HHC7	USB 3% MAT	Accr Int	09/16/2019	03/15/2022	Long		27,765.25	-27,765.25	0.00
40105	003	91159HHC7	USB 3% MAT	Interest	09/16/2019	03/15/2022	Long			150,000.00	150,000.00
40105	003	91159HHC7	USB 3% MAT	Accr Int	09/16/2019	03/15/2022	Long		45,000.00	-45,000.00	0.00
40106	003	25468PCN4	DISNEY WALT CO	Interest	08/16/2019	08/16/2021	Long			68,750.00	68,750.00
40106	003	25468PCN4	DISNEY WALT CO	Accr Int	08/16/2019	08/16/2021	Long		32,083.33	-32,083.33	0.00
40110	003	574193NB0	MARYLAND ST, ST	Interest	09/16/2019	03/15/2021	Long			50,000.00	50,000.00
40110	003	574193NB0	MARYLAND ST, ST	Accr Int	09/16/2019	03/15/2021	Long		17,222.22	-17,222.22	0.00
40115	003	3137AWQH1	FHMS K023 A2	Interest	07/25/2019	08/01/2022	Short			16,523.89	16,523.89
40115	003	3137AWQH1	FHMS K023 A2	Accr Int	07/25/2019	08/01/2022	Short		2,753.98	-2,753.98	0.00
40115	003	3137AWQH1	FHMS K023 A2	Interest	08/25/2019	08/01/2022	Short			16,523.89	16,523.89
40115	003	3137AWQH1	FHMS K023 A2	Interest	09/25/2019	08/01/2022	Short			16,523.89	16,523.89
40118	003	45905U3L6	IBRD 2.77% MAT	Redemption	09/13/2019	06/13/2024	Long		30,000,000.00		30,000,000.00
40118	003	45905U3L6	IBRD 2.77% MAT	Interest	09/13/2019	06/13/2024	Long			207,900.00	207,900.00
40119	003	25468PDE3	DISNEY WALT CO	Interest	09/17/2019	09/17/2020	Long			107,500.00	107,500.00
40119	003	25468PDE3	DISNEY WALT CO	Accr Int	09/17/2019	09/17/2020	Long		47,777.78	-47,777.78	0.00

