



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Julia H. Cooper

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
SEPTEMBER 30, 2021**

DATE: November 3, 2021

Approved

Date

11/10/2021

Transmitted herewith is the City Investment Report for the quarter ended September 30, 2021. To meet the reporting requirements set forth in the City of San Jose Investment Policy, an electronic version of this report will be posted on the City's website at <https://www.sanjoseca.gov/your-government/departments/finance/reports/-folder-450> and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee ("PSFSS") for discussion during its meeting on November 18, 2021 and will be agendized through the PSFSS Committee for review by the full City Council.

Summary of portfolio performance and compliance for quarter ended September 30, 2021:

- **Size of total portfolio:** \$2,046,949,882
- **Earned income yield:** 0.918%
- **Weighted average days to maturity:** 552 days
- **Fiscal year-to-date net interest earnings:** \$4,826,950
- No exceptions to the City's Investment Policy during this quarter

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

/s/

JULIA H. COOPER
Director of Finance

Attachment

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

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**INVESTMENT REPORT FOR
THE QUARTER ENDED
SEPTEMBER 30, 2021**



Prepared by
Finance Department
Debt and Treasury Management Division

Julia H. Cooper
Director of Finance

**Investment Report for
The Quarter Ended
September 30, 2021**

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

Julia H. Cooper
Director of Finance

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Damien Charléty
Principal Investment Officer
(Start date September 20, 2021)

Investment Staff

Cesar Blengino, *Financial Analyst*
Prachi Avasthy, *Financial Analyst*
Frances Tao, *Accounting Technician*

Special Assistance by

Katie Su, *Accountant*
Rebecca Todd, *Administrative Assistant*

**CITY OF SAN JOSE
INVESTMENT REPORTS FOR
THE QUARTER ENDED SEPTEMBER 30, 2021
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Procedures as of June 30, 2021

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November 3, 2021

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED SEPTEMBER 30, 2021

I am pleased to present this report of investment activity for the quarter ended September 30, 2021 in compliance with the reporting requirements set forth in the City of San José Investment Policy. The report presents information in the following major categories: Portfolio Statistics, Portfolio Performance, Compliance Reporting Requirements, Investment Trading Activity, and Investment Strategy.

The information presented in the table below highlights the investment activity for the quarter ended September 30, 2021, as well as provides a comparison to the quarters ended June 30, 2021, and September 30, 2020.

INVESTMENT SUMMARY			
For the Quarter Ended	September 30, 2021	June 30, 2021	September 30, 2020
<u>Total Portfolio</u>			
Portfolio Value ^{(1) (2)}	\$2,046,949,882	\$2,288,395,476	\$1,960,107,295
Earned Interest Yield	0.918%	1.076%	1.946%
Dollar-weighted average yield			
Purchases	0.120%	0.106%	0.370%
Maturities	0.562%	2.197%	1.427%
Called Securities	1.131%	2.121%	2.293%
Weighted avg. yield at end of period	0.886%	0.931%	1.691%
Weighted avg. days to maturity	552	565	718
<u>Portfolio Fund 3</u>			
Portfolio Value ^{(1) (2) (3)}	\$2,025,891,114	\$2,267,337,216	\$1,939,052,376
Earned Interest Yield	0.927%	1.087%	1.966%
Dollar-weighted average yield			
Purchases	0.120%	0.106%	0.370%
Maturities	0.562%	2.213%	1.427%
Called Securities	1.131%	2.121%	2.293%
Weighted avg. yield at end of period	0.895%	0.939%	1.710%
Weighted avg. days to maturity	558	570	726

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 (\$641,890,806.31).

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

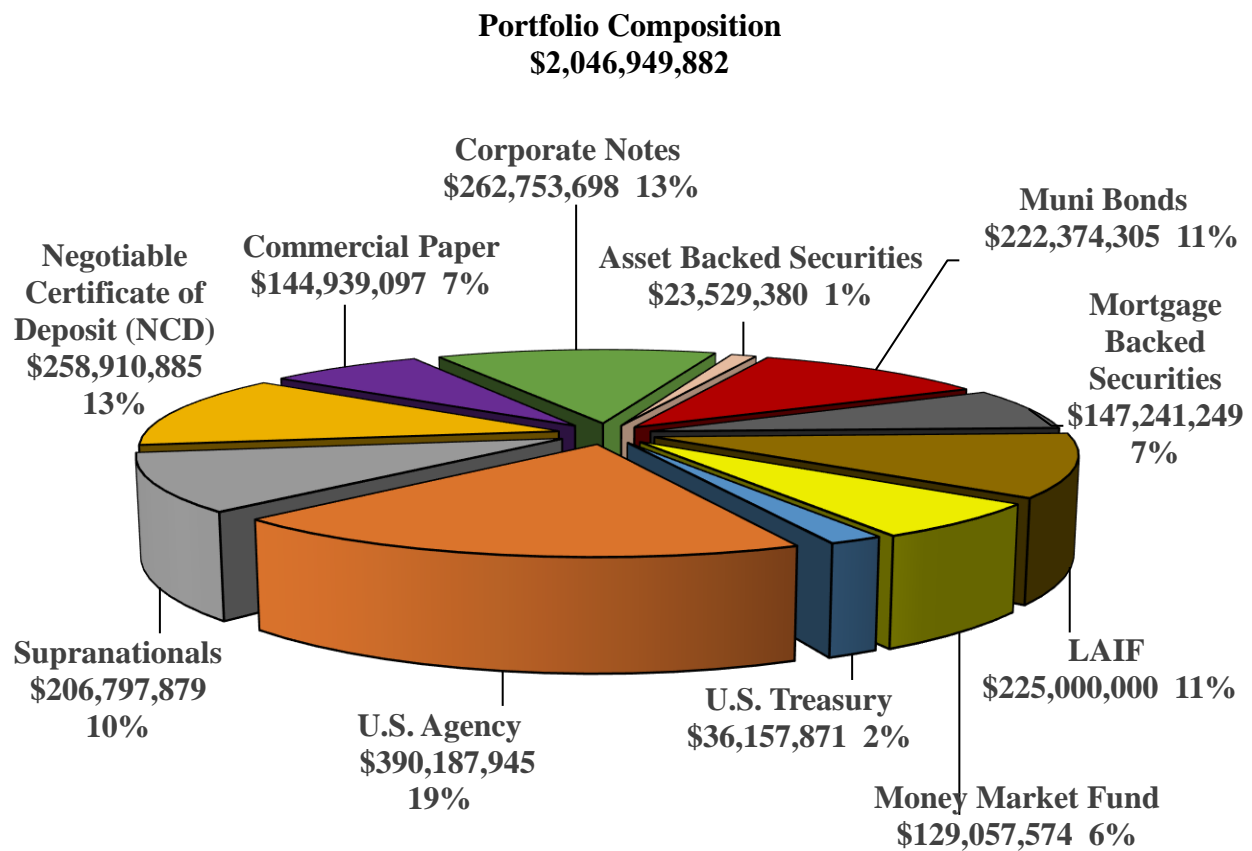
PORTFOLIO STATISTICS

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

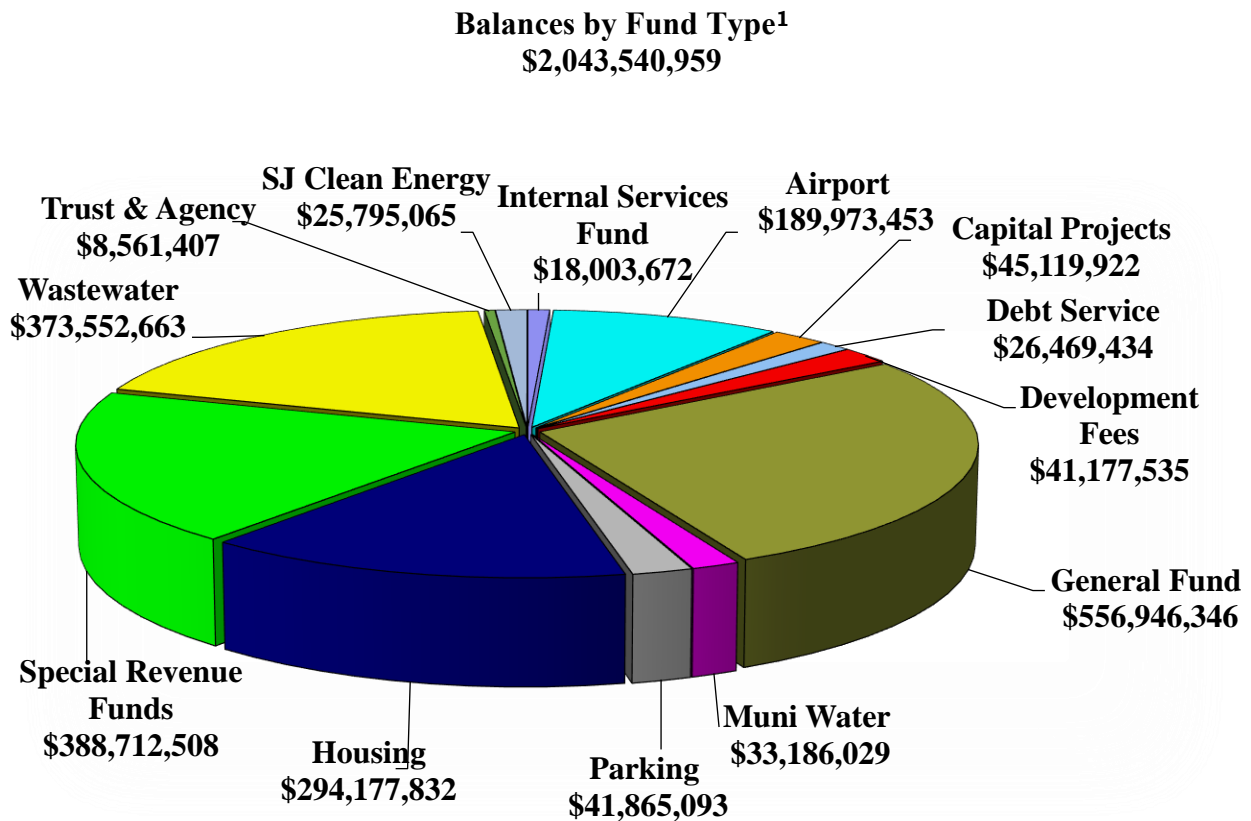
Portfolio Composition

Within this section are snapshots of the City's total investment portfolio as of September 30, 2021.

