

Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Julia H. Cooper

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
JUNE 30, 2020**

DATE: July 31, 2020

Approved

Date



8-10-20

Transmitted herewith is the City's Investment Report for the quarter ended June 30, 2020. To meet the reporting requirements set forth in the City of San Jose Investment Policy, an electronic version of this report will be posted on the City's website at <https://www.sanjoseca.gov/your-government/departments/finance/reports/-folder-450> and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on August 20, 2020 and will be agendized through the PSFSS Committee to the City Council meeting on September 15, 2020.

Summary of portfolio performance and compliance for quarter ended June 30, 2020:

- Size of total portfolio: \$2,392,587,214
- Earned income yield: 1.974%
- Weighted average days to maturity: 672 days
- Fiscal year-to-date net interest earnings: \$45,887,089
- No exceptions to the City's Investment Policy during this quarter

If you have any questions on this investment report, please do not hesitate to call me at (408) 535-7011.

/s/

JULIA H. COOPER
Director of Finance

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

**INVESTMENT REPORT FOR
THE QUARTER ENDED
JUNE 30, 2020**



Prepared by
Finance Department
Treasury Division

Julia H. Cooper
Director of Finance

**Investment Report for
The Quarter Ended
June 30, 2020**

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

Julia H. Cooper
Director of Finance

Luz Cofresi-Howe
Assistant Director of Finance

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Deputy Director, Debt & Treasury Management

Qianyu Sun
Principal Investment Officer

Investment Staff

Cesar Blengino, Financial Analyst
Frances Tao, Accounting Technician

Special Assistance by

Jovilita Oliveras, Senior Accountant
Rebecca Todd, Administrative Assistant

**CITY OF SAN JOSE
INVESTMENT REPORTS FOR
THE QUARTER ENDED JUNE 30, 2020
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July 31, 2020

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED JUNE 30, 2020

I am pleased to present this report of investment activity for the quarter ended June 30, 2020 in compliance with the reporting requirements set forth in the City of San José Investment Policy. The report presents information in the following major categories: Portfolio Statistics, Portfolio Performance, Compliance Reporting Requirements, Investment Trading Activity, and Investment Strategy.

The information presented in the table below highlights the investment activity for the quarter ended June 30, 2020, as well as provides a comparison to the quarters ended March 31, 2020, and June 30, 2019.

INVESTMENT SUMMARY			
For the Quarter Ended	June 30, 2020	March 31, 2020	June 30, 2019
<u>Total Portfolio</u>			
Portfolio Value ^{(1) (2)}	\$2,392,587,214	\$2,023,910,192	\$2,065,550,242
Earned Interest Yield	1.974%	2.320%	2.348%
Dollar-weighted average yield			
Purchases	0.938%	1.733%	2.424%
Maturities	1.981%	2.196%	1.767%
Called Securities	2.433%	2.579%	3.011%
Weighted avg. yield at end of period	1.864%	2.136%	2.330%
Weighted avg. days to maturity	672	685	661
<u>Portfolio Fund 3</u>			
Portfolio Value ^{(1) (2) (3)}	\$2,371,534,344	\$2,002,894,746	\$2,063,415,334
Earned Interest Yield	1.991%	2.331%	2.348%
Dollar-weighted average yield			
Purchases	0.939%	1.733%	2.424%
Maturities	1.980%	2.196%	1.762%
Called Securities	2.433%	2.579%	3.011%
Weighted avg. yield at end of period	1.880%	2.143%	2.330%
Weighted avg. days to maturity	678	692	662

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 (\$407,274,083.50).

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

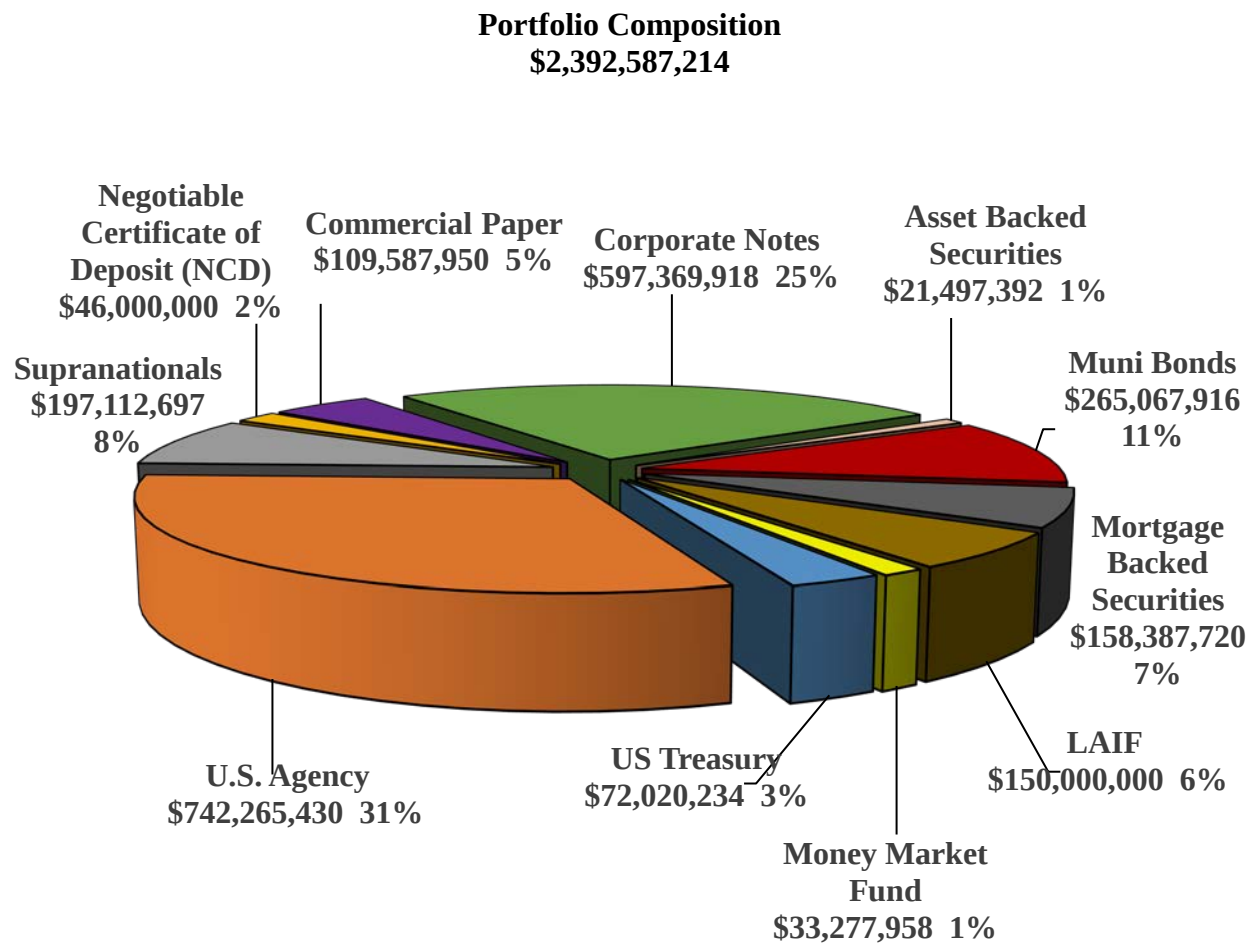
PORTFOLIO STATISTICS

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

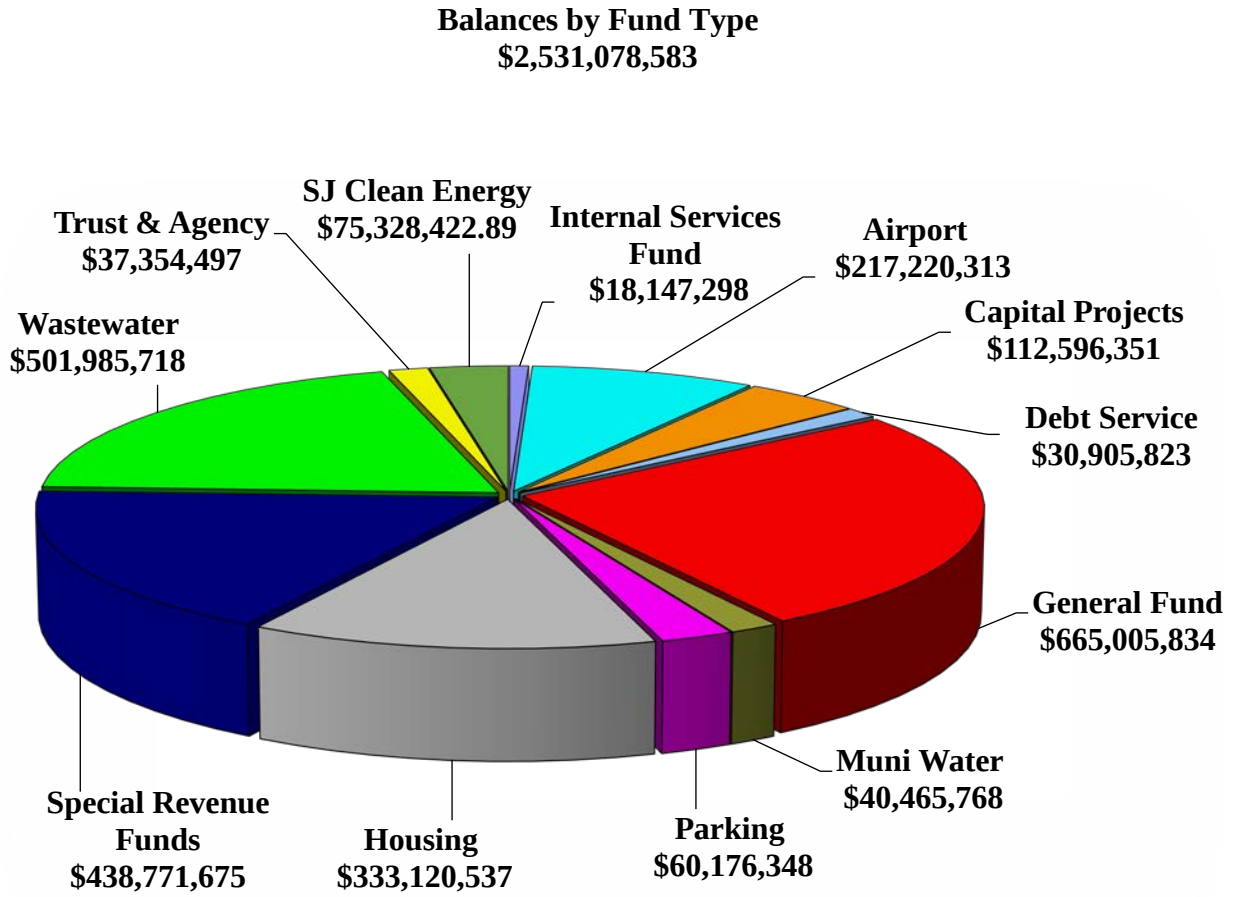
Portfolio Composition

Within this section are snapshots of the City's total investment portfolio as of June 30, 2020.

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).



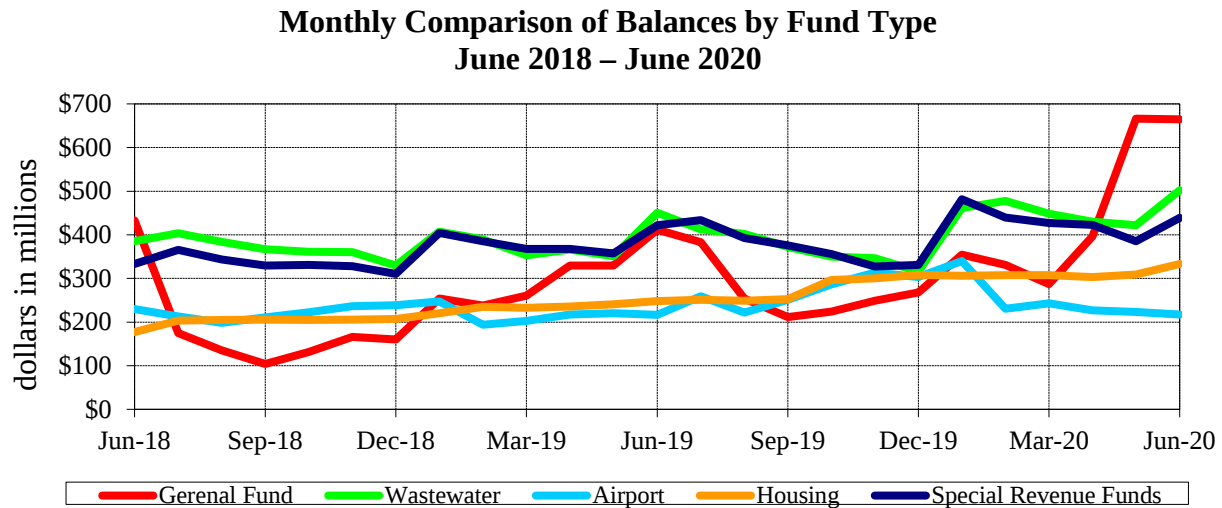
Portfolio Balance	\$2,392,587,214
General Banking Balance	4,437,665
Deposit-in-Transit, Outstanding Checks ¹	134,053,704
Total Balances per FMS	<u>\$2,531,078,583</u>

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 increased by \$378.3 million during the quarter and ended with a balance of \$665 million as of June 30, 2020. This increase was contributed by the receipts of \$178 million for Coronavirus Aid, Relief and Economic Security (CARES) Act in April and the property tax in June.

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 June 30, 2020, SARA reported cash balances as outlined in the table below:

SARA CASH SUMMARY	
	Pledged for Bond/Enforceable Obligations
LAIF	\$5,745,685
Wells Fargo	
General Account	\$465,108
Total Wells Fargo Funds	\$465,108
Wilmington Trust:	
Total Wilmington Trust Funds	\$118,995,676 (A)
	\$118,995,676
TOTAL	\$125,206,469
(A) Funds restricted for tax allocation bond debt service payments	

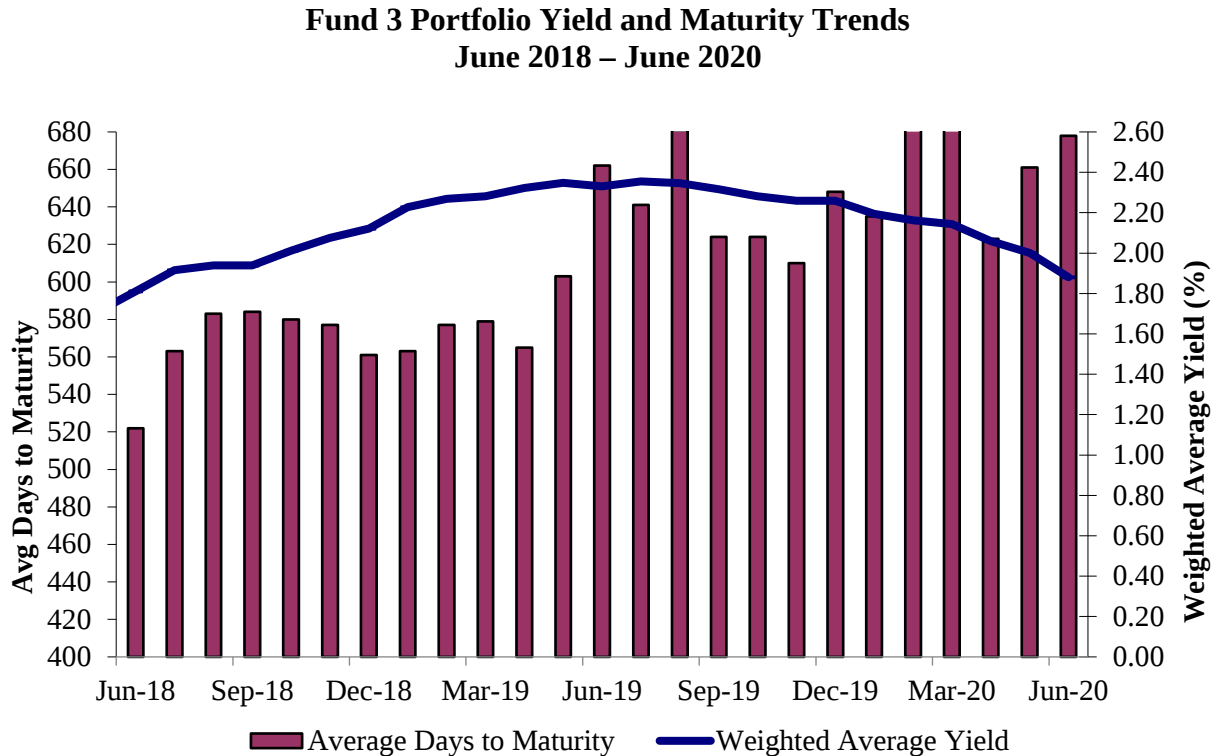
PORTFOLIO PERFORMANCE

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

TOTAL PORTFOLIO INCOME RECOGNIZED			
	Accrual Basis		
Total Portfolio	June 30, 2020	March 31, 2020	June 30, 2019
<u>Quarter-End</u>			
Total interest earnings	\$10,940,721	\$11,253,469	\$10,567,307
Realized gains (losses)	(\$138,009)	\$715,956	0
Total income recognized	\$10,802,712	\$11,969,425	\$10,567,307
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$45,020,776	\$34,080,055	\$35,501,942
Realized gains (losses)	\$866,314	\$1,004,323	0
Total income recognized	\$45,887,090	\$35,084,378	\$35,501,942

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.



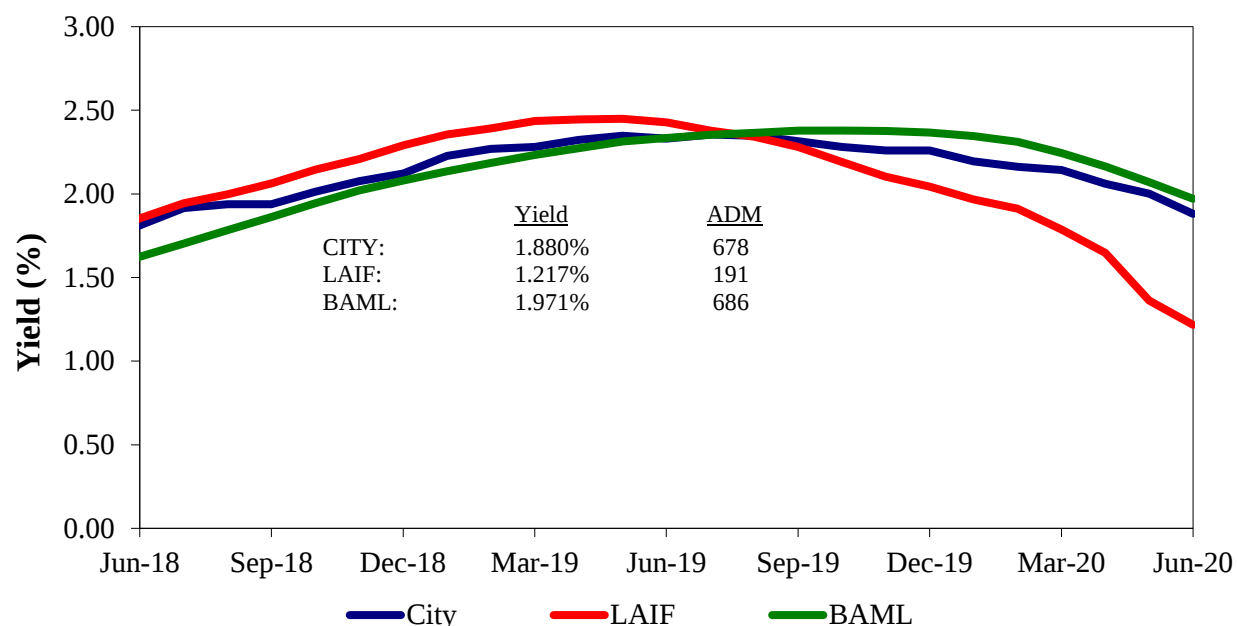
The Fund 3 Portfolio’s average days to maturity (ADM) decreased from 692 days as of March 31, 2020, to 678 days on June 30, 2020. The weighted average yield decreased from 2.143% as of March 31, 2020 to 1.880% on June 30, 2020.

The eruption of Coronavirus in the US has caused tremendous human and economic hardship across the nation. Job losses surged and some economic activities halted. The Federal Reserve stepped in with a broad array of actions to limit the economic damage from the pandemic and resumed purchasing massive amounts of securities. Bond yields fell to the historic lows during this quarter and the City had \$73.9 million bonds called before maturity. New investments were purchased at much lower yields, compared with matured and called securities. As a result, the aggregate portfolio maturity and the weighted average yield both decreased.

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 June 2018 to June 2020.

Portfolio vs. Benchmarks June 2018 – June 2020



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 191 days as of June 30, 2020, much shorter than the City portfolio's ADM (678 days). Therefore, LAIF has a higher turnover of security holdings and its yield decreases faster than the City's when interest rates are falling.

The BAML Index is a broad market index and tracks dollar denominated investment-grade 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. The BAML Index yield rose above the City's portfolio in the summer of 2019 and has been trending downwards since March 2020. Although the BAML Index yield was still above the City's portfolio as of June 30, 2020, the variance has decreased with time.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page 1 of this report, the total portfolio size as of June 30, 2020, was approximately \$2.39 billion. The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio's market value to both its original cost and amortized cost.

UNREALIZED GAINS & LOSSES			
Cash Basis			
Market Value	\$2,427,005,680	Market Value	\$2,427,005,680
Original Cost	<u>(2,392,587,214)</u>	Amortized Cost	<u>(2,393,363,650)</u>
Net Unrealized Gain	\$ 34,418,466	Net Unrealized Gain	\$ 33,642,030

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 June 30, 2020 was 1.974%, 0.346% lower than the previous quarter and 0.374% lower than the quarter ended June 30, 2019.

COMPLIANCE REPORTING REQUIREMENTS

Cash Management Projection

Based on the Finance Department's cash flow projection as of June 30, 2020, total revenues and investment maturities for the next six months are anticipated to be approximately \$1.84 billion. This is sufficient to cover projected expenditures of approximately \$1.79 billion.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended June 30, 2020. 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 June 30, 2020. The interest earning rates 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, 2020</i>	
Budget ^(a)	2.25%
Actual ^(b)	<u>1.84%</u>
Variance	(0.41%)
<i>Fiscal Year to Date</i>	
Budget ^(a)	2.25%
Actual ^(b)	<u>2.09%</u>
Variance	(0.16%)
(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.

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.

Global economies were overwhelmed by the spread of the coronavirus. Record numbers of Americans lost their jobs due to extended "shelter-in-place" directives. The national unemployment rate for April 2020 was 14.7% significantly higher than 4.4% for March 2020.

The recession loomed over the country. The Federal Government deployed a number of stimulus packages to financially assist individuals and small businesses. By June 30, 2020 the federal unemployment rate had declined to 11.2%. The Fed also continued to point to additional credit support and quantitative easing to help stabilize the economy from the effects of the coronavirus pandemic. While equity markets slowly recovered over the quarter, interest rates remained at historic lows.

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 June 30, 2020, the City had no obligations to sell securities and no commitments to participate in securities trading.

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

Restructuring – No restructuring activities took place during this quarter.

CONCLUSION

The total investment portfolio as of June 30, 2020 was \$2,392,587,214, an increase of approximately \$369 million from the previous quarter. For the quarter ended June 30, 2020, the earned interest yield was 1.974%, a decrease from 2.32% reported for the previous quarter. The average days to maturity decreased from 685 days on March 31, 2020, to 672 days on June 30, 2020. As of June 30, 2020, approximately 34% of the total portfolio was invested in U.S. Treasuries and agency securities.

/s/
JULIA H. COOPER
Director of Finance

SECTION A

PORTFOLIO STATISTICS

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

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

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

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

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

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

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

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

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City of San Jose
Portfolio Statistics
Funds: 003, 152, 501
4/1/20 THROUGH 6/30/20

	Fund 003	Fund 152	Fund 501	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	9,492,448.36	9,504.90	17,545.38	9,519,498.64
TOTAL NET EARNINGS THIS PERIOD:	10,793,371.49	3,967.18	5,373.94	10,802,712.61
AVERAGE DAILY PORTFOLIO BALANCE:	2,174,530,445.14	897,503.50	20,136,604.46	2,195,564,553.10
EARNED INCOME YIELD THIS PERIOD	1.991	1.773	0.107	1.974
END OF PERIOD PORTFOLIO BALANCE:	2,371,534,343.78	914,324.68	20,138,545.73	2,392,587,214.19
CURRENT AMORTIZED BOOK VALUE:	2,371,839,424.78	914,344.99	20,138,545.73	2,392,892,315.50
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.880	0.200	0.083	1.864
WEIGHTED AVERAGE DAYS OF MATURITY:	678	349	1	672

City of San Jose
Portfolio Statistics
Funds: 003, 152, 501, 554
7/01/19 THROUGH 6/30/20

	Fund 003	Fund 152	Fund 501	Fund 554	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	45,089,322.06	18,454.90	138,545.73	10,702.89	45,257,025.58
TOTAL NET EARNINGS THIS PERIOD:	45,728,442.93	17,808.35	139,504.93	1,333.39	45,887,089.60
AVERAGE DAILY PORTFOLIO BALANCE:	2,036,117,659.36	895,205.52	14,424,546.88	54,372.78	2,051,491,784.54
EARNED INCOME YIELD THIS PERIOD	2.240	1.984	0.964	2.446	2.230
END OF PERIOD PORTFOLIO BALANCE:	2,371,534,343.78	914,324.68	20,138,545.73	-	2,392,587,214.19
CURRENT AMORTIZED BOOK VALUE:	2,371,839,424.78	914,344.99	20,138,545.73	-	2,392,892,315.50
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.880	0.200	0.083	-	1.864
WEIGHTED AVERAGE DAYS OF MATURITY:	678	349	1	-	672

SECTION B

TOTAL EARNINGS REPORT

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

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City of San Jose
Total Earnings
Sorted by Fund - Investment Number
April 1, 2020 - June 30, 2020

City of San Jose
, CA

									Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
CITY	32936	003	STPOOL	75,000,000.00	15,830,000.00	62,468,926.49	1.360	1.354	210,939.33	0.00	0.00	210,939.33
VP6000104	36512	003	WELLS	13,139,411.90	18,943.68	3,781,903.27	0.144	0.124	1,172.32	0.00	0.00	1,172.32
CSJFA	37042	003	STPOOL	75,000,000.00	20,899,000.00	41,911,903.23	1.360	1.354	141,524.26	0.00	0.00	141,524.26
3133EEW55	37331	003	FFCB	0.00	20,026,400.00	16,505,274.73	1.800	1.772	74,000.00	-1,090.79	0.00	72,909.21
912828VV9	37378	003	USTR	10,000,000.00	10,179,687.50	10,179,687.50	2.125	1.693	52,547.56	-9,579.12	0.00	42,968.44
3130A7CV5	37398	003	FHLB	10,000,000.00	9,959,600.00	9,959,600.00	1.375	1.466	34,375.00	2,020.00	0.00	36,395.00
4581X0CD8	37404	003	IADB	10,000,000.00	10,350,000.00	10,350,000.00	2.125	1.319	53,125.00	-19,079.35	0.00	34,045.65
91412GD44	37405	003	UNVHGR	0.00	5,570,000.00	2,693,186.81	1.490	1.511	10,143.59	0.00	0.00	10,143.59
13063CP87	37408	003	CAS	10,000,000.00	10,000,000.00	10,000,000.00	1.500	1.504	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	1.624	37,500.00	2,757.90	0.00	40,257.90
3130A8QS5	37449	003	FHLB	10,000,000.00	9,950,700.00	9,950,700.00	1.125	1.233	28,125.00	2,465.00	0.00	30,590.00
3137EAEC9	37466	003	FHLMC	10,000,000.00	9,949,200.00	9,949,200.00	1.125	1.236	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	1.436	49,483.75	-3,553.55	0.00	45,930.20
544445AZ2	37494	003	LOSAPT	0.00	2,000,000.00	967,032.97	2.092	2.121	5,113.78	0.00	0.00	5,113.78
91412GUY9	37496	003	UNVHGR	2,070,000.00	2,161,866.60	2,161,866.60	3.154	2.067	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	1.981	13,045.00	-2,883.62	0.00	10,161.38
544351KQ1	37505	003	LOS	10,000,000.00	9,990,900.00	9,990,900.00	2.150	2.177	53,750.00	484.61	0.00	54,234.61
544351KP3	37507	003	LOS	6,560,000.00	6,501,616.00	6,501,616.00	1.930	2.196	31,652.00	3,950.80	0.00	35,602.80
544351KQ1	37510	003	LOS	3,250,000.00	3,227,055.00	3,227,055.00	2.150	2.324	17,468.75	1,228.46	0.00	18,697.21
3130AAJP4	37512	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	1.740	1.745	130,500.00	0.00	0.00	130,500.00
912828XE5	37522	003	USTR	0.00	14,946,093.75	9,854,567.31	1.500	1.608	36,885.25	2,629.57	0.00	39,514.82
459058FY4	37523	003	IBRD	10,000,000.00	9,945,700.00	9,945,700.00	2.000	2.126	50,000.00	2,715.00	0.00	52,715.00
13066YTY5	37529	003	CASPWR	7,421,423.61	9,287,847.80	7,953,002.39	1.713	2.557	34,673.52	8,015.60	8,020.65	50,709.77
912828R77	37530	003	USTR	10,000,000.00	9,790,234.38	9,790,234.38	1.375	1.896	34,187.15	12,081.44	0.00	46,268.59
574193NC8	37534	003	MDS	5,000,000.00	5,000,000.00	5,000,000.00	2.250	2.256	28,125.00	0.00	0.00	28,125.00
3132X0SA0	37536	003	FAMC	0.00	14,996,100.00	2,636,676.92	1.640	1.672	10,933.33	57.88	0.00	10,991.21
13066YTZ2	37546	003	CASPWR	20,000,000.00	19,750,600.00	19,750,600.00	2.000	2.284	100,000.00	12,470.00	0.00	112,470.00
25468PDU7	37555	003	DIS	0.00	13,798,620.00	9,856,157.14	1.800	1.800	44,160.00	82.93	0.00	44,242.93
20772JL67	37560	003	CTS	3,000,000.00	3,007,500.00	3,007,500.00	2.570	2.509	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	2.076	155,250.00	0.00	0.00	155,250.00