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40120	003	3134GTTT0	FHLMC 2.625% MAT	Redemption	09/27/2019	06/27/2024	Long		25,000,000.00		25,000,000.00
40120	003	3134GTTT0	FHLMC 2.625% MAT	Interest	09/27/2019	06/27/2024	Long			164,062.50	164,062.50
40121	003	3137AWQH1	FHMS K023 A2	Interest	07/25/2019	08/01/2022	Long			11,948.34	11,948.34
40121	003	3137AWQH1	FHMS K023 A2	Accr Int	07/25/2019	08/01/2022	Long		3,982.78	-3,982.78	0.00
40121	003	3137AWQH1	FHMS K023 A2	Interest	08/25/2019	08/01/2022	Long			11,948.34	11,948.34
40121	003	3137AWQH1	FHMS K023 A2	Interest	09/25/2019	08/01/2022	Long			11,948.34	11,948.34
40123	003	88579YAU5	3M CO, FR	Interest	09/19/2019	09/19/2021	Long			39,000.00	39,000.00
40123	003	88579YAU5	3M CO, FR	Accr Int	09/19/2019	09/19/2021	Long		18,200.00	-18,200.00	0.00
40127	003	3133EKRE8	FEDERAL FARM CR	Interest	09/16/2019	03/14/2022	Long			78,625.00	78,625.00
40127	003	3133EKRE8	FEDERAL FARM CR	Accr Int	09/16/2019	03/14/2022	Long		6,115.28	-6,115.28	0.00
40129	003	3133EHHK2	FEDERAL FARM CR	Redemption	07/03/2019	05/02/2024	Long		5,475,000.00		5,475,000.00
40129	003	3133EHHK2	FEDERAL FARM CR	Interest	07/03/2019	05/02/2024	Long			24,769.81	24,769.81
40129	003	3133EHHK2	FEDERAL FARM CR	Accr Int	07/03/2019	05/02/2024	Long		19,897.06	-19,897.06	0.00
40130	003	3135G0T29	FNMA 1.5% MAT	Interest	08/28/2019	02/28/2020	Short			27,442.50	27,442.50
40130	003	3135G0T29	FNMA 1.5% MAT	Accr Int	08/28/2019	02/28/2020	Short		16,922.88	-16,922.88	0.00
40131	003	88579YQA4	3M CO, FR	Interest	08/07/2019	08/07/2020	Long			200,000.00	200,000.00
40131	003	88579YQA4	3M CO, FR	Accr Int	08/07/2019	08/07/2020	Long		148,888.89	-148,888.89	0.00
40132	003	9128283S7	UNITED STATES	Interest	07/31/2019	01/31/2020	Short			300,000.00	300,000.00
40132	003	9128283S7	UNITED STATES	Accr Int	07/31/2019	01/31/2020	Short		233,701.66	-233,701.66	0.00
40134	003	14913Q2A6	CATERPILLAR FINL	Interest	09/04/2019	09/04/2020	Long			92,500.00	92,500.00
40134	003	14913Q2A6	CATERPILLAR FINL	Accr Int	09/04/2019	09/04/2020	Long		57,555.56	-57,555.56	0.00
40135	003	45905UP32	IBRD 1.561% MAT	Interest	09/12/2019	09/12/2020	Long			71,695.80	71,695.80
40135	003	45905UP32	IBRD 1.561% MAT	Accr Int	09/12/2019	09/12/2020	Long		41,795.78	-41,795.78	0.00
40137	003	459058GY3	IBRD 2.6% MAT	Redemption	09/28/2019	06/28/2024	Long		20,000,000.00		20,000,000.00
40137	003	459058GY3	IBRD 2.6% MAT	Interest	09/30/2019	06/28/2024	Long			130,000.00	130,000.00
40138	003	084670BF4	BERKSHIRE	Interest	07/31/2019	01/31/2022	Long			144,721.00	144,721.00
40138	003	084670BF4	BERKSHIRE	Accr Int	07/31/2019	01/31/2022	Long		118,992.82	-118,992.82	0.00
40139	003	3133XXP50	FEDERAL HOME	Purchase	07/01/2019	03/13/2020	Short	23,262,946.93			-23,262,946.93
40139	003	3133XXP50	FEDERAL HOME	Interest	09/13/2019	03/13/2020	Short			467,259.38	467,259.38
40139	003	3133XXP50	FEDERAL HOME	Accr Int	09/13/2019	03/13/2020	Short		280,355.63	-280,355.63	0.00
40140	003	64990FLH5	NEW YORK ST	Purchase	07/01/2019	03/15/2021	Long	23,373,768.00			-23,373,768.00
40140	003	64990FLH5	NEW YORK ST	Interest	09/16/2019	03/15/2021	Long			90,205.50	90,205.50
40140	003	64990FLH5	NEW YORK ST	Accr Int	09/16/2019	03/15/2021	Long		3,514.50	-3,514.50	0.00
40141	003	912828J50	UNITED STATES	Purchase	07/01/2019	02/29/2020	Short	10,002,783.78			-10,002,783.78
40141	003	912828J50	UNITED STATES	Interest	09/03/2019	02/29/2020	Short			68,750.00	68,750.00
40141	003	912828J50	UNITED STATES	Accr Int	09/03/2019	02/29/2020	Short		45,957.88	-45,957.88	0.00
40142	003	3135G0V75	FNMA 1.75% MAT	Purchase	07/08/2019	07/02/2024	Long	9,962,100.00			-9,962,100.00
40143	003	3134GTZD8	FEDERAL HOME LN	Purchase	07/09/2019	07/08/2021	Long	10,000,638.89			-10,000,638.89
40144	003	88579YQA4	3M CO, FR	Purchase	07/10/2019	08/07/2020	Long	10,066,960.00			-10,066,960.00
40144	003	88579YQA4	3M CO, FR	Interest	08/07/2019	08/07/2020	Long			100,000.00	100,000.00
40144	003	88579YQA4	3M CO, FR	Accr Int	08/07/2019	08/07/2020	Long		85,000.00	-85,000.00	0.00