The first graph shows the portfolio composition by investment type.



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



Portfolio Balance	\$2,046,949,882
General Banking Balance	5,427,610
Deposit-in-Transit, Outstanding Checks ²	(8,836,533)
Total Balances per FMS	<u>\$2,043,540,959</u>

¹ General Fund includes \$428,548,372 of General Fund (Fund 001) as well as \$128,397,974 of other General Fund funds which are separately tracked including the Emergency Reserve Fund, Coronavirus Aid, Relief, and Economic Security Act ("CARES Act"), American Rescue Plan Act of 2021 ("ARPA") including Emergency Rental Assistance funds established by ARPA, Developer Fees, Depositor Funds, and other smaller funds and reserves.

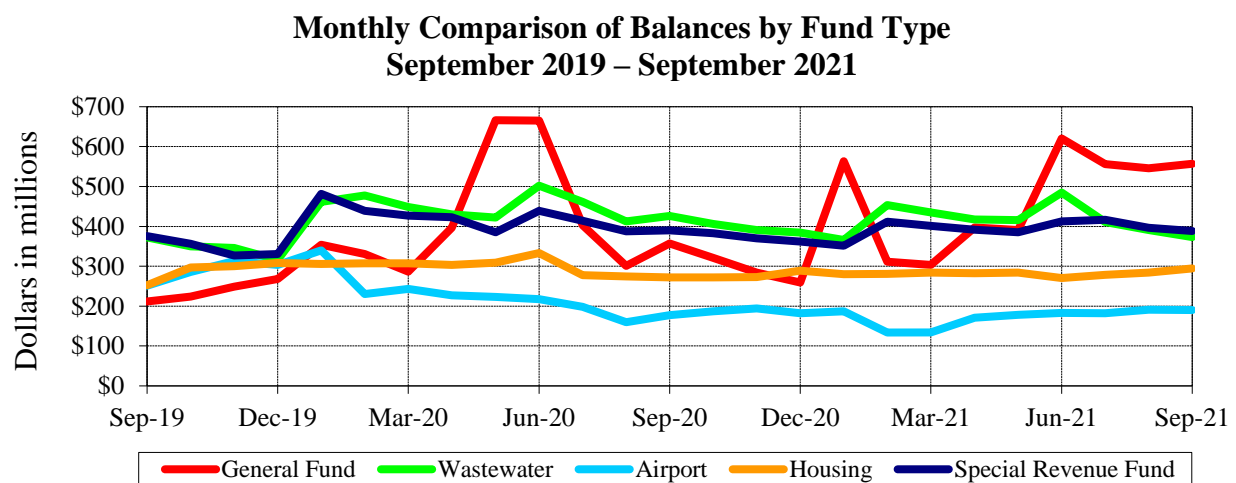
² Reflects timing difference between when deposits are made and accounted for in FMS or when checks are written and not yet cashed by the receiving party.

General Fund Balances

The General Fund balances decreased by \$63.6 million during the quarter and ended with a balance of \$556.9 million as of September 30, 2021. General Fund cash balances usually peak during the months of January and June when the bulk of property taxes are received and decline in the summer months due to retirement prefunding, debt service payments and operational expenditures.

The City's receipt of federal relief and recovery assistance (e.g., CARES Act funds, ARPA³) over the past two fiscal years has altered the pattern of cash receipts. It is important to note that while the City budgets Coronavirus relief funds separately from the General Fund – relief funds are held within their own budgeted funds and interest earnings are proportionately allocated to each of these funds – they are classified as General Fund resources in this report in accordance with accounting standards.

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

**Prefunding of Annual Retirement Contributions**

The City opted to prefund Tier 1 annual employer retirement contributions for Fiscal Year 2021-22. The prefunding amount was \$426 million. In anticipation of this cash outflow, the City set aside \$141 million in cash and matured investments and issued \$285 million Tax Revenue Anticipation Notes (“TRANs”) on July 1, 2021, that was purchased directly by Bank of America, N.A. (the “Bank”). The cash, matured investments and TRANs proceeds were sufficient to prefund the retirement contribution. The City will have an option to prepay the variable rate notes in whole or in part with least three (3) business days prior written notice to the Bank, without penalty or cost. The 2021 TRAN structure also provides the flexibility to defer all 2021 TRAN repayment to June 30, 2022.

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

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 continue to manage SARA's accounts until all assets are liquidated and bonds are redeemed.

As of September 30, 2021, SARA reported cash balances as outlined in the table below:

SARA CASH SUMMARY

	Pledged for Bond/Enforceable Obligations
LAIF	\$4,188,684
Wells Fargo:	
General Account	\$325,861
Total Wells Fargo Funds	\$325,861
Wilmington Trust:	
Total Wilmington Trust Funds	\$228,155 (A)
	\$228,155
TOTAL	<u>\$4,742,700</u>
<u>(A) Funds restricted for tax allocation bond debt service payments</u>	

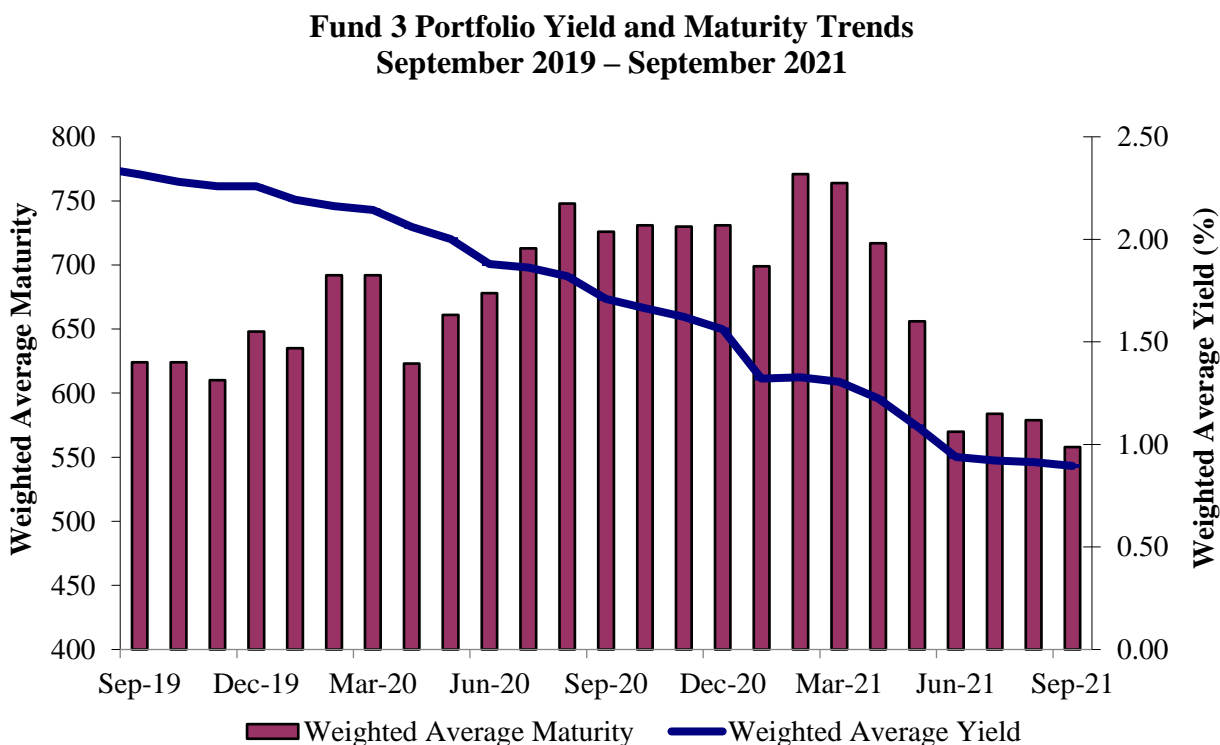
PORTFOLIO PERFORMANCE

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	September 30, 2021	June 30, 2021	September 30, 2020
<u>Quarter-End</u>			
Total interest earnings	\$4,823,727	\$5,707,671	\$9,291,551
Realized gains (losses)	\$3,222	(\$323,985)	\$723,442
Total income recognized	\$4,826,949	\$5,383,686	\$10,014,993
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$4,823,727	\$29,607,831	\$9,291,551
Realized gains (losses)	\$3,222	\$991,191	\$723,442
Total income recognized	\$4,826,949	\$30,599,022	\$10,014,993

Yield and Maturity Trend

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



The Fund 3 Portfolio’s weighted average maturity (WAM) decreased from 570 days as of June 30, 2021, to 558 days on September 30, 2021. The weighted average yield decreased from 0.939% as of June 30, 2021 to 0.895% on September 30, 2021.

Interest rates remained at historic lows and \$71 million of investments were called before maturity during the quarter. Due to the generally low interest rate environment, new investments were purchased at much lower yields, compared with matured and called securities. As a result, the aggregate portfolio yield has continued to decrease, as it has in recent prior quarters. The

WAM also decreased as the bulk of investment activity has been focused on maintaining shorter term liquidity to meet operational expenditures.