Portfolio CITY
AP
TE (PRF_TE) 7.3.6
Report Ver. 7.3.7

City of San Jose
Total Earnings
April 1, 2020 - June 30, 2020

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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												
84247PHX2	37565	003	STNPWR	2,710,000.00	2,831,272.50	2,831,272.50	3.258	2.253	22,072.95	-6,166.39	0.00	15,906.56
3130ABQY5	37569	003	FHLB	3,625,000.00	3,636,672.50	3,636,672.50	1.800	1.717	16,312.50	-745.58	0.00	15,566.92
45950VLD6	37571	003	IFC	10,000,000.00	10,000,000.00	10,000,000.00	1.620	1.624	40,500.00	0.00	0.00	40,500.00
97705LZG5	37572	003	WIS	0.00	4,954,338.00	1,633,298.24	4.650	-34.171	17,825.00	-6,278.87	-150,693.07	-139,146.94
64990FGS7	37575	003	NYSPIT	7,660,000.00	7,660,000.00	7,660,000.00	1.950	1.955	37,342.50	0.00	0.00	37,342.50
79766DKM0	37576	003	SFOAPT	0.00	1,000,000.00	329,670.33	1.944	1.971	1,620.00	0.00	0.00	1,620.00
13063DDF2	37579	003	CAS	5,000,000.00	5,066,150.00	5,066,150.00	2.500	2.209	31,250.00	-3,354.09	0.00	27,895.91
801546PE6	37580	003	SCR	10,715,000.00	10,781,433.00	10,781,433.00	2.125	1.891	56,923.44	-6,088.57	0.00	50,834.87
69371RN85	37583	003	PCAR	6,050,000.00	6,043,163.50	6,043,163.50	2.050	2.096	31,006.25	571.29	0.00	31,577.54
13063DDF2	37588	003	CAS	5,000,000.00	5,019,950.00	5,019,950.00	2.500	2.414	31,250.00	-1,035.47	0.00	30,214.53
3130ACZS6	37589	003	FHLB	10,000,000.00	9,982,270.00	9,982,270.00	2.100	2.149	52,500.00	978.36	0.00	53,478.36
3132X0SA0	37593	003	FAMC	0.00	9,906,690.00	1,741,835.60	1.640	2.094	7,288.89	1,803.09	0.00	9,091.98
3132X0B91	37594	003	FAMC	50,000,000.00	50,000,000.00	50,000,000.00	2.000	2.005	250,000.00	0.00	0.00	250,000.00
544445AZ2	37595	003	LOSAPT	0.00	1,326,675.00	641,469.23	2.092	2.233	3,400.66	170.91	0.00	3,571.57
45905US21	37596	003	IBRD	25,000,000.00	25,000,000.00	25,000,000.00	2.170	2.176	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	2.084	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	2.133	57,802.31	30,882.05	0.00	88,684.36
25468PDJ2	37607	003	DIS	10,000,000.00	9,866,400.00	9,866,400.00	2.300	2.814	57,500.00	11,707.88	0.00	69,207.88
69371RN93	37609	003	PCAR	9,980,000.00	9,958,243.60	9,958,243.60	2.800	2.890	69,860.00	1,879.15	0.00	71,739.15
79766DKM0	37612	003	SFOAPT	0.00	1,480,155.00	487,963.19	1.944	2.688	2,430.00	813.32	27.11	3,270.43
3137EAEM7	37613	003	FHLMC	0.00	7,998,240.00	1,933,640.44	2.500	2.546	12,222.22	53.48	0.00	12,275.70
69371RN85	37617	003	PCAR	7,068,000.00	6,920,349.48	6,920,349.48	2.050	2.943	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	3.240	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	2.849	42,000.00	568.69	0.00	42,568.69
713448BR8	37621	003	PEP	11,011,000.00	11,083,342.27	11,083,342.27	3.125	2.846	86,023.44	-7,373.50	0.00	78,649.94
91412HBK6	37624	003	UNVHGR	4,000,000.00	4,000,000.00	4,000,000.00	3.297	3.306	32,970.00	0.00	0.00	32,970.00
13067WPE6	37625	003	CASPWR	1,000,000.00	983,530.00	983,530.00	2.518	2.940	6,295.00	915.00	0.00	7,210.00
06406HDD8	37627	003	BK	5,000,000.00	4,963,350.00	4,963,350.00	2.600	2.964	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	3.075	45,500.00	7,650.57	0.00	53,150.57
74005PBP8	37629	003	PX	2,626,000.00	2,586,504.96	2,586,504.96	2.250	2.969	14,771.25	4,377.53	0.00	19,148.78
931142EJ8	37632	003	WMT	5,000,000.00	4,999,750.00	4,999,750.00	3.125	3.135	39,062.50	20.92	0.00	39,083.42
4581X0CZ9	37634	003	IADB	20,000,000.00	19,089,200.00	19,089,200.00	1.750	2.970	87,500.00	53,858.08	0.00	141,358.08
3135G0U35	37636	003	FNMA	20,000,000.00	19,995,400.00	19,995,400.00	2.750	2.766	137,500.00	384.41	0.00	137,884.41
544351MN6	37638	003	LOS	4,815,000.00	4,816,203.75	4,816,203.75	2.900	2.901	34,908.75	-72.76	0.00	34,835.99
06406HDF3	40003	003	BK	3,700,000.00	3,648,348.00	3,648,348.00	2.450	3.109	22,662.50	5,614.35	0.00	28,276.85
46625HRT9	40005	003	JPM	7,000,000.00	6,853,840.00	6,853,840.00	2.400	3.219	42,000.00	13,011.28	0.00	55,011.28
46625HHZ6	40006	003	JPM	5,000,000.00	5,176,800.00	5,176,800.00	4.625	3.221	57,812.50	-16,236.74	0.00	41,575.76

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3130AEWA4	40007	003	FHLB	10,000,000.00	9,978,500.00	9,978,500.00	2.625	2.742	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	3.052	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	3.209	40,000.00	0.00	0.00	40,000.00
3133EJD48	40013	003	FFCB	25,000,000.00	24,915,000.00	24,915,000.00	3.050	3.138	190,625.00	4,285.72	0.00	194,910.72
438516BM7	40015	003	HON	1,712,000.00	1,645,249.12	1,645,249.12	1.850	3.288	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	3.282	23,125.00	16,201.67	0.00	39,326.67
742718EQ8	40021	003	PG	10,000,000.00	9,617,700.00	9,617,700.00	1.700	3.124	42,500.00	32,398.31	0.00	74,898.31
45950VMW3	40025	003	IFC	5,000,000.00	5,000,000.00	5,000,000.00	3.000	3.008	37,500.00	0.00	0.00	37,500.00
14913Q2Q1	40029	003	CAT	6,000,000.00	6,014,520.00	6,014,520.00	3.350	3.230	50,250.00	-1,822.60	0.00	48,427.40
19416QDY3	40030	003	CL	5,000,000.00	4,904,900.00	4,904,900.00	2.450	3.168	30,625.00	8,112.79	0.00	38,737.79
544351MN6	40036	003	LOS	4,000,000.00	4,009,560.00	4,009,560.00	2.900	2.836	29,000.00	-651.82	0.00	28,348.18
13066YTZ2	40039	003	CASPWR	4,000,000.00	3,910,360.00	3,910,360.00	2.000	2.745	20,000.00	6,762.45	0.00	26,762.45
69371RM78	40041	003	PCAR	3,460,000.00	3,430,901.40	3,430,901.40	2.500	3.062	21,625.00	4,562.50	0.00	26,187.50
3135G0U92	40043	003	FNMA	4,000,000.00	3,997,120.00	3,997,120.00	2.625	2.658	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	2.826	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	0.570	1.216	8,978.85	1,524.51	0.00	10,503.36
3133EJW5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.680	132,500.00	1,006.32	0.00	133,506.32
3130AFQZ3	40052	003	FHLB	0.00	30,000,000.00	16,813,186.81	2.571	1.514	63,452.50	0.00	0.00	63,452.50
90331HNP4	40054	003	USB	10,253,000.00	10,271,055.53	10,271,055.53	3.150	3.075	80,742.38	-1,998.77	0.00	78,743.61
594918BP8	40055	003	MSFT	10,000,000.00	9,717,000.00	9,717,000.00	1.550	2.749	38,750.00	27,836.06	0.00	66,586.06
191216BY5	40056	003	KO	15,010,000.00	14,540,487.20	14,540,487.20	1.550	2.847	58,163.75	45,049.20	0.00	103,212.95
24422ETZ2	40057	003	DE	16,000,000.00	15,811,520.00	15,811,520.00	2.350	2.995	94,000.00	24,061.27	0.00	118,061.27
3130AFRB5	40060	003	FHLB	5,000,000.00	4,995,000.00	4,995,000.00	2.875	2.906	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	2.823	223,635.00	-137,917.02	0.00	85,717.98
14913Q2H1	40069	003	CAT	5,000,000.00	4,995,850.00	4,995,850.00	3.018	1.390	16,816.46	502.20	0.00	17,318.66
14913Q2T5	40075	003	CAT	5,000,000.00	5,006,050.00	5,006,050.00	2.950	2.914	36,875.00	-507.92	0.00	36,367.08
166764BG4	40076	003	CVX	6,192,000.00	6,112,123.20	6,112,123.20	2.100	2.730	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	2.544	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	2.824	37,500.00	-2,120.83	0.00	35,379.17
594918BW3	40082	003	MSFT	4,500,000.00	4,488,750.00	4,488,750.00	2.400	2.501	27,000.00	991.68	0.00	27,991.68
478160CD4	40091	003	JNJ	5,280,000.00	5,236,492.80	5,236,492.80	2.250	2.566	29,700.00	3,805.30	0.00	33,505.30
931142EA7	40092	003	WMT	3,150,000.00	3,118,374.00	3,118,374.00	1.900	2.545	14,962.50	4,824.30	0.00	19,786.80
3134GTKG7	40095	003	FHLMC	5,000,000.00	5,000,000.00	5,000,000.00	2.600	2.607	32,500.00	0.00	0.00	32,500.00
69371RP75	40096	003	PCAR	6,068,000.00	6,110,415.32	6,110,415.32	2.850	2.594	43,234.50	-3,724.27	0.00	39,510.23
24422EUT4	40097	003	JD	14,000,000.00	14,129,780.00	14,129,780.00	2.950	2.617	103,250.00	-11,071.28	0.00	92,178.72
3134GTGZ0	40098	003	FHLMC	0.00	7,679,236.25	1,181,420.96	2.625	4.126	7,471.53	45.08	4,636.76	12,153.37
06406HBY4	40100	003	BK	8,342,000.00	8,515,763.86	8,515,763.86	3.550	2.632	74,035.25	-18,163.47	0.00	55,871.78

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
91159HHC7	40102	003	USB	6,533,000.00	6,588,465.17	6,588,465.17	3.000	2.688	48,997.50	-4,851.18	0.00	44,146.32
3134GTMR1	40103	003	FHLMC	0.00	13,000,000.00	7,000,000.00	2.700	2.738	47,775.00	0.00	0.00	47,775.00
91159HHC7	40105	003	USB	10,000,000.00	10,090,200.00	10,090,200.00	3.000	2.667	75,000.00	-7,912.28	0.00	67,087.72
25468PCN4	40106	003	DIS	5,000,000.00	5,028,100.00	5,028,100.00	2.750	2.495	34,375.00	-3,099.27	0.00	31,275.73
3134GTJB0	40107	003	FHLMC	0.00	2,000,000.00	813,186.81	2.650	2.687	5,447.22	0.00	0.00	5,447.22
166764BG4	40108	003	CVX	10,000,000.00	9,923,000.00	9,923,000.00	2.100	2.510	52,500.00	9,585.06	0.00	62,085.06
3134GTPK3	40109	003	FHLMC	0.00	25,000,000.00	14,010,989.01	2.650	2.687	93,854.17	0.00	0.00	93,854.17
574193NB0	40110	003	MDS	5,000,000.00	4,976,400.00	4,976,400.00	2.000	2.275	25,000.00	3,227.96	0.00	28,227.96
69371RP83	40111	003	PCAR	7,000,000.00	7,020,650.00	7,020,650.00	2.650	2.550	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	2.696	66,250.00	883.34	0.00	67,133.34
3134GTRB1	40113	003	FHLMC	30,000,000.00	30,000,000.00	30,000,000.00	2.520	2.527	189,000.00	0.00	0.00	189,000.00
13066YTZ2	40114	003	CASPWR	15,000,000.00	15,008,850.00	15,008,850.00	2.000	1.984	75,000.00	-761.47	0.00	74,238.53
3137AWQH1	40115	003	FHLMC	8,595,000.00	8,640,996.68	8,640,996.68	2.307	2.132	49,571.67	-3,647.32	0.00	45,924.35
13063DLY2	40116	003	CAS	2,235,000.00	2,248,521.75	2,248,521.75	2.350	2.128	13,130.63	-1,198.97	0.00	11,931.66
191216CF5	40117	003	KO	5,000,000.00	5,005,130.00	5,005,130.00	2.200	2.169	27,500.00	-431.90	0.00	27,068.10
25468PDE3	40119	003	DIS	10,000,000.00	9,991,080.00	9,991,080.00	2.150	2.228	53,750.00	1,745.22	0.00	55,495.22
3137AWQH1	40121	003	FHLMC	6,215,000.00	6,248,250.25	6,248,250.25	2.307	2.131	35,845.02	-2,648.25	0.00	33,196.77
88579YAU5	40123	003	MMM	4,800,000.00	4,732,128.00	4,732,128.00	1.625	2.287	19,500.00	7,485.89	0.00	26,985.89
56052AD52	40124	003	MES	2,000,000.00	2,014,960.00	2,014,960.00	2.500	2.103	12,500.00	-1,937.27	0.00	10,562.73
56052AD60	40125	003	MES	1,250,000.00	1,264,337.50	1,264,337.50	2.500	2.090	7,812.50	-1,223.11	0.00	6,589.39
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.908	46,875.00	650.00	0.00	47,525.00
3133EKRE8	40127	003	FFCB	17,000,000.00	16,973,820.00	16,973,820.00	1.850	1.915	78,625.00	2,396.95	0.00	81,021.95
88579YAQ4	40131	003	MMM	20,000,000.00	19,963,380.00	19,963,380.00	2.000	2.172	100,000.00	8,117.74	0.00	108,117.74
478160CH5	40133	003	JNJ	20,000,000.00	20,026,360.00	20,026,360.00	1.950	1.857	97,500.00	-4,783.06	0.00	92,716.94
14913Q2A6	40134	003	CAT	10,000,000.00	9,968,100.00	9,968,100.00	1.850	2.131	46,250.00	6,707.94	0.00	52,957.94
45905UP32	40135	003	IBRD	9,180,000.00	9,141,912.18	9,141,912.18	1.561	1.918	35,824.95	7,880.24	0.00	43,705.19
713448DC9	40136	003	PEP	23,500,000.00	23,545,355.00	23,545,355.00	2.150	2.003	126,312.50	-8,740.79	0.00	117,571.71
084670BF4	40138	003	BRK	8,513,000.00	8,806,017.46	8,806,017.46	3.400	2.007	72,360.50	-28,295.68	0.00	44,064.82
64990FLH5	40140	003	NYSPIT	23,430,000.00	23,370,253.50	23,370,253.50	1.800	1.960	105,435.00	8,757.63	0.00	114,192.63
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.838	43,750.00	1,901.34	0.00	45,651.34
88579YAQ4	40144	003	MMM	10,000,000.00	9,981,960.00	9,981,960.00	2.000	2.178	50,000.00	4,195.35	0.00	54,195.35
912828Y46	40145	003	USTR	20,000,000.00	20,128,125.00	20,128,125.00	2.625	2.015	131,250.00	-30,127.58	0.00	101,122.42
88579YAU5	40147	003	MMM	10,000,000.00	9,899,070.00	9,899,070.00	1.625	2.125	40,625.00	11,827.73	0.00	52,452.73
3137B4WB8	40148	003	FHLMC	4,250,000.00	4,390,781.25	4,390,781.25	3.060	2.149	32,512.50	-8,986.03	0.00	23,526.47
3134GTT94	40149	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	2.150	2.156	53,750.00	0.00	0.00	53,750.00
3138L9HU9	40151	003	FNMA	2,750,000.00	2,765,468.75	2,765,468.75	2.360	2.169	16,405.27	-1,452.69	0.00	14,952.58
70922PAK8	40152	003	PASTRN	1,750,000.00	1,837,920.00	1,837,920.00	2.929	1.680	12,814.38	-5,114.93	0.00	7,699.45

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
91412GV8	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.775	9,095.00	-4,306.43	0.00	4,788.57
3133EKC61	40155	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	2.100	2.106	52,500.00	0.00	0.00	52,500.00
649902ZM8	40156	003	NYSHGR	2,700,000.00	2,972,376.00	2,972,376.00	5.092	2.072	34,371.00	-19,017.72	0.00	15,353.28
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.555	11,250.00	352.70	0.00	11,602.70
43815NAC8	40158	003	HAROT	4,750,000.00	4,749,960.58	4,749,960.58	1.780	1.785	21,137.49	2.48	0.00	21,139.97
039483BP6	40159	003	ADM	2,750,000.00	2,847,130.00	2,847,130.00	3.375	1.929	23,203.13	-9,512.19	0.00	13,690.94
3138LFC30	40160	003	FNMA	4,000,000.00	4,037,500.00	4,037,500.00	2.100	1.878	21,233.33	-2,330.94	0.00	18,902.39
438516BM7	40163	003	HON	5,000,000.00	5,006,050.00	5,006,050.00	1.850	1.797	23,125.00	-701.67	0.00	22,423.33
037833DL1	40164	003	AAPL	1,000,000.00	999,830.00	999,830.00	1.700	1.711	4,250.00	14.17	0.00	4,264.17
037833DL1	40166	003	AAPL	5,000,000.00	4,991,750.00	4,991,750.00	1.700	1.763	21,250.00	687.50	0.00	21,937.50
3137B36J2	40167	003	FHLMC	5,000,000.00	5,212,500.00	5,212,500.00	3.320	1.982	41,499.99	-15,740.74	0.00	25,759.25
6499022A0	40168	003	NYSHGR	1,000,000.00	1,031,840.00	1,031,840.00	4.246	2.060	10,615.00	-5,316.51	0.00	5,298.49
3138LC5B7	40169	003	FNMA	1,000,000.00	1,019,843.75	1,019,843.75	2.710	2.118	6,850.27	-1,464.55	0.00	5,385.72
459058HG1	40170	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	2.200	2.206	27,500.00	0.00	0.00	27,500.00
3140HUNV4	40171	003	FNMA	5,000,000.00	5,086,718.75	5,086,718.75	2.420	2.056	30,586.10	-4,517.12	0.00	26,068.98
30298LAA9	40173	003	FHLMC	8,665,486.70	9,604,827.85	9,548,508.07	1.990	1.940	46,174.02	0.00	0.00	46,174.02
89233GD94	40176	003	TMCC	0.00	14,840,833.33	1,304,688.64	2.000	2.050	0.00	6,666.67	0.00	6,666.67
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.862	2,321.25	0.00	0.00	2,321.25
62478T5V7	40178	003	MUBCD	0.00	25,000,000.00	2,472,527.47	1.950	1.977	12,187.50	0.00	0.00	12,187.50
14913Q2W8	40179	003	CAT	20,630,000.00	20,921,914.50	20,921,914.50	2.650	1.749	136,673.75	-45,453.82	0.00	91,219.93
30314KAS2	40180	003	FHLMC	3,260,006.43	3,269,184.03	3,284,437.92	2.090	2.077	17,049.55	-43.65	0.00	17,005.90
3134GUJV3	40181	003	FHLMC	5,000,000.00	5,000,000.00	5,000,000.00	2.000	2.005	25,000.00	0.00	0.00	25,000.00
3130AHDC4	40182	003	FHLB	5,000,000.00	5,000,000.00	5,000,000.00	2.000	2.005	25,000.00	0.00	0.00	25,000.00
3135G0W66	40183	003	FNMA	10,000,000.00	9,984,805.56	9,983,277.78	1.625	1.666	40,625.00	853.32	0.00	41,478.32
459058HG1	40184	003	IBRD	10,000,000.00	10,018,000.00	10,018,000.00	2.200	2.165	55,000.00	-916.28	0.00	54,083.72
649791PP9	40185	003	NYS	5,000,000.00	5,002,600.00	5,002,600.00	2.010	2.002	25,125.00	-151.46	0.00	24,973.54
89233MAD5	40186	003	TMCC	3,000,000.00	2,999,783.40	2,999,783.40	1.920	1.927	14,400.00	12.97	0.00	14,412.97
677522T20	40188	003	OHS	1,950,000.00	1,950,000.00	1,950,000.00	1.800	1.805	8,775.00	0.00	0.00	8,775.00
3138ELJW4	40189	003	FNMA	6,308,310.49	6,343,972.15	6,498,175.31	2.791	2.665	44,099.40	-916.62	0.00	43,182.78
43813VAC2	40190	003	HAROT	9,000,000.00	8,998,396.20	8,998,396.20	1.830	1.840	41,175.00	96.74	0.00	41,271.74
3130AHNT6	40191	003	FHLB	0.00	10,000,000.00	8,681,318.68	2.000	2.002	43,333.33	0.00	0.00	43,333.33
3134GUA59	40192	003	FHLMC	30,000,000.00	30,000,000.00	30,000,000.00	2.000	2.005	150,000.00	0.00	0.00	150,000.00
3130AHNT6	40193	003	FHLB	0.00	5,000,000.00	4,340,659.34	2.000	2.002	21,666.67	0.00	0.00	21,666.67
3138L1UV9	40194	003	FNMA	4,228,945.30	4,257,937.15	4,275,098.03	2.220	2.193	23,524.40	-149.49	0.00	23,374.91
3134GUC65	40195	003	FHLMC	0.00	6,500,000.00	5,642,857.14	2.000	2.002	28,166.67	0.00	0.00	28,166.67
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.690	78,821.33	-14,576.77	0.00	64,244.56
3134GUQ94	40198	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	1.800	1.805	45,000.00	0.00	0.00	45,000.00

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
31422BRZ5	40199	003	FAMC	50,000,000.00	50,000,000.00	50,000,000.00	1.610	1.614	201,250.00	0.00	0.00	201,250.00
3130AHUM3	40200	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	2.000	2.005	50,000.00	0.00	0.00	50,000.00
45818WCS3	40201	003	IADB	11,000,000.00	11,031,490.56	11,017,271.48	1.700	1.695	46,750.00	-204.01	0.00	46,545.99
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,900,547.69	2.390	2.350	46,288.32	0.00	0.00	46,288.32
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,541,219.05	2.240	2.219	41,720.01	0.00	0.00	41,720.01
3138L4EN9	40206	003	FNMA	23,234,078.22	23,390,067.86	23,875,118.44	2.610	2.495	151,942.32	-3,412.27	0.00	148,530.05
6500354U9	40207	003	NYSDEV	5,000,000.00	5,190,300.00	5,190,300.00	2.860	1.880	35,750.00	-11,418.00	0.00	24,332.00
3135G0X32	40208	003	FNMA	5,000,000.00	5,000,000.00	5,000,000.00	1.875	1.880	23,437.50	0.00	0.00	23,437.50
3138LL3J2	40209	003	FNMA	1,000,000.00	1,000,000.00	1,024,954.44	2.710	2.651	6,774.99	0.00	0.00	6,774.99
3134GU3P3	40210	003	FHLMC	20,000,000.00	20,000,000.00	20,000,000.00	1.800	1.805	90,000.00	0.00	0.00	90,000.00
31422BTC4	40211	003	FAMC	20,000,000.00	20,000,000.00	20,000,000.00	1.880	1.885	94,000.00	0.00	0.00	94,000.00
3137BMUD6	40212	003	FHLMC	2,122,859.17	2,500,000.00	2,482,234.30	2.328	2.138	13,818.35	-589.28	0.00	13,229.07
46625HJE1	40213	003	JPM	2,050,000.00	2,119,372.00	2,119,372.00	3.250	1.923	16,656.25	-6,496.86	0.00	10,159.39
30295NAE0	40214	003	FHLMC	1,942,199.78	1,950,389.56	1,951,958.63	2.050	2.046	9,967.79	-10.24	0.00	9,957.55
78012UST3	40215	003	RY	15,000,000.00	15,000,000.00	15,000,000.00	1.730	1.754	65,595.84	0.00	0.00	65,595.84
78012USU0	40216	003	RY	16,000,000.00	16,000,000.00	16,000,000.00	1.730	1.754	69,968.89	0.00	0.00	69,968.89
3130AHXL2	40217	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	1.940	1.945	48,500.00	0.00	0.00	48,500.00
89114NFR1	40218	003	TD	15,000,000.00	15,000,000.00	15,000,000.00	1.720	1.744	65,216.66	0.00	0.00	65,216.66
62478U2T2	40219	003	MUBCD	0.00	15,000,000.00	11,868,131.87	1.670	1.693	50,100.00	0.00	0.00	50,100.00
459058HV8	40220	003	IBRD	10,000,000.00	10,002,500.00	10,002,500.00	2.050	2.050	51,250.00	-125.00	0.00	51,125.00
3136ACGJ4	40221	003	FNMA	4,313,768.97	4,591,537.57	4,532,440.41	2.509	2.084	27,495.24	-3,949.52	0.00	23,545.72
24422ETZ2	40222	003	DE	7,703,000.00	7,758,264.75	7,758,264.75	2.350	1.701	45,255.13	-12,353.91	0.00	32,901.22
46625HJH4	40223	003	JPM	10,000,000.00	10,410,533.33	10,410,533.33	3.200	1.774	80,000.00	-33,955.31	0.00	46,044.69
3138L1CU1	40224	003	FNMA	10,000,000.00	10,171,875.00	10,171,875.00	2.390	1.766	60,413.90	-15,640.63	0.00	44,773.27
3138L8CE2	40225	003	FNMA	3,500,000.00	3,500,000.00	3,578,807.36	2.960	2.903	25,899.99	0.00	0.00	25,899.99
3138LDR21	40226	003	FNMA	8,488,145.39	8,500,000.00	8,569,438.11	2.275	2.258	48,321.27	-85.21	0.00	48,236.06
3136G4UP6	40227	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	1.800	1.805	67,500.00	0.00	0.00	67,500.00
3134GVCC0	40228	003	FHLMC	4,050,000.00	4,051,378.13	4,051,378.13	1.750	1.754	17,718.75	0.00	0.00	17,718.75
478160CD4	40229	003	JNJ	12,687,000.00	12,900,649.08	12,900,649.08	2.250	1.396	71,364.38	-26,448.99	0.00	44,915.39
3136G4UH4	40230	003	FNMA	2,855,000.00	2,854,800.15	2,854,800.15	1.700	1.706	12,133.75	9.99	0.00	12,143.74
30298LAA9	40231	003	FHLMC	1,018,194.69	1,128,567.28	1,135,721.46	1.990	1.429	5,425.45	-1,379.66	0.00	4,045.79
06406FAB9	40232	003	BK	10,000,000.00	10,134,463.89	10,090,529.06	2.050	1.470	51,250.00	-14,258.90	0.00	36,991.10
3133ELRL0	40233	003	FFCB	0.00	5,000,000.00	3,846,153.85	1.550	1.549	14,854.17	0.00	0.00	14,854.17
574193SP4	40234	003	MDS	1,000,000.00	1,000,000.00	1,000,000.00	0.970	0.973	2,425.00	0.00	0.00	2,425.00
3133ELTC8	40235	003	FFCB	20,000,000.00	20,000,000.00	20,000,000.00	1.125	1.128	56,250.00	0.00	0.00	56,250.00
438516BM7	40236	003	HON	15,000,000.00	15,236,450.00	15,168,243.96	1.850	1.289	69,375.00	-20,617.35	0.00	48,757.65
254687FJ0	40237	003	DIS	1,412,000.00	1,406,526.15	1,406,526.15	1.650	1.850	5,824.50	662.71	0.00	6,487.21

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									Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
69371RQ33	40238	003	PCAR	1,000,000.00	986,982.22	986,982.22	2.000	2.572	5,000.00	1,329.91	0.00	6,329.91
46623EKG3	40239	003	JPM	2,000,000.00	1,995,897.50	1,995,897.50	2.295	2.666	11,475.00	1,789.09	0.00	13,264.09
3134GVJR0	40240	003	FHLMC	5,000,000.00	0.00	4,340,659.34	1.050	1.051	11,375.00	0.00	0.00	11,375.00
79766DAE9	40241	003	SFOAPT	1,050,000.00	0.00	990,710.28	5.000	3.935	11,958.33	-2,239.23	0.00	9,719.10
06406RAE7	40242	003	BK	10,444,000.00	0.00	9,398,856.78	2.950	1.793	66,754.56	-24,749.10	0.00	42,005.46
13063DGB8	40243	003	CAS	5,000,000.00	0.00	4,668,487.64	3.375	1.747	36,562.50	-16,228.19	0.00	20,334.31
5444356X3	40244	003	LOSAPT	3,455,000.00	0.00	3,058,282.47	5.000	1.428	36,469.44	-25,584.72	0.00	10,884.72
60412AKS1	40245	003	MNS	3,500,000.00	0.00	3,031,032.60	2.020	1.074	14,925.56	-6,809.12	0.00	8,116.44
459058JB0	40246	003	IBRD	3,000,000.00	0.00	2,298,761.54	0.625	0.705	3,593.75	445.05	0.00	4,038.80
89233GNB8	40247	003	TMCC	10,000,000.00	0.00	8,226,373.63	2.000	2.059	0.00	42,222.22	0.00	42,222.22
2546R2LL8	40248	003	DIS	5,000,000.00	0.00	4,076,167.58	1.800	1.845	0.00	18,750.00	0.00	18,750.00
79766DLQ0	40249	003	SFOAPT	2,000,000.00	0.00	1,580,501.75	2.927	1.841	11,382.78	-4,128.11	0.00	7,254.67
89233GG18	40250	003	TMCC	45,000,000.00	0.00	35,510,400.00	1.320	1.342	0.00	118,800.00	0.00	118,800.00
62479LG17	40251	003	MUFGBK	50,000,000.00	0.00	39,490,021.98	0.890	0.904	0.00	89,000.00	0.00	89,000.00
89239RAC0	40252	003	TMCC	1,500,000.00	0.00	1,038,253.85	1.360	1.362	3,513.34	12.03	0.00	3,525.37
44891LAC7	40253	003	HART	1,250,000.00	0.00	865,182.98	1.410	1.412	3,035.41	11.04	0.00	3,046.45
06406FAB9	40254	003	BK	6,720,000.00	0.00	5,149,410.87	2.050	1.142	26,021.34	-11,362.25	0.00	14,659.09
76913CAX7	40255	003	RIV	1,655,000.00	0.00	1,018,461.54	2.363	2.353	5,974.78	0.00	0.00	5,974.78
76913CAZ2	40256	003	RIV	4,000,000.00	0.00	2,461,538.46	2.667	2.656	16,298.33	0.00	0.00	16,298.33
79766DAF6	40257	003	SFOAPT	5,040,000.00	0.00	3,720,291.38	5.000	4.062	44,800.00	-7,128.04	0.00	37,671.96
79766DAE9	40258	003	SFOAPT	7,885,000.00	0.00	5,630,880.78	5.000	3.848	67,898.61	-13,884.45	0.00	54,014.16
3134GVPZ5	40259	003	FHLMC	25,000,000.00	0.00	15,934,065.93	0.630	0.628	24,937.50	0.00	0.00	24,937.50
3133ELXV1	40260	003	FFCB	5,000,000.00	0.00	3,406,784.56	1.010	1.007	8,556.94	0.00	0.00	8,556.94
3134GVQX9	40261	003	FHLMC	10,000,000.00	0.00	6,257,472.53	0.700	0.718	10,888.89	311.11	0.00	11,200.00
64990GZW5	40262	003	NYU	2,450,000.00	0.00	1,504,219.93	1.438	1.544	5,382.51	409.21	0.00	5,791.72
037833DV9	40263	003	AAPL	6,795,000.00	0.00	3,807,120.52	0.750	0.755	7,078.13	88.08	0.00	7,166.21
882722VK4	40264	003	TXS	3,425,000.00	0.00	2,207,041.26	3.823	0.910	19,276.95	-14,269.64	0.00	5,007.31
3134GVSN9	40265	003	FHLMC	10,000,000.00	0.00	5,934,065.93	0.700	0.697	10,305.56	0.00	0.00	10,305.56
3137BJQ71	40266	003	FHLMC	10,000,000.00	0.00	4,289,409.34	2.770	2.518	26,930.55	0.00	0.00	26,930.55
69371RN77	40267	003	PCAR	2,897,000.00	0.00	1,608,876.06	2.300	1.122	8,884.13	-4,383.62	0.00	4,500.51
3134GVQY7	40268	003	FHLMC	10,000,000.00	0.00	5,275,545.79	0.700	0.695	9,138.88	0.00	0.00	9,138.88
459058GU1	40269	003	IBRD	16,000,000.00	0.00	7,541,577.04	2.125	0.312	37,777.78	-31,915.79	0.00	5,861.99
43813DAC2	40270	003	HAROT	2,000,000.00	0.00	769,170.23	0.820	0.810	1,548.89	3.60	0.00	1,552.49
3135G04Q3	40271	003	FNMA	10,000,000.00	0.00	4,382,373.63	0.250	0.347	2,708.33	1,086.94	0.00	3,795.27
3136AL7K1	40272	003	FNMA	3,646,685.91	0.00	1,522,507.46	2.871	2.514	9,889.34	-346.97	0.00	9,542.37
3134GVBA9	40273	003	FHLMC	40,000,000.00	0.00	3,516,483.52	0.750	0.760	6,666.67	0.00	0.00	6,666.67
931142DH3	40274	003	WMT	26,018,000.00	0.00	9,064,468.20	2.550	0.661	55,288.25	-40,351.64	0.00	14,936.61