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40145	003	912828Y46	UNITED STATES	Purchase	07/10/2019	07/31/2020	Long	20,360,169.20			-20,360,169.20
40145	003	912828Y46	UNITED STATES	Interest	07/31/2019	07/31/2020	Long			262,500.00	262,500.00
40145	003	912828Y46	UNITED STATES	Accr Int	07/31/2019	07/31/2020	Long		232,044.20	-232,044.20	0.00
40146	003	3133EKUT1	FEDERAL FARM CR	Purchase	07/11/2019	04/10/2023	Long	4,996,329.17			-4,996,329.17
40147	003	88579YAU5	3M CO, FR	Purchase	07/31/2019	09/19/2021	Long	9,958,653.33			-9,958,653.33
40147	003	88579YAU5	3M CO, FR	Interest	09/19/2019	09/19/2021	Long			81,250.00	81,250.00
40147	003	88579YAU5	3M CO, FR	Accr Int	09/19/2019	09/19/2021	Long		59,583.33	-59,583.33	0.00
40148	003	3137B4WB8	FHMS K033 A2	Purchase	08/01/2019	07/01/2023	Long	4,390,781.25			-4,390,781.25
40148	003	3137B4WB8	FHMS K033 A2	Interest	09/25/2019	07/01/2023	Long			10,837.50	10,837.50
40149	003	3134GTT94	FEDERAL HOME LN	Purchase	08/07/2019	08/07/2023	Long	10,000,000.00			-10,000,000.00
40150	003	3134GTV26	FEDERAL HOME LN	Purchase	08/05/2019	08/05/2024	Long	5,000,000.00			-5,000,000.00
40151	003	3138L9HU9	FN AM8342 2.36%	Purchase	08/06/2019	04/01/2022	Long	2,766,370.14			-2,766,370.14
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	09/25/2019	04/01/2022	Long			5,588.61	5,588.61
40151	003	3138L9HU9	FN AM8342 2.36%	Accr Int	09/25/2019	04/01/2022	Long		901.39	-901.39	0.00
40152	003	70922PAK8	PENNSYLVANIA ST	Purchase	08/14/2019	12/01/2023	Long	1,848,313.88			-1,848,313.88
40153	003	91412GV88	UNIVERSITY CALIF	Purchase	08/14/2019	05/15/2024	Long	1,090,863.94			-1,090,863.94
40154	003	3134GTW90	FEDERAL HOME LN	Purchase	08/13/2019	08/08/2022	Long	5,001,862.50			-5,001,862.50
40155	003	3133EKC61	FFCB 2.1% MAT	Purchase	08/26/2019	08/20/2024	Long	10,003,500.00			-10,003,500.00
40156	003	649902ZM8	NYSHGR 5.092%	Purchase	08/16/2019	03/15/2023	Long	3,030,042.90			-3,030,042.90
40156	003	649902ZM8	NYSHGR 5.092%	Interest	09/16/2019	03/15/2023	Long			68,742.00	68,742.00
40156	003	649902ZM8	NYSHGR 5.092%	Accr Int	09/16/2019	03/15/2023	Long		57,666.90	-57,666.90	0.00
40157	003	3130AGWK7	FEDERAL HOME	Purchase	08/16/2019	08/15/2024	Long	2,992,950.00			-2,992,950.00
40158	003	43815NAC8	HAROT 2019-3 A3	Purchase	08/27/2019	08/15/2023	Short	4,749,960.58			-4,749,960.58
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	09/16/2019	08/15/2023	Short			4,227.50	4,227.50
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	09/16/2019	08/15/2023	Short			4,227.50	4,227.50
40159	003	039483BP6	ARCHER DANIELS	Purchase	08/26/2019	03/15/2022	Long	2,888,637.81			-2,888,637.81
40159	003	039483BP6	ARCHER DANIELS	Interest	09/16/2019	03/15/2022	Long			46,406.25	46,406.25
40159	003	039483BP6	ARCHER DANIELS	Accr Int	09/16/2019	03/15/2022	Long		41,507.81	-41,507.81	0.00
40160	003	3138LFC30	FN AN2789 2.1%	Purchase	08/29/2019	09/01/2023	Long	4,044,033.33			-4,044,033.33
40160	003	3138LFC30	FN AN2789 2.1%	Interest	09/25/2019	09/01/2023	Long			7,233.33	7,233.33
40160	003	3138LFC30	FN AN2789 2.1%	Accr Int	09/25/2019	09/01/2023	Long		6,533.33	-6,533.33	0.00
40163	003	438516BM7	HONEYWELL INTL	Purchase	09/05/2019	11/01/2021	Long	5,037,911.11			-5,037,911.11
40164	003	037833DL1	AAPL 1.7% MAT	Purchase	09/11/2019	09/11/2022	Long	999,830.00			-999,830.00
40165	003	3138L2YE1	FN AM2508 2.37%	Purchase	09/10/2019	03/01/2023	Long	5,081,087.50			-5,081,087.50
40166	003	037833DL1	AAPL 1.7% MAT	Purchase	09/11/2019	09/11/2022	Long	4,991,750.00			-4,991,750.00
40167	003	3137B36J2	FHMS K029 A2	Purchase	09/16/2019	02/01/2023	Long	5,219,416.67			-5,219,416.67
40168	003	6499022A0	NEW YORK ST	Purchase	09/16/2019	03/15/2021	Long	1,031,957.94			-1,031,957.94
40169	003	3138LCSB7	FN AN0841 2.71%	Purchase	09/17/2019	02/01/2023	Long	1,021,048.19			-1,021,048.19
40170	003	459058HG1	IBRD 2.2% MAT	Purchase	09/23/2019	09/23/2024	Long	5,000,000.00			-5,000,000.00
40171	003	3140HUNV4	FN BL3103 2.42	Purchase	09/19/2019	07/01/2024	Long	5,092,768.75			-5,092,768.75
40172	003	06417MCQ6	BNSHOU 2.01% MAT	Purchase	09/24/2019	03/27/2020	Short	25,000,000.00			-25,000,000.00
40173	003	30298LAA9	FRESB 2019-SB65	Purchase	09/30/2019	05/25/2024	Long	10,025,063.59			-10,025,063.59