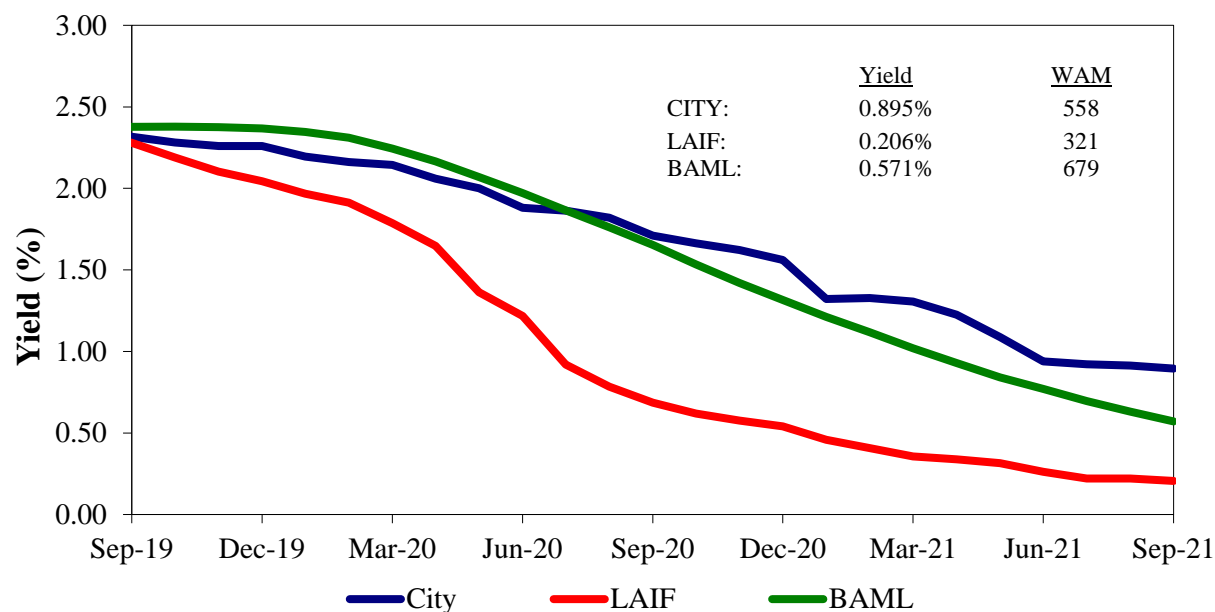
The receipt of federal relief and recovery assistance has provided the City significant additional cash but has the impact of further diluting yield and reducing WAM. The City and the Financing Authority each maintains a Local Agency Investment Fund (“LAIF”) pool investment account for general liquidity,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

Comparison with Benchmarks

The City’s Total Portfolio is not compared to benchmarks because it includes various funds which have separate cash flows and investment requirements. Only the City’s Fund 3 Portfolio is compared against benchmarks for performance purposes. The following graph demonstrates a yield comparison by month of the City’s Fund 3 Portfolio, the California LAIF, and the BAML Index for the period from September 2019 to September 2021.

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Portfolio vs. Benchmarks September 2019 – September 2021



Notes:

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

LAIF is a short-term investment option available to local agencies in California. LAIF's WAM was 321 days as of September 30, 2021, much shorter than the City portfolio's WAM (558 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 three (3) years. The City's Investment Policy allows investments, in a few sectors, up to a 5-year final maturity.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page one of this report, the total portfolio size as of September 30, 2021, was approximately \$2.04 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	\$2,053,540,410	Market Value	\$2,053,540,410
Original Cost	(2,046,949,882)	Amortized Cost	(2,042,444,670)
Net Unrealized Gain	\$ 6,590,528	Net Unrealized Gain	\$ 11,095,740

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

Earned Interest Yield

The earned interest yield of the total investment portfolio for the quarter ended September 30, 2021 was 0.918%, 0.158% lower than the previous quarter and 1.028% lower than a year ago. The decline in earned interest yield for the quarter is attributable to new investments being purchased in a low interest rate environment, while older higher yielding investments have matured or been called early.

COMPLIANCE REPORTING REQUIREMENTS

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

MGO completed its evaluation for the six-month ended June 30, 2021 and found the City's investment program to be in compliance with the City's Investment Policy, internal controls and department procedures. The report noted no exceptions to the Investment Policy. A copy of the Independent Accountant's Agreed-Upon Procedures Report is attached to this quarterly report (Section F).

Cash Management Projection

Based on the Finance Department's cash flow projection as of September 30, 2021, total revenues and investment maturities for the next six months are anticipated to be approximately \$2.02 billion. This is sufficient to cover projected expenditures of approximately \$1.82 billion. As noted above, during the Fiscal Year 2021-22 the City prefunded retirement plan contributions with a combination of Cash and TRANS. On July 1, 2021, the City issued Tax and Revenue

Anticipation Notes in the original aggregate principal amount of \$285 million (the “2021 TRAN”). The City used the proceeds of the 2021 TRAN, together with cash on hand of approximately \$141 million, to prefund its employer retirement contributions for the City’s pension and healthcare plans for Tier 1 employees for 2021-2022.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended September 30, 2021. 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 2020-21 Budget

The following is a comparison of actual General Fund investment earnings, on an accrual basis, to the fiscal year 2021-22 budget. The fiscal year 2021-22 budgeted interest earnings for the General Fund is \$4.0 million, and the forecasted net interest yield is 0.97%. The schedule below compares the unaudited actual net investment earnings to the General Fund budget for the quarter ended September 30, 2021. 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</i>	
Budget ^(a)	0.97%
Actual ^(b)	<u>0.78%</u>
Variance	(0.19%)
<i>Fiscal Year to Date</i>	
Budget ^(a)	0.97%
Actual ^(b)	<u>0.78%</u>
Variance	(0.19%)
(a) Reflects the 2021-2026 General Fund Forecast Information submitted by Finance on January 29, 2021.	
(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 holds all securities to maturity. On rare occasions, the City may liquidate holdings to raise cash.

INVESTMENT STRATEGY AND MARKET UPDATE

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

Economic activity continued to increase and improve during this first quarter of FY2022 despite an increase in the spread the COVID-19 virus delta variant. Housing, retail sales, job growth, and demand for durable and consumer goods all experienced healthy gains. The Gross Domestic Product (GDP) rose in the second quarter of 2021 to a 6.7% annualized rate from the previous quarter of 6.6%. Initial jobless claims and continuing claims also dropped to pandemic lows and the national unemployment rate declined to 4.8% in September 2021 from a high of 14.7% in April 2020. More vaccinations and fewer business restrictions around the country also contributed to better economic conditions. Equity markets experienced a fair amount of volatility this quarter as inflation rose more than expected due to unprecedented shipping challenges, material and labor shortages, higher commodity prices and debate in Washington D.C. over the debt ceiling and infrastructure spending. The Fed continued to view the rise in consumer prices as transitory though lasting longer than originally assessed. While the Fed kept the target range for its benchmark rate unchanged at zero to 0.25%, Fed officials broadly agreed that they should start decreasing pandemic stimulus in mid-November or mid-December of 2021.

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

Future Commitments – As of September 30, 2021, the City had no obligations to sell securities and no commitments to participate in securities trading.

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

Restructuring – No restructuring activities took place during this quarter.

CONCLUSION

The total investment portfolio as of September 30, 2021 was \$2,046,949,882, a decrease of approximately \$241 million from the previous quarter. For the quarter ended September 30, 2021, the earned interest yield was 0.918%, a decrease from 1.076% reported for the previous quarter. The weighted average days to maturity decreased from 565 days on June 30, 2021, to 552 days on September 30, 2021. As of September 30, 2021, approximately 21% 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
7/01/21 THROUGH 9/30/21

	Fund 003	Fund 152	Fund 501	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	7,791,986.96	-	507.75	7,792,494.71
TOTAL NET EARNINGS THIS PERIOD:	4,826,278.30	163.48	507.75	4,826,949.53
AVERAGE DAILY PORTFOLIO BALANCE:	2,063,291,616.33	915,993.20	20,142,513.52	2,084,350,123.05
EARNED INCOME YIELD THIS PERIOD	0.927	0.071	0.010	0.918
END OF PERIOD PORTFOLIO BALANCE:	2,025,891,114.40	916,079.36	20,142,688.33	2,046,949,882.09
CURRENT AMORTIZED BOOK VALUE:	2,021,387,760.31	911,615.02	20,142,688.33	2,042,442,063.66
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	0.895	0.076	0.010	0.886
WEIGHTED AVERAGE DAYS OF MATURITY:	558	257	1	552