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
69371RQ82	40275	003	PCAR	2,000,000.00	0.00	504,791.87	0.800	0.859	1,022.22	59.20	0.00	1,081.42
3137B04Y7	40276	003	FHLMC	5,450,000.00	0.00	1,699,752.96	2.615	2.522	10,688.81	0.00	0.00	10,688.81
923078CT4	40277	003	VNTCTF	1,000,000.00	0.00	219,780.22	1.048	1.063	582.22	0.00	0.00	582.22
923078CU1	40278	003	VNTCTF	900,000.00	0.00	197,802.20	1.223	1.240	611.50	0.00	0.00	611.50
24422EVG1	40279	003	JD	7,500,000.00	0.00	1,897,976.01	0.550	0.499	2,635.42	-274.80	0.00	2,360.62
56052AE77	40280	003	MES	1,000,000.00	0.00	77,670.77	1.250	0.751	243.06	-97.62	0.00	145.44
3136G4WU3	40281	003	FNMA	30,000,000.00	0.00	2,637,362.64	0.850	0.862	5,666.67	0.00	0.00	5,666.67
3133ELJ47	40282	003	FFCB	10,000,000.00	0.00	1,538,461.54	0.580	0.588	2,255.56	0.00	0.00	2,255.56
3133ELG81	40283	003	FFCB	10,000,000.00	0.00	2,087,793.77	0.300	0.307	1,583.34	15.89	0.00	1,599.23
3138LGXW1	40284	003	FNMA	1,000,000.00	0.00	163,349.49	2.580	2.464	1,003.33	0.00	0.00	1,003.33
3134GVS41	40285	003	FHLMC	25,000,000.00	0.00	2,197,802.20	0.420	0.426	2,333.33	0.00	0.00	2,333.33
459058GU1	40287	003	IBRD	7,500,000.00	0.00	1,121,851.76	2.125	0.288	5,755.21	-4,948.69	0.00	806.52
3135G04Z3	40288	003	FNMA	10,000,000.00	0.00	1,315,951.65	0.500	0.550	1,666.67	138.15	0.00	1,804.82
3136AGMB5	40289	003	FNMA	2,070,072.11	0.00	214,011.05	2.492	2.417	1,289.66	0.00	0.00	1,289.66
46625HJC5	40290	003	JPM	2,000,000.00	0.00	163,249.14	4.350	0.346	1,691.67	-1,550.97	0.00	140.70
3130AJS26	40291	003	FHLB	25,000,000.00	0.00	1,923,076.92	0.220	0.223	1,069.44	0.00	0.00	1,069.44
3138L1DP1	40292	003	FNMA	2,531,249.79	0.00	144,274.50	2.430	1.955	703.13	0.00	0.00	703.13
Subtotal				2,363,390,838.46	2,001,700,284.97	2,174,530,445.14		1.991	10,993,244.63	-61,864.59	-138,008.55	10,793,371.49
Fund: CSJ/CSC JP												
3130AGM77	40128	152	FHLB	0.00	894,445.10	756,838.16	2.000	2.065	3,778.89	117.15	0.00	3,896.04
3130AJQ69	40286	152	FHLB	915,000.00	0.00	140,665.34	0.125	0.203	44.48	26.66	0.00	71.14
Subtotal				915,000.00	894,445.10	897,503.50		1.773	3,823.37	143.81	0.00	3,967.18
Fund: SJCE												
VP4560000	40162	501	WELLS	20,138,545.73	20,121,000.35	20,136,604.46	0.083	0.107	5,373.94	0.00	0.00	5,373.94
Subtotal				20,138,545.73	20,121,000.35	20,136,604.46		0.107	5,373.94	0.00	0.00	5,373.94
Total				2,384,444,384.19	2,022,715,730.42	2,195,564,553.10		1.974	11,002,441.94	-61,720.78	-138,008.55	10,802,712.61



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Fund: General Pool												
CITY	32936	003	STPOOL	75,000,000.00	15,729,000.00	39,437,140.19	1.360	1.883	744,779.80	0.00	0.00	744,779.80
VP6000104	36512	003	WELLS	13,139,411.90	10,963.02	954,137.85	0.144	0.146	1,398.26	0.00	0.00	1,398.26
CSJFA	37042	003	STPOOL	75,000,000.00	17,760,000.00	30,171,015.53	1.360	1.943	587,803.06	0.00	0.00	587,803.06
3133EEW55	37331	003	FFCB	0.00	20,026,400.00	19,150,928.96	1.800	1.765	344,000.00	-5,070.69	0.00	338,929.31
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	1.704	212,500.00	-38,527.02	0.00	173,972.98
3130A7CV5	37398	003	FHLB	10,000,000.00	9,959,600.00	9,959,600.00	1.375	1.458	137,500.00	8,080.00	0.00	145,580.00
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	1.312	212,500.00	-76,317.38	0.00	136,182.62
91412GD44	37405	003	UNVHGR	0.00	5,570,000.00	4,854,726.78	1.490	1.487	72,388.34	0.00	0.00	72,388.34
13063CP87	37408	003	CAS	10,000,000.00	10,000,000.00	10,000,000.00	1.500	1.496	150,000.00	0.00	0.00	150,000.00
13063CP87	37411	003	CAS	10,000,000.00	9,945,700.00	9,945,700.00	1.500	1.615	150,000.00	11,031.60	0.00	161,031.60
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	0.00	30,000,000.00	14,918,032.79	1.210	1.207	180,491.67	0.00	0.00	180,491.67
3130A8QS5	37449	003	FHLB	10,000,000.00	9,950,700.00	9,950,700.00	1.125	1.226	112,500.00	9,860.00	0.00	122,360.00
594918BN3	37462	003	MSFT	0.00	10,004,400.00	1,038,708.20	1.100	1.071	11,305.56	-150.74	0.00	11,154.82
037833CB4	37464	003	AAPL	0.00	8,828,412.52	771,883.06	1.100	1.090	8,364.92	74.69	0.00	8,439.61
69371RN36	37465	003	PCAR	0.00	2,000,000.00	229,508.20	1.200	1.188	2,733.33	0.00	0.00	2,733.33
3137EAEC9	37466	003	FHLMC	10,000,000.00	9,949,200.00	9,949,200.00	1.125	1.229	112,500.00	10,160.00	0.00	122,660.00
20772J3E0	37468	003	CTS	12,770,000.00	12,826,698.80	12,826,698.80	1.550	1.428	197,935.00	-14,214.18	0.00	183,720.82
3134G93L9	37476	003	FHLMC	0.00	7,560,756.00	929,601.15	1.250	1.236	11,550.00	-31.71	0.00	11,518.29
713448DJ4	37480	003	PEP	0.00	5,002,350.00	1,298,424.18	1.350	1.324	17,437.50	-202.92	0.00	17,234.58
713448DJ4	37481	003	PEP	0.00	6,503,055.00	1,687,951.43	1.350	1.324	22,668.75	-263.80	0.00	22,404.95
594918BN3	37485	003	MSFT	0.00	4,984,035.00	517,468.11	1.100	1.203	5,652.78	590.11	0.00	6,242.89
084664CL3	37487	003	BRK	0.00	10,081,114.80	1,239,481.33	1.077	2.698	34,898.63	-1,371.37	0.00	33,527.26
438516BJ4	37489	003	HON	0.00	10,000,000.00	3,306,010.93	1.400	1.396	46,277.78	0.00	0.00	46,277.78
544445AZ2	37494	003	LOSAPT	0.00	2,000,000.00	1,743,169.40	2.092	2.088	36,493.78	0.00	0.00	36,493.78
91412GUY9	37496	003	UNVHGR	2,070,000.00	2,161,866.60	2,161,866.60	3.154	2.056	65,287.80	-20,721.78	0.00	44,566.02
70922PAH5	37497	003	PASTRN	2,000,000.00	2,057,320.00	2,057,320.00	2.609	1.970	52,180.00	-11,534.48	0.00	40,645.52

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									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	2.165	215,000.00	1,938.46	0.00	216,938.46
544351KP3	37507	003	LOS	6,560,000.00	6,501,616.00	6,501,616.00	1.930	2.184	126,608.00	15,803.19	0.00	142,411.19
544351KQ1	37510	003	LOS	3,250,000.00	3,227,055.00	3,227,055.00	2.150	2.311	69,875.00	4,913.86	0.00	74,788.86
3130AAJP4	37512	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	1.740	1.735	522,000.00	0.00	0.00	522,000.00
64990E4G9	37514	003	NYSPIT	0.00	4,867,589.75	3,045,568.45	1.100	1.819	34,051.11	21,501.25	0.00	55,552.36
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	0.00	14,946,093.75	13,680,167.78	1.500	1.608	205,942.62	14,681.78	0.00	220,624.40
459058FY4	37523	003	IBRD	10,000,000.00	9,945,700.00	9,945,700.00	2.000	2.114	200,000.00	10,860.00	0.00	210,860.00
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	853,954.62	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	589,910.77	2.100	1.698	12,193.01	-2,149.30	0.00	10,043.71
13066YTY5	37529	003	CASPWR	7,421,423.61	9,287,847.80	8,955,960.00	1.713	2.229	156,041.78	36,072.71	8,020.65	200,135.14
912828R77	37530	003	USTR	10,000,000.00	9,790,234.38	9,790,234.38	1.375	1.896	137,500.00	48,591.28	0.00	186,091.28
037833CK4	37532	003	AAPL	0.00	9,995,100.00	6,035,292.62	1.900	1.900	114,000.00	981.82	0.00	114,981.82
574193NC8	37534	003	MDS	5,000,000.00	5,000,000.00	5,000,000.00	2.250	2.244	112,500.00	0.00	0.00	112,500.00
3132X0SA0	37536	003	FAMC	0.00	14,996,100.00	11,923,128.69	1.640	1.643	195,433.33	1,034.69	0.00	196,468.02
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	692,249.18	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	2.272	400,000.00	49,880.00	0.00	449,880.00
06406HCZ0	37549	003	BK	0.00	7,721,425.18	4,578,003.45	2.150	1.834	97,060.08	-11,691.68	-1,158.14	84,210.26
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	0.00	13,798,620.00	12,818,390.16	1.800	1.796	230,460.00	432.79	0.00	230,892.79
36962G4J0	37557	003	GE	0.00	10,923,700.00	5,700,619.40	5.500	1.695	285,694.44	-188,778.03	0.00	96,916.41
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	2.496	77,100.00	-1,839.23	0.00	75,260.77
45905UC51	37564	003	IBRD	30,000,000.00	30,000,000.00	30,000,000.00	2.070	2.064	621,000.00	0.00	0.00	621,000.00
84247PHX2	37565	003	STNPWR	2,710,000.00	2,831,272.50	2,831,272.50	3.258	2.241	88,291.80	-24,665.59	0.00	63,626.21
3130ABQY5	37569	003	FHLB	3,625,000.00	3,636,672.50	3,636,672.50	1.800	1.708	65,250.00	-2,982.33	0.00	62,267.67
3133XU3G6	37570	003	FHLB	0.00	3,942,468.05	0.00	4.375		0.00	0.00	0.00	0.00
45950VLD6	37571	003	IFC	10,000,000.00	10,000,000.00	10,000,000.00	1.620	1.616	162,000.00	0.00	0.00	162,000.00
97705LZG5	37572	003	WIS	0.00	4,954,338.00	4,128,615.00	4.650	-0.851	178,250.00	-62,788.77	-150,693.07	-35,231.84
912828L24	37574	003	USTR	0.00	14,973,046.88	736,379.35	1.875	10.958	13,756.79	269.98	66,888.50	80,915.27
64990FGS7	37575	003	NYSPIT	7,660,000.00	7,660,000.00	7,660,000.00	1.950	1.945	149,370.00	0.00	0.00	149,370.00
79766DKM0	37576	003	SFOAPT	0.00	1,000,000.00	833,333.33	1.944	1.939	16,200.00	0.00	0.00	16,200.00
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	2.197	125,000.00	-13,416.34	0.00	111,583.66
801546PE6	37580	003	SCR	10,715,000.00	10,781,433.00	10,781,433.00	2.125	1.881	227,693.76	-24,354.26	0.00	203,339.50
3130A72V6	37581	003	FHLB	0.00	3,000,000.00	1,721,311.48	3.000	2.486	42,916.67	0.00	0.00	42,916.67
69371RN85	37583	003	PCAR	6,050,000.00	6,043,163.50	6,043,163.50	2.050	2.084	124,025.00	2,285.18	0.00	126,310.18
912828L24	37587	003	USTR	0.00	4,940,625.00	242,981.56	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	2.401	125,000.00	-4,141.87	0.00	120,858.13
3130ACZS6	37589	003	FHLB	10,000,000.00	9,982,270.00	9,982,270.00	2.100	2.137	210,000.00	3,913.43	0.00	213,913.43
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	0.00	9,906,690.00	7,876,630.57	1.640	2.058	130,288.89	32,230.27	0.00	162,519.16
3132X0B91	37594	003	FAMC	50,000,000.00	50,000,000.00	50,000,000.00	2.000	1.995	1,000,000.00	0.00	0.00	1,000,000.00
544445AZ2	37595	003	LOSAPT	0.00	1,326,675.00	1,156,309.63	2.092	2.198	24,268.36	1,219.68	0.00	25,488.04
45905US21	37596	003	IBRD	25,000,000.00	25,000,000.00	25,000,000.00	2.170	2.164	542,500.00	0.00	0.00	542,500.00
3133EDKQ4	37597	003	FFCB	2,250,000.00	2,252,245.50	2,252,245.50	2.120	2.072	47,700.00	-902.21	0.00	46,797.79
912828L32	37601	003	USTR	17,000,000.00	16,677,265.63	16,677,265.63	1.375	2.141	233,750.00	124,206.92	0.00	357,956.92
90331HNJ8	37603	003	USB	0.00	4,296,947.00	2,054,551.16	2.350	2.386	48,279.45	744.85	129.91	49,154.21
3130ADN32	37604	003	FHLB	0.00	4,990,850.00	3,068,145.49	2.125	2.201	64,930.56	2,788.09	0.00	67,718.65
25468PDJ2	37607	003	DIS	10,000,000.00	9,866,400.00	9,866,400.00	2.300	2.798	230,000.00	46,831.55	0.00	276,831.55
69371RN93	37609	003	PCAR	9,980,000.00	9,958,243.60	9,958,243.60	2.800	2.874	279,440.00	7,516.61	0.00	286,956.61
79766DKM0	37612	003	SFOAPT	0.00	1,480,155.00	1,233,462.50	1.944	2.624	24,300.00	8,133.20	27.11	32,460.31
3137EAEM7	37613	003	FHLMC	0.00	7,998,240.00	6,490,375.08	2.500	2.504	162,222.22	709.83	0.00	162,932.05
69371RN85	37617	003	PCAR	7,068,000.00	6,920,349.48	6,920,349.48	2.050	2.927	144,894.00	58,219.27	0.00	203,113.27
46625HQJ2	37618	003	JPM	15,000,000.00	14,736,240.00	14,736,240.00	2.550	3.222	382,500.00	93,642.61	0.00	476,142.61
13063DGA0	37620	003	CAS	6,000,000.00	5,993,460.00	5,993,460.00	2.800	2.833	168,000.00	2,274.78	0.00	170,274.78
713448BR8	37621	003	PEP	11,011,000.00	11,083,342.27	11,083,342.27	3.125	2.831	344,093.76	-29,494.02	0.00	314,599.74
438516BJ4	37623	003	HON	0.00	6,602,415.62	2,182,765.82	1.400	2.684	31,107.92	27,632.12	0.00	58,740.04
91412HBK8	37624	003	UNVHGR	4,000,000.00	4,000,000.00	4,000,000.00	3.297	3.288	131,880.00	0.00	0.00	131,880.00
13067WPE6	37625	003	CASPWR	1,000,000.00	983,530.00	983,530.00	2.518	2.924	25,180.00	3,660.00	0.00	28,840.00
06406HDD8	37627	003	BK	5,000,000.00	4,963,350.00	4,963,350.00	2.600	2.948	130,000.00	16,701.27	0.00	146,701.27
06406HDD8	37628	003	BK	7,000,000.00	6,933,780.00	6,933,780.00	2.600	3.058	182,000.00	30,602.31	0.00	212,602.31
74005PBP8	37629	003	PX	2,626,000.00	2,586,504.96	2,586,504.96	2.250	2.953	59,085.00	17,510.12	0.00	76,595.12
3134GSQW8	37631	003	FHLMC	0.00	25,000,000.00	3,825,136.61	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	3.118	156,250.00	83.65	0.00	156,333.65
4581XOCZ9	37634	003	IADB	20,000,000.00	19,089,200.00	19,089,200.00	1.750	2.954	350,000.00	215,432.33	0.00	565,432.33
3135G0U35	37636	003	FNMA	20,000,000.00	19,995,400.00	19,995,400.00	2.750	2.751	550,000.00	1,537.61	0.00	551,537.61
544351MN6	37638	003	LOS	4,815,000.00	4,816,203.75	4,816,203.75	2.900	2.885	139,635.00	-291.04	0.00	139,343.96
45905UK37	37639	003	IBRD	0.00	9,661,560.00	5,147,552.46	2.100	7.102	111,416.67	44,673.14	210,501.73	366,591.54
06406HDF3	40003	003	BK	3,700,000.00	3,648,348.00	3,648,348.00	2.450	3.092	90,650.00	22,457.39	0.00	113,107.39

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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	3.202	168,000.00	52,045.10	0.00	220,045.10
46625HHZ6	40006	003	JPM	5,000,000.00	5,176,800.00	5,176,800.00	4.625	3.204	231,250.00	-64,946.94	0.00	166,303.06
3130AEWA4	40007	003	FHLB	10,000,000.00	9,978,500.00	9,978,500.00	2.625	2.727	262,500.00	10,403.22	0.00	272,903.22
13063DGN2	40008	003	CAS	5,000,000.00	5,075,550.00	5,075,550.00	3.400	3.035	170,000.00	-15,515.11	0.00	154,484.89
3130AEY38	40011	003	FHLB	5,000,000.00	5,000,000.00	5,000,000.00	3.200	3.191	160,000.00	0.00	0.00	160,000.00
78012UJG1	40012	003	RY	0.00	30,000,000.00	4,918,032.79	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	3.121	762,500.00	17,142.86	0.00	779,642.86
3134GSA96	40014	003	FHLMC	0.00	10,000,000.00	3,743,169.40	3.150	3.124	117,250.00	0.00	0.00	117,250.00
438516BM7	40015	003	HON	1,712,000.00	1,645,249.12	1,645,249.12	1.850	3.270	31,672.00	22,270.92	0.00	53,942.92
438516BM7	40016	003	HON	5,000,000.00	4,806,300.00	4,806,300.00	1.850	3.264	92,500.00	64,806.69	0.00	157,306.69
45905UZJ6	40017	003	IBRD	0.00	1,971,480.00	624,840.66	1.300	2.801	8,233.33	9,315.99	0.00	17,549.32
48127HAA7	40020	003	JPM	0.00	9,927,600.00	3,065,078.69	2.200	2.995	67,833.33	24,206.02	0.00	92,039.35
742718EQ8	40021	003	PG	10,000,000.00	9,617,700.00	9,617,700.00	1.700	3.107	170,000.00	129,593.22	0.00	299,593.22
89114MMR5	40022	003	TD	0.00	25,000,000.00	9,836,065.57	3.100	3.143	310,000.00	0.00	0.00	310,000.00
06406HCZ0	40023	003	BK	0.00	9,895,200.00	5,866,826.23	2.150	3.087	126,611.11	50,039.64	4,956.76	181,607.51
45950VMW3	40025	003	IFC	5,000,000.00	5,000,000.00	5,000,000.00	3.000	2.992	150,000.00	0.00	0.00	150,000.00
31422BAG5	40028	003	FAMC	0.00	12,000,000.00	7,934,426.23	2.800	2.780	221,200.00	0.00	0.00	221,200.00
14913Q2Q1	40029	003	CAT	6,000,000.00	6,014,520.00	6,014,520.00	3.350	3.212	201,000.00	-7,290.38	0.00	193,709.62
19416QDY3	40030	003	CL	5,000,000.00	4,904,900.00	4,904,900.00	2.450	3.150	122,500.00	32,451.18	0.00	154,951.18
69371RN69	40031	003	PCAR	0.00	3,511,095.75	2,311,951.03	1.950	3.005	45,444.75	24,208.89	0.00	69,653.64
89114MRG4	40035	003	TD	0.00	15,000,000.00	2,459,016.39	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	2.820	116,000.00	-2,607.27	0.00	113,392.73
4581X0CH9	40037	003	IADB	0.00	16,617,553.12	4,812,733.96	1.750	2.640	84,589.56	42,814.66	0.00	127,404.22
13066YTZ2	40039	003	CASPWR	4,000,000.00	3,910,360.00	3,910,360.00	2.000	2.730	80,000.00	27,049.79	0.00	107,049.79
62478TS67	40040	003	MUBCD	0.00	30,000,000.00	6,065,573.77	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	3.045	86,500.00	18,249.99	0.00	104,749.99
3130A8YA5	40042	003	FHLB	0.00	1,072,775.00	697,596.86	1.750	5.102	12,054.17	4,860.86	18,775.86	35,690.89
3135G0U92	40043	003	FNMA	4,000,000.00	3,997,120.00	3,997,120.00	2.625	2.644	105,000.00	960.00	0.00	105,960.00
191216BT6	40044	003	KO	10,000,000.00	9,839,880.00	9,839,880.00	1.875	2.810	187,500.00	89,786.92	0.00	277,286.92
24422EUJ6	40048	003	DE	3,480,000.00	3,463,783.20	3,463,783.20	0.570	2.193	70,035.09	6,131.56	0.00	76,166.65
3133EJ5W5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.665	530,000.00	4,025.27	0.00	534,025.27
3130AFQS9	40050	003	FHLB	0.00	10,000,000.00	5,819,672.13	2.850	2.835	165,458.33	0.00	0.00	165,458.33
3130AFQZ3	40052	003	FHLB	0.00	30,000,000.00	26,721,311.48	2.571	1.845	494,361.66	0.00	0.00	494,361.66
90331HNP4	40054	003	USB	10,253,000.00	10,271,055.53	10,271,055.53	3.150	3.058	322,969.50	-7,995.07	0.00	314,974.43
594918BP8	40055	003	MSFT	10,000,000.00	9,717,000.00	9,717,000.00	1.550	2.734	155,000.00	111,344.26	0.00	266,344.26
191216BY5	40056	003	KO	15,010,000.00	14,540,487.20	14,540,487.20	1.550	2.832	232,655.00	180,196.81	0.00	412,851.81
24422ETZ2	40057	003	DE	16,000,000.00	15,827,186.67	15,811,819.64	2.350	2.978	376,000.00	96,245.10	0.00	472,245.10

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
912796QR3	40058	003	USTR	0.00	9,882,239.58	459,011.13	2.423	2.485	0.00	11,439.58	0.00	11,439.58
3130AFRB5	40060	003	FHLB	5,000,000.00	4,995,000.00	4,995,000.00	2.875	2.890	143,750.00	1,000.00	0.00	144,750.00
191219AP9	40063	003	KO	10,524,000.00	12,179,004.24	12,179,004.24	8.500	2.808	894,540.00	-551,668.08	0.00	342,871.92
62478TU98	40066	003	MUBCD	0.00	10,000,000.00	2,786,885.25	2.640	2.677	74,800.00	0.00	0.00	74,800.00
45905UJZ6	40067	003	IBRD	0.00	4,954,250.00	1,570,199.45	1.300	2.627	20,583.33	20,778.88	0.00	41,362.21
14913Q2H1	40069	003	CAT	5,000,000.00	4,995,850.00	4,995,850.00	3.018	2.111	103,731.89	2,019.82	0.00	105,751.71
89233HWT7	40071	003	TMCC	0.00	9,845,086.11	2,367,124.53	2.570	2.647	0.00	62,822.22	0.00	62,822.22
89233HWT7	40072	003	TMCC	0.00	9,848,416.67	2,367,925.32	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	5,006,551.52	2.950	2.898	147,500.00	-2,031.71	0.00	145,468.29
166764BG4	40076	003	CVX	6,192,000.00	6,112,123.20	6,112,123.20	2.100	2.715	130,032.00	36,353.53	0.00	166,385.53
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.530	125,000.00	1,630.00	0.00	126,630.00
91159HHC7	40080	003	USB	5,000,000.00	5,025,450.00	5,025,450.00	3.000	2.808	150,000.00	-8,483.33	0.00	141,516.67
3134GTAZ6	40081	003	FHLMC	0.00	3,300,000.00	793,442.62	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	4,490,490.98	2.400	2.487	108,000.00	3,966.70	0.00	111,966.70
912796SL4	40083	003	USTR	0.00	9,879,930.56	2,537,468.50	2.375	2.437	0.00	62,013.89	0.00	62,013.89
48125LRK0	40086	003	JPM	0.00	5,014,555.00	2,960,428.43	2.872	2.865	75,950.00	3,354.84	5,751.15	85,055.99
3133EKFL5	40087	003	FFCB	0.00	7,322,971.38	180,073.07	2.690	5.790	4,926.07	36.80	5,491.96	10,454.83
62478T2C2	40088	003	MUBCD	0.00	5,000,000.00	1,775,956.28	2.580	2.616	46,583.34	0.00	0.00	46,583.34
3134GSB20	40089	003	FHLMC	0.00	12,040,800.00	3,980,701.64	3.150	2.178	124,950.00	-4,474.84	-33,542.49	86,932.67
89233HZJ6	40090	003	TMCC	0.00	14,739,687.50	6,846,302.94	2.550	2.631	0.00	180,625.00	0.00	180,625.00
478160CD4	40091	003	JNJ	5,280,000.00	5,253,322.80	5,239,435.75	2.250	2.551	118,800.00	15,221.18	0.00	134,021.18
931142EA7	40092	003	WMT	3,150,000.00	3,118,374.00	3,118,374.00	1.900	2.531	59,850.00	19,297.22	0.00	79,147.22
06370RZF9	40093	003	BMO	0.00	30,000,000.00	19,836,065.57	2.500	2.535	504,166.66	0.00	0.00	504,166.66
3134GTKX0	40094	003	FHLMC	0.00	25,000,000.00	14,549,180.33	2.780	2.766	403,486.11	0.00	0.00	403,486.11
3134GTKG7	40095	003	FHLMC	5,000,000.00	5,000,000.00	5,000,000.00	2.600	2.593	130,000.00	0.00	0.00	130,000.00
69371RP75	40096	003	PCAR	6,068,000.00	6,136,836.40	6,114,891.02	2.850	2.577	172,938.00	-14,897.09	0.00	158,040.91
24422EUT4	40097	003	JD	14,000,000.00	14,185,993.89	14,143,910.27	2.950	2.600	413,000.00	-44,285.12	0.00	368,714.88
3134GTGZ0	40098	003	FHLMC	0.00	7,684,573.06	6,065,204.86	2.625	2.583	151,565.28	914.47	4,636.76	157,116.51
78012UPC3	40099	003	RY	0.00	15,000,000.00	9,918,032.79	2.520	2.555	254,100.00	0.00	0.00	254,100.00
06406HBY4	40100	003	BK	8,342,000.00	8,547,845.80	8,523,126.93	3.550	2.615	296,141.00	-72,653.88	0.00	223,487.12
3138L2YE1	40101	003	FNMA	0.00	4,965,039.06	1,248,042.61	2.370	14.523	30,283.34	2,305.67	149,164.57	181,753.58
91159HHC7	40102	003	USB	6,533,000.00	6,616,230.42	6,594,230.63	3.000	2.671	195,990.00	-19,404.72	0.00	176,585.28
3134GTMR1	40103	003	FHLMC	0.00	13,000,000.00	11,508,196.72	2.700	2.695	311,025.00	0.00	0.00	311,025.00
91159HHC7	40105	003	USB	10,000,000.00	10,135,200.00	10,099,544.26	3.000	2.650	300,000.00	-31,649.12	0.00	268,350.88
25468PCN4	40106	003	DIS	5,000,000.00	5,060,183.33	5,032,132.33	2.750	2.479	137,500.00	-12,397.06	0.00	125,102.94
3134GTJB0	40107	003	FHLMC	0.00	2,000,147.22	1,704,970.32	2.650	2.644	45,197.22	0.00	0.00	45,197.22
166764BG4	40108	003	CVX	10,000,000.00	9,923,000.00	9,923,000.00	2.100	2.496	210,000.00	38,340.25	0.00	248,340.25

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3134GTPK3	40109	003	FHLMC	0.00	25,000,000.00	22,267,759.56	2.650	2.646	590,729.17	0.00	0.00	590,729.17
574193NB0	40110	003	MDS	5,000,000.00	4,993,622.22	4,979,976.20	2.000	2.261	100,000.00	12,911.85	0.00	112,911.85
69371RP83	40111	003	PCAR	7,000,000.00	7,027,348.61	7,023,065.89	2.650	2.535	185,500.00	-6,967.19	0.00	178,532.81
90331HPC1	40112	003	USB	10,000,000.00	9,989,400.00	9,989,400.00	2.650	2.681	265,000.00	3,533.34	0.00	268,533.34
3134GTRB1	40113	003	FHLMC	30,000,000.00	30,006,300.00	30,002,926.23	2.520	2.513	756,000.00	0.00	0.00	756,000.00
13066YTZ2	40114	003	CASPWR	15,000,000.00	15,037,183.33	15,018,371.86	2.000	1.972	300,000.00	-3,045.89	0.00	296,954.11
3137AWQH1	40115	003	FHLMC	8,595,000.00	8,643,750.66	8,640,996.68	2.307	2.120	198,286.68	-14,589.26	0.00	183,697.42
13063DLY2	40116	003	CAS	2,235,000.00	2,257,567.29	2,250,795.49	2.350	2.115	52,522.50	-4,795.89	0.00	47,726.61
191216CF5	40117	003	KO	5,000,000.00	5,008,491.11	5,006,479.95	2.200	2.157	110,000.00	-1,727.60	0.00	108,272.40
45905U3L6	40118	003	IBRD	0.00	30,000,000.00	6,065,573.77	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	10,001,262.15	2.150	2.213	215,000.00	6,980.87	0.00	221,980.87
3134GTTT0	40120	003	FHLMC	0.00	25,000,000.00	6,010,928.96	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	2.119	143,380.08	-10,593.00	0.00	132,787.08
3133EGB87	40122	003	FFCB	0.00	10,385,375.00	7,227,822.75	1.875	3.753	137,265.63	21,684.49	113,087.66	272,037.78
88579YAU5	40123	003	MMM	4,800,000.00	4,750,328.00	4,736,106.14	1.625	2.273	78,000.00	29,943.53	0.00	107,943.53
56052AD52	40124	003	MES	2,000,000.00	2,014,960.00	2,014,960.00	2.500	2.091	50,000.01	-7,749.06	0.00	42,250.95
56052AD60	40125	003	MES	1,250,000.00	1,264,337.50	1,264,337.50	2.500	2.079	31,250.00	-4,892.42	0.00	26,357.58
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.898	187,500.00	2,600.00	0.00	190,100.00
3133EKRE8	40127	003	FFCB	17,000,000.00	16,979,935.28	16,975,073.13	1.850	1.904	314,500.00	9,587.79	0.00	324,087.79
3133EHHK2	40129	003	FFCB	0.00	5,494,897.06	30,026.76	2.670	2.697	812.12	0.00	0.00	812.12
3135G0T29	40130	003	FNMA	0.00	3,660,847.80	2,412,052.89	1.500	2.087	36,132.62	14,348.57	0.00	50,481.19
88579YAQ4	40131	003	MMM	20,000,000.00	20,112,268.89	19,978,431.61	2.000	2.159	400,000.00	32,470.94	0.00	432,470.94
9128283S7	40132	003	USTR	0.00	30,211,436.04	17,547,120.78	2.000	2.109	349,723.76	21,271.62	0.00	370,995.38
478160CH5	40133	003	JNJ	20,000,000.00	20,074,026.67	20,043,551.26	1.950	1.845	390,000.00	-19,132.25	0.00	370,867.75
14913Q2A6	40134	003	CAT	10,000,000.00	10,025,655.56	9,978,321.62	1.850	2.117	185,000.00	26,831.78	0.00	211,831.78
45905UP32	40135	003	IBRD	9,180,000.00	9,183,707.96	9,150,248.50	1.561	1.905	143,299.80	31,520.96	0.00	174,820.76
713448DC9	40136	003	PEP	23,500,000.00	23,647,808.47	23,574,747.39	2.150	1.989	505,250.00	-34,963.17	0.00	470,286.83
459058GY3	40137	003	IBRD	0.00	20,000,000.00	4,863,387.98	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	8,815,770.97	3.400	1.994	289,442.00	-113,182.71	0.00	176,259.29
3133XXP50	40139	003	FHLB	0.00	280,355.63	16,131,939.04	4.125	2.019	654,163.13	-327,591.30	0.00	326,571.83
64990FLH5	40140	003	NYSPIT	23,430,000.00	3,514.50	23,370,983.29	1.800	1.949	421,740.00	35,030.52	0.00	456,770.52
912828J50	40141	003	USTR	0.00	45,957.88	6,618,339.14	1.375	2.030	91,542.12	43,174.10	0.00	134,716.22
3135G0V75	40142	003	FNMA	10,000,000.00	0.00	9,771,568.03	1.750	1.827	171,597.22	7,457.47	0.00	179,054.69
3134GTZD8	40143	003	FHLMC	0.00	0.00	2,486,497.65	2.300	2.281	56,861.11	0.00	0.00	56,861.11
88579YAQ4	40144	003	MMM	10,000,000.00	0.00	9,743,004.70	2.000	2.163	195,000.00	16,361.86	0.00	211,361.86
912828Y46	40145	003	USTR	20,000,000.00	0.00	19,646,485.12	2.625	2.000	512,186.57	-118,192.83	0.00	393,993.74
3133EKUT1	40146	003	FFCB	0.00	0.00	1,242,256.71	2.370	2.673	29,295.83	263.90	3,736.10	33,295.83