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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 Principal	Principal Paydowns	Interest	Total Cash
Totals for General Pool								606,879,922.35	750,423,485.18	12,769,680.59	158,313,243.42
40162	501	VP4560000	WELLS 0.01%	Purchase	08/27/2019		Short	10,000,000.00			-10,000,000.00
40162	501	VP4560000	WELLS 0.01%	Purchase	09/03/2019		Short	2,725.04			-2,725.04
40162	501	VP4560000	WELLS 0.01%	Interest	09/03/2019		Short			2,725.04	2,725.04
Totals for SJCE								10,002,725.04		2,725.04	-10,000,000.00
37053	554	VP6000104	WELLS 0.01%	Purchase	07/01/2019		Short	9.26			-9.26
37053	554	VP6000104	WELLS 0.01%	Purchase	08/01/2019		Short	7.77			-7.77
37053	554	VP6000104	WELLS 0.01%	Redemption	07/23/2019		Short		5,472.30		5,472.30
37053	554	VP6000104	WELLS 0.01%	Redemption	08/01/2019		Short		7.77		7.77
37053	554	VP6000104	WELLS 0.01%	Interest	07/01/2019		Short			9.26	9.26
37053	554	VP6000104	WELLS 0.01%	Interest	08/01/2019		Short			7.77	7.77
37370	554	SYS37370	LAIF-2007A Airport	Purchase	07/15/2019		Short	9,360.33			-9,360.33
37370	554	SYS37370	LAIF-2007A Airport	Redemption	07/17/2019		Short		1,156,000.00		1,156,000.00
37370	554	SYS37370	LAIF-2007A Airport	Redemption	07/17/2019		Short		88,360.33		88,360.33
37370	554	SYS37370	LAIF-2007A Airport	Interest	07/15/2019		Short			9,360.33	9,360.33
Totals for Airport 2007A								9,377.36	1,249,840.40	9,377.36	1,249,840.40
Grand Total								616,892,024.75	751,673,325.58	12,781,782.99	147,563,083.82

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CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
7/1/19 THROUGH 9/30/19

	BALANCE 6/30/2019	SALES OR MATURITIES	ADDITIONS	BALANCE 9/30/2019
Asset Backed Securities			4,749,960.58	4,749,960.58
Commercial Paper/Discount	34,433,190.28	19,693,502.78		14,739,687.50
Corporate Medium Term Notes	570,509,009.09	53,882,770.62	33,943,742.25	550,569,980.72
Federal Agency Securities	679,121,658.95	159,188,986.28	81,220,327.49	601,153,000.16
Mortgage Backed Securities	19,861,022.75	14,171.48	37,624,550.05	57,471,401.32
Money Market Mutual Fund	16,426.06	5,480.07	10,010,570.20	10,021,516.19
Muni Bonds	228,649,474.49	28,056,876.57	30,374,946.66	230,967,544.58
Negotiable CD's	160,000,000.00	75,000,000.00	25,000,000.00	110,000,000.00
State Pool	34,724,000.00	326,531,955.17	358,588,955.17	66,781,000.00
Suprationals	216,754,901.08	50,041,795.78	5,000,000.00	171,713,105.30
UST Bills, Notes & Bonds	121,480,559.32	30,307,615.20	30,362,952.98	121,535,897.10
Total	<u>2,065,550,242.02</u>	<u>742,723,153.95</u>	<u>616,876,005.38</u>	<u>1,939,703,093.45</u>