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SECTION B

TOTAL EARNINGS REPORT

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

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

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	75,000,000.00	74,351,156.13	0.330	0.242	45,280.01	0.00	0.00	45,280.01
VP6000104	36512	003	WELLS	108,914,885.29	83,017,462.65	57,490,851.03	0.025	0.025	3,634.04	0.00	0.00	3,634.04
CSJFA	37042	003	STPOOL	75,000,000.00	75,000,000.00	75,000,647.20	0.330	0.242	45,675.55	0.00	0.00	45,675.55
3130A8QS5	37449	003	FHLB	0.00	9,950,700.00	1,406,077.17	1.125	1.247	4,062.50	356.06	0.00	4,418.56
3137EAEC9	37466	003	FHLMC	0.00	9,949,200.00	4,542,026.09	1.125	1.220	12,812.50	1,157.11	0.00	13,969.61
70922PAH5	37497	003	PASTRN	2,000,000.00	2,057,320.00	2,057,320.00	2.609	1.960	13,045.00	-2,883.63	0.00	10,161.37
544351KQ1	37505	003	LOS	0.00	9,990,900.00	6,732,997.83	2.150	2.131	35,833.33	323.08	0.00	36,156.41
544351KQ1	37510	003	LOS	0.00	3,227,055.00	2,174,754.46	2.150	2.274	11,645.83	818.98	0.00	12,464.81
459058FY4	37523	003	IBRD	10,000,000.00	9,945,700.00	9,945,700.00	2.000	2.103	50,000.00	2,715.00	0.00	52,715.00
574193NC8	37534	003	MDS	5,000,000.00	5,000,000.00	5,000,000.00	2.250	2.232	28,125.00	0.00	0.00	28,125.00
13066YTZ2	37546	003	CASPWR	20,000,000.00	19,750,600.00	19,750,600.00	2.000	2.259	100,000.00	12,470.00	0.00	112,470.00
20772JL67	37560	003	CTS	0.00	3,007,500.00	1,013,396.74	2.570	2.455	6,425.00	-153.27	0.00	6,271.73
45905UC51	37564	003	IBRD	0.00	30,000,000.00	0.00	2.070		0.00	0.00	0.00	0.00
84247PHX2	37565	003	STNPWR	2,710,000.00	2,831,272.50	2,831,272.50	3.258	2.229	22,072.95	-6,166.40	0.00	15,906.55
3130ABQY5	37569	003	FHLB	0.00	3,636,672.50	0.00	1.800		0.00	0.00	0.00	0.00
13063DDF2	37579	003	CAS	5,000,000.00	5,066,150.00	5,066,150.00	2.500	2.185	31,250.00	-3,354.08	0.00	27,895.92
13063DDF2	37588	003	CAS	5,000,000.00	5,019,950.00	5,019,950.00	2.500	2.388	31,250.00	-1,035.47	0.00	30,214.53
3130ACZS6	37589	003	FHLB	10,000,000.00	9,982,270.00	9,982,270.00	2.100	2.125	52,500.00	978.36	0.00	53,478.36
45905US21	37596	003	IBRD	0.00	25,000,000.00	0.00	2.170		0.00	0.00	0.00	0.00
91412HBK8	37624	003	UNVHGR	4,000,000.00	4,000,000.00	4,000,000.00	3.297	3.270	32,970.00	0.00	0.00	32,970.00
13067WPE6	37625	003	CASPWR	1,000,000.00	983,530.00	983,530.00	2.518	2.908	6,295.00	915.00	0.00	7,210.00
4581X0CZ9	37634	003	IADB	20,000,000.00	19,089,200.00	19,089,200.00	1.750	2.938	87,500.00	53,858.08	0.00	141,358.08
544351MN6	37638	003	LOS	4,815,000.00	4,816,203.75	4,816,203.75	2.900	2.870	34,908.75	-72.76	0.00	34,835.99
13063DGN2	40008	003	CAS	5,000,000.00	5,075,550.00	5,075,550.00	3.400	3.019	42,500.00	-3,878.78	0.00	38,621.22
3133EJD48	40013	003	FFCB	25,000,000.00	24,915,000.00	24,915,000.00	3.050	3.104	190,625.00	4,285.72	0.00	194,910.72
438516BM7	40015	003	HON	1,712,000.00	1,645,249.12	1,645,249.12	1.850	3.252	7,918.00	5,567.73	0.00	13,485.73
438516BM7	40016	003	HON	5,000,000.00	4,806,300.00	4,806,300.00	1.850	3.246	23,125.00	16,201.67	0.00	39,326.67
742718EQ8	40021	003	PG	10,000,000.00	9,617,700.00	9,617,700.00	1.700	3.090	42,500.00	32,398.30	0.00	74,898.30
544351MN6	40036	003	LOS	4,000,000.00	4,009,560.00	4,009,560.00	2.900	2.805	29,000.00	-651.82	0.00	28,348.18
13066YTZ2	40039	003	CASPWR	4,000,000.00	3,910,360.00	3,910,360.00	2.000	2.715	20,000.00	6,762.45	0.00	26,762.45
3135G0U92	40043	003	FNMA	4,000,000.00	3,997,120.00	3,997,120.00	2.625	2.629	26,250.00	240.00	0.00	26,490.00
24422EUJ6	40048	003	DE	0.00	3,463,783.20	2,673,137.03	3.027	0.572	2,662.97	1,189.46	0.00	3,852.43

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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												
3133EJ5W5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.651	132,500.00	1,006.32	0.00	133,506.32
594918BP8	40055	003	MSFT	0.00	9,717,000.00	739,336.96	1.550	7.758	3,013.89	2,165.03	9,278.69	14,457.61
191219AP9	40063	003	KO	10,524,000.00	12,179,004.24	12,179,004.24	8.500	2.792	223,635.00	-137,917.02	0.00	85,717.98
14913Q2T5	40075	003	CAT	5,000,000.00	5,006,050.00	5,006,050.00	2.950	2.882	36,875.00	-507.93	0.00	36,367.07
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.516	31,250.00	407.50	0.00	31,657.50
91159HHC7	40080	003	USB	5,000,000.00	5,025,450.00	5,025,450.00	3.000	2.793	37,500.00	-2,120.83	0.00	35,379.17
594918BW3	40082	003	MSFT	4,500,000.00	4,488,750.00	4,488,750.00	2.400	2.474	27,000.00	991.67	0.00	27,991.67
478160CD4	40091	003	JNJ	5,280,000.00	5,236,492.80	5,236,492.80	2.250	2.539	29,700.00	3,805.29	0.00	33,505.29
69371RP75	40096	003	PCAR	6,068,000.00	6,110,415.32	6,110,415.32	2.850	2.565	43,234.50	-3,724.27	0.00	39,510.23
24422EUT4	40097	003	JD	14,000,000.00	14,129,780.00	14,129,780.00	2.950	2.588	103,250.00	-11,071.28	0.00	92,178.72
06406HBY4	40100	003	BK	0.00	8,515,763.86	4,905,820.48	3.550	2.121	42,775.92	-10,494.45	-6,054.49	26,226.98
91159HHC7	40102	003	USB	6,533,000.00	6,588,465.17	6,588,465.17	3.000	2.658	48,997.50	-4,851.18	0.00	44,146.32
91159HHC7	40105	003	USB	10,000,000.00	10,090,200.00	10,090,200.00	3.000	2.638	75,000.00	-7,912.28	0.00	67,087.72
25468PCN4	40106	003	DIS	0.00	5,028,100.00	2,514,050.00	2.750	2.468	17,187.50	-1,549.63	0.00	15,637.87
69371RP83	40111	003	PCAR	7,000,000.00	7,020,650.00	7,020,650.00	2.650	2.522	46,375.00	-1,741.80	0.00	44,633.20
90331HPC1	40112	003	USB	10,000,000.00	9,989,400.00	9,989,400.00	2.650	2.666	66,250.00	883.33	0.00	67,133.33
13066YTZ2	40114	003	CASPWR	15,000,000.00	15,008,850.00	15,008,850.00	2.000	1.962	75,000.00	-761.47	0.00	74,238.53
3137AWQH1	40115	003	FHLMC	8,595,000.00	8,640,996.68	8,640,996.68	2.307	2.109	49,571.67	-3,647.32	0.00	45,924.35
13063DLY2	40116	003	CAS	2,235,000.00	2,248,521.75	2,248,521.75	2.350	2.105	13,130.62	-1,198.97	0.00	11,931.65
3137AWQH1	40121	003	FHLMC	6,215,000.00	6,248,250.25	6,248,250.25	2.307	2.108	35,845.02	-2,648.25	0.00	33,196.77
56052AD60	40125	003	MES	1,250,000.00	1,264,337.50	1,264,337.50	2.500	2.068	7,812.50	-1,223.11	0.00	6,589.39
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.887	46,875.00	650.00	0.00	47,525.00
3133EKRE8	40127	003	FFCB	17,000,000.00	16,973,820.00	16,973,820.00	1.850	1.894	78,625.00	2,396.95	0.00	81,021.95
084670BF4	40138	003	BRK	8,513,000.00	8,806,017.46	8,806,017.46	3.400	1.985	72,360.50	-28,295.68	0.00	44,064.82
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.818	43,750.00	1,901.34	0.00	45,651.34
3137B4WB8	40148	003	FHLMC	4,250,000.00	4,390,781.25	4,390,781.25	3.060	2.126	32,512.50	-8,986.04	0.00	23,526.46
3138L9HU9	40151	003	FNMA	2,750,000.00	2,765,468.75	2,765,468.75	2.360	2.169	16,585.55	-1,468.65	0.00	15,116.90
70922PAK8	40152	003	PASTRN	1,750,000.00	1,837,920.00	1,837,920.00	2.929	1.662	12,814.37	-5,114.93	0.00	7,699.44
91412GV88	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.756	9,095.00	-4,306.42	0.00	4,788.58
649902ZM8	40156	003	NYSHGR	2,700,000.00	2,972,376.00	2,972,376.00	5.092	2.049	34,371.00	-19,017.72	0.00	15,353.28
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.538	11,250.00	352.70	0.00	11,602.70
43815NAC8	40158	003	HAROT	3,386,500.62	4,442,341.49	3,888,917.54	1.780	1.151	11,272.26	2.04	4.42	11,278.72
438516BM7	40163	003	HON	5,000,000.00	5,006,050.00	5,006,050.00	1.850	1.777	23,125.00	-701.68	0.00	22,423.32
037833DL1	40164	003	AAPL	1,000,000.00	999,830.00	999,830.00	1.700	1.692	4,250.00	14.17	0.00	4,264.17
037833DL1	40166	003	AAPL	5,000,000.00	4,991,750.00	4,991,750.00	1.700	1.744	21,250.00	687.50	0.00	21,937.50
3137B36J2	40167	003	FHLMC	5,000,000.00	5,212,500.00	5,212,500.00	3.320	1.961	41,499.99	-15,740.74	0.00	25,759.25
3138LC5B7	40169	003	FNMA	1,000,000.00	1,019,843.75	1,019,843.75	2.710	2.118	6,925.55	-1,480.64	0.00	5,444.91
3140HUNV4	40171	003	FNMA	4,985,572.80	5,086,718.75	5,083,292.54	2.420	0.724	13,982.17	-4,563.68	-146.89	9,271.60
30298LAA9	40173	003	FHLMC	6,386,442.90	7,840,469.00	7,503,537.60	1.990	1.872	35,402.99	0.00	0.00	35,402.99
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.842	2,321.25	0.00	0.00	2,321.25