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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	9,095,810.62	1.625	2.109	148,958.34	43,368.36	0.00	192,326.70
3137B4WB8	40148	003	FHLMC	4,250,000.00	0.00	4,018,884.48	3.060	2.141	119,212.50	-32,948.80	0.00	86,263.70
3134GTT94	40149	003	FHLMC	10,000,000.00	0.00	8,989,071.04	2.150	2.147	193,500.00	0.00	0.00	193,500.00
3134GTV26	40150	003	FHLMC	0.00	0.00	2,513,661.20	2.400	2.380	60,000.00	0.00	0.00	60,000.00
3138L9HU9	40151	003	FNMA	2,750,000.00	0.00	2,493,517.00	2.360	2.169	59,491.65	-5,268.00	0.00	54,223.65
70922PAK8	40152	003	PASTRN	1,750,000.00	0.00	1,620,063.31	2.929	1.669	45,135.08	-18,015.93	0.00	27,119.15
91412GVB8	40153	003	UNVHGR	1,000,000.00	0.00	954,094.47	3.638	1.763	32,034.62	-15,168.20	0.00	16,866.42
3134GTW90	40154	003	FHLMC	0.00	0.00	1,188,967.32	2.250	2.203	26,562.50	-23.72	-276.28	26,262.50
3133EKC61	40155	003	FFCB	10,000,000.00	0.00	8,471,647.54	2.100	2.094	177,916.67	0.00	0.00	177,916.67
649902ZM8	40156	003	NYSHGR	2,700,000.00	0.00	2,603,525.48	5.092	2.058	120,298.50	-66,562.02	0.00	53,736.48
3130AGWK7	40157	003	FHLB	3,000,000.00	0.00	2,616,786.89	1.500	1.548	39,375.00	1,234.44	0.00	40,609.44
43815NAC8	40158	003	HAROT	4,750,000.00	0.00	4,010,212.62	1.780	1.776	71,397.75	8.39	0.00	71,406.14
039483BP6	40159	003	ADM	2,750,000.00	0.00	2,413,771.74	3.375	1.917	78,632.82	-32,235.75	0.00	46,397.07
3138LFC30	40160	003	FNMA	4,000,000.00	0.00	3,386,681.88	2.100	1.878	71,633.32	-7,863.73	0.00	63,769.59
438516BM7	40163	003	HON	5,000,000.00	0.00	4,108,281.65	1.850	1.790	76,055.56	-2,307.73	0.00	73,747.83
037833DL1	40164	003	AAPL	1,000,000.00	0.00	803,142.13	1.700	1.706	13,694.44	45.65	0.00	13,740.09
3138L2YE1	40165	003	FNMA	0.00	0.00	291,529.71	2.370	15.975	6,912.50	-1,293.87	41,081.62	46,700.25
037833DL1	40166	003	AAPL	5,000,000.00	0.00	4,009,766.39	1.700	1.758	68,472.22	2,215.28	0.00	70,687.50
3137B36J2	40167	003	FHLMC	5,000,000.00	0.00	4,116,164.62	3.320	1.976	131,416.63	-49,845.68	0.00	81,570.95
6499022A0	40168	003	NYSHGR	1,000,000.00	0.00	814,817.23	4.246	2.054	33,614.17	-16,835.62	0.00	16,778.55
3138LC5B7	40169	003	FNMA	1,000,000.00	0.00	802,542.78	2.710	2.118	21,679.99	-4,635.04	0.00	17,044.95
459058HG1	40170	003	IBRD	5,000,000.00	0.00	3,852,459.02	2.200	2.199	84,944.44	0.00	0.00	84,944.44
3140HUNV4	40171	003	FNMA	5,000,000.00	0.00	3,975,049.49	2.420	2.056	96,127.74	-14,196.66	0.00	81,931.08
06417MCQ6	40172	003	BNSHOU	0.00	0.00	12,636,612.02	2.010	2.038	258,229.17	0.00	0.00	258,229.17
30298LAA9	40173	003	FHLMC	8,665,486.70	0.00	7,376,148.93	1.990	1.961	145,051.35	0.00	0.00	145,051.35
89233GCT1	40175	003	TMCC	0.00	0.00	7,222,581.01	2.010	2.058	0.00	149,075.00	0.00	149,075.00
89233GD94	40176	003	TMCC	0.00	0.00	7,744,806.46	2.000	2.050	0.00	159,166.67	0.00	159,166.67
97705MNM3	40177	003	WIS	500,000.00	0.00	334,699.45	1.857	1.852	6,215.79	0.00	0.00	6,215.79
62478T5V7	40178	003	MUBCD	0.00	0.00	12,978,142.08	1.950	1.977	257,291.67	0.00	0.00	257,291.67
14913Q2W8	40179	003	CAT	20,630,000.00	0.00	15,228,522.54	2.650	1.739	397,872.47	-132,321.11	0.00	265,551.36
30314KAS2	40180	003	FHLMC	3,260,006.43	0.00	2,323,579.86	2.090	2.039	48,135.33	-634.27	0.00	47,501.06
3134GUJV3	40181	003	FHLMC	5,000,000.00	0.00	3,551,912.57	2.000	1.997	71,111.11	0.00	0.00	71,111.11
3130AHDC4	40182	003	FHLB	5,000,000.00	0.00	3,524,590.16	2.000	1.996	70,555.56	0.00	0.00	70,555.56
3135G0W66	40183	003	FNMA	10,000,000.00	0.00	6,901,685.19	1.625	1.658	112,395.83	2,360.85	0.00	114,756.68
459058HG1	40184	003	IBRD	10,000,000.00	0.00	6,850,910.75	2.200	2.152	150,333.33	-2,504.52	0.00	147,828.81
649791PP9	40185	003	NYS	5,000,000.00	0.00	3,348,734.97	2.010	1.992	67,279.17	-405.57	0.00	66,873.60
89233MAD5	40186	003	TMCC	3,000,000.00	0.00	1,893,305.92	1.920	1.923	36,480.00	32.86	0.00	36,512.86

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
677522T20	40188	003	OHS	1,950,000.00	0.00	1,193,442.62	1.800	1.801	21,547.50	0.00	0.00	21,547.50
3138ELJW4	40189	003	FNMA	6,308,310.49	0.00	4,136,789.94	2.791	2.665	112,707.06	-2,156.60	0.00	110,550.46
43813VAC2	40190	003	HAROT	9,000,000.00	0.00	5,359,700.47	1.830	1.835	98,362.50	231.11	0.00	98,593.61
3130AHNT6	40191	003	FHLB	0.00	0.00	5,000,000.00	2.000	1.995	100,000.00	0.00	0.00	100,000.00
3134GUA59	40192	003	FHLMC	30,000,000.00	0.00	15,081,967.21	2.000	1.995	301,666.67	0.00	0.00	301,666.67
3130AHNT6	40193	003	FHLB	0.00	0.00	2,500,000.00	2.000	1.995	50,000.00	0.00	0.00	50,000.00
3138L1UV9	40194	003	FNMA	4,228,945.30	0.00	2,203,931.14	2.220	2.183	48,533.43	-299.79	0.00	48,233.64
3134GUC65	40195	003	FHLMC	0.00	0.00	3,250,000.00	2.000	1.995	65,000.00	0.00	0.00	65,000.00
912828W48	40196	003	USTR	15,000,000.00	0.00	7,974,230.61	2.125	1.694	166,085.42	-30,595.21	0.00	135,490.21
3134GUQ94	40198	003	FHLMC	10,000,000.00	0.00	4,726,775.96	1.800	1.804	85,500.00	0.00	0.00	85,500.00
31422BRZ5	40199	003	FAMC	50,000,000.00	0.00	21,994,535.52	1.610	1.612	355,541.67	0.00	0.00	355,541.67
3130AHUM3	40200	003	FHLB	10,000,000.00	0.00	4,726,775.96	2.000	2.004	95,000.00	0.00	0.00	95,000.00
45818WCS3	40201	003	IADB	11,000,000.00	0.00	5,271,084.46	1.700	1.693	89,863.88	-392.15	0.00	89,471.73
3138L84Z4	40202	003	FNMA	7,747,000.00	0.00	3,216,343.19	2.390	2.360	76,118.57	0.00	0.00	76,118.57
3140HWYV6	40203	003	FNMA	7,450,000.00	0.00	3,317,312.21	2.240	2.216	73,705.35	0.00	0.00	73,705.35
3135G0X24	40204	003	FNMA	0.00	0.00	925,998.36	1.625	21.243	15,347.22	603.56	181,296.44	197,247.22
3135G0X24	40205	003	FNMA	0.00	0.00	925,718.74	1.625	21.411	15,347.22	660.51	182,744.49	198,752.22
3138L4EN9	40206	003	FNMA	23,234,078.22	0.00	10,528,950.30	2.610	2.495	269,141.12	-5,736.25	0.00	263,404.87
6500354U9	40207	003	NYSDEV	5,000,000.00	0.00	2,390,247.00	2.860	1.872	65,938.89	-21,059.87	0.00	44,879.02
3135G0X32	40208	003	FNMA	5,000,000.00	0.00	2,267,759.56	1.875	1.878	42,708.33	0.00	0.00	42,708.33
3138LL3J2	40209	003	FNMA	1,000,000.00	0.00	464,870.05	2.710	2.648	12,345.54	0.00	0.00	12,345.54
3134GU3P3	40210	003	FHLMC	20,000,000.00	0.00	8,743,169.40	1.800	1.802	158,000.00	0.00	0.00	158,000.00
31422BTC4	40211	003	FAMC	20,000,000.00	0.00	7,650,273.22	1.880	1.892	145,177.78	0.00	0.00	145,177.78
3137BMUD6	40212	003	FHLMC	2,122,859.17	0.00	1,103,525.22	2.328	2.218	25,135.02	-589.28	0.00	24,545.74
46625HJE1	40213	003	JPM	2,050,000.00	0.00	935,962.60	3.250	1.912	29,426.05	-11,477.78	0.00	17,948.27
30295NAE0	40214	003	FHLMC	1,942,199.78	0.00	860,032.16	2.050	2.043	17,639.32	-17.34	0.00	17,621.98
78012UST3	40215	003	RY	15,000,000.00	0.00	6,598,360.66	1.730	1.754	116,054.17	0.00	0.00	116,054.17
78012USU0	40216	003	RY	16,000,000.00	0.00	7,038,251.37	1.730	1.754	123,791.11	0.00	0.00	123,791.11
3130AHLX2	40217	003	FHLB	10,000,000.00	0.00	4,234,972.68	1.940	1.942	82,450.00	0.00	0.00	82,450.00
89114NFR1	40218	003	TD	15,000,000.00	0.00	6,598,360.66	1.720	1.744	115,383.33	0.00	0.00	115,383.33
62478U2T2	40219	003	MUBCD	0.00	0.00	5,819,672.13	1.670	1.693	98,808.33	0.00	0.00	98,808.33
459058HV8	40220	003	IBRD	10,000,000.00	0.00	4,236,031.42	2.050	2.046	87,125.00	-212.50	0.00	86,912.50
3136ACGJ4	40221	003	FNMA	4,313,768.97	0.00	2,026,113.76	2.509	2.063	49,335.34	-7,412.56	0.00	41,922.78
24422ETZ2	40222	003	DE	7,703,000.00	0.00	3,370,393.70	2.350	1.698	78,945.05	-21,550.71	0.00	57,394.34
46625HJH4	40223	003	JPM	10,000,000.00	0.00	4,323,500.18	3.200	1.770	133,333.34	-56,592.18	0.00	76,741.16
3138L1CU1	40224	003	FNMA	10,000,000.00	0.00	4,085,599.34	2.390	1.765	97,591.68	-25,265.63	0.00	72,326.05
3138L8CE2	40225	003	FNMA	3,500,000.00	0.00	1,437,389.84	2.960	2.915	42,015.54	0.00	0.00	42,015.54

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Fund: General Pool												
3138LDR21	40226	003	FNMA	8,488,145.39	0.00	3,137,537.04	2.275	2.267	71,418.83	-85.21	0.00	71,333.62
3136G4UP6	40227	003	FNMA	15,000,000.00	0.00	5,163,934.43	1.800	1.811	93,750.00	0.00	0.00	93,750.00
3134GVCC0	40228	003	FHLMC	4,050,000.00	0.00	1,405,806.07	1.750	1.760	24,806.25	0.00	0.00	24,806.25
478160CD4	40229	003	JNJ	12,687,000.00	0.00	4,443,455.88	2.250	1.400	99,117.19	-36,734.71	0.00	62,382.48
3136G4UH4	40230	003	FNMA	2,855,000.00	0.00	982,800.05	1.700	1.711	16,852.43	13.88	0.00	16,866.31
30298LAA9	40231	003	FHLMC	1,018,194.69	0.00	390,303.32	1.990	1.508	7,551.33	-1,650.91	0.00	5,900.42
06406FAB9	40232	003	BK	10,000,000.00	0.00	3,339,541.15	2.050	1.461	67,763.89	-18,853.44	0.00	48,910.45
3133ELRL0	40233	003	FFCB	0.00	0.00	1,325,136.61	1.550	1.539	20,451.39	0.00	0.00	20,451.39
574193SP4	40234	003	MDS	1,000,000.00	0.00	286,885.25	0.970	0.965	2,775.28	0.00	0.00	2,775.28
3133ELTC8	40235	003	FFCB	20,000,000.00	0.00	5,792,349.73	1.125	1.119	65,000.00	0.00	0.00	65,000.00
438516BM7	40236	003	HON	15,000,000.00	0.00	4,562,302.60	1.850	1.279	83,250.00	-24,740.82	0.00	58,509.18
254687FJ0	40237	003	DIS	1,412,000.00	0.00	407,354.57	1.650	1.835	6,730.53	765.80	0.00	7,496.33
69371RQ33	40238	003	PCAR	1,000,000.00	0.00	250,790.56	2.000	2.545	5,055.56	1,344.69	0.00	6,400.25
46623EKG3	40239	003	JPM	2,000,000.00	0.00	507,154.28	2.295	2.637	11,602.50	1,808.97	0.00	13,411.47
3134GVJR0	40240	003	FHLMC	5,000,000.00	0.00	1,079,234.97	1.050	1.051	11,375.00	0.00	0.00	11,375.00
79766DAE9	40241	003	SFOAPT	1,050,000.00	0.00	246,324.14	5.000	3.935	11,958.33	-2,239.23	0.00	9,719.10
06406RAE7	40242	003	BK	10,444,000.00	0.00	2,336,874.23	2.950	1.793	66,754.56	-24,749.10	0.00	42,005.46
13063DGB8	40243	003	CAS	5,000,000.00	0.00	1,160,744.19	3.375	1.747	36,562.50	-16,228.19	0.00	20,334.31
5444356X3	40244	003	LOSAPT	3,455,000.00	0.00	760,392.64	5.000	1.428	36,469.44	-25,584.72	0.00	10,884.72
60412AKS1	40245	003	MNS	3,500,000.00	0.00	753,617.40	2.020	1.074	14,925.56	-6,809.12	0.00	8,116.44
459058JB0	40246	003	IBRD	3,000,000.00	0.00	571,550.00	0.625	0.705	3,593.75	445.05	0.00	4,038.80
89233GNB8	40247	003	TMCC	10,000,000.00	0.00	2,045,355.19	2.000	2.059	0.00	42,222.22	0.00	42,222.22
2546R2LL8	40248	003	DIS	5,000,000.00	0.00	1,013,473.36	1.800	1.845	0.00	18,750.00	0.00	18,750.00
79766DLQ0	40249	003	SFOAPT	2,000,000.00	0.00	392,966.28	2.927	1.841	11,382.78	-4,128.11	0.00	7,254.67
89233GG18	40250	003	TMCC	45,000,000.00	0.00	8,829,088.52	1.320	1.342	0.00	118,800.00	0.00	118,800.00
62479LG17	40251	003	MUFGBK	50,000,000.00	0.00	9,818,557.38	0.890	0.904	0.00	89,000.00	0.00	89,000.00
89239RAC0	40252	003	TMCC	1,500,000.00	0.00	258,145.08	1.360	1.362	3,513.34	12.03	0.00	3,525.37
44891LAC7	40253	003	HART	1,250,000.00	0.00	215,113.80	1.410	1.412	3,035.41	11.04	0.00	3,046.45
06406FAB9	40254	003	BK	6,720,000.00	0.00	1,280,318.00	2.050	1.142	26,021.34	-11,362.25	0.00	14,659.09
76913CAX7	40255	003	RIV	1,655,000.00	0.00	253,224.04	2.363	2.353	5,974.78	0.00	0.00	5,974.78
76913CAZ2	40256	003	RIV	4,000,000.00	0.00	612,021.86	2.667	2.656	16,298.33	0.00	0.00	16,298.33
79766DAF6	40257	003	SFOAPT	5,040,000.00	0.00	924,990.48	5.000	4.062	44,800.00	-7,128.04	0.00	37,671.96
79766DAE9	40258	003	SFOAPT	7,885,000.00	0.00	1,400,027.73	5.000	3.848	67,898.61	-13,884.45	0.00	54,014.16
3134GVPZ5	40259	003	FHLMC	25,000,000.00	0.00	3,961,748.63	0.630	0.628	24,937.50	0.00	0.00	24,937.50
3133ELXV1	40260	003	FFCB	5,000,000.00	0.00	847,042.06	1.010	1.007	8,556.94	0.00	0.00	8,556.94
3134GVQX9	40261	003	FHLMC	10,000,000.00	0.00	1,555,819.67	0.700	0.718	10,888.89	311.11	0.00	11,200.00
64990GZW5	40262	003	NYU	2,450,000.00	0.00	374,000.04	1.438	1.544	5,382.51	409.21	0.00	5,791.72

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Fund: General Pool												
037833DV9	40263	003	AAPL	6,795,000.00	0.00	946,579.15	0.750	0.755	7,078.13	88.08	0.00	7,166.21
882722VK4	40264	003	TXS	3,425,000.00	0.00	548,745.23	3.823	0.910	19,276.95	-14,269.64	0.00	5,007.31
3134GVS9	40265	003	FHLMC	10,000,000.00	0.00	1,475,409.84	0.700	0.697	10,305.56	0.00	0.00	10,305.56
3137BJQ71	40266	003	FHLMC	10,000,000.00	0.00	1,066,492.49	2.770	2.518	26,930.55	0.00	0.00	26,930.55
69371RN77	40267	003	PCAR	2,897,000.00	0.00	400,021.10	2.300	1.122	8,884.13	-4,383.62	0.00	4,500.51
3134GVQY7	40268	003	FHLMC	10,000,000.00	0.00	1,311,679.42	0.700	0.695	9,138.88	0.00	0.00	9,138.88
459058GU1	40269	003	IBRD	16,000,000.00	0.00	1,875,091.56	2.125	0.312	37,777.78	-31,915.79	0.00	5,861.99
43813DAC2	40270	003	HAROT	2,000,000.00	0.00	191,241.78	0.820	0.810	1,548.89	3.60	0.00	1,552.49
3135G04Q3	40271	003	FNMA	10,000,000.00	0.00	1,089,606.56	0.250	0.347	2,708.33	1,086.94	0.00	3,795.27
3136AL7K1	40272	003	FNMA	3,646,685.91	0.00	378,546.94	2.871	2.514	9,889.34	-346.97	0.00	9,542.37
3134GVB49	40273	003	FHLMC	40,000,000.00	0.00	874,316.94	0.750	0.760	6,666.67	0.00	0.00	6,666.67
931142DH3	40274	003	WMT	26,018,000.00	0.00	2,253,733.90	2.550	0.661	55,288.25	-40,351.64	0.00	14,936.61
69371RQ82	40275	003	PCAR	2,000,000.00	0.00	125,508.36	0.800	0.859	1,022.22	59.20	0.00	1,081.42
3137B04Y7	40276	003	FHLMC	5,450,000.00	0.00	422,616.17	2.615	2.522	10,688.81	0.00	0.00	10,688.81
923078CT4	40277	003	VNTCTF	1,000,000.00	0.00	54,644.81	1.048	1.063	582.22	0.00	0.00	582.22
923078CU1	40278	003	VNTCTF	900,000.00	0.00	49,180.33	1.223	1.240	611.50	0.00	0.00	611.50
24422EVG1	40279	003	JD	7,500,000.00	0.00	471,901.14	0.550	0.499	2,635.42	-274.80	0.00	2,360.62
56052AE77	40280	003	MES	1,000,000.00	0.00	19,311.58	1.250	0.751	243.06	-97.62	0.00	145.44
3136G4WU3	40281	003	FNMA	30,000,000.00	0.00	655,737.70	0.850	0.862	5,666.67	0.00	0.00	5,666.67
3133ELJ47	40282	003	FFCB	10,000,000.00	0.00	382,513.66	0.580	0.588	2,255.56	0.00	0.00	2,255.56
3133ELG81	40283	003	FFCB	10,000,000.00	0.00	519,096.27	0.300	0.307	1,583.34	15.89	0.00	1,599.23
3138LGXW1	40284	003	FNMA	1,000,000.00	0.00	40,614.22	2.580	2.464	1,003.33	0.00	0.00	1,003.33
3134GVS41	40285	003	FHLMC	25,000,000.00	0.00	546,448.09	0.420	0.426	2,333.33	0.00	0.00	2,333.33
459058GU1	40287	003	IBRD	7,500,000.00	0.00	278,930.35	2.125	0.288	5,755.21	-4,948.69	0.00	806.52
3135G04Z3	40288	003	FNMA	10,000,000.00	0.00	327,190.16	0.500	0.550	1,666.67	138.15	0.00	1,804.82
3136AGMB5	40289	003	FNMA	2,070,072.11	0.00	53,210.40	2.492	2.417	1,289.66	0.00	0.00	1,289.66
46625HJC5	40290	003	JPM	2,000,000.00	0.00	40,589.27	4.350	0.346	1,691.67	-1,550.97	0.00	140.70
3130AJS26	40291	003	FHLB	25,000,000.00	0.00	478,142.08	0.220	0.223	1,069.44	0.00	0.00	1,069.44
3138L1DP1	40292	003	FNMA	2,531,249.79	0.00	35,871.53	2.430	1.955	703.13	0.00	0.00	703.13
Subtotal				2,363,390,838.46	2,063,745,161.89	2,036,117,659.36		2.240	44,299,134.97	562,993.71	866,314.25	45,728,442.93
Fund: CSJ/CSC JP												
3130AGM77	40128	152	FHLB	0.00	894,445.10	860,231.35	2.000	2.056	17,203.89	533.32	0.00	17,737.21
3130AJQ69	40286	152	FHLB	915,000.00	0.00	34,974.17	0.125	0.203	44.48	26.66	0.00	71.14
Subtotal				915,000.00	894,445.10	895,205.52		1.984	17,248.37	559.98	0.00	17,808.35

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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: SJCE												
VP4560000	40162	501	WELLS	20,138,545.73	0.00	14,424,546.88	0.083	0.964	139,504.93	0.00	0.00	139,504.93
			Subtotal	20,138,545.73	0.00	14,424,546.88		0.964	139,504.93	0.00	0.00	139,504.93
Fund: Airport 2007A												
VP6000104	37053	554	WELLS	0.00	5,463.04	328.94	1.582	2.356	7.77	0.00	0.00	7.77
SYS37370	37370	554	STPOOL	0.00	1,235,000.00	54,043.84	2.390	2.446	1,325.62	0.00	0.00	1,325.62
			Subtotal	0.00	1,240,463.04	54,372.78		2.446	1,333.39	0.00	0.00	1,333.39
			Total	2,384,444,384.19	2,065,880,070.03	2,051,491,784.54		2.230	44,457,221.66	563,553.69	866,314.25	45,887,089.60

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SECTION C

PORTFOLIO HOLDINGS AT COST

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

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

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

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

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

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

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

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

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

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

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Money Markets												
VP6000104	36512	WELLS	13,139,411.90	0.144			0.144	0.144	08/01 - Monthly		13,139,411.90	13,139,411.90
VP6000104	37053	WELLS	0.00	1.582			1.582	1.582	08/01 - Monthly		0.00	0.00
VP4560000	40162	WELLS	20,138,545.73	0.083		08/27/2019	0.083	0.083	08/27 - Monthly		20,138,545.73	20,138,545.73
Money Markets Totals			33,277,957.63				0.107	0.107		0.00	33,277,957.63	33,277,957.63
State Pool												
CITY	32936	STPOOL	75,000,000.00	2.030			2.030	2.030	10/01 - Quarterly		75,000,000.00	75,000,000.00
CSJFA	37042	STPOOL	75,000,000.00	2.030			2.030	2.030	08/01 - Quarterly		75,000,000.00	75,000,000.00
SYS37370	37370	STPOOL	0.00	2.390			2.390	2.390	01/01 - Quarterly		0.00	0.00
State Pool Totals			150,000,000.00				2.030	2.030		0.00	150,000,000.00	150,000,000.00
Corp Medium Term Notes												
037833DL1	40164	AAPL	1,000,000.00	1.700	09/11/2022	09/11/2019	1.706	1.706	03/11 - 09/11		999,830.00	999,875.65
037833DL1	40166	AAPL	5,000,000.00	1.700	09/11/2022	09/11/2019	1.757	1.757	03/11 - 09/11		4,991,750.00	4,993,965.28
037833DV9	40263	AAPL	6,795,000.00	0.750	05/11/2023	05/11/2020	0.759	0.759	11/11 - 05/11		6,793,097.40	6,793,185.48
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	2,814,894.25
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	4,997,865.95
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	6,996,089.70
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	3,690,892.28
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	8,431,202.82
06406FAB9	40232	BK	10,000,000.00	2.050	05/03/2021	03/02/2020	1.472	1.472	05/03 - 11/03	Received	10,066,700.00	10,047,846.56
06406RAE7	40242	BK	10,444,000.00	2.950	01/29/2023	04/13/2020	1.823	1.823	07/29 - 01/29	63,331.26	10,763,199.97	10,738,450.87
06406FAB9	40254	BK	6,720,000.00	2.050	05/03/2021	04/23/2020	1.147	1.147	05/03 - 11/03	Received	6,781,824.00	6,770,461.75
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	8,691,891.56
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	6,003,159.16
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	5,003,357.98
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	9,995,304.44
14913Q2W8	40179	CAT	20,630,000.00	2.650	05/17/2021	10/09/2019	1.752	1.752	11/17 - 05/17	Received	20,921,914.50	20,789,593.39
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	4,955,469.76
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	6,160,190.65
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	9,966,452.28
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	15,950,006.01
24422ETZ2	40222	DE	7,703,000.00	2.350	01/08/2021	01/24/2020	1.700	1.700	07/08 - 01/08	8,045.36	7,750,219.39	7,728,668.68
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	9,971,250.63
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	5,013,946.69

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Corp Medium Term Notes												
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	9,998,526.26
254687FJ0	40237	DIS	1,412,000.00	1.650	09/01/2022	03/17/2020	1.843	1.843	09/01 - 03/01	1,035.47	1,405,490.68	1,406,256.48
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	1,682,305.45
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	4,913,591.08
438516BM7	40163	HON	5,000,000.00	1.850	11/01/2021	09/05/2019	1.792	1.792	11/01 - 05/01	Received	5,006,050.00	5,003,742.27
438516BM7	40236	HON	15,000,000.00	1.850	11/01/2021	03/13/2020	1.292	1.292	05/01 - 11/01	Received	15,134,700.00	15,109,959.18
24422EUT4	40097	JD	14,000,000.00	2.950	04/01/2022	04/26/2019	2.618	2.618	10/01 - 04/01	Received	14,129,780.00	14,077,498.96
24422EVG1	40279	JD	7,500,000.00	0.550	07/05/2022	06/08/2020	0.492	0.492	01/05 - 07/05	458.33	7,508,925.00	7,508,650.20
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	5,254,546.81
478160CH5	40133	JNJ	20,000,000.00	1.950	11/10/2020	06/24/2019	1.852	1.852	11/10 - 05/10	Received	20,026,360.00	20,006,855.73
478160CD4	40229	JNJ	12,687,000.00	2.250	03/03/2022	02/26/2020	1.401	1.401	03/03 - 09/03	Received	12,900,649.08	12,863,914.37
46625HQJ2	37618	JPM	15,000,000.00	2.550	03/01/2021	05/07/2018	3.207	3.207	09/01 - 03/01	Received	14,736,240.00	14,937,571.60
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	6,951,424.57
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	5,055,746.12
46625HJE1	40213	JPM	2,050,000.00	3.250	09/23/2022	01/22/2020	1.942	1.942	03/23 - 09/23	Received	2,119,372.00	2,107,894.22
46625HJH4	40223	JPM	10,000,000.00	3.200	01/25/2023	01/31/2020	1.799	1.799	07/25 - 01/25	5,333.33	10,405,200.00	10,348,607.82
46623EKG3	40239	JPM	2,000,000.00	2.295	08/15/2021	03/30/2020	2.661	2.661	08/15 - 02/15	5,737.50	1,990,160.00	1,991,968.97
46625HJC5	40290	JPM	2,000,000.00	4.350	08/15/2021	06/24/2020	0.350	0.350	08/15 - 02/15	31,175.00	2,091,063.87	2,089,512.90
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	9,971,068.66
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	14,799,770.39
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	11,397,474.46
191216CF5	40117	KO	5,000,000.00	2.200	05/25/2022	06/06/2019	2.164	2.164	11/25 - 05/25	Received	5,005,130.00	5,003,282.43
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	4,763,568.71
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	19,996,752.91
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	9,998,321.86
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	9,942,438.36
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	9,877,212.02
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	4,493,664.30
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	6,049,162.10
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	9,974,988.93
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	7,046,652.94
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	3,457,820.14
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	6,092,828.48
69371RP83	40111	PCAR	7,000,000.00	2.650	05/10/2022	05/23/2019	2.546	2.546	11/10 - 05/10	Received	7,020,650.00	7,012,947.38
69371RQ33	40238	PCAR	1,000,000.00	2.000	09/26/2022	03/30/2020	2.552	2.552	09/26 - 03/26	222.22	986,760.00	988,104.69