NET PURCHASES/(SALES):

(125,847,148.57)

PORTFOLIO TURNOVER RATIO:

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

APRIL THROUGH JUNE 2019 TURNOVER RATIO:

0.67

AVERAGE DAILY PORTFOLIO BALANCE:

2,017,245,947.12

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**City of San Jose
Purchases Report
Sorted by Dealer - Fund
July 1, 2019 - September 30, 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
Purchased from: CastleOak Securities LP													
3135G0V75	40142	003	FAC	FNMA	10,000,000.00	07/08/2019	01/02 - 07/02	9,962,100.00		1.750	07/02/2024	1.830	9,963,853.46
3134GTW90	40154	003	MC1	FHLMC	5,000,000.00	08/13/2019	02/08 - 08/08	5,000,300.00	1,562.50	2.250	08/08/2022	2.248	5,000,286.60
037833DL1	40164	003	MTN	AAPL	1,000,000.00	09/11/2019	03/11 - 09/11	999,830.00		1.700	09/11/2022	1.706	999,833.15
037833DL1	40166	003	MTN	AAPL	5,000,000.00	09/11/2019	03/11 - 09/11	4,991,750.00		1.700	09/11/2022	1.757	4,991,902.78
06417MCQ6	40172	003	NC2	BNSHOU	25,000,000.00	09/24/2019	03/27 - At Maturity	25,000,000.00		2.010	03/27/2020	2.010	25,000,000.00
Subtotal					46,000,000.00			45,953,980.00	1,562.50				45,955,875.99
Purchased from: FTN FINANCIAL													
91282BJ50	40141	003	TRC	USTR	10,000,000.00	07/01/2019	08/31 - 02/29	9,956,825.90	Received	1.375	02/29/2020	2.030	9,973,171.65
3133EKUT1	40146	003	MC1	FFCB	5,000,000.00	07/11/2019	10/10 - Final Pmt.	4,996,000.00	329.17	2.370	04/10/2023	2.393	4,996,237.21
3138LFC30	40160	003	MC5	FNMA	4,000,000.00	08/29/2019	08/31 - Monthly	4,037,500.00	Received	2.100	09/01/2023	1.823	4,036,654.71
3140HUNV4	40171	003	MC5	FNMA	5,000,000.00	09/19/2019	09/30 - Monthly	5,086,718.75	6,050.00	2.420	07/01/2024	2.046	5,086,123.09
30298LAA9	40173	003	GN4	FHLMC	9,993,024.85	09/30/2019	10/25 - Monthly	9,993,024.85	16,019.37	1.990	05/25/2024	1.872	9,993,024.85
Subtotal					33,993,024.85			34,070,069.50	22,398.54				34,085,211.51
Purchased from: Piper Jaffray & Co.													
3133XXP50	40139	003	FAC	FHLB	22,655,000.00	07/01/2019	09/13 - 03/13	22,982,591.30	Received	4.125	03/13/2020	2.030	22,865,594.41
3137B4WB8	40148	003	MC5	FHLMC	4,250,000.00	08/01/2019	09/01 -	4,390,781.25		3.060	07/01/2023	2.119	4,384,790.56
3138L9HU9	40151	003	MC5	FNMA	2,750,000.00	08/06/2019	08/31 - Monthly	2,765,468.75	Received	2.360	04/01/2022	2.131	2,764,574.79
3133EKC61	40155	003	MC1	FFCB	10,000,000.00	08/26/2019	02/20 - 08/20	10,000,000.00	3,500.00	2.100	08/20/2024	2.100	10,000,000.00
3138L2YE1	40165	003	MC5	FNMA	5,000,000.00	09/10/2019	09/30 - Monthly	5,078,125.00	2,962.50	2.370	03/01/2023	2.370	5,076,831.13
3137B36J2	40167	003	MC5	FHLMC	5,000,000.00	09/16/2019	10/01 -	5,212,500.00	6,916.67	3.320	02/01/2023	1.948	5,209,876.54
3138LC5B7	40169	003	MC5	FNMA	1,000,000.00	09/17/2019	09/30 - Monthly	1,019,843.75	1,204.44	2.710	02/01/2023	2.108	1,019,618.44
Subtotal					50,655,000.00			51,449,310.05	14,583.61				51,321,285.87
Purchased from: RBC Capital Markets													
91282BY46	40145	003	TRC	USTR	20,000,000.00	07/10/2019	07/31 - 01/31	20,128,125.00	Received	2.625	07/31/2020	2.009	20,100,645.99
3134GTT94	40149	003	MC1	FHLMC	10,000,000.00	08/07/2019	02/07 - 08/07	10,000,000.00		2.150	08/07/2023	2.150	10,000,000.00
Subtotal					30,000,000.00			30,128,125.00	0.00				30,100,645.99
Purchased from: Raymond James & Associates													
64990FLH5	40140	003	MUN	NYSPIT	23,430,000.00	07/01/2019	09/15 - 03/15	23,370,253.50	Received	1.800	03/15/2021	1.953	23,379,011.13
3134GTV26	40150	003	MC1	FHLMC	5,000,000.00	08/05/2019	02/05 - 08/05	5,000,000.00		2.400	08/05/2024	2.400	5,000,000.00