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
30314KAS2	40180	003	FHLMC	2,378,749.23	3,129,400.55	2,820,989.01	2.090	1.415	13,630.05	-3,570.10	0.00	10,059.95	
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.648	40,625.00	853.32	0.00	41,478.32	
649791PP9	40185	003	NYS	5,000,000.00	5,002,600.00	5,002,600.00	2.010	1.981	25,125.00	-151.46	0.00	24,973.54	
89233MAD5	40186	003	TMCC	2,626,231.98	2,999,783.40	2,884,411.66	1.920	1.908	13,841.84	12.46	15.31	13,869.61	
677522T20	40188	003	OHS	1,950,000.00	1,950,000.00	1,950,000.00	1.800	1.785	8,775.00	0.00	0.00	8,775.00	
3138ELJW4	40189	003	FNMA	4,738,571.67	6,158,994.05	5,673,457.02	2.791	-0.038	35,963.65	-36,509.29	0.00	-545.64	
43813VAC2	40190	003	HAROT	7,769,383.20	8,998,396.20	8,618,846.02	1.830	1.825	39,430.69	92.65	125.65	39,648.99	
3138L1UV9	40194	003	FNMA	4,078,568.10	4,108,956.25	4,117,852.66	2.220	2.171	22,691.62	-156.69	0.00	22,534.93	
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.702	80,132.55	-14,736.96	0.00	65,395.59	
3134GUQ94	40198	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	1.800	1.785	45,000.00	0.00	0.00	45,000.00	
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.678	46,750.00	-204.01	0.00	46,545.99	
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.325	46,288.32	0.00	0.00	46,288.32	
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.198	41,720.01	0.00	0.00	41,720.01	
3138L4EN9	40206	003	FNMA	22,426,052.97	22,589,238.61	23,016,289.47	2.610	2.467	146,680.87	-3,569.69	0.00	143,111.18	
6500354U9	40207	003	NYSDEV	5,000,000.00	5,190,300.00	5,190,300.00	2.860	1.860	35,750.00	-11,418.00	0.00	24,332.00	
3138LL3J2	40209	003	FNMA	1,000,000.00	1,000,000.00	1,023,750.00	2.710	2.626	6,774.99	0.00	0.00	6,774.99	
46625HJE1	40213	003	JPM	2,050,000.00	2,119,372.00	2,119,372.00	3.250	1.902	16,656.25	-6,496.86	0.00	10,159.39	
30295NAE0	40214	003	FHLMC	264,665.90	739,668.04	708,086.74	2.050	1.332	2,971.72	-593.75	0.00	2,377.97	
3136ACGJ4	40221	003	FNMA	3,517,264.44	3,607,515.78	3,634,791.42	2.509	2.297	22,324.28	-1,283.26	0.00	21,041.02	
46625HJH4	40223	003	JPM	10,000,000.00	10,405,200.00	10,405,200.00	3.200	1.756	80,000.00	-33,955.31	0.00	46,044.69	
3138L8CE2	40225	003	FNMA	3,500,000.00	3,500,000.00	3,577,656.25	2.960	2.872	25,899.99	0.00	0.00	25,899.99	
3138LDR21	40226	003	FNMA	-0.11	-0.11	-0.11	2.275		0.00	0.00	0.00	0.00	
478160CD4	40229	003	JNJ	12,687,000.00	12,900,649.08	12,900,649.08	2.250	1.381	71,364.37	-26,448.99	0.00	44,915.38	
30298LAA9	40231	003	FHLMC	750,407.05	921,255.11	892,686.49	1.990	0.900	4,159.86	-2,135.60	0.00	2,024.26	
574193SP4	40234	003	MDS	1,000,000.00	1,000,000.00	1,000,000.00	0.970	0.962	2,425.00	0.00	0.00	2,425.00	
438516BM7	40236	003	HON	15,000,000.00	15,134,700.00	15,134,700.00	1.850	1.278	69,375.00	-20,617.35	0.00	48,757.65	
254687FJ0	40237	003	DIS	1,412,000.00	1,405,490.68	1,405,490.68	1.650	1.831	5,824.50	662.71	0.00	6,487.21	
69371RQ33	40238	003	PCAR	1,000,000.00	986,760.00	986,760.00	2.000	2.545	5,000.00	1,329.91	0.00	6,329.91	
06406RAE7	40242	003	BK	10,444,000.00	10,763,199.97	10,763,199.97	2.950	1.787	77,024.50	-28,556.66	0.00	48,467.84	
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.733	42,187.50	-18,724.83	0.00	23,462.67	
60412AKS1	40245	003	MNS	3,500,000.00	3,579,380.00	3,579,380.00	2.020	1.065	17,675.00	-8,063.44	0.00	9,611.56	
459058JB0	40246	003	IBRD	3,000,000.00	2,988,390.00	2,988,390.00	0.625	0.699	4,687.50	580.50	0.00	5,268.00	
89239RAC0	40252	003	TMCC	1,500,000.00	1,499,700.00	1,499,700.00	1.360	1.354	5,100.00	17.46	0.00	5,117.46	
44891LAC7	40253	003	HART	1,250,000.00	1,249,708.75	1,249,708.75	1.410	1.404	4,406.25	16.02	0.00	4,422.27	
76913CAX7	40255	003	RIV	1,655,000.00	1,655,000.00	1,655,000.00	2.363	2.344	9,776.92	0.00	0.00	9,776.92	
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.645	26,670.00	0.00	0.00	26,670.00	
3134GVVPZ5	40259	003	FHLMC	0.00	25,000,000.00	0.00	0.630		0.00	0.00	0.00	0.00	
3134GVQX9	40261	003	FHLMC	10,000,000.00	9,990,000.00	9,990,000.00	0.700	0.715	17,500.00	500.00	0.00	18,000.00	
64990GZW5	40262	003	NYU	2,450,000.00	2,438,877.00	2,438,877.00	1.438	1.542	8,807.75	669.61	0.00	9,477.36	
037833DV9	40263	003	AAPL	6,795,000.00	6,793,097.40	6,793,097.40	0.750	0.753	12,740.62	158.55	0.00	12,899.17	

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										Adjusted Interest Earnings			
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Fund: General Pool													
882722VK4	40264	003	TXS	3,425,000.00	3,705,815.75	3,705,815.75	3.823	0.910	32,734.44	-24,231.46	0.00	8,502.98	
3134GVSN9	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.694	17,500.00	0.00	0.00	17,500.00	
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.538	69,249.99	0.00	0.00	69,249.99	
69371RN77	40267	003	PCAR	2,897,000.00	2,970,699.68	2,970,699.68	2.300	1.127	16,657.75	-8,219.30	0.00	8,438.45	
459058GU1	40269	003	IBRD	16,000,000.00	16,606,400.00	16,606,400.00	2.125	0.315	85,000.00	-71,810.53	0.00	13,189.47	
43813DAC2	40270	003	HAROT	2,000,000.00	1,999,842.60	1,999,842.60	0.820	0.815	4,100.01	9.52	0.00	4,109.53	
3135G04Q3	40271	003	FNMA	10,000,000.00	9,969,900.00	9,969,900.00	0.250	0.349	6,250.00	2,508.33	0.00	8,758.33	
3136AL7K1	40272	003	FNMA	3,283,735.55	3,461,986.75	3,658,768.16	2.967	1.088	24,721.05	-14,687.90	0.00	10,033.15	
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.744	75,000.00	0.00	0.00	75,000.00	
931142DH3	40274	003	WMT	26,018,000.00	27,403,406.46	27,403,406.46	2.550	0.649	165,864.75	-121,054.93	0.00	44,809.82	
69371RQ82	40275	003	PCAR	2,000,000.00	1,997,220.00	1,997,220.00	0.800	0.841	4,000.00	231.67	0.00	4,231.67	
3137B04Y7	40276	003	FHLMC	5,450,000.00	5,450,000.00	5,727,609.38	2.615	2.468	35,629.38	0.00	0.00	35,629.38	
923078CT4	40277	003	VNTCTF	1,000,000.00	1,000,000.00	1,000,000.00	1.048	1.039	2,620.00	0.00	0.00	2,620.00	
923078CU1	40278	003	VNTCTF	900,000.00	900,000.00	900,000.00	1.223	1.213	2,751.75	0.00	0.00	2,751.75	
24422EVG1	40279	003	JD	7,500,000.00	7,508,925.00	7,508,925.00	0.550	0.488	10,312.50	-1,075.31	0.00	9,237.19	
56052AE77	40280	003	MES	1,000,000.00	1,009,720.00	1,009,720.00	1.250	0.735	3,125.00	-1,255.09	0.00	1,869.91	
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.843	63,750.00	0.00	0.00	63,750.00	
3133ELJ47	40282	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.580	0.575	14,500.00	0.00	0.00	14,500.00	
3133ELG81	40283	003	FFCB	10,000,000.00	9,999,100.00	9,999,100.00	0.300	0.301	7,500.00	75.28	0.00	7,575.28	
3134GVSA4	40285	003	FHLMC	0.00	25,000,000.00	15,489,130.43	0.420	0.418	16,333.33	0.00	0.00	16,333.33	
459058GU1	40287	003	IBRD	7,500,000.00	7,779,030.00	7,779,030.00	2.125	0.285	39,843.75	-34,260.16	0.00	5,583.59	
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.538	12,500.00	1,036.15	0.00	13,536.15	
3136AGMB5	40289	003	FNMA	1,523,904.80	1,765,494.19	1,744,720.71	2.492	-0.134	10,008.95	-10,597.84	0.00	-588.89	
46625HJC5	40290	003	JPM	0.00	2,091,063.87	1,022,802.98	4.350	0.343	10,633.33	-9,748.93	0.00	884.40	
3130AJS26	40291	003	FHLB	25,000,000.00	25,000,000.00	25,000,000.00	0.220	0.218	13,750.00	0.00	0.00	13,750.00	
91412HFL2	40293	003	UNVHGR	1,000,000.00	1,000,000.00	1,000,000.00	0.833	0.826	2,082.50	0.00	0.00	2,082.50	
91412HFL2	40294	003	UNVHGR	650,000.00	650,000.00	650,000.00	0.833	0.826	1,353.63	0.00	0.00	1,353.63	
30315EAA4	40295	003	FHLMC	3,459,674.27	3,472,724.06	3,484,394.75	0.830	0.811	7,187.66	-63.82	0.00	7,123.84	
89237VAB5	40296	003	TMCC	5,000,000.00	4,999,615.00	4,999,615.00	0.440	0.438	5,499.99	22.83	0.00	5,522.82	
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.630	8,250.00	-305.68	0.00	7,944.32	
574193TQ1	40298	003	MDS	5,000,000.00	5,001,950.00	5,001,950.00	0.510	0.496	6,375.00	-122.21	0.00	6,252.79	
31422BJ27	40299	003	FAMC	2,500,000.00	2,499,875.00	2,499,875.00	0.500	0.497	3,125.00	6.30	0.00	3,131.30	
30288WAK5	40300	003	FHLMC	266,678.97	267,989.46	275,022.29	2.190	2.056	1,462.41	-37.06	0.00	1,425.35	
55380THE3	40302	003	MUFGBK	0.00	25,000,000.00	11,684,782.61	0.320	0.324	9,555.56	0.00	0.00	9,555.56	
46625HRL6	40303	003	JPM	5,000,000.00	5,284,400.00	5,284,400.00	2.700	0.589	33,750.00	-25,906.88	0.00	7,843.12	
373385FQ1	40304	003	GAS	14,615,000.00	14,615,000.00	14,615,000.00	0.520	0.516	18,999.50	0.00	0.00	18,999.50	
373385FP3	40305	003	GAS	4,345,000.00	4,345,000.00	4,345,000.00	0.420	0.417	4,562.25	0.00	0.00	4,562.25	
89114NSX4	40307	003	TD	0.00	30,000,000.00	19,891,304.35	0.240	0.243	12,200.00	0.00	0.00	12,200.00	
46625HJH4	40308	003	JPM	2,433,000.00	2,587,738.80	2,587,738.80	3.200	0.442	19,464.00	-16,579.16	0.00	2,884.84	
3137EAEX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.433	4,687.50	753.34	0.00	5,440.84	