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Corp Medium Term Notes												
69371RN77	40267	PCAR	2,897,000.00	2.300	08/10/2022	05/13/2020	1.147	1.147	08/10 - 02/10	17,213.01	2,970,699.68	2,966,316.06
69371RQ82	40275	PCAR	2,000,000.00	0.800	06/08/2023	06/08/2020	0.847	0.847	12/08 - 06/08		1,997,220.00	1,997,279.20
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	11,020,831.34
713448DC9	40136	PEP	23,500,000.00	2.150	10/14/2020	06/27/2019	1.998	1.998	10/14 - 04/14	Received	23,545,355.00	23,510,003.35
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	9,826,489.08
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	2,621,962.95
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	10,259,551.51
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	5,014,468.80
91159HHC7	40102	USB	6,533,000.00	3.000	03/15/2022	05/06/2019	2.689	2.689	09/15 - 03/15	Received	6,588,465.17	6,566,095.84
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	10,053,979.34
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	9,993,306.30
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	4,999,918.22
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	3,141,209.04
931142DH3	40274	WMT	26,018,000.00	2.550	04/11/2023	06/01/2020	0.668	0.668	10/11 - 04/11	92,147.08	27,403,406.46	27,363,054.82
Corp Medium Term Notes Totals			585,878,000.00				2.269	2.269		224,698.56	588,685,586.14	589,013,119.42
Negotiable CDs												
78012UST3	40215	RY	15,000,000.00	1.730	09/11/2020	01/22/2020	1.730	1.754	09/11 - At Maturity		15,000,000.00	15,000,000.00
78012USU0	40216	RY	16,000,000.00	1.730	11/06/2020	01/22/2020	1.730	1.754	11/06 - At Maturity		16,000,000.00	16,000,000.00
89114NFR1	40218	TD	15,000,000.00	1.720	12/31/2020	01/22/2020	1.720	1.744	12/31 - At Maturity		15,000,000.00	15,000,000.00
Negotiable CDs Totals			46,000,000.00				1.727	1.751		0.00	46,000,000.00	46,000,000.00
Commercial Paper Discounts												
2546R2LL8	40248	DIS	5,000,000.00	1.800	11/20/2020	04/17/2020	1.847	1.873	11/20 - At Maturity		4,945,750.00	4,964,500.00
62479LG17	40251	MUFGBK	50,000,000.00	0.890	07/01/2020	04/20/2020	0.892	0.904	07/01 - At Maturity		49,911,000.00	50,000,000.00
89233GNB8	40247	TMCC	10,000,000.00	2.000	01/11/2021	04/16/2020	2.056	2.084	01/11 - At Maturity		9,850,000.00	9,892,222.22
89233GG18	40250	TMCC	45,000,000.00	1.320	07/01/2020	04/20/2020	1.323	1.342	07/01 - At Maturity		44,881,200.00	45,000,000.00
Commercial Paper Discounts Totals			110,000,000.00				1.216	1.233		0.00	109,587,950.00	109,856,722.22
Federal Agency Coupon Securities												
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
31422BRZ5	40199	FAMC	50,000,000.00	1.610	02/26/2021	01/22/2020	1.610	1.610	02/26 - 08/26		50,000,000.00	50,000,000.00
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	2,250,000.00
3133EJD48	40013	FFCB	25,000,000.00	3.050	10/02/2023	10/17/2018	3.124	3.124	04/02 - 10/02	Received	24,915,000.00	24,944,238.10
3133EJ5W5	40049	FFCB	20,000,000.00	2.650	10/23/2023	01/23/2019	2.672	2.672	04/23 - 10/23		19,980,880.00	19,986,671.91

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Federal Agency Coupon Securities												
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	16,983,674.12
3133ELG81	40283	FFCB	10,000,000.00	0.300	06/08/2023	06/12/2020	0.303	0.303	12/08 - 06/08	333.33	9,999,100.00	9,999,115.89
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	9,994,905.11
3130A8QS5	37449	FHLB	10,000,000.00	1.125	07/14/2021	07/14/2016	1.227	1.227	01/14 - 07/14		9,950,700.00	9,989,783.94
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	3,627,982.33
3130ACZS6	37589	FHLB	10,000,000.00	2.100	07/01/2022	12/20/2017	2.141	2.141	07/01 - 01/01		9,982,270.00	9,992,173.15
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	9,997,399.19
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
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	2,994,184.44
3130AJQ69	40286	FHLB	915,000.00	0.125	06/15/2021	06/17/2020	0.200	0.200	12/15 - 06/15	6.35	914,318.33	914,344.99
3130AJS26	40291	FHLB	25,000,000.00	0.220	07/15/2022	06/24/2020	0.220	0.220	07/15 - 01/15		25,000,000.00	25,000,000.00
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	9,988,682.89
3134GUJV3	40181	FHLMC	5,000,000.00	2.000	10/15/2024	10/15/2019	2.000	2.000	01/15 - Quarterly		5,000,000.00	5,000,000.00
3134GVPZ5	40259	FHLMC	25,000,000.00	0.630	07/01/2024	05/04/2020	0.630	0.630	07/01 - 01/01		25,000,000.00	25,000,000.00
3135G0U35	37636	FNMA	20,000,000.00	2.750	06/22/2021	06/25/2018	2.758	2.758	12/22 - 06/22		19,995,400.00	19,998,500.84
3135G0U92	40043	FNMA	4,000,000.00	2.625	01/11/2022	01/11/2019	2.650	2.650	07/11 - 01/11		3,997,120.00	3,998,533.33
3135G0V75	40142	FNMA	10,000,000.00	1.750	07/02/2024	07/08/2019	1.830	1.830	01/02 - 07/02		9,962,100.00	9,969,557.47
3135G0W66	40183	FNMA	10,000,000.00	1.625	10/15/2024	10/22/2019	1.661	1.661	04/15 - 10/15	Received	9,983,000.00	9,985,360.85
3135G04Q3	40271	FNMA	10,000,000.00	0.250	05/22/2023	05/22/2020	0.351	0.351	11/22 - 05/22		9,969,900.00	9,970,986.94
3135G04Z3	40288	FNMA	10,000,000.00	0.500	06/17/2025	06/19/2020	0.542	0.542	12/17 - 06/17		9,979,300.00	9,979,438.15
Federal Agency Coupon Securities Totals			385,790,000.00				1.711	1.711		339.68	385,372,076.33	385,565,533.64
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	10,006,421.17
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	9,955,657.14
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	16,979,298.85
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	20,009,932.17
912828W48	40196	USTR	15,000,000.00	2.125	02/29/2024	12/23/2019	1.719	1.719	02/29 - 08/31	Received	15,244,921.88	15,214,326.67
Treasury Coupon Securities Totals			72,000,000.00				1.919	1.919		0.00	72,020,234.39	72,165,636.00
Federal Agency Callables												
31422BTC4	40211	FAMC	20,000,000.00	1.880	02/12/2025	02/12/2020	1.880	1.880	08/12 - 02/12		20,000,000.00	20,000,000.00
3133EKC61	40155	FFCB	10,000,000.00	2.100	08/20/2024	08/26/2019	2.100	2.100	02/20 - 08/20	Received	10,000,000.00	10,000,000.00
3133ELTC8	40235	FFCB	20,000,000.00	1.125	03/17/2025	03/17/2020	1.125	1.125	09/17 - 03/17		20,000,000.00	20,000,000.00

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Federal Agency Callables												
3133ELXV1	40260	FFCB	5,000,000.00	1.010	04/28/2025	04/30/2020	1.010	1.010	10/28 - 04/28	280.56	5,000,000.00	5,000,000.00
3133ELJ47	40282	FFCB	10,000,000.00	0.580	06/17/2024	06/17/2020	0.580	0.580	12/17 - 06/17		10,000,000.00	10,000,000.00
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	4,996,422.22
3130AHDC4	40182	FHLB	5,000,000.00	2.000	10/17/2023	10/17/2019	2.000	2.000	04/17 - 10/17		5,000,000.00	5,000,000.00
3130AHUM3	40200	FHLB	10,000,000.00	2.000	01/10/2025	01/10/2020	2.000	2.000	07/10 - Final Pmt.		10,000,000.00	10,000,000.00
3130AHXL2	40217	FHLB	10,000,000.00	1.940	01/28/2025	01/28/2020	1.940	1.940	07/28 - 01/28		10,000,000.00	10,000,000.00
3134GTKG7	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
3134GTRB1	40113	FHLMC	30,000,000.00	2.520	06/18/2024	06/21/2019	2.520	2.520	12/18 - 06/18	Received	30,000,000.00	30,000,000.00
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
3134GUA59	40192	FHLMC	30,000,000.00	2.000	07/17/2024	12/30/2019	2.000	2.000	07/17 - 01/17		30,000,000.00	30,000,000.00
3134GUQ94	40198	FHLMC	10,000,000.00	1.800	01/10/2025	01/10/2020	1.800	1.800	07/10 - 01/10		10,000,000.00	10,000,000.00
3134GU3P3	40210	FHLMC	20,000,000.00	1.800	10/23/2023	01/23/2020	1.800	1.800	04/23 - Quarterly		20,000,000.00	20,000,000.00
3134GVCC0	40228	FHLMC	4,050,000.00	1.750	02/18/2025	02/25/2020	1.750	1.750	08/18 - 02/18	1,378.13	4,050,000.00	4,050,000.00
3134GVJR0	40240	FHLMC	5,000,000.00	1.050	04/13/2022	04/13/2020	1.050	1.050	07/13 - Final Pmt.		5,000,000.00	5,000,000.00
3134GVQX9	40261	FHLMC	10,000,000.00	0.700	05/05/2025	05/05/2020	0.720	0.720	11/05 - 05/05		9,990,000.00	9,990,311.11
3134GVSN9	40265	FHLMC	10,000,000.00	0.700	04/01/2025	05/08/2020	0.700	0.700	07/01 - 01/01		10,000,000.00	10,000,000.00
3134GVQY7	40268	FHLMC	10,000,000.00	0.700	05/06/2025	05/14/2020	0.700	0.700	11/06 - 05/06	1,555.56	10,000,000.00	10,000,000.00
3134GVB49	40273	FHLMC	40,000,000.00	0.750	06/18/2025	06/23/2020	0.750	0.750	12/18 - 06/18		40,000,000.00	40,000,000.00
3134GVS41	40285	FHLMC	25,000,000.00	0.420	08/25/2023	06/23/2020	0.420	0.420	08/27 - 02/27		25,000,000.00	25,000,000.00
3135G0X32	40208	FNMA	5,000,000.00	1.875	01/17/2024	01/17/2020	1.875	1.875	07/17 - Final Pmt.		5,000,000.00	5,000,000.00
3136G4UP6	40227	FNMA	15,000,000.00	1.800	02/26/2025	02/26/2020	1.800	1.800	08/26 - 02/26		15,000,000.00	15,000,000.00
3136G4UH4	40230	FNMA	2,855,000.00	1.700	02/26/2025	02/26/2020	1.701	1.701	08/26 - 02/26		2,854,800.15	2,854,814.03
3136G4WU3	40281	FNMA	30,000,000.00	0.850	06/23/2025	06/23/2020	0.850	0.850	01/16 - 07/16		30,000,000.00	30,000,000.00
Federal Agency Callables Totals			356,905,000.00				1.459	1.459		3,214.25	356,889,800.15	356,891,547.36
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	10,027,135.07
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	19,525,450.46
45818WCS3	40201	IADB	11,000,000.00	1.700	11/15/2024	01/08/2020	1.692	1.692	05/15 - 11/15	Received	11,003,960.00	11,003,567.85
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	9,982,955.83
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
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	4,993,941.83
459058GX5	40126	IBRD	10,000,000.00	1.875	06/19/2023	06/19/2019	1.902	1.902	12/19 - 06/19		9,989,600.00	9,992,286.67
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	9,173,783.37

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Supranational												
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
459058HG1	40184	IBRD	10,000,000.00	2.200	09/23/2024	10/25/2019	2.161	2.161	03/23 - 09/23	Received	10,018,000.00	10,015,495.48
459058HV8	40220	IBRD	10,000,000.00	2.050	01/28/2025	01/28/2020	2.045	2.045	07/28 - 01/28		10,002,500.00	10,002,287.50
459058JB0	40246	IBRD	3,000,000.00	0.625	04/22/2025	04/22/2020	0.704	0.704	10/22 - 04/22		2,988,390.00	2,988,835.05
459058GU1	40269	IBRD	16,000,000.00	2.125	07/01/2022	05/21/2020	0.322	0.322	07/01 - 01/01	132,222.22	16,606,400.00	16,574,484.21
459058GU1	40287	IBRD	7,500,000.00	2.125	07/01/2022	06/18/2020	0.291	0.291	07/01 - 01/01	73,932.29	7,779,030.00	7,774,081.31
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			196,680,000.00				1.874	1.874		206,154.51	196,906,542.18	197,054,304.63
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	8,625,394.28
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	6,237,068.75
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	4,357,832.45
3137B36J2	40167	FHLMC	5,000,000.00	3.320	02/01/2023	09/16/2019	1.948	1.948	10/01 -	Received	5,212,500.00	5,162,654.32
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	2,760,200.75
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	4,029,636.27
3138LC5B7	40169	FNMA	1,000,000.00	2.710	02/01/2023	09/17/2019	2.108	2.137	09/30 - Monthly	Received	1,019,843.75	1,015,208.71
3140HUNV4	40171	FNMA	5,000,000.00	2.420	07/01/2024	09/19/2019	2.046	2.074	09/30 - Monthly	Received	5,086,718.75	5,072,522.09
3138L1CU1	40224	FNMA	10,000,000.00	2.390	11/01/2022	02/05/2020	1.743	1.767	02/29 - Monthly	Received	10,171,875.00	10,146,609.37
MBS ZERO PSA Totals			46,810,000.00				1.978	1.990		0.00	47,573,934.43	47,407,126.99
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	4,749,968.97
43813VAC2	40190	HAROT	9,000,000.00	1.830	01/18/2024	11/26/2019	1.845	1.845	12/18 -		8,998,396.20	8,998,627.31
43813DAC2	40270	HAROT	2,000,000.00	0.820	07/15/2024	05/27/2020	0.825	0.825	06/15 -		1,999,842.60	1,999,846.20
44891LAC7	40253	HART	1,250,000.00	1.410	11/15/2024	04/29/2020	1.424	1.424	05/15 -		1,249,708.75	1,249,719.79
89233MAD5	40186	TMCC	3,000,000.00	1.920	01/16/2024	11/13/2019	1.931	1.931	12/15 -		2,999,783.40	2,999,816.26
89239RAC0	40252	TMCC	1,500,000.00	1.360	08/15/2024	04/29/2020	1.373	1.373	05/15 -		1,499,700.00	1,499,712.03
Asset Backed Security Totals			21,500,000.00				1.690	1.690		0.00	21,497,391.53	21,497,690.56
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	9,991,726.30
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	5,030,186.76

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Municipal Bonds												
13063DDF2	37588	CAS	5,000,000.00	2.500	10/01/2022	12/07/2017	2.411	2.411	04/01 - 10/01	Received	5,019,950.00	5,009,319.20
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	5,998,293.91
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	5,047,838.28
13063DLY2	40116	CAS	2,235,000.00	2.350	04/01/2022	06/06/2019	2.127	2.127	10/01 - 04/01	Received	2,248,521.75	2,243,392.81
13063DGB8	40243	CAS	5,000,000.00	3.375	04/01/2025	04/13/2020	1.802	1.802	10/01 - 04/01	5,625.00	5,372,000.00	5,355,771.81
13066YTY5	37529	CASPWR	7,421,423.61	1.713	05/01/2021	02/01/2017	2.129	2.129	05/01 - 11/01	Received	7,296,521.05	7,396,932.91
13066YTZ2	37546	CASPWR	20,000,000.00	2.000	05/01/2022	05/01/2017	2.265	2.265	11/01 - 05/01		19,750,600.00	19,908,553.33
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	991,155.00
13066YTZ2	40039	CASPWR	4,000,000.00	2.000	05/01/2022	01/08/2019	2.711	2.711	05/01 - 11/01	Received	3,910,360.00	3,950,408.72
13066YTZ2	40114	CASPWR	15,000,000.00	2.000	05/01/2022	06/05/2019	1.979	1.979	11/01 - 05/01	Received	15,008,850.00	15,005,584.13
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	12,771,737.29
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	3,001,992.51
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	9,997,738.46
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	6,557,366.14
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	3,244,267.16
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	4,815,630.57
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	4,005,649.09
5444356X3	40244	LOSAPT	3,455,000.00	5.000	05/15/2021	04/15/2020	1.451	1.451	05/15 - 11/15	Received	3,586,290.00	3,560,705.28
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	4,990,889.97
574193SP4	40234	MDS	1,000,000.00	0.970	03/15/2024	03/18/2020	0.970	0.970	09/15 - 03/15		1,000,000.00	1,000,000.00
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	2,007,103.31
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	1,259,377.13
56052AE77	40280	MES	1,000,000.00	1.250	06/01/2022	06/24/2020	0.743	0.743	12/01 - 06/01		1,009,720.00	1,009,622.38
60412AKS1	40245	MNS	3,500,000.00	2.020	10/01/2022	04/15/2020	1.084	1.084	10/01 - 04/01	2,749.44	3,579,380.00	3,572,570.88
649791PP9	40185	NYS	5,000,000.00	2.010	02/15/2024	10/30/2019	1.998	1.998	02/15 - 08/15		5,002,600.00	5,002,194.43
6500354U9	40207	NYSDEV	5,000,000.00	2.860	03/15/2024	01/15/2020	1.905	1.905	03/15 - 09/15	Received	5,190,300.00	5,169,240.13
649902ZM8	40156	NYSHGR	2,700,000.00	5.092	03/15/2023	08/16/2019	2.149	2.149	09/15 - 03/15	Received	2,972,376.00	2,905,813.98
6499022A0	40168	NYSHGR	1,000,000.00	4.246	03/15/2021	09/16/2019	2.075	2.075	03/15 - 09/15	Received	1,031,840.00	1,015,004.38
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	23,405,284.02
64990GZW5	40262	NYU	2,450,000.00	1.438	07/01/2024	05/06/2020	1.551	1.551	07/01 - 01/01	5,480.38	2,438,877.00	2,439,286.21
677522T20	40188	OHS	1,950,000.00	1.800	05/01/2022	11/20/2019	1.800	1.800	05/01 - 11/01		1,950,000.00	1,950,000.00
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	2,016,340.53
70922PAK8	40152	PASTRN	1,750,000.00	2.929	12/01/2023	08/14/2019	1.711	1.711	12/01 - 06/01	Received	1,837,920.00	1,819,904.07

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Municipal Bonds												
76913CAX7	40255	RIV	1,655,000.00	2.363	02/15/2023	05/06/2020	2.362	2.362	08/15 - 02/15		1,655,000.00	1,655,000.00
76913CAZ2	40256	RIV	4,000,000.00	2.667	02/15/2025	05/06/2020	2.667	2.667	08/15 - 02/15		4,000,000.00	4,000,000.00
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	10,717,029.52
79766DAE9	40241	SFOAPT	1,050,000.00	5.000	05/01/2023	04/09/2020	3.995	3.995	05/01 - 11/01	Received	1,080,093.00	1,077,853.77
79766DLQ0	40249	SFOAPT	2,000,000.00	2.927	05/01/2021	04/21/2020	1.850	1.850	05/01 - 11/01	Received	2,021,820.00	2,017,691.89
79766DAF6	40257	SFOAPT	5,040,000.00	5.000	05/01/2024	04/27/2020	4.128	4.128	05/01 - 11/01	Received	5,200,826.40	5,193,698.36
79766DAE9	40258	SFOAPT	7,885,000.00	5.000	05/01/2023	04/29/2020	3.906	3.906	05/01 - 11/01	Received	8,127,306.05	8,113,421.60
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	2,759,331.19
882722VK4	40264	TXS	3,425,000.00	3.823	04/01/2023	05/08/2020	0.947	0.947	10/01 - 04/01	13,457.49	3,705,815.75	3,691,546.11
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	2,088,074.01
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	Received	1,081,870.00	1,066,701.80
923078CT4	40277	VNTCTF	1,000,000.00	1.048	11/01/2023	06/11/2020	1.048	1.048	11/01 - 05/01		1,000,000.00	1,000,000.00
923078CU1	40278	VNTCTF	900,000.00	1.223	11/01/2024	06/11/2020	1.223	1.223	11/01 - 05/01		900,000.00	900,000.00
97705MNM3	40177	WIS	500,000.00	1.857	05/01/2024	10/30/2019	1.857	1.857	05/01 - 11/01		500,000.00	500,000.00
Municipal Bonds Totals			263,146,423.61				2.159	2.159		27,312.31	265,040,603.65	264,887,229.33
Corporate Floaters												
14913Q2H1	40069	CAT	5,000,000.00	3.018	03/15/2021	02/22/2019	3.056	3.099	03/15 - Quarterly	Received	4,995,850.00	4,998,581.72
24422EUJ6	40048	DE	3,480,000.00	0.570	09/10/2021	01/16/2019	1.680	1.703	03/11 - Quarterly	Received	3,463,783.20	3,472,695.74
Corporate Floaters Totals			8,480,000.00				2.492	2.527		0.00	8,459,633.20	8,471,277.46
Pass Through Securities												
30298LAA9	40173	FHLMC	8,665,486.70	1.990	05/25/2024	09/30/2019	1.962	1.962	10/25 - Monthly	Received	8,665,486.70	8,665,486.70
30314KAS2	40180	FHLMC	3,260,006.43	2.090	07/25/2024	10/18/2019	1.941	1.941	11/25 - Monthly	Received	3,275,511.02	3,275,511.02
3137BMUD6	40212	FHLMC	2,122,859.17	2.328	06/25/2021	01/21/2020	2.017	2.017	02/25 - Monthly	Received	2,126,176.14	2,126,176.14
30295NAE0	40214	FHLMC	1,942,199.78	2.050	10/25/2023	01/22/2020	1.973	1.973	02/25 - Monthly	Received	1,944,627.52	1,944,627.52
30298LAA9	40231	FHLMC	1,018,194.69	1.990	05/25/2024	02/27/2020	1.590	1.590	03/25 - Monthly	Received	1,030,922.12	1,030,922.12
3137BJQ71	40266	FHLMC	10,000,000.00	2.770	05/25/2025	05/26/2020	1.043	1.043	06/25 - Monthly	Received	10,823,437.50	10,823,437.50
3137B04Y7	40276	FHLMC	5,450,000.00	2.615	01/25/2023	06/04/2020	0.605	0.605	07/25 - Monthly	1,187.65	5,727,609.38	5,727,609.38
3138ELJW4	40189	FNMA	6,308,310.49	2.791	06/01/2023	11/12/2019	1.999	1.999	12/25 - Monthly	Received	6,470,453.78	6,470,453.78
3138L1UV9	40194	FNMA	4,228,945.30	2.220	12/01/2022	12/26/2019	2.023	2.023	01/25 - Monthly	Received	4,250,750.80	4,250,750.80
3138L84Z4	40202	FNMA	7,747,000.00	2.390	02/01/2025	02/03/2020	1.991	1.991	03/25 - Monthly	Received	7,899,519.06	7,899,519.06
3140HWYW6	40203	FNMA	7,450,000.00	2.240	01/01/2025	01/22/2020	2.021	2.021	02/25 - Monthly	Received	7,531,484.38	7,531,484.38
3138L4EN9	40206	FNMA	23,234,078.22	2.610	08/01/2023	01/22/2020	1.939	1.939	02/25 - Monthly	Received	23,742,323.69	23,742,323.69

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Pass Through Securities												
3138LL3J2	40209	FNMA	1,000,000.00	2.710	01/01/2025	01/17/2020	2.223	2.223	02/25 - Monthly	Received	1,023,750.00	1,023,750.00
3136ACGJ4	40221	FNMA	4,313,768.97	2.509	11/25/2022	01/24/2020	1.900	1.900	02/25 - Monthly	Received	4,375,105.38	4,375,105.38
3138L8CE2	40225	FNMA	3,500,000.00	2.960	11/01/2024	02/05/2020	2.482	2.482	03/25 - Monthly	Received	3,577,656.25	3,577,656.25
3138LDR21	40226	FNMA	8,488,145.39	2.275	05/01/2023	02/18/2020	2.031	2.031	03/25 - Monthly	Received	8,549,153.93	8,549,153.93
3136AL7K1	40272	FNMA	3,646,685.91	2.871	03/25/2025	05/27/2020	1.008	1.008	06/25 - Monthly	Received	3,947,172.82	3,947,172.82
3138LGXW1	40284	FNMA	1,000,000.00	2.580	01/01/2024	06/17/2020	0.847	0.847	07/25 - Monthly	1,146.67	1,060,625.00	1,060,625.00
3136AGMB5	40289	FNMA	2,070,072.11	2.492	03/25/2023	06/22/2020	0.675	0.675	07/25 - Monthly	3,009.19	2,160,880.35	2,160,880.35
3138L1DP1	40292	FNMA	2,531,249.79	2.430	10/01/2022	06/26/2020	0.797	0.797	07/25 - Monthly	4,271.48	2,621,524.44	2,621,524.44
Pass Through Securities Totals			107,977,002.95				1.730	1.730		9,614.99	110,804,170.26	110,804,170.26
Investment Totals			2,384,444,384.19				1.864	1.866		471,334.30	2,392,115,879.89	2,392,892,315.50

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SECTION D

MARKET VALUE OF PORTFOLIO

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

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Money Markets												
VP6000104	36512	Wells Fargo Bank			13,139,411.90	13,139,411.90	13,139,411.90	0.144	1	1	0.144	
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	20,138,545.73	20,138,545.73	20,138,545.73	0.083	1	1	0.083	
Subtotal and Average			23,568,457.63		33,277,957.63	33,277,957.63	33,277,957.63		1	1	0.107	
State Pool												
CITY	32936	State Investment Pool			75,000,000.00	75,000,000.00	75,000,000.00	2.030	1	1	2.030	
CSJFA	37042	State Investment Pool			75,000,000.00	75,000,000.00	75,000,000.00	2.030	1	1	2.030	
SYS37370	37370	State Investment Pool			0.00	0.00	0.00	2.390	1	1	2.390	
Subtotal and Average			114,440,766.67		150,000,000.00	150,000,000.00	150,000,000.00		1	1	2.030	
Corp Medium Term Notes												
037833DL1	40164	Apple		09/11/2019	1,000,000.00	1,029,860.00	999,875.65	1.700	1,096	802	1.706	09/11/2022
037833DL1	40166	Apple		09/11/2019	5,000,000.00	5,149,300.00	4,993,965.28	1.700	1,096	802	1.757	09/11/2022
037833DV9	40263	Apple		05/11/2020	6,795,000.00	6,866,619.30	6,793,185.48	0.750	1,095	1,044	0.759	05/11/2023
039483BP6	40159	Archer Daniels Midland		08/26/2019	2,750,000.00	2,876,802.50	2,814,894.25	3.375	932	622	1.950	03/15/2022
06406HDD8	37627	Bank of New York Mellon		06/07/2018	5,000,000.00	5,004,450.00	4,997,865.95	2.600	802	47	2.946	08/17/2020
06406HDD8	37628	Bank of New York Mellon		06/18/2018	7,000,000.00	7,006,230.00	6,996,089.70	2.600	791	47	3.054	08/17/2020
06406HDF3	40003	Bank of New York Mellon		08/09/2018	3,700,000.00	3,725,197.00	3,690,892.28	2.450	841	149	3.082	11/27/2020
06406HBY4	40100	Bank of New York Mellon		05/02/2019	8,342,000.00	8,643,813.56	8,431,202.82	3.550	875	449	2.645	09/23/2021
06406FAB9	40232	Bank of New York Mellon		03/02/2020	10,000,000.00	10,128,000.00	10,047,846.56	2.050	427	306	1.472	05/03/2021
06406RAE7	40242	Bank of New York Mellon		04/13/2020	10,444,000.00	11,104,583.00	10,738,450.87	2.950	1,021	942	1.823	01/29/2023
06406FAB9	40254	Bank of New York Mellon		04/23/2020	6,720,000.00	6,806,016.00	6,770,461.75	2.050	375	306	1.147	05/03/2021
084670BF4	40138	Berkshire Hathaway		06/28/2019	8,513,000.00	8,923,326.60	8,691,891.56	3.400	948	579	2.026	01/31/2022
14913Q2Q1	40029	Catepillar Inc.		12/10/2018	6,000,000.00	6,075,480.00	6,003,159.16	3.350	728	159	3.223	12/07/2020
14913Q2T5	40075	Catepillar Inc.		03/04/2019	5,000,000.00	5,207,800.00	5,003,357.98	2.950	1,090	605	2.907	02/26/2022
14913Q2A6	40134	Catepillar Inc.		06/26/2019	10,000,000.00	10,026,800.00	9,995,304.44	1.850	436	65	2.122	09/04/2020
14913Q2W8	40179	Catepillar Inc.		10/09/2019	20,630,000.00	21,041,362.20	20,789,593.39	2.650	586	320	1.752	05/17/2021
19416QDY3	40030	Colgate-Palmolive		12/10/2018	5,000,000.00	5,145,600.00	4,955,469.76	2.450	1,071	502	3.134	11/15/2021
166764BG4	40076	Chevron		03/05/2019	6,192,000.00	6,277,078.08	6,160,190.65	2.100	803	319	2.708	05/16/2021
166764BG4	40108	Chevron		05/13/2019	10,000,000.00	10,137,400.00	9,966,452.28	2.100	734	319	2.495	05/16/2021
24422ETZ2	40057	Deere Co.		01/23/2019	16,000,000.00	16,162,080.00	15,950,006.01	2.350	716	191	2.973	01/08/2021
24422ETZ2	40222	Deere Co.		01/24/2020	7,703,000.00	7,781,031.39	7,728,668.68	2.350	350	191	1.700	01/08/2021
25468PDJ2	37607	Walt Disney Company		04/05/2018	10,000,000.00	10,111,100.00	9,971,250.63	2.300	1,044	226	2.790	02/12/2021
25468PCN4	40106	Walt Disney Company		05/10/2019	5,000,000.00	5,123,250.00	5,013,946.69	2.750	829	411	2.492	08/16/2021
25468PDE3	40119	Walt Disney Company		06/07/2019	10,000,000.00	10,032,000.00	9,998,526.26	2.150	468	78	2.220	09/17/2020

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Corp Medium Term Notes											
254687FJ0	40237	Walt Disney Company		03/17/2020	1,412,000.00	1,444,871.36	1,406,256.48	1.650	898	792	1.843 09/01/2022
438516BM7	40015	Honeywell International		11/02/2018	1,712,000.00	1,744,545.12	1,682,305.45	1.850	1,095	488	3.225 11/01/2021
438516BM7	40016	Honeywell International		11/05/2018	5,000,000.00	5,095,050.00	4,913,591.08	1.850	1,092	488	3.220 11/01/2021
438516BM7	40163	Honeywell International		09/05/2019	5,000,000.00	5,095,050.00	5,003,742.27	1.850	788	488	1.792 11/01/2021
438516BM7	40236	Honeywell International		03/13/2020	15,000,000.00	15,285,150.00	15,109,959.18	1.850	598	488	1.292 11/01/2021
24422EUT4	40097	John Deere		04/26/2019	14,000,000.00	14,610,680.00	14,077,498.96	2.950	1,071	639	2.618 04/01/2022
24422EVG1	40279	John Deere		06/08/2020	7,500,000.00	7,521,450.00	7,508,650.20	0.550	757	734	0.492 07/05/2022
478160CD4	40091	Johnson & Johnson		04/24/2019	5,280,000.00	5,441,884.80	5,254,546.81	2.250	1,044	610	2.550 03/03/2022
478160CH5	40133	Johnson & Johnson		06/24/2019	20,000,000.00	20,123,200.00	20,006,855.73	1.950	505	132	1.852 11/10/2020
478160CD4	40229	Johnson & Johnson		02/26/2020	12,687,000.00	13,075,983.42	12,863,914.37	2.250	736	610	1.401 03/03/2022
46625HQJ2	37618	JP Morgan		05/07/2018	15,000,000.00	15,187,350.00	14,937,571.60	2.550	1,029	243	3.207 03/01/2021
46625HRT9	40005	JP Morgan		08/16/2018	7,000,000.00	7,119,350.00	6,951,424.57	2.400	1,026	341	3.182 06/07/2021
46625HHZ6	40006	JP Morgan		08/20/2018	5,000,000.00	5,181,800.00	5,055,746.12	4.625	994	313	3.255 05/10/2021
46625HJE1	40213	JP Morgan		01/22/2020	2,050,000.00	2,164,718.00	2,107,894.22	3.250	975	814	1.942 09/23/2022
46625HJH4	40223	JP Morgan		01/31/2020	10,000,000.00	10,631,900.00	10,348,607.82	3.200	1,090	938	1.799 01/25/2023
46623EKG3	40239	JP Morgan		03/30/2020	2,000,000.00	2,004,180.00	1,991,968.97	2.295	503	410	2.661 08/15/2021
46625HJC5	40290	JP Morgan		06/24/2020	2,000,000.00	2,087,180.00	2,089,512.90	4.350	417	410	0.350 08/15/2021
191216BT6	40044	Coca Cola		01/15/2019	10,000,000.00	10,049,600.00	9,971,068.66	1.875	651	118	2.801 10/27/2020
191216BY5	40056	Coca Cola		01/23/2019	15,010,000.00	15,227,194.70	14,799,770.39	1.550	952	427	2.803 09/01/2021
191219AP9	40063	Coca Cola		02/01/2019	10,524,000.00	11,732,997.12	11,397,474.46	8.500	1,096	580	2.981 02/01/2022
191216CF5	40117	Coca Cola		06/06/2019	5,000,000.00	5,162,300.00	5,003,282.43	2.200	1,084	693	2.164 05/25/2022
88579YAU5	40123	3M		06/13/2019	4,800,000.00	4,865,568.00	4,763,568.71	1.625	829	445	2.268 09/19/2021
88579YAQ4	40131	3M		06/21/2019	20,000,000.00	20,034,000.00	19,996,752.91	2.000	413	37	2.164 08/07/2020
88579YAQ4	40144	3M		07/10/2019	10,000,000.00	10,017,000.00	9,998,321.86	2.000	394	37	2.170 08/07/2020
88579YAU5	40147	3M		07/31/2019	10,000,000.00	10,136,600.00	9,942,438.36	1.625	781	445	2.111 09/19/2021
594918BP8	40055	Microsoft Inc.		01/23/2019	10,000,000.00	10,136,900.00	9,877,212.02	1.550	928	403	2.710 08/08/2021
594918BW3	40082	Microsoft Inc.		04/05/2019	4,500,000.00	4,643,595.00	4,493,664.30	2.400	1,038	585	2.491 02/06/2022
69371RN85	37583	PACCAR Inc.		11/16/2017	6,050,000.00	6,087,812.50	6,049,162.10	2.050	1,093	135	2.089 11/13/2020
69371RN93	37609	PACCAR Inc.		04/09/2018	9,980,000.00	10,139,979.40	9,974,988.93	2.800	1,057	243	2.878 03/01/2021
69371RN85	37617	PACCAR Inc.		04/30/2018	7,068,000.00	7,112,175.00	7,046,652.94	2.050	928	135	2.910 11/13/2020
69371RM78	40041	PACCAR Inc.		01/10/2019	3,460,000.00	3,468,442.40	3,457,820.14	2.500	582	44	3.043 08/14/2020
69371RP75	40096	PACCAR Inc.		04/26/2019	6,068,000.00	6,308,838.92	6,092,828.48	2.850	1,040	608	2.593 03/01/2022
69371RP83	40111	PACCAR Inc.		05/23/2019	7,000,000.00	7,295,750.00	7,012,947.38	2.650	1,083	678	2.546 05/10/2022
69371RQ33	40238	PACCAR Inc.		03/30/2020	1,000,000.00	1,031,540.00	988,104.69	2.000	910	817	2.552 09/26/2022
69371RN77	40267	PACCAR Inc.		05/13/2020	2,897,000.00	2,999,640.71	2,966,316.06	2.300	819	770	1.147 08/10/2022
69371RQ82	40275	PACCAR Inc.		06/08/2020	2,000,000.00	2,007,660.00	1,997,279.20	0.800	1,095	1,072	0.847 06/08/2023