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

City of San Jose
Purchases Report
July 1, 2019 - September 30, 2019

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CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: Raymond James & Associates													
70922PAK8	40152	003	MUN	PASTRN	1,750,000.00	08/14/2019	12/01 - 06/01	1,837,920.00	10,393.88	2.929	12/01/2023	1.711	1,835,248.87
91412GV88	40153	003	MUN	UNVHGR	1,000,000.00	08/14/2019	11/15 - 05/15	1,081,870.00	8,993.94	3.638	05/15/2024	1.831	1,079,621.09
649902ZM8	40156	003	MUN	NYSHGR	2,700,000.00	08/16/2019	09/15 - 03/15	2,972,376.00	Received	5.092	03/15/2023	2.149	2,962,867.14
6499022A0	40168	003	MUN	NYSHGR	1,000,000.00	09/16/2019	03/15 - 09/15	1,031,840.00	117.94	4.246	03/15/2021	2.075	1,030,953.91
Subtotal					34,880,000.00			35,294,259.50	19,505.78				35,287,702.14
Purchased from: UnionBanc Investment													
3134GTZD8	40143	003	MC1	FHLMC	10,000,000.00	07/09/2019	10/08 - Final Pmt.	10,000,000.00	638.89	2.300	07/08/2021	2.300	10,000,000.00
039483BP6	40159	003	MTN	ADM	2,750,000.00	08/26/2019	09/15 - 03/15	2,847,130.00	Received	3.375	03/15/2022	1.950	2,843,430.82
43815NAC8	40158	003	MC6	HAROT	4,750,000.00	08/27/2019	09/15 -	4,749,960.58		1.780	08/15/2023	1.780	4,749,961.52
438516BM7	40163	003	MTN	HON	5,000,000.00	09/05/2019	11/01 - 05/01	5,006,050.00	31,861.11	1.850	11/01/2021	1.792	5,005,847.29
Subtotal					22,500,000.00			22,603,140.58	32,500.00				22,599,239.63
Purchased from: Wedbush Securities													
88579YAQ4	40144	003	MTN	MMM	10,000,000.00	07/10/2019	08/07 - 02/07	9,981,960.00	Received	2.000	08/07/2020	2.170	9,985,735.81
Subtotal					10,000,000.00			9,981,960.00	0.00				9,985,735.81
Purchased from: Wells Fargo Bank													
VP4560000	40162	501	LA1	WELLS	10,000,000.00	08/27/2019	08/27 - Monthly	10,000,000.00		0.010		0.010	10,002,725.04
Subtotal					10,000,000.00			10,000,000.00	0.00				10,002,725.04
Purchased from: Wells Fargo Securities													
88579YAU5	40147	003	MTN	MMM	10,000,000.00	07/31/2019	09/19 - 03/19	9,899,070.00	Received	1.625	09/19/2021	2.111	9,906,955.16
3130AGWK7	40157	003	FAC	FHLB	3,000,000.00	08/16/2019	02/15 - 08/15	2,992,950.00		1.500	08/15/2024	1.549	2,993,126.35
459058HG1	40170	003	MC2	IBRD	5,000,000.00	09/23/2019	03/23 - 09/23	5,000,000.00		2.200	09/23/2024	2.200	5,000,000.00
Subtotal					18,000,000.00			17,892,020.00	0.00				17,900,081.51
Total Purchases					256,028,024.85			257,372,864.63	90,550.41				257,238,503.49

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

Run Date: 10/18/2019 - 11:00

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PU (PRF_PU) 7.1.1
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SECTION F

INDEPENDENT ACCOUNTANT'S REPORT

This is an Independent Accountant's Report on Applying Agreed-Upon Procedures as of June 30, 2019.