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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													
78012UYA7	40310	003	RY	0.00	20,000,000.00	18,478,260.87	0.240	0.243	11,333.33	0.00	0.00	11,333.33	
34153QUD6	40311	003	FLSEDU	10,000,000.00	10,000,000.00	10,000,000.00	0.550	0.546	13,750.00	0.00	0.00	13,750.00	
546417DQ6	40312	003	LAS	4,000,000.00	4,000,000.00	4,000,000.00	0.840	0.833	8,400.00	0.00	0.00	8,400.00	
34153QUC8	40313	003	FLSEDU	5,000,000.00	4,995,850.00	4,995,850.00	0.390	0.410	4,875.00	287.53	0.00	5,162.53	
3138L9QS4	40314	003	FNMA	2,500,000.00	2,500,000.00	2,650,781.25	2.810	2.629	17,562.51	0.00	0.00	17,562.51	
544351MQ9	40315	003	LOS	3,670,000.00	4,065,589.30	4,065,589.30	3.320	0.486	30,461.00	-25,485.35	0.00	4,975.65	
3137EAEY1	40316	003	FHLMC	4,000,000.00	3,985,080.00	3,985,080.00	0.125	0.248	1,250.00	1,243.33	0.00	2,493.33	
419792ZM1	40317	003	HIS	5,000,000.00	5,014,900.00	5,014,900.00	0.852	0.783	10,650.00	-756.77	0.00	9,893.23	
13077DML3	40318	003	CASHGR	10,000,000.00	10,039,100.00	10,039,100.00	0.885	0.797	22,125.00	-1,956.08	0.00	20,168.92	
882724RA7	40319	003	TXS	1,600,000.00	1,945,088.00	1,945,088.00	5.000	0.502	20,000.00	-17,536.94	0.00	2,463.06	
06406RAJ6	40320	003	BK	3,868,000.00	4,193,530.88	4,193,530.88	3.450	0.379	33,361.50	-29,356.49	0.00	4,005.01	
45818WCW4	40321	003	IADB	10,000,000.00	9,995,330.00	9,995,330.00	0.340	0.349	8,500.00	297.45	0.00	8,797.45	
57582RK88	40322	003	MAS	1,000,000.00	1,000,000.00	1,000,000.00	0.695	0.689	1,737.50	0.00	0.00	1,737.50	
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.759	2,648.82	0.00	0.00	2,648.82	
91412HGE7	40324	003	UNVHGR	2,215,000.00	2,238,988.45	2,238,988.45	0.883	0.627	4,889.61	-1,353.58	0.00	3,536.03	
91412HGE7	40325	003	UNVHGR	3,560,000.00	3,603,004.80	3,603,004.80	0.883	0.597	7,858.70	-2,434.23	0.00	5,424.47	
91412HGE7	40326	003	UNVHGR	10,000,000.00	10,118,600.00	10,118,600.00	0.883	0.602	22,075.00	-6,717.43	0.00	15,357.57	
3136AY6S7	40327	003	FNMA	4,889,268.36	4,897,291.16	5,259,523.48	2.624	2.375	32,090.77	-599.14	0.00	31,491.63	
3137BGK24	40328	003	FHLMC	4,500,000.00	4,500,000.00	4,937,850.00	3.062	2.768	34,447.50	0.00	0.00	34,447.50	
3135G05X7	40329	003	FNMA	10,000,000.00	9,975,300.00	9,975,300.00	0.375	0.426	9,375.00	1,326.37	0.00	10,701.37	
3133EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	12,500.00	0.00	0.00	12,500.00	
3135G06R9	40331	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	0.550	0.546	20,625.00	0.00	0.00	20,625.00	
45950VPG5	40332	003	IFC	8,550,000.00	8,584,490.70	8,584,490.70	0.425	0.317	9,084.37	-2,228.40	0.00	6,855.97	
3135G06G3	40333	003	FNMA	10,000,000.00	10,039,690.00	10,039,690.00	0.500	0.413	12,500.00	-2,051.75	0.00	10,448.25	
31422B6K1	40334	003	FAMC	10,000,000.00	9,992,000.00	9,992,000.00	0.480	0.492	12,000.00	400.00	0.00	12,400.00	
459058JA2	40335	003	IBRD	20,000,000.00	20,288,120.00	20,288,120.00	0.750	0.395	37,500.00	-17,287.20	0.00	20,212.80	
459058JL8	40336	003	IBRD	10,000,000.00	9,996,360.00	9,996,360.00	0.500	0.504	12,500.00	189.69	0.00	12,689.69	
31422B6K1	40337	003	FAMC	10,000,000.00	9,991,610.00	9,991,610.00	0.480	0.493	12,000.00	419.50	0.00	12,419.50	
459058JL8	40338	003	IBRD	10,000,000.00	9,993,370.00	9,993,370.00	0.500	0.510	12,500.00	345.52	0.00	12,845.52	
459058DX8	40339	003	IBRD	4,765,000.00	5,158,198.27	5,158,198.27	2.500	0.337	29,781.25	-25,404.06	0.00	4,377.19	
3130AKPW0	40340	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	12,500.00	0.00	0.00	12,500.00	
459058JE4	40341	003	IBRD	10,000,000.00	9,933,980.00	9,933,980.00	0.375	0.520	9,375.00	3,634.12	0.00	13,009.12	
30318CAA5	40342	003	FHLMC	4,983,102.85	4,991,543.75	5,012,795.59	0.670	0.658	8,351.67	-41.39	0.00	8,310.28	
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.500	15,452.50	-6,494.72	0.00	8,957.78	
459056HV2	40344	003	IBRD	10,000,000.00	10,427,200.00	10,427,200.00	1.500	0.298	37,500.00	-29,666.67	0.00	7,833.33	
89233GVX1	40345	003	TMCC	0.00	14,982,504.17	9,934,051.68	0.190	0.193	0.00	4,829.17	0.00	4,829.17	
62478UAT3	40346	003	MUBCD	25,000,000.00	25,000,000.00	25,000,000.00	0.180	0.183	11,500.00	0.00	0.00	11,500.00	
45950VPL4	40347	003	IFC	10,000,000.00	9,971,900.00	9,971,900.00	0.450	0.503	11,250.00	1,405.00	0.00	12,655.00	
46625HJT8	40348	003	JPM	15,000,000.00	16,528,245.00	16,528,245.00	3.875	0.431	145,312.50	-127,353.75	0.00	17,958.75	
69371RR24	40349	003	PCAR	7,000,000.00	6,991,880.00	6,991,880.00	0.350	0.386	6,125.00	676.67	0.00	6,801.67	