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Corp Medium Term Notes											
713448BR8	37621	Pepsi Co		05/18/2018	11,011,000.00	11,117,806.70	11,020,831.34	3.125	898	123	2.845 11/01/2020
713448DC9	40136	Pepsi Co		06/27/2019	23,500,000.00	23,594,940.00	23,510,003.35	2.150	475	105	1.998 10/14/2020
742718EQ8	40021	Proctor & Gamble		11/21/2018	10,000,000.00	10,176,800.00	9,826,489.08	1.700	1,078	490	3.065 11/03/2021
74005PBP8	37629	Praxair		06/22/2018	2,626,000.00	2,636,504.00	2,621,962.95	2.250	825	85	2.943 09/24/2020
90331HNP4	40054	US Bank		01/23/2019	10,253,000.00	10,465,442.16	10,259,551.51	3.150	824	299	3.067 04/26/2021
91159HHC7	40080	US Bank		03/15/2019	5,000,000.00	5,217,050.00	5,014,468.80	3.000	1,096	622	2.822 03/15/2022
91159HHC7	40102	US Bank		05/06/2019	6,533,000.00	6,816,597.53	6,566,095.84	3.000	1,044	622	2.689 03/15/2022
91159HHC7	40105	US Bank		05/09/2019	10,000,000.00	10,434,100.00	10,053,979.34	3.000	1,041	622	2.668 03/15/2022
90331HPC1	40112	US Bank		05/23/2019	10,000,000.00	10,414,400.00	9,993,306.30	2.650	1,096	691	2.687 05/23/2022
931142EJ8	37632	Wal-Mart		06/27/2018	5,000,000.00	5,139,350.00	4,999,918.22	3.125	1,092	357	3.127 06/23/2021
931142EA7	40092	Wal-Mart		04/25/2019	3,150,000.00	3,170,853.00	3,141,209.04	1.900	600	167	2.529 12/15/2020
931142DH3	40274	Wal-Mart		06/01/2020	26,018,000.00	27,448,729.82	27,363,054.82	2.550	1,044	1,014	0.668 04/11/2023
Subtotal and Average			587,074,644.14		585,878,000.00	599,289,689.29	589,013,119.42		821	412	2.269
Negotiable CDs											
78012UST3	40215	Royal Bank of Canada		01/22/2020	15,000,000.00	15,048,750.00	15,000,000.00	1.730	233	72	1.730 09/11/2020
78012USU0	40216	Royal Bank of Canada		01/22/2020	16,000,000.00	16,091,520.00	16,000,000.00	1.730	289	128	1.730 11/06/2020
89114NFR1	40218	Toronto Dominion Bank		01/22/2020	15,000,000.00	15,111,300.00	15,000,000.00	1.720	344	183	1.720 12/31/2020
Subtotal and Average			51,500,000.00		46,000,000.00	46,251,570.00	46,000,000.00		289	128	1.727
Commercial Paper Discounts											
2546R2LL8	40248	Walt Disney Company		04/17/2020	5,000,000.00	4,994,850.00	4,964,500.00	1.800	217	142	1.847 11/20/2020
62479LG17	40251	MUFG BANK LTD/NY		04/20/2020	50,000,000.00	50,000,000.00	50,000,000.00	0.890	72	0	0.892 07/01/2020
89233GNB8	40247	Toyota Motor Credit Corp		04/16/2020	10,000,000.00	9,982,200.00	9,892,222.22	2.000	270	194	2.056 01/11/2021
89233GG18	40250	Toyota Motor Credit Corp		04/20/2020	45,000,000.00	45,000,000.00	45,000,000.00	1.320	72	0	1.323 07/01/2020
Subtotal and Average			109,803,193.06		110,000,000.00	109,977,050.00	109,856,722.22		96	24	1.216
Federal Agency Coupon Securities											
3132X0B91	37594	Federal Agricultural Mtg Corp		01/19/2018	50,000,000.00	50,000,000.00	50,000,000.00	2.000	894	0	2.000 07/01/2020
31422BRZ5	40199	Federal Agricultural Mtg Corp		01/22/2020	50,000,000.00	50,469,500.00	50,000,000.00	1.610	401	240	1.610 02/26/2021
3133EDKQ4	37597	Federal Farm Credit Bank		01/05/2018	2,250,000.00	2,250,000.00	2,250,000.00	2.120	908	0	2.079 07/01/2020
3133EJD48	40013	Federal Farm Credit Bank		10/17/2018	25,000,000.00	27,201,750.00	24,944,238.10	3.050	1,811	1,188	3.124 10/02/2023
3133EJ5W5	40049	Federal Farm Credit Bank		01/23/2019	20,000,000.00	21,527,400.00	19,986,671.91	2.650	1,734	1,209	2.672 10/23/2023
3133EKRE8	40127	Federal Farm Credit Bank		06/21/2019	17,000,000.00	17,470,390.00	16,983,674.12	1.850	997	621	1.909 03/14/2022
3133ELG81	40283	Federal Farm Credit Bank		06/12/2020	10,000,000.00	10,002,800.00	9,999,115.89	0.300	1,091	1,072	0.303 06/08/2023
3130A7CV5	37398	Federal Home Loan Bank		02/18/2016	10,000,000.00	10,073,400.00	9,994,905.11	1.375	1,827	232	1.459 02/18/2021

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Federal Agency Coupon Securities												
3130A8QS5	37449	Federal Home Loan Bank		07/14/2016	10,000,000.00	10,097,500.00	9,989,783.94	1.125	1,826	378	1.227	07/14/2021
3130AAJP4	37512	Federal Home Loan Bank		01/20/2017	30,000,000.00	30,000,000.00	30,000,000.00	1.740	1,258	0	1.740	07/01/2020
3130ABQY5	37569	Federal Home Loan Bank		08/02/2017	3,625,000.00	3,681,948.75	3,627,982.33	1.800	1,429	365	1.714	07/01/2021
3130ACZS6	37589	Federal Home Loan Bank		12/20/2017	10,000,000.00	10,364,800.00	9,992,173.15	2.100	1,654	730	2.141	07/01/2022
3130AEWA4	40007	Federal Home Loan Bank		09/07/2018	10,000,000.00	10,061,200.00	9,997,399.19	2.625	755	92	2.733	10/01/2020
3130AEY38	40011	Federal Home Loan Bank		09/28/2018	5,000,000.00	5,027,450.00	5,000,000.00	3.200	1,826	1,184	3.200	09/28/2023
3130AGWK7	40157	Federal Home Loan Bank		08/16/2019	3,000,000.00	3,140,970.00	2,994,184.44	1.500	1,826	1,506	1.549	08/15/2024
3130AJQ69	40286	Federal Home Loan Bank		06/17/2020	915,000.00	914,039.25	914,344.99	0.125	363	349	0.200	06/15/2021
3130AJS26	40291	Federal Home Loan Bank		06/24/2020	25,000,000.00	25,001,750.00	25,000,000.00	0.220	751	744	0.220	07/15/2022
3137EAEC9	37466	Federal Home Loan Mtg Corp		08/12/2016	10,000,000.00	10,106,400.00	9,988,682.89	1.125	1,826	407	1.230	08/12/2021
3134GUJV3	40181	Federal Home Loan Mtg Corp		10/15/2019	5,000,000.00	5,003,100.00	5,000,000.00	2.000	1,827	1,567	2.000	10/15/2024
3134GVPZ5	40259	Federal Home Loan Mtg Corp		05/04/2020	25,000,000.00	25,019,500.00	25,000,000.00	0.630	1,519	1,461	0.630	07/01/2024
3135G0U35	37636	Federal National Mtg Assn		06/25/2018	20,000,000.00	20,497,000.00	19,998,500.84	2.750	1,093	356	2.758	06/22/2021
3135G0U92	40043	Federal National Mtg Assn		01/11/2019	4,000,000.00	4,148,160.00	3,998,533.33	2.625	1,096	559	2.650	01/11/2022
3135G0V75	40142	Federal National Mtg Assn		07/08/2019	10,000,000.00	10,557,400.00	9,969,557.47	1.750	1,821	1,462	1.830	07/02/2024
3135G0W66	40183	Federal National Mtg Assn		10/22/2019	10,000,000.00	10,507,500.00	9,985,360.85	1.625	1,820	1,567	1.661	10/15/2024
3135G04Q3	40271	Federal National Mtg Assn		05/22/2020	10,000,000.00	9,989,500.00	9,970,986.94	0.250	1,095	1,055	0.351	05/22/2023
3135G04Z3	40288	Federal National Mtg Assn		06/19/2020	10,000,000.00	10,003,800.00	9,979,438.15	0.500	1,824	1,812	0.542	06/17/2025
Subtotal and Average			366,064,084.15		385,790,000.00	393,117,258.00	385,565,533.64		1,216	645	1.711	
Treasury Coupon Securities												
912828VV9	37378	U.S. Treasury		12/29/2015	10,000,000.00	10,032,200.00	10,006,421.17	2.125	1,707	61	1.723	08/31/2020
912828R77	37530	U.S. Treasury		02/01/2017	10,000,000.00	10,109,400.00	9,955,657.14	1.375	1,580	334	1.882	05/31/2021
912828L32	37601	U.S. Treasury		01/23/2018	17,000,000.00	17,033,660.00	16,979,298.85	1.375	951	61	2.129	08/31/2020
912828Y46	40145	U.S. Treasury		07/10/2019	20,000,000.00	20,040,400.00	20,009,932.17	2.625	387	30	2.009	07/31/2020
912828W48	40196	U.S. Treasury		12/23/2019	15,000,000.00	16,052,400.00	15,214,326.67	2.125	1,529	1,338	1.719	02/29/2024
Subtotal and Average			72,167,439.73		72,000,000.00	73,268,060.00	72,165,636.00		1,108	359	1.919	
Federal Agency Callables												
31422BTC4	40211	Federal Agricultural Mtg Corp		02/12/2020	20,000,000.00	20,163,400.00	20,000,000.00	1.880	1,827	1,687	1.880	02/12/2025
3133EKC61	40155	Federal Farm Credit Bank		08/26/2019	10,000,000.00	10,023,100.00	10,000,000.00	2.100	1,821	1,511	2.100	08/20/2024
3133ELTC8	40235	Federal Farm Credit Bank		03/17/2020	20,000,000.00	20,046,600.00	20,000,000.00	1.125	1,826	1,720	1.125	03/17/2025
3133ELXV1	40260	Federal Farm Credit Bank		04/30/2020	5,000,000.00	5,000,150.00	5,000,000.00	1.010	1,824	1,762	1.010	04/28/2025
3133ELJ47	40282	Federal Farm Credit Bank		06/17/2020	10,000,000.00	10,005,400.00	10,000,000.00	0.580	1,461	1,447	0.580	06/17/2024
3130AFRB5	40060	Federal Home Loan Bank		01/29/2019	5,000,000.00	5,068,450.00	4,996,422.22	2.875	1,826	1,307	2.897	01/29/2024
3130AHDC4	40182	Federal Home Loan Bank		10/17/2019	5,000,000.00	5,000,000.00	5,000,000.00	2.000	1,461	1,203	2.000	10/17/2023

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Federal Agency Callables											
3130AHUM3	40200	Federal Home Loan Bank		01/10/2020	10,000,000.00	10,002,900.00	10,000,000.00	2.000	1,827	1,654	2.000 01/10/2025
3130AHXL2	40217	Federal Home Loan Bank		01/28/2020	10,000,000.00	10,071,200.00	10,000,000.00	1.940	1,827	1,672	1.940 01/28/2025
3134GTKG7	40095	Federal Home Loan Mtg Corp		05/03/2019	5,000,000.00	5,086,300.00	5,000,000.00	2.600	1,827	1,402	2.600 05/03/2024
3134GTRB1	40113	Federal Home Loan Mtg Corp		06/21/2019	30,000,000.00	30,277,800.00	30,000,000.00	2.520	1,824	1,448	2.520 06/18/2024
3134GTT94	40149	Federal Home Loan Mtg Corp		08/07/2019	10,000,000.00	10,016,000.00	10,000,000.00	2.150	1,461	1,132	2.150 08/07/2023
3134GUA59	40192	Federal Home Loan Mtg Corp		12/30/2019	30,000,000.00	30,020,400.00	30,000,000.00	2.000	1,661	1,477	2.000 07/17/2024
3134GUQ94	40198	Federal Home Loan Mtg Corp		01/10/2020	10,000,000.00	10,151,100.00	10,000,000.00	1.800	1,827	1,654	1.800 01/10/2025
3134GU3P3	40210	Federal Home Loan Mtg Corp		01/23/2020	20,000,000.00	20,084,600.00	20,000,000.00	1.800	1,369	1,209	1.800 10/23/2023
3134GVCC0	40228	Federal Home Loan Mtg Corp		02/25/2020	4,050,000.00	4,075,353.00	4,050,000.00	1.750	1,820	1,693	1.750 02/18/2025
3134GVJR0	40240	Federal Home Loan Mtg Corp		04/13/2020	5,000,000.00	5,001,450.00	5,000,000.00	1.050	730	651	1.050 04/13/2022
3134GVQX9	40261	Federal Home Loan Mtg Corp		05/05/2020	10,000,000.00	10,003,500.00	9,990,311.11	0.700	1,826	1,769	0.720 05/05/2025
3134GVSN9	40265	Federal Home Loan Mtg Corp		05/08/2020	10,000,000.00	9,998,100.00	10,000,000.00	0.700	1,789	1,735	0.700 04/01/2025
3134GVQY7	40268	Federal Home Loan Mtg Corp		05/14/2020	10,000,000.00	10,000,400.00	10,000,000.00	0.700	1,818	1,770	0.700 05/06/2025
3134GVB49	40273	Federal Home Loan Mtg Corp		06/23/2020	40,000,000.00	40,014,000.00	40,000,000.00	0.750	1,821	1,813	0.750 06/18/2025
3134GVS41	40285	Federal Home Loan Mtg Corp		06/23/2020	25,000,000.00	25,005,000.00	25,000,000.00	0.420	1,158	1,150	0.420 08/25/2023
3135G0X32	40208	Federal National Mtg Assn		01/17/2020	5,000,000.00	5,002,250.00	5,000,000.00	1.875	1,461	1,295	1.875 01/17/2024
3136G4UP6	40227	Federal National Mtg Assn		02/26/2020	15,000,000.00	15,102,300.00	15,000,000.00	1.800	1,827	1,701	1.800 02/26/2025
3136G4UH4	40230	Federal National Mtg Assn		02/26/2020	2,855,000.00	2,872,130.00	2,854,814.03	1.700	1,827	1,701	1.701 02/26/2025
3136G4WU3	40281	Federal National Mtg Assn		06/23/2020	30,000,000.00	30,047,100.00	30,000,000.00	0.850	1,826	1,818	0.850 06/23/2025
Subtotal and Average			296,291,424.92		356,905,000.00	358,138,983.00	356,891,547.36		1,692	1,554	1.459
Supranational											
4581X0CD8	37404	IADB		04/08/2016	10,000,000.00	10,063,100.00	10,027,135.07	2.125	1,676	131	1.336 11/09/2020
4581X0CZ9	37634	IADB		06/22/2018	20,000,000.00	20,647,800.00	19,525,450.46	1.750	1,545	805	2.902 09/14/2022
45818WCS3	40201	IADB		01/08/2020	11,000,000.00	11,632,500.00	11,003,567.85	1.700	1,773	1,598	1.692 11/15/2024
459058FY4	37523	IBRD		01/26/2017	10,000,000.00	10,270,300.00	9,982,955.83	2.000	1,826	574	2.115 01/26/2022
45905UC51	37564	IBRD		01/20/2017	30,000,000.00	30,487,500.00	30,000,000.00	2.070	1,623	365	2.070 07/01/2021
45905US21	37596	IBRD		01/19/2018	25,000,000.00	25,444,500.00	25,000,000.00	2.170	1,259	365	2.170 07/01/2021
459058GQ0	40079	IBRD		03/19/2019	5,000,000.00	5,392,550.00	4,993,941.83	2.500	1,827	1,357	2.535 03/19/2024
459058GX5	40126	IBRD		06/19/2019	10,000,000.00	10,452,300.00	9,992,286.67	1.875	1,461	1,083	1.902 06/19/2023
45905UP32	40135	IBRD		06/27/2019	9,180,000.00	9,215,159.40	9,173,783.37	1.561	443	73	1.909 09/12/2020
459058HG1	40170	IBRD		09/23/2019	5,000,000.00	5,017,550.00	5,000,000.00	2.200	1,827	1,545	2.200 09/23/2024
459058HG1	40184	IBRD		10/25/2019	10,000,000.00	10,035,100.00	10,015,495.48	2.200	1,795	1,545	2.161 09/23/2024
459058HV8	40220	IBRD		01/28/2020	10,000,000.00	10,076,200.00	10,002,287.50	2.050	1,827	1,672	2.045 01/28/2025
459058JB0	40246	IBRD		04/22/2020	3,000,000.00	3,024,270.00	2,988,835.05	0.625	1,826	1,756	0.704 04/22/2025
459058GU1	40269	IBRD		05/21/2020	16,000,000.00	16,589,440.00	16,574,484.21	2.125	771	730	0.322 07/01/2022

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Supranational												
459058GU1	40287	IBRD		06/18/2020	7,500,000.00	7,776,300.00	7,774,081.31	2.125	743	730	0.291	07/01/2022
45950VLD6	37571	International Finance Corp		08/15/2017	10,000,000.00	10,017,000.00	10,000,000.00	1.620	1,109	58	1.620	08/28/2020
45950VMW3	40025	International Finance Corp		12/17/2018	5,000,000.00	5,055,700.00	5,000,000.00	3.000	1,824	1,262	3.000	12/15/2023
Subtotal and Average			192,654,177.58		196,680,000.00	201,197,269.40	197,054,304.63		1,432	754	1.874	
MBS ZERO PSA												
3137AWQH1	40115	Federal Home Loan Mtg Corp		06/06/2019	8,595,000.00	8,870,813.55	8,625,394.28	2.307	1,152	761	2.089	08/01/2022
3137AWQH1	40121	Federal Home Loan Mtg Corp		06/11/2019	6,215,000.00	6,414,439.35	6,237,068.75	2.307	1,147	761	2.088	08/01/2022
3137B4WB8	40148	Federal Home Loan Mtg Corp		08/01/2019	4,250,000.00	4,539,297.50	4,357,832.45	3.060	1,430	1,095	2.119	07/01/2023
3137B36J2	40167	Federal Home Loan Mtg Corp		09/16/2019	5,000,000.00	5,317,300.00	5,162,654.32	3.320	1,234	945	1.948	02/01/2023
3138L9HU9	40151	Federal National Mtg Assn		08/06/2019	2,750,000.00	2,812,617.50	2,760,200.75	2.360	969	639	2.131	04/01/2022
3138LFC30	40160	Federal National Mtg Assn		08/29/2019	4,000,000.00	4,061,800.00	4,029,636.27	2.100	1,464	1,157	1.823	09/01/2023
3138LC5B7	40169	Federal National Mtg Assn		09/17/2019	1,000,000.00	1,049,180.00	1,015,208.71	2.710	1,233	945	2.108	02/01/2023
3140HUNV4	40171	Federal National Mtg Assn		09/19/2019	5,000,000.00	5,328,550.00	5,072,522.09	2.420	1,747	1,461	2.046	07/01/2024
3138L1CU1	40224	Federal National Mtg Assn		02/05/2020	10,000,000.00	10,240,700.00	10,146,609.37	2.390	1,000	853	1.743	11/01/2022
Subtotal and Average			47,416,173.24		46,810,000.00	48,634,697.90	47,407,126.99		1,235	937	1.978	
Asset Backed Security												
43815NAC8	40158	American Honda Finance Corp		08/27/2019	4,750,000.00	4,847,660.00	4,749,968.97	1.780	1,449	1,140	1.780	08/15/2023
43813VAC2	40190	American Honda Finance Corp		11/26/2019	9,000,000.00	9,233,280.00	8,998,627.31	1.830	1,514	1,296	1.845	01/18/2024
43813DAC2	40270	American Honda Finance Corp		05/27/2020	2,000,000.00	2,013,400.00	1,999,846.20	0.820	1,510	1,475	0.825	07/15/2024
44891LAC7	40253	Hyundai Auto Receivables Trust		04/29/2020	1,250,000.00	1,277,200.00	1,249,719.79	1.410	1,661	1,598	1.424	11/15/2024
89233MAD5	40186	Toyota Motor Credit Corp		11/13/2019	3,000,000.00	3,078,540.00	2,999,816.26	1.920	1,525	1,294	1.931	01/16/2024
89239RAC0	40252	Toyota Motor Credit Corp		04/29/2020	1,500,000.00	1,528,005.00	1,499,712.03	1.360	1,569	1,506	1.373	08/15/2024
Subtotal and Average			21,497,665.55		21,500,000.00	21,978,085.00	21,497,690.56		1,513	1,310	1.690	
Municipal Bonds												
13063CP87	37408	State of California GO		04/28/2016	10,000,000.00	10,070,500.00	10,000,000.00	1.500	1,799	274	1.500	04/01/2021
13063CP87	37411	State of California GO		04/29/2016	10,000,000.00	10,070,500.00	9,991,726.30	1.500	1,798	274	1.615	04/01/2021
13063DDF2	37579	State of California GO		10/26/2017	5,000,000.00	5,210,650.00	5,030,186.76	2.500	1,801	822	2.222	10/01/2022
13063DDF2	37588	State of California GO		12/07/2017	5,000,000.00	5,210,650.00	5,009,319.20	2.500	1,759	822	2.411	10/01/2022
13063DGA0	37620	State of California GO		05/16/2018	6,000,000.00	6,100,380.00	5,998,293.91	2.800	1,051	274	2.839	04/01/2021
13063DGN2	40008	State of California GO		09/18/2018	5,000,000.00	5,421,450.00	5,047,838.28	3.400	1,778	1,126	3.064	08/01/2023
13063DLY2	40116	State of California GO		06/06/2019	2,235,000.00	2,302,050.00	2,243,392.81	2.350	1,030	639	2.127	04/01/2022
13063DGB8	40243	State of California GO		04/13/2020	5,000,000.00	5,598,700.00	5,355,771.81	3.375	1,814	1,735	1.802	04/01/2025
13066YTY5	37529	CA Dept of Water Resource Powr		02/01/2017	7,421,423.61	7,495,637.85	7,396,932.91	1.713	1,550	304	2.129	05/01/2021

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Municipal Bonds												
13066YTZ2	37546	CA Dept of Water Resource Powr		05/01/2017	20,000,000.00	20,515,600.00	19,908,553.33	2.000	1,826	669	2.265	05/01/2022
13067WPE6	37625	CA Dept of Water Resource Powr		06/01/2018	1,000,000.00	1,033,360.00	991,155.00	2.518	1,644	883	2.911	12/01/2022
13066YTZ2	40039	CA Dept of Water Resource Powr		01/08/2019	4,000,000.00	4,103,120.00	3,950,408.72	2.000	1,209	669	2.711	05/01/2022
13066YTZ2	40114	CA Dept of Water Resource Powr		06/05/2019	15,000,000.00	15,386,700.00	15,005,584.13	2.000	1,061	669	1.979	05/01/2022
20772J3E0	37468	State of Connecticut GO		08/19/2016	12,770,000.00	12,782,003.80	12,771,737.29	1.550	1,457	45	1.435	08/15/2020
20772JL67	37560	State of Connecticut GO		07/03/2017	3,000,000.00	3,055,800.00	3,001,992.51	2.570	1,490	396	2.505	08/01/2021
544351KQ1	37505	City of Los Angeles		12/21/2016	10,000,000.00	10,198,900.00	9,997,738.46	2.150	1,715	427	2.170	09/01/2021
544351KP3	37507	City of Los Angeles		12/21/2016	6,560,000.00	6,576,137.60	6,557,366.14	1.930	1,350	62	2.181	09/01/2020
544351KQ1	37510	City of Los Angeles		12/30/2016	3,250,000.00	3,314,642.50	3,244,267.16	2.150	1,706	427	2.310	09/01/2021
544351MN6	37638	City of Los Angeles		07/12/2018	4,815,000.00	5,066,824.50	4,815,630.57	2.900	1,512	792	2.893	09/01/2022
544351MN6	40036	City of Los Angeles		12/31/2018	4,000,000.00	4,209,200.00	4,005,649.09	2.900	1,340	792	2.830	09/01/2022
5444356X3	40244	Los Angeles Intl Airport		04/15/2020	3,455,000.00	3,578,274.40	3,560,705.28	5.000	395	318	1.451	05/15/2021
574193NC8	37534	Maryland State GO		03/22/2017	5,000,000.00	5,089,850.00	5,000,000.00	2.250	1,819	622	2.250	03/15/2022
574193NB0	40110	Maryland State GO		05/17/2019	5,000,000.00	5,032,650.00	4,990,889.97	2.000	668	257	2.264	03/15/2021
574193SP4	40234	Maryland State GO		03/18/2020	1,000,000.00	991,800.00	1,000,000.00	0.970	1,458	1,353	0.970	03/15/2024
56052AD52	40124	State of Maine GO		06/26/2019	2,000,000.00	2,033,020.00	2,007,103.31	2.500	706	335	2.102	06/01/2021
56052AD60	40125	State of Maine GO		06/26/2019	1,250,000.00	1,292,862.50	1,259,377.13	2.500	1,071	700	2.094	06/01/2022
56052AE77	40280	State of Maine GO		06/24/2020	1,000,000.00	1,009,800.00	1,009,622.38	1.250	707	700	0.743	06/01/2022
60412AKS1	40245	State of Minnesota GO		04/15/2020	3,500,000.00	3,592,575.00	3,572,570.88	2.020	899	822	1.084	10/01/2022
649791PP9	40185	New York State GO		10/30/2019	5,000,000.00	5,176,600.00	5,002,194.43	2.010	1,569	1,324	1.998	02/15/2024
6500354U9	40207	NEW YORK ST URBAN DEV CORP REV		01/15/2020	5,000,000.00	5,289,000.00	5,169,240.13	2.860	1,521	1,353	1.905	03/15/2024
649902ZM8	40156	NYS Dormitory Authority		08/16/2019	2,700,000.00	2,942,298.00	2,905,813.98	5.092	1,307	987	2.149	03/15/2023
6499022A0	40168	NYS Dormitory Authority		09/16/2019	1,000,000.00	1,021,140.00	1,015,004.38	4.246	546	257	2.075	03/15/2021
64990FGS7	37575	NYS Personal Income Tax Rev		10/13/2017	7,660,000.00	7,683,746.00	7,660,000.00	1.950	1,221	229	1.950	02/15/2021
64990FLH5	40140	NYS Personal Income Tax Rev		07/01/2019	23,430,000.00	23,523,954.30	23,405,284.02	1.800	623	257	1.953	03/15/2021
64990GZW5	40262	New York University		05/06/2020	2,450,000.00	2,471,609.00	2,439,286.21	1.438	1,517	1,461	1.551	07/01/2024
677522T20	40188	State of Ohio GO		11/20/2019	1,950,000.00	1,996,429.50	1,950,000.00	1.800	893	669	1.800	05/01/2022
70922PAH5	37497	Pennsylvania Turnpike Comm		12/12/2016	2,000,000.00	2,044,480.00	2,016,340.53	2.609	1,815	518	2.000	12/01/2021
70922PAK8	40152	Pennsylvania Turnpike Comm		08/14/2019	1,750,000.00	1,853,022.50	1,819,904.07	2.929	1,570	1,248	1.711	12/01/2023
76913CAX7	40255	County of Riverside CA		05/06/2020	1,655,000.00	1,686,875.30	1,655,000.00	2.363	1,015	959	2.362	02/15/2023
76913CAZ2	40256	County of Riverside CA		05/06/2020	4,000,000.00	4,158,360.00	4,000,000.00	2.667	1,746	1,690	2.667	02/15/2025
801546PE6	37580	COUNTY OF SANTA CLARA CA		11/09/2017	10,715,000.00	10,725,179.25	10,717,029.52	2.125	996	31	1.891	08/01/2020
79766DAE9	40241	San Francisco City & County		04/09/2020	1,050,000.00	1,085,259.00	1,077,853.77	5.000	1,117	1,034	3.995	05/01/2023
79766DLQ0	40249	San Francisco City & County		04/21/2020	2,000,000.00	2,020,800.00	2,017,691.89	2.927	375	304	1.850	05/01/2021
79766DAF6	40257	San Francisco City & County		04/27/2020	5,040,000.00	5,206,672.80	5,193,698.36	5.000	1,465	1,400	4.128	05/01/2024
79766DAE9	40258	San Francisco City & County		04/29/2020	7,885,000.00	8,149,778.30	8,113,421.60	5.000	1,097	1,034	3.906	05/01/2023