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CITY OF SAN JOSE

Independent Accountant's Report on
Applying Agreed-Upon Procedures

As of June 30, 2019



Certified
Public
Accountants



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 June 30, 2019. 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 Fourth Quarter Investment Report (Investment Report) as of June 30, 2019 and agreed individual investments, which includes investment description, maturity date, CUSIP number, book and market value, to supporting documentation such as custodian/bank statements obtained from the City.

Finding: We noted there was a difference of \$10.0 million in market value representing 0.48% of the portfolio, where the custodian's statement reported a higher balance compared to the Investment Report. The difference is due to the maturity of Investment #37599 of \$10.0 million, which was reported on settlement date basis in the custodian's statement while on trade date basis in the Investment Report.

Management Response: This difference is the result of differences in the reporting basis between the custodian and the City. In conversations with Macias Gini & O'Connell, they have recommended to revisit the Agreed-Upon Procedures to exclude timing variances due to different reporting methods. The Finance Department will work with the City Auditor to make this change to the Agreed-Upon Procedures.

2. We traced total investments listed on the Investment Report as of June 30, 2019 to the City's general ledger.

Finding: We noted a net variance of \$9,960,156 between the Investment Report and the City's general ledger (FMS) as of June 30, 2019. The variance represents the maturity of Investment #37599 of \$9,960,156, the original cost of the investment. The difference is due to the timing of when the Investment Report is extracted and the posting to the FMS. The variance was resolved when the investment was settled through the City's custodian and investment staff posted the cash journal in early July 2019.

3. We verified the types of investments listed in the Investment Report as of June 30, 2019 were authorized by the City's Investment Policy dated March 9, 2019.

Finding: We noted the General Electric ("GE") Corporate Medium Term Note (Investment #37557) was downgraded on October 31, 2018 to a rating of BBB+/Baa1 by Standard & Poor's and Moody's, respectively. The Investment Policy requires ratings of A3, A-, or A- or higher by two of the three nationally recognized rating services for corporate medium term notes.

Section 9.0 of the Investment Policy states the following:

If, subsequent to purchase, securities are downgraded below the minimum acceptable ratings level (below prime for short term ratings, or below investment grade for long term ratings), the securities shall be reviewed for possible sale within a reasonable amount of time after the downgrade. In either instance listed above, the fact will be disclosed in the Quarterly Investment Report as described in Section 18.0 of this Policy.

Based on our review of the Quarterly Investment Report as of June 30, 2019, we did not observe the disclosure of the downgrade and the City's consideration of whether or not to sell the investment.

Management Response: Investment staff confirmed that the specific GE bond was purchased on June 21, 2017 when GE was rated "A1, AA-, AA-" by Moody's, S&P and Fitch respectively. When the company showed signs of financial stress in August 2018, the investment team upon consultation with the Director and the Assistant Director of Finance decided not to invest in additional GE securities and put the credit on the watch list. GE was taken off the approved credit list immediately after rating agencies announced the downgrade in October 2018. However, the investment team in consultation with the Director and Assistant Director of Finance made a collective decision to hold the security to maturity as the default probability on the bond was low and the company has been paying coupon payments as scheduled. The security is to mature on January 8, 2020.

4. We read the Investment Report as of June 30, 2019 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 June 30, 2019 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 June 30, 2019, and compared those totals to the maximum portfolio limitations imposed by the City's Investment Policy for specified investment types.

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

7. We agreed individual investment maturity dates listed in the Investment Report as of June 30, 2019, to the custodian/bank statements and determined whether they conform to the maturity requirements of the City's Investment Policy.

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

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

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

9. We recomputed and reviewed supporting documentation relevant to the repurchase agreements and, if applicable, the reverse repurchase agreements held by the City on June 30, 2019, 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 June 30, 2019.

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

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

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

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

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

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

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

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

14. We 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 the 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 the 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 June 30, 2019. 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
September 24, 2019