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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													
3130AKXX9	40350	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	12,500.00	0.00	0.00	12,500.00	
78015CWA6	40351	003	RY	0.00	24,978,708.33	19,277,046.65	0.140	0.142	0.00	6,902.78	0.00	6,902.78	
06367CAH0	40352	003	BMO	25,000,000.00	25,000,000.00	25,000,000.00	0.180	0.183	11,500.00	0.00	0.00	11,500.00	
3130AKXX9	40353	003	FHLB	10,000,000.00	9,994,000.00	9,994,000.00	0.500	0.508	12,500.00	300.00	0.00	12,800.00	
45905U5Y6	40354	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.595	7,500.00	0.00	0.00	7,500.00	
45905U5Y6	40355	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.595	7,500.00	0.00	0.00	7,500.00	
3137FQ3W1	40356	003	FHLMC	4,950,000.00	4,950,000.00	5,316,300.00	2.588	2.390	32,026.50	0.00	0.00	32,026.50	
45818WCZ7	40357	003	IADB	10,000,000.00	10,000,000.00	10,000,000.00	0.650	0.651	16,396.38	0.00	0.00	16,396.38	
3133EMSU7	40358	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.800	0.793	20,000.00	0.00	0.00	20,000.00	
459058JA2	40359	003	IBRD	10,000,000.00	10,054,800.00	10,054,800.00	0.750	0.605	18,750.00	-3,427.38	0.00	15,322.62	
31422XCX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	0.992	25,000.00	0.00	0.00	25,000.00	
89233GU12	40361	003	TMCC	0.00	49,994,263.89	0.00	0.070		0.00	0.00	0.00	0.00	
62478UC38	40362	003	UNIONB	0.00	35,000,000.00	0.00	0.060		0.00	0.00	0.00	0.00	
COVID RELIEF	40363	003	STPOOL	75,000,000.00	75,000,000.00	75,000,319.26	0.330	0.242	45,675.35	0.00	0.00	45,675.35	
46625HJC5	40364	003	JPM	0.00	1,009,550.00	493,801.63	4.350	0.104	5,316.67	-5,187.65	0.00	129.02	
89233GZ33	40365	003	TMCC	20,000,000.00	19,986,061.11	19,986,061.11	0.130	0.132	0.00	6,644.45	0.00	6,644.45	
62479LXR1	40366	003	MUFGBK	10,000,000.00	9,996,666.67	9,996,666.67	0.080	0.081	0.00	2,044.45	0.00	2,044.45	
14913R2B2	40367	003	CAT	5,000,000.00	5,039,650.00	5,039,650.00	0.950	0.121	11,875.00	-10,343.48	0.00	1,531.52	
89114WBP9	40368	003	TD	10,000,000.00	10,000,000.00	10,000,000.00	0.070	0.071	1,788.89	0.00	0.00	1,788.89	
06367CGB7	40369	003	BMO	25,000,000.00	25,000,000.00	25,000,000.00	0.100	0.101	6,388.89	0.00	0.00	6,388.89	
89114WBX2	40370	003	TD	0.00	25,000,000.00	20,652,173.91	0.040	0.041	2,111.11	0.00	0.00	2,111.11	
64990FC93	40372	003	NYSPIT	2,000,000.00	2,000,000.00	2,000,000.00	0.167	0.166	835.00	0.00	0.00	835.00	
89114WCA1	40373	003	TD	30,000,000.00	30,000,000.00	30,000,000.00	0.110	0.112	8,433.33	0.00	0.00	8,433.33	
912796J26	40374	003	USTR	0.00	29,999,160.00	6,195,478.70	0.036	0.037	0.00	570.00	0.00	570.00	
912796C56	40375	003	USTR	0.00	24,999,000.00	7,608,391.30	0.040	0.041	0.00	777.78	0.00	777.78	
912796K24	40376	003	USTR	0.00	29,998,425.00	15,325,282.34	0.035	0.035	0.00	1,370.83	0.00	1,370.83	
912796J26	40377	003	USTR	0.00	19,999,444.44	4,130,320.05	0.040	0.041	0.00	422.23	0.00	422.23	
62479LZH1	40378	003	MUFGBK	10,000,000.00	9,996,655.56	9,996,655.56	0.070	0.071	0.00	1,788.89	0.00	1,788.89	
89233GZ33	40379	003	TMCC	10,000,000.00	9,995,172.22	9,995,172.22	0.110	0.112	0.00	2,811.11	0.00	2,811.11	
06417MQL2	40380	003	BNSHOU	13,910,000.00	13,910,344.08	13,910,344.08	0.200	0.200	7,109.55	-88.42	0.00	7,021.13	
62479LX83	40381	003	MUFGBK	10,000,000.00	0.00	9,998,075.00	0.070	0.071	0.00	1,788.89	0.00	1,788.89	
78012UP82	40382	003	RY	25,000,000.00	0.00	25,000,000.00	0.190	0.193	12,138.89	0.00	0.00	12,138.89	
89233GXL5	40383	003	TMCC	25,000,000.00	0.00	23,636,431.61	0.070	0.071	0.00	4,229.17	0.00	4,229.17	
62479LXN0	40384	003	MUFGBK	10,000,000.00	0.00	9,237,226.15	0.070	0.071	0.00	1,652.78	0.00	1,652.78	
89233GZH2	40385	003	TMCC	15,000,000.00	0.00	13,853,082.88	0.090	0.091	0.00	3,187.50	0.00	3,187.50	
78012UR23	40386	003	RY	25,000,000.00	0.00	17,119,565.22	0.120	0.122	5,250.00	0.00	0.00	5,250.00	
912796K73	40387	003	USTR	20,000,000.00	0.00	12,389,364.76	0.035	0.035	0.00	1,108.33	0.00	1,108.33	
62479MAE3	40388	003	MUFGBK	10,000,000.00	0.00	6,193,142.93	0.090	0.091	0.00	1,425.00	0.00	1,425.00	
62479MCR2	40389	003	MUFGBK	25,000,000.00	0.00	10,047,834.84	0.110	0.112	0.00	2,826.39	0.00	2,826.39	
89114WF75	40390	003	TD	30,000,000.00	0.00	10,108,695.65	0.160	0.162	4,133.33	0.00	0.00	4,133.33	

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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												
06367CKK2	40391	003	BMO	25,000,000.00	0.00	8,695,652.17	0.160	0.162	3,555.56	0.00	0.00	3,555.56
06367CL39	40392	003	BMO	25,000,000.00	0.00	6,250,000.00	0.160	0.162	2,555.56	0.00	0.00	2,555.56
			Subtotal	2,011,625,660.84	2,263,401,399.78	2,063,291,616.33		0.927	5,775,274.80	-952,219.19	3,222.69	4,826,278.30
Fund: CSJ/CSC JP												
9128286Y1	40371	152	USTR	901,000.00	915,993.20	915,993.20	1.750	0.071	3,963.41	-3,799.93	0.00	163.48
			Subtotal	901,000.00	915,993.20	915,993.20		0.071	3,963.41	-3,799.93	0.00	163.48
Fund: SJCE												
VP4560000	40162	501	WELLS	20,142,688.33	20,142,180.58	20,142,513.52	0.010	0.010	507.75	0.00	0.00	507.75
			Subtotal	20,142,688.33	20,142,180.58	20,142,513.52		0.010	507.75	0.00	0.00	507.75
			Total	2,032,669,349.17	2,284,459,573.56	2,084,350,123.05		0.918	5,779,745.96	-956,019.12	3,222.69	4,826,949.53

SECTION C

PORTFOLIO HOLDINGS AT COST

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

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

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

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

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

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

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

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

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

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

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Money Markets												
VP6000104	36512	WELLS	108,914,885.29	0.010			0.010	0.010	08/01 - Monthly		108,914,885.29	108,914,885.29
VP6000104	37053	WELLS	0.00	1.582			1.582	1.582	08/01 - Monthly		0.00	0.00
VP4560000	40162	WELLS	20,142,688.33	0.010		08/27/2019	0.010	0.010	08/27 - Monthly		20,142,688.33	20,142,688.33
Money Markets Totals			129,057,573.62				0.010	0.010		0.00	129,057,573.62	129,057,573.62
State Pool												
CITY	32936	STPOOL	75,000,000.00	0.330			0.330	0.330	10/01 - Quarterly		75,000,000.00	75,000,000.00
CSJFA	37042	STPOOL	75,000,000.00	0.330			0.330	0.330	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
COVID RELIEF	40363	STPOOL	75,000,000.00	0.330		05/14/2021	0.330	0.330	07/15 - Quarterly		75,000,000.00	75,000,000.00
State Pool Totals			225,000,000.00				0.330	0.330		0.00	225,000,000.00	225,000,000.00
Corp Medium Term Notes												
037833DL1	40164	AAPL	1,000,000.00	1.700	09/11/2022	09/11/2019	1.706	1.706	03/11 - 09/11		999,830.00	999,946.48
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	4,997,402.78
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	6,793,978.23
06406RAE7	40242	BK	10,444,000.00	2.950	01/29/2023	04/13/2020	1.823	1.823	07/29 - 01/29	Received	10,763,199.97	10,595,667.58
06406RAJ6	40320	BK	3,868,000.00	3.450	08/11/2023	11/03/2020	0.394	0.394	02/11 - 08/11	Received	4,193,530.88	4,086,542.78
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	8,550,413.17
14913Q2T5	40075	CAT	5,000,000.00	2.950	02/26/2022	03/04/2019	2.907	2.907	08/26 - 02/26	Received	5,006,050.00	5,000,818.33
14913R2B2	40367	CAT	5,000,000.00	0.950	05/13/2022	05/28/2021	0.122	0.122	11/13 - 05/13	1,979.17	5,039,650.00	5,025,513.91
254687FJ0	40237	DIS	1,412,000.00	1.650	09/01/2022	03/17/2020	1.843	1.843	09/01 - 03/01	Received	1,405,490.68	1,409,570.05
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	1,710,144.09
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	4,994,599.44
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	5,000,233.89
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	15,006,872.45
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	14,022,142.56
24422EVG1	40279	JD	7,500,000.00	0.550	07/05/2022	06/08/2020	0.492	0.492	01/05 - 07/05	Received	7,508,925.00	7,503,273.69
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	5,273,573.28
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	12,731,669.41
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	2,075,409.93
46625HJH4	40223	JPM	10,000,000.00	3.200	01/25/2023	01/31/2020	1.799	1.799	07/25 - 01/25	Received	10,405,200.00	10,178,831.28
46625HRL6	40303	JPM	5,000,000.00	2.700	05/18/2023	08/20/2020	0.607	0.607	11/18 - 05/18	Received	5,284,400.00	5,168,970.45
46625HJH4	40308	JPM	2,433,000.00	3.200	01/25/2023	09/25/2020	0.456	0.456	01/25 - 07/25	Received	2,587,738.80	2,520,316.89
46625HJT8	40348	JPM	15,000,000.00	3.875	02/01/2024	02/01/2021	0.452	0.452	08/01 - 02/01		16,528,245.00	16,188,635.00