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Municipal Bonds												
84247PHX2	37565	Southern Cal Public Pwr Author		07/31/2017	2,710,000.00	2,827,722.40	2,759,331.19	3.258	1,796	730	2.290	07/01/2022
882722VK4	40264	State of Texas GO		05/08/2020	3,425,000.00	3,712,357.50	3,691,546.11	3.823	1,058	1,004	0.947	04/01/2023
91412GUY9	37496	UC General Revenue Bonds		12/09/2016	2,070,000.00	2,115,829.80	2,088,074.01	3.154	1,618	318	2.100	05/15/2021
91412HBK8	37624	UC General Revenue Bonds		06/05/2018	4,000,000.00	4,285,600.00	4,000,000.00	3.297	1,805	1,048	3.297	05/15/2023
91412GVB8	40153	UC General Revenue Bonds		08/14/2019	1,000,000.00	1,105,290.00	1,066,701.80	3.638	1,736	1,414	1.831	05/15/2024
923078CT4	40277	Ventura Cnty Pub Fin Auth Leas		06/11/2020	1,000,000.00	1,003,800.00	1,000,000.00	1.048	1,238	1,218	1.048	11/01/2023
923078CU1	40278	Ventura Cnty Pub Fin Auth Leas		06/11/2020	900,000.00	907,308.00	900,000.00	1.223	1,604	1,584	1.223	11/01/2024
97705MNM3	40177	State of Wisconsin GO		10/30/2019	500,000.00	517,725.00	500,000.00	1.857	1,645	1,400	1.857	05/01/2024
Subtotal and Average			263,504,655.68		263,146,423.61	269,854,474.80	264,887,229.33		1,356	612	2.159	
Corporate Floaters												
14913Q2H1	40069	Catepillar Inc.		02/22/2019	5,000,000.00	5,002,600.00	4,998,581.72	3.018	752	257	3.056	03/15/2021
24422EUJ6	40048	Deere Co.		01/16/2019	3,480,000.00	3,483,306.00	3,472,695.74	0.570	968	436	1.680	09/10/2021
Subtotal and Average			8,470,954.52		8,480,000.00	8,485,906.00	8,471,277.46		841	330	2.492	
Pass Through Securities												
30298LAA9	40173	Federal Home Loan Mtg Corp		09/30/2019	8,665,486.70	9,099,280.96	8,665,486.70	1.990	1,699	1,424	1.962	05/25/2024
30314KAS2	40180	Federal Home Loan Mtg Corp		10/18/2019	3,260,006.43	3,422,648.15	3,275,511.02	2.090	1,742	1,485	1.941	07/25/2024
3137BMUD6	40212	Federal Home Loan Mtg Corp		01/21/2020	2,122,859.17	2,139,162.73	2,126,176.14	2.328	521	359	2.017	06/25/2021
30295NAE0	40214	Federal Home Loan Mtg Corp		01/22/2020	1,942,199.78	1,964,904.10	1,944,627.52	2.050	1,372	1,211	1.973	10/25/2023
30298LAA9	40231	Federal Home Loan Mtg Corp		02/27/2020	1,018,194.69	1,069,165.52	1,030,922.12	1.990	1,549	1,424	1.590	05/25/2024
3137BJQ71	40266	Federal Home Loan Mtg Corp		05/26/2020	10,000,000.00	10,869,600.00	10,823,437.50	2.770	1,825	1,789	1.043	05/25/2025
3137B04Y7	40276	Federal Home Loan Mtg Corp		06/04/2020	5,450,000.00	5,716,287.00	5,727,609.38	2.615	965	938	0.605	01/25/2023
3138ELJW4	40189	Federal National Mtg Assn		11/12/2019	6,308,310.49	6,613,191.14	6,470,453.78	2.791	1,297	1,065	1.999	06/01/2023
3138L1UV9	40194	Federal National Mtg Assn		12/26/2019	4,228,945.30	4,380,975.88	4,250,750.80	2.220	1,071	883	2.023	12/01/2022
3138L84Z4	40202	Federal National Mtg Assn		02/03/2020	7,747,000.00	8,236,223.05	7,899,519.06	2.390	1,825	1,676	1.991	02/01/2025
3140HWYW6	40203	Federal National Mtg Assn		01/22/2020	7,450,000.00	7,832,855.50	7,531,484.38	2.240	1,806	1,645	2.021	01/01/2025
3138L4EN9	40206	Federal National Mtg Assn		01/22/2020	23,234,078.22	24,340,020.34	23,742,323.69	2.610	1,287	1,126	1.939	08/01/2023
3138LL3J2	40209	Federal National Mtg Assn		01/17/2020	1,000,000.00	1,061,350.00	1,023,750.00	2.710	1,811	1,645	2.223	01/01/2025
3136ACGJ4	40221	Federal National Mtg Assn		01/24/2020	4,313,768.97	4,440,507.50	4,375,105.38	2.509	1,036	877	1.900	11/25/2022
3138L8CE2	40225	Federal National Mtg Assn		02/05/2020	3,500,000.00	3,581,515.00	3,577,656.25	2.960	1,731	1,584	2.482	11/01/2024
3138LDR21	40226	Federal National Mtg Assn		02/18/2020	8,488,145.39	8,563,944.53	8,549,153.93	2.275	1,168	1,034	2.031	05/01/2023
3136AL7K1	40272	Federal National Mtg Assn		05/27/2020	3,646,685.91	3,914,899.66	3,947,172.82	2.871	1,763	1,728	1.008	03/25/2025
3138LGXW1	40284	Federal National Mtg Assn		06/17/2020	1,000,000.00	1,064,350.00	1,060,625.00	2.580	1,293	1,279	0.847	01/01/2024
3136AGMB5	40289	Federal National Mtg Assn		06/22/2020	2,070,072.11	2,142,214.12	2,160,880.35	2.492	1,006	997	0.675	03/25/2023
3138L1DP1	40292	Federal National Mtg Assn		06/26/2020	2,531,249.79	2,610,250.10	2,621,524.44	2.430	827	822	0.797	10/01/2022

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**City of San Jose
Portfolio Management
Portfolio Details - Investments
June 30, 2020**

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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			107,222,143.52		107,977,002.95	113,063,345.28	110,804,170.26		1,424 1,282	1.730
Total and Average			2,261,675,780.38		2,384,444,384.19	2,426,534,346.30	2,392,892,315.50		1,069 672	1.864

**City of San Jose
Portfolio Management
Portfolio Details - Cash
June 30, 2020**

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM
Average Balance			0.00	Accrued Interest at Purchase		471,334.30	471,334.30		0	0	
				Subtotal		471,334.30	471,334.30				
Total Cash and Investments			2,261,675,780.38		2,384,444,384.19	2,427,005,680.60	2,393,363,649.80		1,069	672	1.864

SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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

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

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City of San Jose
Transaction Activity Report
April 1, 2020 - June 30, 2020
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	04/01/2020		Short	15,347,000.00			-15,347,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	04/02/2020		Short	1,153,000.00			-1,153,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	04/06/2020		Short	2,358,000.00			-2,358,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	04/09/2020		Short	17,424,000.00			-17,424,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	04/13/2020		Short	14,032,000.00			-14,032,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	04/15/2020		Short	188,310.43			-188,310.43
32936	003	CITY	STPOOL 0.24%	Purchase	04/17/2020		Short	20,696,000.00			-20,696,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	04/20/2020		Short	34,107,000.00			-34,107,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	06/16/2020		Short	1,692,000.00			-1,692,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	06/23/2020		Short	40,655,000.00			-40,655,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	06/25/2020		Short	8,353,000.00			-8,353,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	04/10/2020		Short		25,715,000.00		25,715,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	04/15/2020		Short		20,232,000.00		20,232,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	04/16/2020		Short		188,310.43		188,310.43
32936	003	CITY	STPOOL 0.24%	Redemption	06/12/2020		Short		15,819,000.00		15,819,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	06/17/2020		Short		25,281,000.00		25,281,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	06/18/2020		Short		5,178,000.00		5,178,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	06/22/2020		Short		1,643,000.00		1,643,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	06/24/2020		Short		2,779,000.00		2,779,000.00
32936	003	CITY	STPOOL 0.24%	Interest	04/15/2020		Short			188,310.43	188,310.43
36512	003	VP6000104	WELLS 0.01%	Purchase	04/01/2020		Cash	13.07			-13.07
36512	003	VP6000104	WELLS 0.01%	Purchase	04/21/2020		Cash	3,472,000.00			-3,472,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	04/30/2020		Cash	31,167,000.00			-31,167,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	05/01/2020		Cash	151.51			-151.51
36512	003	VP6000104	WELLS 0.01%	Purchase	05/01/2020		Cash	10,401,000.00			-10,401,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	05/07/2020		Cash	5,361,000.00			-5,361,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	05/29/2020		Cash	8,388,000.00			-8,388,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	06/01/2020		Cash	814.74			-814.74
36512	003	VP6000104	WELLS 0.01%	Purchase	06/25/2020		Cash	24,997,000.00			-24,997,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	06/30/2020		Cash	11,168,000.00			-11,168,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	04/22/2020		Cash		3,480,000.00		3,480,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	04/30/2020		Cash		0.03		0.03
36512	003	VP6000104	WELLS 0.01%	Redemption	05/04/2020		Cash		4,737.83		4,737.83
36512	003	VP6000104	WELLS 0.01%	Redemption	05/04/2020		Cash		21,249,000.00		21,249,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	05/05/2020		Cash		5,154,000.00		5,154,000.00

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Sorted by Fund - Investment Number

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
36512	003	VP6000104	WELLS 0.01%	Redemption	05/06/2020		Cash		8,332,000.00		8,332,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	05/08/2020		Cash		11,692,773.24		11,692,773.24
36512	003	VP6000104	WELLS 0.01%	Redemption	05/11/2020		Cash		500,000.00		500,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	06/01/2020		Cash		8,390,000.00		8,390,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	06/26/2020		Cash		4,127,000.00		4,127,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	06/29/2020		Cash		18,905,000.00		18,905,000.00
36512	003	VP6000104	WELLS 0.01%	Interest	04/01/2020		Cash			13.07	13.07
36512	003	VP6000104	WELLS 0.01%	Interest	05/01/2020		Cash			151.51	151.51
36512	003	VP6000104	WELLS 0.01%	Interest	06/01/2020		Cash			814.74	814.74
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/08/2020		Cash	984,000.00			-984,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/14/2020		Cash	1,144,000.00			-1,144,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/15/2020		Cash	131,193.92			-131,193.92
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/20/2020		Cash	54,553,000.00			-54,553,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/21/2020		Cash	7,424,000.00			-7,424,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/23/2020		Cash	3,603,000.00			-3,603,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/30/2020		Cash	32,297,000.00			-32,297,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/12/2020		Cash	34,921,000.00			-34,921,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/18/2020		Cash	3,318,000.00			-3,318,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/19/2020		Cash	2,175,000.00			-2,175,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/22/2020		Cash	3,933,000.00			-3,933,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/26/2020		Cash	8,276,000.00			-8,276,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/28/2020		Cash	2,365,000.00			-2,365,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	06/01/2020		Cash	40,261,000.00			-40,261,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	06/02/2020		Cash	2,319,000.00			-2,319,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	06/08/2020		Cash	12,367,000.00			-12,367,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	06/10/2020		Cash	3,512,000.00			-3,512,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	06/11/2020		Cash	1,052,000.00			-1,052,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	06/15/2020		Cash	21,639,000.00			-21,639,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	06/23/2020		Cash	44,292,000.00			-44,292,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/03/2020		Cash		2,085,000.00		2,085,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/16/2020		Cash		131,193.92		131,193.92
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/16/2020		Cash		7,919,000.00		7,919,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/22/2020		Cash		3,603,000.00		3,603,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/24/2020		Cash		21,414,000.00		21,414,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/28/2020		Cash		598,000.00		598,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/29/2020		Cash		10,285,000.00		10,285,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	05/08/2020		Cash		41,549,000.00		41,549,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	05/11/2020		Cash		10,932,000.00		10,932,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	05/13/2020		Cash		7,017,000.00		7,017,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	05/14/2020		Cash		9,071,000.00		9,071,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	05/15/2020		Cash		8,639,000.00		8,639,000.00

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37042	003	CSJFA	STPOOL 0.22%	Redemption	05/20/2020		Cash		3,027,000.00		3,027,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	05/21/2020		Cash		12,639,000.00		12,639,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	05/27/2020		Cash		19,670,000.00		19,670,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	06/03/2020		Cash		3,022,000.00		3,022,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	06/04/2020		Cash		3,700,000.00		3,700,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	06/05/2020		Cash		30,084,000.00		30,084,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	06/19/2020		Cash		31,080,000.00		31,080,000.00
37042	003	CSJFA	STPOOL 0.22%	Interest	04/15/2020		Cash			131,193.92	131,193.92
37331	003	3133EEW55	FEDERAL FARM CR	Redemption	06/15/2020	06/15/2020	Long		20,000,000.00		20,000,000.00
37331	003	3133EEW55	FEDERAL FARM CR	Interest	06/15/2020	06/15/2020	Long			180,000.00	180,000.00
37404	003	4581X0CD8	IADB 2.125% MAT	Interest	05/11/2020	11/09/2020	Short			106,250.00	106,250.00
37405	003	91412GD44	UNVHGR 1.49% MAT	Redemption	05/15/2020	05/15/2020	Short		5,570,000.00		5,570,000.00
37405	003	91412GD44	UNVHGR 1.49% MAT	Interest	05/15/2020	05/15/2020	Short			41,496.50	41,496.50
37408	003	13063CP87	CAS 1.5% MAT	Interest	04/01/2020	04/01/2021	Long			75,000.00	75,000.00
37411	003	13063CP87	CAS 1.5% MAT	Interest	04/01/2020	04/01/2021	Long			75,000.00	75,000.00
37494	003	544445AZ2	LOSAPT 2.09% MAT	Redemption	05/15/2020	05/15/2020	Short		2,000,000.00		2,000,000.00
37494	003	544445AZ2	LOSAPT 2.09% MAT	Interest	05/15/2020	05/15/2020	Short			20,920.00	20,920.00
37496	003	91412GUY9	UNVHGR 3.15% MAT	Interest	05/15/2020	05/15/2021	Short			32,643.90	32,643.90
37497	003	70922PAH5	PASTRN 2.61% MAT	Interest	06/01/2020	12/01/2021	Long			26,090.00	26,090.00
37522	003	912828XE5	UNITED STATES	Redemption	05/31/2020	05/31/2020	Long		15,000,000.00		15,000,000.00
37522	003	912828XE5	UNITED STATES	Interest	05/31/2020	05/31/2020	Long			112,500.00	112,500.00
37529	003	13066YTY5	CASPWR 1.713%	Redemption	05/01/2020	05/01/2021	Long		1,991,326.74		1,991,326.74
37529	003	13066YTY5	CASPWR 1.713%	Cap G/L	05/01/2020	05/01/2021	Long		34,087.73		34,087.73
37529	003	13066YTY5	CASPWR 1.713%	Interest	05/01/2020	05/01/2021	Long			80,912.17	80,912.17
37530	003	912828R77	UNITED STATES	Interest	05/31/2020	05/31/2021	Long			68,750.00	68,750.00
37536	003	3132X0SA0	FAMC 1.64% MAT	Redemption	04/17/2020	04/17/2020	Short		15,000,000.00		15,000,000.00
37536	003	3132X0SA0	FAMC 1.64% MAT	Interest	04/17/2020	04/17/2020	Short			123,000.00	123,000.00
37546	003	13066YTZ2	CALIFORNIA ST	Interest	05/01/2020	05/01/2022	Long			200,000.00	200,000.00
37555	003	25468PDU7	DISNEY WALT CO	Redemption	06/05/2020	06/05/2020	Long		13,800,000.00		13,800,000.00
37555	003	25468PDU7	DISNEY WALT CO	Interest	06/05/2020	06/05/2020	Long			124,200.00	124,200.00
37572	003	97705LZG5	WISCONSIN ST, GO	Redemption	05/01/2020	05/01/2022	Long		4,954,338.00		4,954,338.00
37572	003	97705LZG5	WISCONSIN ST, GO	Cap G/L	05/01/2020	05/01/2022	Long		-354,338.00		-354,338.00
37572	003	97705LZG5	WISCONSIN ST, GO	Interest	05/01/2020	05/01/2022	Long			106,950.00	106,950.00
37576	003	79766DKM0	SFOAPT 1.944%	Redemption	05/01/2020	05/01/2020	Long		1,000,000.00		1,000,000.00
37576	003	79766DKM0	SFOAPT 1.944%	Interest	05/01/2020	05/01/2020	Long			9,720.00	9,720.00
37579	003	13063DDF2	CAS 2.5% MAT	Interest	04/01/2020	10/01/2022	Long			62,500.00	62,500.00
37583	003	69371RN85	PACCAR FINL CORP	Interest	05/13/2020	11/13/2020	Long			62,012.50	62,012.50
37588	003	13063DDF2	CAS 2.5% MAT	Interest	04/01/2020	10/01/2022	Long			62,500.00	62,500.00
37593	003	3132X0SA0	FAMC 1.64% MAT	Redemption	04/17/2020	04/17/2020	Long		10,000,000.00		10,000,000.00
37593	003	3132X0SA0	FAMC 1.64% MAT	Interest	04/17/2020	04/17/2020	Long			82,000.00	82,000.00
37595	003	544445AZ2	LOSAPT 2.09% MAT	Redemption	05/15/2020	05/15/2020	Long		1,330,000.00		1,330,000.00

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Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
37595	003	544445AZ2	LOSAPT 2.09% MAT	Interest	05/15/2020	05/15/2020	Long			13,911.80	13,911.80
37612	003	79766DKM0	SFOAPT 1.944% Redemption		05/01/2020	05/01/2020	Long		1,500,000.00		1,500,000.00
37612	003	79766DKM0	SFOAPT 1.944% Interest		05/01/2020	05/01/2020	Long			14,580.00	14,580.00
37613	003	3137EAEM7	FEDERAL HOME LN Redemption		04/23/2020	04/23/2020	Long		8,000,000.00		8,000,000.00
37613	003	3137EAEM7	FEDERAL HOME LN Interest		04/23/2020	04/23/2020	Long			100,000.00	100,000.00
37617	003	69371RN85	PACCAR FINL CORP	Interest	05/13/2020	11/13/2020	Long			72,447.00	72,447.00
37620	003	13063DGA0	CALIFORNIA ST,	Interest	04/01/2020	04/01/2021	Long			84,000.00	84,000.00
37621	003	713448BR8	PEPSICO INC, SR NT	Interest	05/01/2020	11/01/2020	Long			172,046.88	172,046.88
37624	003	91412HBK8	UNVHGR 3.297% Interest		05/15/2020	05/15/2023	Long			65,940.00	65,940.00
37625	003	13067WPE6	CASWTR 2.518% Interest		06/01/2020	12/01/2022	Long			12,590.00	12,590.00
37632	003	931142EJ8	WALMART INC,	Interest	06/23/2020	06/23/2021	Long			78,125.00	78,125.00
37636	003	3135G0U35	FEDERAL NATL MTG	Interest	06/22/2020	06/22/2021	Long			275,000.00	275,000.00
40003	003	06406HDF3	BK 2.45% MAT	Interest	05/27/2020	11/27/2020	Long			45,325.00	45,325.00
40005	003	46625HRT9	JPM 2.4% MAT	Interest	06/08/2020	06/07/2021	Long			84,000.00	84,000.00
40006	003	46625HHZ6	JPM 4.625% MAT	Interest	05/11/2020	05/10/2021	Long			115,625.00	115,625.00
40007	003	3130AEWA4	FEDERAL HOME	Interest	04/01/2020	10/01/2020	Long			131,250.00	131,250.00
40013	003	3133EJD48	FEDERAL FARM CR	Interest	04/02/2020	10/02/2023	Long			381,250.00	381,250.00
40015	003	438516BM7	HONEYWELL INTL	Interest	05/01/2020	11/01/2021	Long			15,836.00	15,836.00
40016	003	438516BM7	HONEYWELL INTL	Interest	05/01/2020	11/01/2021	Long			46,250.00	46,250.00
40021	003	742718EQ8	PROCTER AND	Interest	05/04/2020	11/03/2021	Long			85,000.00	85,000.00
40025	003	45950VMW3	IFC 3.% MAT	Interest	06/15/2020	12/15/2023	Long			75,000.00	75,000.00
40029	003	14913Q2Q1	CAT 3.35% MAT	Interest	06/08/2020	12/07/2020	Long			100,500.00	100,500.00
40030	003	19416QDY3	CL 2.45% MAT	Interest	05/15/2020	11/15/2021	Long			61,250.00	61,250.00
40039	003	13066YTZ2	CALIFORNIA ST	Interest	05/01/2020	05/01/2022	Long			40,000.00	40,000.00
40044	003	191216BT6	COCA COLA CO, SR	Interest	04/27/2020	10/27/2020	Long			93,750.00	93,750.00
40048	003	24422EUJ6	DE 3.02713% MAT	Interest	06/10/2020	09/10/2021	Long			10,280.69	10,280.69
40049	003	3133EJ5W5	FFCB 2.65% MAT	Interest	04/23/2020	10/23/2023	Long			265,000.00	265,000.00
40052	003	3130AFQZ3	FHLB FLOAT 5/22/20	Redemption	05/22/2020	05/22/2020	Long		30,000,000.00		30,000,000.00
40052	003	3130AFQZ3	FHLB FLOAT 5/22/20	Interest	05/22/2020	05/22/2020	Long			111,975.00	111,975.00
40054	003	90331HNP4	US BANK ASSN	Interest	04/27/2020	04/26/2021	Long			161,484.75	161,484.75
40069	003	14913Q2H1	CAT 3.01819% MAT	Interest	06/15/2020	03/15/2021	Long			12,266.04	12,266.04
40076	003	166764BG4	CHEVRON CORP	Interest	05/18/2020	05/16/2021	Long			65,016.00	65,016.00
40092	003	931142EA7	WAL-MART STORES	Interest	06/15/2020	12/15/2020	Long			29,925.00	29,925.00
40095	003	3134GTKG7	FEDERAL HOME LN	Interest	05/04/2020	05/03/2024	Long			65,000.00	65,000.00
40097	003	24422EUT4	DEERE JOHN CAP	Interest	04/01/2020	04/01/2022	Long			206,500.00	206,500.00
40098	003	3134GTGZ0	FHLMC 2.5% MAT	Redemption	04/15/2020	04/15/2024	Short		7,679,236.25		7,679,236.25
40098	003	3134GTGZ0	FHLMC 2.5% MAT	Cap G/L	04/15/2020	04/15/2024	Short		5,763.75		5,763.75
40098	003	3134GTGZ0	FHLMC 2.5% MAT	Interest	04/15/2020	04/15/2024	Short			96,062.50	96,062.50
40103	003	3134GTMR1	FEDERAL HOME LN	Redemption	05/20/2020	05/20/2024	Long		13,000,000.00		13,000,000.00
40103	003	3134GTMR1	FEDERAL HOME LN	Interest	05/20/2020	05/20/2024	Long			175,500.00	175,500.00
40107	003	3134GTJB0	FEDERAL HOME LN	Redemption	05/08/2020	05/08/2024	Long		2,000,000.00		2,000,000.00

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40107	003	3134GTJB0	FEDERAL HOME LN	Interest	05/08/2020	05/08/2024	Long			26,500.00	26,500.00
40108	003	166764BG4	CHEVRON CORP	Interest	05/18/2020	05/16/2021	Long			105,000.00	105,000.00
40109	003	3134GTPK3	FHLMC 2.65% MAT	Redemption	05/22/2020	05/22/2024	Long		25,000,000.00		25,000,000.00
40109	003	3134GTPK3	FHLMC 2.65% MAT	Interest	05/22/2020	05/22/2024	Long			331,250.00	331,250.00
40111	003	69371RP83	PACCAR FINL CORP	Interest	05/11/2020	05/10/2022	Long			92,750.00	92,750.00
40112	003	90331HPC1	USB 2.65% MAT	Interest	05/26/2020	05/23/2022	Long			132,500.00	132,500.00
40113	003	3134GTRB1	FHLMC 2.52% MAT	Interest	06/18/2020	06/18/2024	Long			378,000.00	378,000.00
40114	003	13066YTZ2	CALIFORNIA ST	Interest	05/01/2020	05/01/2022	Long			150,000.00	150,000.00
40115	003	3137AWQH1	FHMS K023 A2	Interest	04/27/2020	08/01/2022	Short			16,523.89	16,523.89
40115	003	3137AWQH1	FHMS K023 A2	Interest	05/26/2020	08/01/2022	Short			16,523.89	16,523.89
40115	003	3137AWQH1	FHMS K023 A2	Interest	06/25/2020	08/01/2022	Short			16,523.89	16,523.89
40116	003	13063DLY2	CALIFORNIA ST,	Interest	04/01/2020	04/01/2022	Long			26,261.25	26,261.25
40117	003	191216CF5	COCA COLA CO, SR	Interest	05/26/2020	05/25/2022	Long			55,000.00	55,000.00
40121	003	3137AWQH1	FHMS K023 A2	Interest	04/27/2020	08/01/2022	Long			11,948.34	11,948.34
40121	003	3137AWQH1	FHMS K023 A2	Interest	05/26/2020	08/01/2022	Long			11,948.34	11,948.34
40121	003	3137AWQH1	FHMS K023 A2	Interest	06/25/2020	08/01/2022	Long			11,948.34	11,948.34
40124	003	56052AD52	MAINE ST, GO BDS	Interest	06/01/2020	06/01/2021	Long			25,000.00	25,000.00
40125	003	56052AD60	MAINE ST, GO BDS	Interest	06/01/2020	06/01/2022	Long			15,625.00	15,625.00
40126	003	459058GX5	IBRD 1.875% MAT	Interest	06/19/2020	06/19/2023	Long			93,800.00	93,800.00
40133	003	478160CH5	JOHNSON &	Interest	05/11/2020	11/10/2020	Long			195,000.00	195,000.00
40136	003	713448DC9	PEPSICO INC, SR	Interest	04/14/2020	10/14/2020	Long			252,625.00	252,625.00
40148	003	3137B4WB8	FHMS K033 A2	Interest	04/27/2020	07/01/2023	Long			10,837.50	10,837.50
40148	003	3137B4WB8	FHMS K033 A2	Interest	05/26/2020	07/01/2023	Long			10,837.50	10,837.50
40148	003	3137B4WB8	FHMS K033 A2	Interest	06/25/2020	07/01/2023	Long			10,837.50	10,837.50
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	04/27/2020	04/01/2022	Long			5,588.61	5,588.61
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	05/26/2020	04/01/2022	Long			5,408.33	5,408.33
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	06/25/2020	04/01/2022	Long			5,588.61	5,588.61
40152	003	70922PAK8	PENNSYLVANIA ST	Interest	06/01/2020	12/01/2023	Long			25,628.75	25,628.75
40153	003	91412GVB8	UNIVERSITY CALIF	Interest	05/15/2020	05/15/2024	Long			18,190.00	18,190.00
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	04/15/2020	08/15/2023	Short			7,045.83	7,045.83
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	05/15/2020	08/15/2023	Short			7,045.83	7,045.83
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	06/15/2020	08/15/2023	Short			7,045.83	7,045.83
40160	003	3138LFC30	FN AN2789 2.1%	Interest	04/27/2020	09/01/2023	Long			7,233.33	7,233.33
40160	003	3138LFC30	FN AN2789 2.1%	Interest	05/26/2020	09/01/2023	Long			7,000.00	7,000.00
40160	003	3138LFC30	FN AN2789 2.1%	Interest	06/25/2020	09/01/2023	Long			7,233.33	7,233.33
40163	003	438516BM7	HONEYWELL INTL	Interest	05/01/2020	11/01/2021	Long			46,250.00	46,250.00
40167	003	3137B36J2	FHMS K029 A2	Interest	04/27/2020	02/01/2023	Long			13,833.34	13,833.34
40167	003	3137B36J2	FHMS K029 A2	Interest	05/26/2020	02/01/2023	Long			13,818.52	13,818.52
40167	003	3137B36J2	FHMS K029 A2	Interest	06/25/2020	02/01/2023	Long			13,833.34	13,833.34
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	04/27/2020	02/01/2023	Long			2,333.61	2,333.61
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	05/26/2020	02/01/2023	Long			2,258.33	2,258.33

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40169	003	3138LC5B7	FN AN0841 2.71%	Interest	06/25/2020	02/01/2023	Long			2,333.61	2,333.61
40171	003	3140HUNV4	FN BL3103 2.42	Interest	04/27/2020	07/01/2024	Long			10,419.44	10,419.44
40171	003	3140HUNV4	FN BL3103 2.42	Interest	05/26/2020	07/01/2024	Long			10,083.33	10,083.33
40171	003	3140HUNV4	FN BL3103 2.42	Interest	06/25/2020	07/01/2024	Long			10,419.44	10,419.44
40173	003	30298LAA9	FRESB 2019-SB65	Interest	04/27/2020	05/25/2024	Long			15,928.01	15,928.01
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	04/27/2020	05/25/2024	Long		10,050.70		10,050.70
40173	003	30298LAA9	FRESB 2019-SB65	Interest	05/25/2020	05/25/2024	Long			15,911.34	15,911.34
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	05/25/2020	05/25/2024	Long		11,413.70		11,413.70
40173	003	30298LAA9	FRESB 2019-SB65	Interest	06/25/2020	05/25/2024	Long			15,892.41	15,892.41
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	06/25/2020	05/25/2024	Long		917,876.75		917,876.75
40176	003	89233GD94	TMCC ZERO CPN	Redemption	04/09/2020	04/09/2020	Short		15,000,000.00		15,000,000.00
40177	003	97705MNM3	WIS 1.857% MAT	Interest	05/01/2020	05/01/2024	Long			4,668.29	4,668.29
40178	003	62478T5V7	MUBCD 1.95% MAT	Redemption	04/10/2020	04/10/2020	Short		25,000,000.00		25,000,000.00
40178	003	62478T5V7	MUBCD 1.95% MAT	Interest	04/10/2020	04/10/2020	Short			257,291.68	257,291.68
40179	003	14913Q2W8	CATERPILLAR FINL	Interest	05/18/2020	05/17/2021	Long			273,347.50	273,347.50
40180	003	30314KAS2	FRESB 2019-SB67	Interest	04/27/2020	07/25/2024	Long			5,679.81	5,679.81
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	04/27/2020	07/25/2024	Long		2,962.35		2,962.35
40180	003	30314KAS2	FRESB 2019-SB67	Interest	05/25/2020	07/25/2024	Long			5,673.20	5,673.20
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	05/25/2020	07/25/2024	Long		3,272.41		3,272.41
40180	003	30314KAS2	FRESB 2019-SB67	Interest	06/25/2020	07/25/2024	Long			5,668.88	5,668.88
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	06/25/2020	07/25/2024	Long		2,986.49		2,986.49
40181	003	3134GUJV3	FHLMC 2. % MAT	Interest	04/15/2020	10/15/2024	Long			25,000.00	25,000.00
40182	003	3130AHDC4	FHLB 2. % MAT	Interest	04/17/2020	10/17/2023	Long			50,000.00	50,000.00
40183	003	3135G0W66	FNMA 1.625% MAT	Interest	04/15/2020	10/15/2024	Long			79,895.83	79,895.83
40183	003	3135G0W66	FNMA 1.625% MAT	Accr Int	04/15/2020	10/15/2024	Long		1,805.56	-1,805.56	0.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	04/15/2020	01/16/2024	Long			4,800.00	4,800.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	05/15/2020	01/16/2024	Long			4,800.00	4,800.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	06/15/2020	01/16/2024	Long			4,800.00	4,800.00
40188	003	677522T20	OHIO ST, TAXABLE	Interest	05/01/2020	05/01/2022	Long			15,697.50	15,697.50
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	04/27/2020	06/01/2023	Long			14,949.46	14,949.46
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	04/27/2020	06/01/2023	Long		11,868.10		11,868.10
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	05/26/2020	06/01/2023	Long			14,408.74	14,408.74
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	05/26/2020	06/01/2023	Long		12,744.86		12,744.86
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	06/25/2020	06/01/2023	Long			14,889.34	14,889.34
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	06/25/2020	06/01/2023	Long		11,965.31		11,965.31
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	04/20/2020	01/18/2024	Long			13,725.00	13,725.00
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	05/18/2020	01/18/2024	Long			13,725.00	13,725.00
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	06/18/2020	01/18/2024	Long			13,725.00	13,725.00
40191	003	3130AHNT6	FEDERAL HOME	Redemption	06/19/2020	12/19/2024	Long		10,000,000.00		10,000,000.00
40191	003	3130AHNT6	FEDERAL HOME	Interest	06/19/2020	12/19/2024	Long			100,000.00	100,000.00
40193	003	3130AHNT6	FEDERAL HOME	Redemption	06/19/2020	12/19/2024	Long		5,000,000.00		5,000,000.00

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40193	003	3130AHNT6	FEDERAL HOME	Interest	06/19/2020	12/19/2024	Long			50,000.00	50,000.00
40194	003	3138L1UV9	FNMA FN AM1495	Interest	04/27/2020	12/01/2022	Long			8,090.83	8,090.83
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	04/27/2020	12/01/2022	Long		9,538.98		9,538.98
40194	003	3138L1UV9	FNMA FN AM1495	Interest	05/26/2020	12/01/2022	Long			7,808.32	7,808.32
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	05/26/2020	12/01/2022	Long		10,001.96		10,001.96
40194	003	3138L1UV9	FNMA FN AM1495	Interest	06/25/2020	12/01/2022	Long			8,053.34	8,053.34
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	06/25/2020	12/01/2022	Long		9,600.40		9,600.40
40195	003	3134GUC65	FEDERAL HOME LN	Redemption	06/19/2020	06/19/2024	Long		6,500,000.00		6,500,000.00
40195	003	3134GUC65	FEDERAL HOME LN	Interest	06/19/2020	06/19/2024	Long			65,000.00	65,000.00
40201	003	45818WCS3	IADB 1.7% MAT	Interest	05/15/2020	11/15/2024	Long			93,500.00	93,500.00
40201	003	45818WCS3	IADB 1.7% MAT	Accr Int	05/15/2020	11/15/2024	Long		27,530.56	-27,530.56	0.00
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	04/27/2020	02/01/2025	Long			15,943.76	15,943.76
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	05/26/2020	02/01/2025	Long			15,429.44	15,429.44
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	06/25/2020	02/01/2025	Long			15,943.76	15,943.76
40203	003	3140HWYW6	FN BL5224 2.240	Interest	04/27/2020	01/01/2025	Long			14,370.22	14,370.22
40203	003	3140HWYW6	FN BL5224 2.240	Interest	05/26/2020	01/01/2025	Long			13,906.67	13,906.67
40203	003	3140HWYW6	FN BL5224 2.240	Interest	06/25/2020	01/01/2025	Long			14,370.22	14,370.22
40206	003	3138L4EN9	FN AM3740 2.610	Interest	04/27/2020	08/01/2023	Long			51,451.72	51,451.72
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	04/27/2020	08/01/2023	Long		52,201.22		52,201.22
40206	003	3138L4EN9	FN AM3740 2.610	Interest	05/26/2020	08/01/2023	Long			49,591.83	49,591.83
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	05/26/2020	08/01/2023	Long		54,677.43		54,677.43
40206	003	3138L4EN9	FN AM3740 2.610	Interest	06/25/2020	08/01/2023	Long			51,209.76	51,209.76
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	06/25/2020	08/01/2023	Long		52,523.26		52,523.26
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	04/27/2020	01/01/2025	Long			2,333.61	2,333.61
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	05/26/2020	01/01/2025	Long			2,258.33	2,258.33
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	06/25/2020	01/01/2025	Long			2,333.61	2,333.61
40210	003	3134GU3P3	FEDERAL HOME LN	Interest	04/23/2020	10/23/2023	Long			90,000.00	90,000.00
40212	003	3137BMUD6	FHMS KJ03 A2	Interest	04/27/2020	06/25/2021	Long			4,850.00	4,850.00
40212	003	3137BMUD6	FHMS KJ03 A2	Interest	05/26/2020	06/25/2021	Long			4,850.00	4,850.00
40212	003	3137BMUD6	FHMS KJ03 A2	Interest	06/25/2020	06/25/2021	Long			5,606.92	5,606.92
40212	003	3137BMUD6	FHMS KJ03 A2	Redemption	06/25/2020	06/25/2021	Long		377,730.11		377,730.11
40214	003	30295NAE0	FRESB 2016-SB24	Interest	04/27/2020	10/25/2023	Long			3,328.60	3,328.60
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	04/27/2020	10/25/2023	Long		2,655.77		2,655.77
40214	003	30295NAE0	FRESB 2016-SB24	Interest	05/26/2020	10/25/2023	Long			3,323.80	3,323.80
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	05/26/2020	10/25/2023	Long		2,868.04		2,868.04
40214	003	30295NAE0	FRESB 2016-SB24	Interest	06/25/2020	10/25/2023	Long			3,319.15	3,319.15
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	06/25/2020	10/25/2023	Long		2,676.21		2,676.21
40219	003	62478U2T2	MUBCD 1.67% MAT	Redemption	06/12/2020	06/12/2020	Short		15,000,000.00		15,000,000.00
40219	003	62478U2T2	MUBCD 1.67% MAT	Interest	06/12/2020	06/12/2020	Short			98,808.33	98,808.33
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	04/27/2020	11/25/2022	Long			8,611.22	8,611.22
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	04/27/2020	11/25/2022	Long		133,148.68		133,148.68

Portfolio CITY

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	05/26/2020	11/25/2022	Long			8,920.17	8,920.17
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	05/26/2020	11/25/2022	Long		82,598.20		82,598.20
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	06/25/2020	11/25/2022	Long			8,954.87	8,954.87
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	06/25/2020	11/25/2022	Long		65,971.25		65,971.25
40224	003	3138L1CU1	FN AM0982 2.39	Interest	04/27/2020	11/01/2022	Long			20,580.56	20,580.56
40224	003	3138L1CU1	FN AM0982 2.39	Interest	05/26/2020	11/01/2022	Long			19,916.67	19,916.67
40224	003	3138L1CU1	FN AM0982 2.39	Interest	06/25/2020	11/01/2022	Long			20,580.56	20,580.56
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	04/27/2020	11/01/2024	Long			8,921.11	8,921.11
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	05/26/2020	11/01/2024	Long			8,633.33	8,633.33
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	06/25/2020	11/01/2024	Long			8,921.11	8,921.11
40226	003	3138LDR21	FN AN1404 2.275%	Interest	04/27/2020	05/01/2023	Long			16,651.74	16,651.74
40226	003	3138LDR21	FN AN1404 2.275%	Interest	05/26/2020	05/01/2023	Long			16,114.58	16,114.58
40226	003	3138LDR21	FN AN1404 2.275%	Interest	06/25/2020	05/01/2023	Long			16,566.53	16,566.53
40226	003	3138LDR21	FN AN1404 2.275%	Redemption	06/25/2020	05/01/2023	Long		11,939.82		11,939.82
40231	003	30298LAA9	FRESB 2019-SB65	Interest	04/27/2020	05/25/2024	Long			1,856.78	1,856.78
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	04/27/2020	05/25/2024	Long		1,195.72		1,195.72
40231	003	30298LAA9	FRESB 2019-SB65	Interest	05/25/2020	05/25/2024	Long			1,852.82	1,852.82
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	05/25/2020	05/25/2024	Long		1,357.87		1,357.87
40231	003	30298LAA9	FRESB 2019-SB65	Interest	06/25/2020	05/25/2024	Long			519.23	519.23
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	06/25/2020	05/25/2024	Long		109,198.65		109,198.65
40232	003	06406FAB9	BK 2.05% MAT	Interest	05/04/2020	05/03/2021	Long			102,500.00	102,500.00
40232	003	06406FAB9	BK 2.05% MAT	Accr Int	05/03/2020	05/03/2021	Long		67,763.89	-67,763.89	0.00
40233	003	3133ELRL0	FEDERAL FARM CR	Redemption	06/10/2020	09/05/2024	Long		5,000,000.00		5,000,000.00
40233	003	3133ELRL0	FEDERAL FARM CR	Interest	06/10/2020	09/05/2024	Long			20,451.39	20,451.39
40236	003	438516BM7	HONEYWELL INTL	Interest	05/01/2020	11/01/2021	Long			138,750.00	138,750.00
40236	003	438516BM7	HONEYWELL INTL	Accr Int	05/01/2020	11/01/2021	Long		101,750.00	-101,750.00	0.00
40240	003	3134GVJR0	FHLMC 1.05% MAT	Purchase	04/13/2020	04/13/2022	Long	5,000,000.00			-5,000,000.00
40241	003	79766DAE9	SFOAPT 5.% MAT	Purchase	04/09/2020	05/01/2023	Long	1,103,134.67			-1,103,134.67
40241	003	79766DAE9	SFOAPT 5.% MAT	Interest	05/01/2020	05/01/2023	Long			26,250.00	26,250.00
40241	003	79766DAE9	SFOAPT 5.% MAT	Accr Int	05/01/2020	05/01/2023	Long		23,041.67	-23,041.67	0.00
40242	003	06406RAE7	BK 2.95% MAT	Purchase	04/13/2020	01/29/2023	Long	10,826,531.23			-10,826,531.23
40243	003	13063DGB8	CALIFORNIA ST,	Purchase	04/13/2020	04/01/2025	Long	5,377,625.00			-5,377,625.00
40244	003	5444356X3	LOS ANGELES	Purchase	04/15/2020	05/15/2021	Long	3,658,269.17			-3,658,269.17
40244	003	5444356X3	LOS ANGELES	Interest	05/15/2020	05/15/2021	Long			86,375.00	86,375.00
40244	003	5444356X3	LOS ANGELES	Accr Int	05/15/2020	05/15/2021	Long		71,979.17	-71,979.17	0.00
40245	003	60412AKS1	MNS 2.02% MAT	Purchase	04/15/2020	10/01/2022	Long	3,582,129.44			-3,582,129.44
40246	003	459058JB0	IBRD 0.625% MAT	Purchase	04/22/2020	04/22/2025	Long	2,988,390.00			-2,988,390.00
40247	003	89233GNB8	TMCC ZERO CPN	Purchase	04/16/2020	01/11/2021	Short	9,850,000.00			-9,850,000.00
40248	003	2546R2LL8	WALTPP 0 11/20/20	Purchase	04/17/2020	11/20/2020	Short	4,945,750.00			-4,945,750.00
40249	003	79766DLQ0	SFOAPT 2.927	Purchase	04/21/2020	05/01/2021	Long	2,049,463.89			-2,049,463.89
40249	003	79766DLQ0	SFOAPT 2.927	Interest	05/01/2020	05/01/2021	Long			29,270.00	29,270.00

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
40249	003	79766DLQ0	SFOAPT 2.927	Accr Int	05/01/2020	05/01/2021	Long		27,643.89	-27,643.89	0.00
40250	003	89233GG18	TMCC DISC NOTE	Purchase	04/20/2020	07/01/2020	Short	44,881,200.00			-44,881,200.00
40251	003	62479LG17	MUFG BK DISC NOTE	Purchase	04/20/2020	07/01/2020	Short	49,911,000.00			-49,911,000.00
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Purchase	04/29/2020	08/15/2024	Long	1,499,700.00			-1,499,700.00
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	05/15/2020	08/15/2024	Long			906.67	906.67
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	06/15/2020	08/15/2024	Long			1,700.00	1,700.00
40253	003	44891LAC7	HART 2020-A A3	Purchase	04/29/2020	11/15/2024	Long	1,249,708.75			-1,249,708.75
40253	003	44891LAC7	HART 2020-A A3	Interest	05/15/2020	11/15/2024	Long			783.33	783.33
40253	003	44891LAC7	HART 2020-A A3	Interest	06/15/2020	11/15/2024	Long			1,468.75	1,468.75
40254	003	06406FAB9	BK 2.05% MAT	Purchase	04/23/2020	05/03/2021	Long	6,846,877.33			-6,846,877.33
40254	003	06406FAB9	BK 2.05% MAT	Interest	05/04/2020	05/03/2021	Long			68,880.00	68,880.00
40254	003	06406FAB9	BK 2.05% MAT	Accr Int	05/03/2020	05/03/2021	Long		65,053.33	-65,053.33	0.00
40255	003	76913CAX7	RIV 2.363% MAT	Purchase	05/06/2020	02/15/2023	Long	1,655,000.00			-1,655,000.00
40256	003	76913CAZ2	RIVERSIDE CNTY	Purchase	05/06/2020	02/15/2025	Long	4,000,000.00			-4,000,000.00
40257	003	79766DAF6	SFOAPT 5.0% MAT	Purchase	04/27/2020	05/01/2024	Long	5,324,026.40			-5,324,026.40
40257	003	79766DAF6	SFOAPT 5.0% MAT	Interest	05/01/2020	05/01/2024	Long			126,000.00	126,000.00
40257	003	79766DAF6	SFOAPT 5.0% MAT	Accr Int	05/01/2020	05/01/2024	Long		123,200.00	-123,200.00	0.00
40258	003	79766DAE9	SFOAPT 5.0% MAT	Purchase	04/29/2020	05/01/2023	Long	8,322,240.77			-8,322,240.77
40258	003	79766DAE9	SFOAPT 5.0% MAT	Interest	05/01/2020	05/01/2023	Long			197,125.00	197,125.00
40258	003	79766DAE9	SFOAPT 5.0% MAT	Accr Int	05/01/2020	05/01/2023	Long		194,934.72	-194,934.72	0.00
40259	003	3134GVPZ5	FEDERAL HOME LN	Purchase	05/04/2020	07/01/2024	Long	25,000,000.00			-25,000,000.00
40260	003	3133ELXV1	FEDERAL FARM CR	Purchase	04/30/2020	04/28/2025	Long	5,000,280.56			-5,000,280.56
40261	003	3134GVQX9	FHLMC 0.7% MAT	Purchase	05/05/2020	05/05/2025	Long	9,990,000.00			-9,990,000.00
40262	003	64990GZW5	NYSHGR 1.438%	Purchase	05/06/2020	07/01/2024	Long	2,444,357.38			-2,444,357.38
40263	003	037833DV9	APPLE INC, SR NT	Purchase	05/11/2020	05/11/2023	Long	6,793,097.40			-6,793,097.40
40264	003	882722VK4	TXS 3.823% MAT	Purchase	05/08/2020	04/01/2023	Long	3,719,273.24			-3,719,273.24
40265	003	3134GVS9	FEDERAL HOME LN	Purchase	05/08/2020	04/01/2025	Long	10,000,000.00			-10,000,000.00
40266	003	3137BJQ71	FHMS KPLB A	Purchase	05/26/2020	05/25/2025	Long	10,842,673.61			-10,842,673.61
40266	003	3137BJQ71	FHMS KPLB A	Interest	06/25/2020	05/25/2025	Long			23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	06/25/2020	05/25/2025	Long			-19,236.11	-19,236.11
40267	003	69371RN77	PACCAR FINL CORP	Purchase	05/13/2020	08/10/2022	Long	2,987,912.69			-2,987,912.69
40268	003	3134GVQY7	FEDERAL HOME LN	Purchase	05/14/2020	05/06/2025	Long	10,001,555.56			-10,001,555.56
40269	003	459058GU1	IBRD 2.125% MAT	Purchase	05/21/2020	07/01/2022	Long	16,738,622.22			-16,738,622.22
40270	003	43813DAC2	HAROT 2020-2 A3	Purchase	05/27/2020	07/15/2024	Long	1,999,842.60			-1,999,842.60
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	06/15/2020	07/15/2024	Long			820.00	820.00
40271	003	3135G04Q3	FNMA 0.25% MAT	Purchase	05/22/2020	05/22/2023	Long	9,969,900.00			-9,969,900.00
40272	003	3136AL7K1	FNA 2015-M5 A1	Purchase	05/27/2020	03/25/2025	Long	3,959,300.72			-3,959,300.72
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	06/25/2020	03/25/2025	Long			-7,570.13	-7,570.13
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	06/25/2020	03/25/2025	Long			8,679.78	8,679.78
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	06/25/2020	03/25/2025	Long		4,557.77		4,557.77
40273	003	3134GVBA9	FHLMC 0.75% MAT	Purchase	06/23/2020	06/18/2025	Long	40,000,000.00			-40,000,000.00

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
40274	003	931142DH3	WALMART INC, SR	Purchase	06/01/2020	04/11/2023	Long	27,495,553.54			-27,495,553.54
40275	003	69371RQ82	PACCAR FINL CORP	Purchase	06/08/2020	06/08/2023	Long	1,997,220.00			-1,997,220.00
40276	003	3137B04Y7	FHMS KSMC A2	Purchase	06/04/2020	01/25/2023	Long	5,728,797.03			-5,728,797.03
40277	003	923078CT4	VNTCTF 1.048% MAT	Purchase	06/11/2020	11/01/2023	Long	1,000,000.00			-1,000,000.00
40278	003	923078CU1	VENTURA CNTY	Purchase	06/11/2020	11/01/2024	Long	900,000.00			-900,000.00
40279	003	24422EVG1	DEERE JOHN CAP	Purchase	06/08/2020	07/05/2022	Long	7,509,383.33			-7,509,383.33
40280	003	56052AE77	MAINE ST, TAXABLE	Purchase	06/24/2020	06/01/2022	Long	1,009,720.00			-1,009,720.00
40281	003	3136G4WU3	FNMA 0.85% MAT	Purchase	06/23/2020	06/23/2025	Long	30,000,000.00			-30,000,000.00
40282	003	3133ELJ47	FFCB 0.58% MAT	Purchase	06/17/2020	06/17/2024	Long	10,000,000.00			-10,000,000.00
40283	003	3133ELG81	FEDERAL FARM CR	Purchase	06/12/2020	06/08/2023	Long	9,999,433.33			-9,999,433.33
40284	003	3138LGXW1	FN AN4292 MTGE	Purchase	06/17/2020	01/01/2024	Long	1,061,771.67			-1,061,771.67
40285	003	3134GVS41	FHLMC 0.42% MAT	Purchase	06/23/2020	08/25/2023	Long	25,000,000.00			-25,000,000.00
40287	003	459058GU1	IBRD 2.125% MAT	Purchase	06/18/2020	07/01/2022	Long	7,852,962.29			-7,852,962.29
40288	003	3135G04Z3	FNMA 0.5% MAT	Purchase	06/19/2020	06/17/2025	Long	9,979,300.00			-9,979,300.00
40289	003	3136AGMB5	FNMA FNA 2013-M12	Purchase	06/22/2020	03/25/2023	Long	2,163,889.54			-2,163,889.54
40290	003	46625HJC5	JPM 4.35% MAT	Purchase	06/24/2020	08/15/2021	Long	2,122,238.87			-2,122,238.87
40291	003	3130AJS26	FHLB 0.22% MAT	Purchase	06/24/2020	07/15/2022	Long	25,000,000.00			-25,000,000.00
40292	003	3138L1DP1	FNMA FN AM1009	Purchase	06/26/2020	10/01/2022	Long	2,625,795.92			-2,625,795.92
Totals for General Pool								1,035,490,411.8	666,819,714.72	9,496,741.96	-359,173,955.14
40128	152	3130AGM77	FEDERAL HOME	Redemption	06/17/2020	06/17/2020	Short		895,000.00		895,000.00
40128	152	3130AGM77	FEDERAL HOME	Interest	06/17/2020	06/17/2020	Short			8,950.00	8,950.00
40286	152	3130AJQ69	FEDERAL HOME	Purchase	06/17/2020	06/15/2021	Short	914,324.68			-914,324.68
Totals for CSJ/CSC JP								914,324.68	895,000.00	8,950.00	-10,374.68
40162	501	VP4560000	WELLS 0.01%	Purchase	04/01/2020		Short	13,130.64			-13,130.64
40162	501	VP4560000	WELLS 0.01%	Purchase	05/01/2020		Short	2,988.51			-2,988.51
40162	501	VP4560000	WELLS 0.01%	Purchase	06/01/2020		Short	1,426.23			-1,426.23
40162	501	VP4560000	WELLS 0.01%	Interest	04/01/2020		Short			13,130.64	13,130.64
40162	501	VP4560000	WELLS 0.01%	Interest	05/01/2020		Short			2,988.51	2,988.51
40162	501	VP4560000	WELLS 0.01%	Interest	06/01/2020		Short			1,426.23	1,426.23
Totals for SJCE								17,545.38		17,545.38	0.00
Grand Total								1,036,422,281.8	667,714,714.72	9,523,237.34	-359,184,329.82

CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
4/1/20 THROUGH 6/30/20

	BALANCE 3/31/2020	SALES OR MATURITIES	ADDITIONS	BALANCE 6/30/2020
Asset Backed Securities	16,748,140.18		4,749,251.35	21,497,391.53
Commercial Paper/Discount	14,840,833.33	14,840,833.33	109,587,950.00	109,587,950.00
Corporate Medium Term Notes	544,824,290.73	14,033,187.22	66,578,814.39	597,369,917.90
Federal Agency Securities	674,413,553.19	158,002,916.91	225,854,794.13	742,265,430.41
Mortgage Backed Securities	134,001,879.45	1,996,388.26	26,382,228.49	158,387,719.68
Money Market Mutual Fund	20,139,944.03	81,834,511.10	94,972,524.70	33,277,957.63
Muni Bonds	239,685,970.20	18,763,294.20	44,145,239.96	265,067,915.96
Negotiable CD's	86,000,000.00	40,000,000.00		46,000,000.00
State Pool	36,729,000.00	323,300,504.35	436,571,504.35	150,000,000.00
Suprationals	169,560,252.74	27,530.56	27,579,974.51	197,112,696.69
UST Bills, Notes & Bonds	86,966,328.14	14,946,093.75		72,020,234.39
Total	<u>2,023,910,191.99</u>	<u>667,745,259.68</u>	<u>1,036,422,281.88</u>	<u>2,392,587,214.19</u>

NET PURCHASES/(SALES):

368,677,022.20

PORTFOLIO TURNOVER RATIO:

Purchase + Sales/Maturities (at cost)
Average Daily Portfolio Balance

APRIL THROUGH JUNE 2020 TURNOVER RATIO:

0.78

AVERAGE DAILY PORTFOLIO BALANCE:

2,195,564,553.10

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**City of San Jose
Purchases Report
Sorted by Dealer - Fund
April 1, 2020 - June 30, 2020**

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													
2546R2LL8	40248	003	ACP	DIS	5,000,000.00	04/17/2020	11/20 - At Maturity	4,945,750.00		1.800	11/20/2020	1.847	4,964,500.00
459058JB0	40246	003	MC2	IBRD	3,000,000.00	04/22/2020	10/22 - 04/22	2,988,390.00		0.625	04/22/2025	0.704	2,988,835.05
06406FAB9	40254	003	MTN	BK	6,720,000.00	04/23/2020	05/03 - 11/03	6,781,824.00	Received	2.050	05/03/2021	1.147	6,770,461.75
3135G04Q3	40271	003	FAC	FNMA	10,000,000.00	05/22/2020	11/22 - 05/22	9,969,900.00		0.250	05/22/2023	0.351	9,970,986.94
3135G04Z3	40288	003	FAC	FNMA	10,000,000.00	06/19/2020	12/17 - 06/17	9,979,300.00		0.500	06/17/2025	0.542	9,979,438.15
3136G4WU3	40281	003	MC1	FNMA	30,000,000.00	06/23/2020	01/16 - 07/16	30,000,000.00		0.850	06/23/2025	0.850	30,000,000.00
Subtotal					64,720,000.00			64,665,164.00	0.00	64,674,221.89			
Purchased from: FTN FINANCIAL													
3134GVB49	40273	003	MC1	FHLMC	40,000,000.00	06/23/2020	12/18 - 06/18	40,000,000.00		0.750	06/18/2025	0.750	40,000,000.00
3130AJS26	40291	003	FAC	FHLB	25,000,000.00	06/24/2020	07/15 - 01/15	25,000,000.00		0.220	07/15/2022	0.220	25,000,000.00
46625HJC5	40290	003	MTN	JPM	2,000,000.00	06/24/2020	08/15 - 02/15	2,091,063.87	31,175.00	4.350	08/15/2021	0.350	2,089,512.90
Subtotal					67,000,000.00			67,091,063.87	31,175.00	67,089,512.90			
Purchased from: Piper Jaffary & Co.													
06406RAE7	40242	003	MTN	BK	10,444,000.00	04/13/2020	07/29 - 01/29	10,763,199.97	63,331.26	2.950	01/29/2023	1.823	10,738,450.87
3137BJQ71	40266	003	GN4	FHLMC	10,000,000.00	05/26/2020	06/25 - Monthly	10,823,437.50	Received	2.770	05/25/2025	1.043	10,823,437.50
3136AL7K1	40272	003	GN4	FNMA	3,650,896.71	05/27/2020	06/25 - Monthly	3,951,730.59	Received	2.871	03/25/2025	1.008	3,947,172.82
3137B04Y7	40276	003	GN4	FHLMC	5,450,000.00	06/04/2020	07/25 - Monthly	5,727,609.38	1,187.65	2.615	01/25/2023	0.605	5,727,609.38
3133ELJ47	40282	003	MC1	FFCB	10,000,000.00	06/17/2020	12/17 - 06/17	10,000,000.00		0.580	06/17/2024	0.580	10,000,000.00
3138LGXW1	40284	003	GN4	FNMA	1,000,000.00	06/17/2020	07/25 - Monthly	1,060,625.00	1,146.67	2.580	01/01/2024	0.847	1,060,625.00
3136AGMB5	40289	003	GN4	FNMA	2,070,072.11	06/22/2020	07/25 - Monthly	2,160,880.35	3,009.19	2.492	03/25/2023	0.675	2,160,880.35
3130AJQ69	40286	152	FAC	FHLB	915,000.00	06/17/2020	12/15 - 06/15	914,318.33	6.35	0.125	06/15/2021	0.200	914,344.99
Subtotal					43,529,968.82			45,401,801.12	68,681.12	45,372,520.91			
Purchased from: RBC Capital Markets													
5444356X3	40244	003	MUN	LOSAPT	3,455,000.00	04/15/2020	05/15 - 11/15	3,586,290.00	Received	5.000	05/15/2021	1.451	3,560,705.28
89239RAC0	40252	003	MC6	TMCC	1,500,000.00	04/29/2020	05/15 -	1,499,700.00		1.360	08/15/2024	1.373	1,499,712.03
3133ELXV1	40260	003	MC1	FFCB	5,000,000.00	04/30/2020	10/28 - 04/28	5,000,000.00	280.56	1.010	04/28/2025	1.010	5,000,000.00
69371RQ82	40275	003	MTN	PCAR	2,000,000.00	06/08/2020	12/08 - 06/08	1,997,220.00		0.800	06/08/2023	0.847	1,997,279.20
Subtotal					11,955,000.00			12,083,210.00	280.56	12,057,696.51			

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Purchased from: Raymond James & Associates													
13063DGB8	40243	003	MUN	CAS	5,000,000.00	04/13/2020	10/01 - 04/01	5,372,000.00	5,625.00	3.375	04/01/2025	1.802	5,355,771.81
79766DAE9	40258	003	MUN	SFOAPT	7,885,000.00	04/29/2020	05/01 - 11/01	8,127,306.05	Received	5.000	05/01/2023	3.906	8,113,421.60
3134GVQX9	40261	003	MC1	FHLMC	10,000,000.00	05/05/2020	11/05 - 05/05	9,990,000.00		0.700	05/05/2025	0.720	9,990,311.11
76913CAX7	40255	003	MUN	RIV	1,655,000.00	05/06/2020	08/15 - 02/15	1,655,000.00		2.363	02/15/2023	2.362	1,655,000.00
76913CAZ2	40256	003	MUN	RIV	4,000,000.00	05/06/2020	08/15 - 02/15	4,000,000.00		2.667	02/15/2025	2.667	4,000,000.00
882722VK4	40264	003	MUN	TXS	3,425,000.00	05/08/2020	10/01 - 04/01	3,705,815.75	13,457.49	3.823	04/01/2023	0.947	3,691,546.11
923078CT4	40277	003	MUN	VNTCTF	1,000,000.00	06/11/2020	11/01 - 05/01	1,000,000.00		1.048	11/01/2023	1.048	1,000,000.00
923078CU1	40278	003	MUN	VNTCTF	900,000.00	06/11/2020	11/01 - 05/01	900,000.00		1.223	11/01/2024	1.223	900,000.00
56052AE77	40280	003	MUN	MES	1,000,000.00	06/24/2020	12/01 - 06/01	1,009,720.00		1.250	06/01/2022	0.743	1,009,622.38
Subtotal					34,865,000.00			35,759,841.80	19,082.49				35,715,673.01
Purchased from: Suntrust Robinson Humphrey Inc													
3134GVQY7	40268	003	MC1	FHLMC	10,000,000.00	05/14/2020	11/06 - 05/06	10,000,000.00	1,555.56	0.700	05/06/2025	0.700	10,000,000.00
3138L1DP1	40292	003	GN4	FNMA	2,531,249.79	06/26/2020	07/25 - Monthly	2,621,524.44	4,271.48	2.430	10/01/2022	0.797	2,621,524.44
Subtotal					12,531,249.79			12,621,524.44	5,827.04				12,621,524.44
Purchased from: Toyota Financial Services													
89233GNB8	40247	003	ACP	TMCC	10,000,000.00	04/16/2020	01/11 - At Maturity	9,850,000.00		2.000	01/11/2021	2.056	9,892,222.22
89233GG18	40250	003	ACP	TMCC	45,000,000.00	04/20/2020	07/01 - At Maturity	44,881,200.00		1.320	07/01/2020	1.323	45,000,000.00
Subtotal					55,000,000.00			54,731,200.00	0.00				54,892,222.22
Purchased from: UnioinBanc Investment													
79766DAE9	40241	003	MUN	SFOAPT	1,050,000.00	04/09/2020	05/01 - 11/01	1,080,093.00	Received	5.000	05/01/2023	3.995	1,077,853.77
62479LG17	40251	003	ACP	MUFGBK	50,000,000.00	04/20/2020	07/01 - At Maturity	49,911,000.00		0.890	07/01/2020	0.892	50,000,000.00
79766DLQ0	40249	003	MUN	SFOAPT	2,000,000.00	04/21/2020	05/01 - 11/01	2,021,820.00	Received	2.927	05/01/2021	1.850	2,017,691.89
79766DAF6	40257	003	MUN	SFOAPT	5,040,000.00	04/27/2020	05/01 - 11/01	5,200,826.40	Received	5.000	05/01/2024	4.128	5,193,698.36
44891LAC7	40253	003	MC6	HART	1,250,000.00	04/29/2020	05/15 -	1,249,708.75		1.410	11/15/2024	1.424	1,249,719.79
037833DV9	40263	003	MTN	AAPL	6,795,000.00	05/11/2020	11/11 - 05/11	6,793,097.40		0.750	05/11/2023	0.759	6,793,185.48
69371RN77	40267	003	MTN	PCAR	2,897,000.00	05/13/2020	08/10 - 02/10	2,970,699.68	17,213.01	2.300	08/10/2022	1.147	2,966,316.06
43813DAC2	40270	003	MC6	HAROT	2,000,000.00	05/27/2020	06/15 -	1,999,842.60		0.820	07/15/2024	0.825	1,999,846.20
24422EVG1	40279	003	MTN	JD	7,500,000.00	06/08/2020	01/05 - 07/05	7,508,925.00	458.33	0.550	07/05/2022	0.492	7,508,650.20
3133ELG81	40283	003	FAC	FFCB	10,000,000.00	06/12/2020	12/08 - 06/08	9,999,100.00	333.33	0.300	06/08/2023	0.303	9,999,115.89
Subtotal					88,532,000.00			88,735,112.83	18,004.67				88,806,077.64
Purchased from: Wedbush Securities													
3134GVPZ5	40259	003	FAC	FHLMC	25,000,000.00	05/04/2020	07/01 - 01/01	25,000,000.00		0.630	07/01/2024	0.630	25,000,000.00
3134GVSN9	40265	003	MC1	FHLMC	10,000,000.00	05/08/2020	07/01 - 01/01	10,000,000.00		0.700	04/01/2025	0.700	10,000,000.00

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Purchased from: Wedbush Securities													
3134GVS41	40285	003	MC1	FHLMC	25,000,000.00	06/23/2020	08/27 - 02/27	25,000,000.00		0.420	08/25/2023	0.420	25,000,000.00
Subtotal					60,000,000.00			60,000,000.00	0.00				60,000,000.00
Purchased from: Wells Fargo Securities													
3134GVJR0	40240	003	MC1	FHLMC	5,000,000.00	04/13/2020	07/13 - Final Pmt.	5,000,000.00		1.050	04/13/2022	1.050	5,000,000.00
60412AKS1	40245	003	MUN	MNS	3,500,000.00	04/15/2020	10/01 - 04/01	3,579,380.00	2,749.44	2.020	10/01/2022	1.084	3,572,570.88
64990GZW5	40262	003	MUN	NYU	2,450,000.00	05/06/2020	07/01 - 01/01	2,438,877.00	5,480.38	1.438	07/01/2024	1.551	2,439,286.21
459058GU1	40269	003	MC2	IBRD	16,000,000.00	05/21/2020	07/01 - 01/01	16,606,400.00	132,222.22	2.125	07/01/2022	0.322	16,574,484.21
931142DH3	40274	003	MTN	WMT	26,018,000.00	06/01/2020	10/11 - 04/11	27,403,406.46	92,147.08	2.550	04/11/2023	0.668	27,363,054.82
459058GU1	40287	003	MC2	IBRD	7,500,000.00	06/18/2020	07/01 - 01/01	7,779,030.00	73,932.29	2.125	07/01/2022	0.291	7,774,081.31
Subtotal					60,468,000.00			62,807,093.46	306,531.41				62,723,477.43
Total Purchases					498,601,218.61			503,896,011.52	449,582.29				503,952,926.95