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Corp Medium Term Notes												
191219AP9	40063	KO	10,524,000.00	8.500	02/01/2022	02/01/2019	2.981	2.981	08/01 - 02/01		12,179,004.24	10,707,889.36
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	4,498,622.67
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	6,074,207.12
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	7,004,238.38
69371RQ33	40238	PCAR	1,000,000.00	2.000	09/26/2022	03/30/2020	2.552	2.552	09/26 - 03/26	Received	986,760.00	994,754.24
69371RN77	40267	PCAR	2,897,000.00	2.300	08/10/2022	05/13/2020	1.147	1.147	08/10 - 02/10	Received	2,970,699.68	2,925,219.58
69371RQ82	40275	PCAR	2,000,000.00	0.800	06/08/2023	06/08/2020	0.847	0.847	12/08 - 06/08		1,997,220.00	1,998,437.54
69371RR24	40349	PCAR	7,000,000.00	0.350	02/02/2024	02/02/2021	0.389	0.389	08/02 - 02/02		6,991,880.00	6,993,676.93
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	9,988,480.60
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	5,003,864.63
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	6,541,839.93
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	10,014,417.93
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	9,997,722.96
931142DH3	40274	WMT	26,018,000.00	2.550	04/11/2023	06/01/2020	0.668	0.668	10/11 - 04/11	Received	27,403,406.46	26,757,780.15
Corp Medium Term Notes Totals			256,234,000.00				1.728	1.728		1,979.17	262,751,719.06	259,335,677.69
Negotiable CDs												
06367CAH0	40352	BMO	25,000,000.00	0.180	02/04/2022	02/04/2021	0.180	0.183	02/04 - At Maturity		25,000,000.00	25,000,000.00
06367CGB7	40369	BMO	25,000,000.00	0.100	12/30/2021	06/15/2021	0.100	0.101	12/30 - At Maturity		25,000,000.00	25,000,000.00
06367CKK2	40391	BMO	25,000,000.00	0.160	07/01/2022	08/30/2021	0.160	0.162	07/01 - At Maturity		25,000,000.00	25,000,000.00
06367CL39	40392	BMO	25,000,000.00	0.160	07/01/2022	09/08/2021	0.160	0.162	07/01 - At Maturity		25,000,000.00	25,000,000.00
06417MQL2	40380	BNSHOU	13,910,000.00	0.200	06/23/2022	06/30/2021	0.198	0.200	06/23 - At Maturity	540.94	13,910,344.08	13,910,254.70
62478UAT3	40346	MUBCD	25,000,000.00	0.180	10/08/2021	01/22/2021	0.180	0.183	10/08 - At Maturity		25,000,000.00	25,000,000.00
78012UP82	40382	RY	25,000,000.00	0.190	06/30/2022	07/01/2021	0.190	0.193	06/30 - At Maturity		25,000,000.00	25,000,000.00
78012UR23	40386	RY	25,000,000.00	0.120	02/11/2022	07/30/2021	0.120	0.122	02/11 - At Maturity		25,000,000.00	25,000,000.00
89114WBP9	40368	TD	10,000,000.00	0.070	12/20/2021	06/04/2021	0.070	0.071	12/20 - At Maturity		10,000,000.00	10,000,000.00
89114WCA1	40373	TD	30,000,000.00	0.110	11/19/2021	06/21/2021	0.110	0.112	11/19 - At Maturity		30,000,000.00	30,000,000.00
89114WF75	40390	TD	30,000,000.00	0.160	05/20/2022	08/31/2021	0.160	0.162	05/20 - At Maturity		30,000,000.00	30,000,000.00
Negotiable CDs Totals			258,910,000.00				0.150	0.152		540.94	258,910,344.08	258,910,254.70
Commercial Paper Discounts												
62479LXR1	40366	MUFGBK	10,000,000.00	0.080	10/25/2021	05/28/2021	0.080	0.081	10/25 - At Maturity		9,996,666.67	9,999,466.67
62479LZH1	40378	MUFGBK	10,000,000.00	0.070	12/17/2021	06/28/2021	0.070	0.071	12/17 - At Maturity		9,996,655.56	9,998,502.78
62479LX83	40381	MUFGBK	10,000,000.00	0.070	10/08/2021	07/01/2021	0.070	0.071	10/08 - At Maturity		9,998,075.00	9,999,863.89
62479LXN0	40384	MUFGBK	10,000,000.00	0.070	10/22/2021	07/08/2021	0.070	0.071	10/22 - At Maturity		9,997,938.89	9,999,591.67

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Commercial Paper Discounts												
62479MAE3	40388	MUFGBK	10,000,000.00	0.090	01/14/2022	08/05/2021	0.090	0.091	01/14 - At Maturity		9,995,950.00	9,997,375.00
62479MCR2	40389	MUFGBK	25,000,000.00	0.110	03/25/2022	08/25/2021	0.110	0.112	03/25 - At Maturity		24,983,805.56	24,986,631.95
89233GZ33	40365	TMCC	20,000,000.00	0.130	12/03/2021	05/24/2021	0.130	0.132	12/03 - At Maturity		19,986,061.11	19,995,450.00
89233GZ33	40379	TMCC	10,000,000.00	0.110	12/03/2021	06/28/2021	0.110	0.112	12/03 - At Maturity		9,995,172.22	9,998,075.00
89233GXL5	40383	TMCC	25,000,000.00	0.070	10/20/2021	07/06/2021	0.070	0.071	10/20 - At Maturity		24,994,847.22	24,999,076.39
89233GZH2	40385	TMCC	15,000,000.00	0.090	12/17/2021	07/08/2021	0.090	0.091	12/17 - At Maturity		14,993,925.00	14,997,112.50
Commercial Paper Discounts Totals			145,000,000.00				0.092	0.093		0.00	144,939,097.23	144,971,145.85
Federal Agency Coupon Securities												
31422BJ27	40299	FAMC	2,500,000.00	0.500	07/14/2025	07/28/2020	0.501	0.501	01/14 - 07/14	Received	2,499,875.00	2,499,904.61
31422B6K1	40334	FAMC	10,000,000.00	0.480	01/15/2026	01/15/2021	0.496	0.496	07/15 - 01/15		9,992,000.00	9,993,137.78
31422B6K1	40337	FAMC	10,000,000.00	0.480	01/15/2026	01/15/2021	0.497	0.497	07/15 - 01/15		9,991,610.00	9,992,803.24
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	24,965,666.67
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	19,991,703.49
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	16,995,658.86
3133ELG81	40283	FFCB	10,000,000.00	0.300	06/08/2023	06/12/2020	0.303	0.303	12/08 - 06/08	Received	9,999,100.00	9,999,492.29
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	9,997,064.93
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	2,995,947.92
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
3137EAEX3	40309	FHLMC	5,000,000.00	0.375	09/23/2025	09/25/2020	0.436	0.436	03/23 - 09/23		4,984,950.00	4,988,013.57
3137EAEY1	40316	FHLMC	4,000,000.00	0.125	10/16/2023	10/16/2020	0.250	0.250	04/16 - 10/16		3,985,080.00	3,989,846.11
3135G0U92	40043	FNMA	4,000,000.00	2.625	01/11/2022	01/11/2019	2.650	2.650	07/11 - 01/11		3,997,120.00	3,999,733.33
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	9,979,064.16
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	9,989,627.44
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	9,983,528.61
3135G04Z3	40288	FNMA	10,000,000.00	0.500	06/17/2025	06/19/2020	0.542	0.542	12/17 - 06/17		9,979,300.00	9,984,618.91
3135G05X7	40329	FNMA	10,000,000.00	0.375	08/25/2025	12/29/2020	0.429	0.429	02/25 - 08/25	Received	9,975,300.00	9,979,308.59
3135G06G3	40333	FNMA	10,000,000.00	0.500	11/07/2025	01/06/2021	0.417	0.417	05/07 - 11/07	Received	10,039,690.00	10,033,648.73
Federal Agency Coupon Securities Totals			205,500,000.00				1.342	1.342		0.00	205,203,945.00	205,358,769.24
Treasury Coupon Securities												
912828W48	40196	USTR	15,000,000.00	2.125	02/29/2024	12/23/2019	1.719	1.719	02/29 - 08/31	Received	15,244,921.88	15,141,122.42
9128286Y1	40371	USTR	901,000.00	1.750	06/15/2022	06/17/2021	0.076	0.076	12/15 - 06/15		915,993.20	911,615.02
Treasury Coupon Securities Totals			15,901,000.00				1.626	1.626		86.16	16,160,915.08	16,052,737.44

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Treasury Discounts												
912796K73	40387	USTR	20,000,000.00	0.035	01/13/2022	08/05/2021	0.035	0.036	01/13 - At Maturity		19,996,869.44	19,997,977.77
Treasury Discounts Totals			20,000,000.00				0.035	0.036		0.00	19,996,869.44	19,997,977.77
Federal Agency Callables												
31422XCX8	40360	FAMC	10,000,000.00	1.000	04/20/2026	04/20/2021	1.000	1.000	10/20 - 04/20	Received	10,000,000.00	10,000,000.00
3133ELJ47	40282	FFCB	10,000,000.00	0.580	06/17/2024	06/17/2020	0.580	0.580	12/17 - 06/17		10,000,000.00	10,000,000.00
3133EMLR1	40330	FFCB	10,000,000.00	0.500	12/23/2025	12/29/2020	0.500	0.500	06/23 - 12/23		10,000,000.00	10,000,000.00
3133EMSU7	40358	FFCB	10,000,000.00	0.800	03/09/2026	03/09/2021	0.800	0.800	09/09 - 03/09		10,000,000.00	10,000,000.00
3130AKPW0	40340	FHLB	10,000,000.00	0.500	01/28/2026	01/28/2021	0.500	0.500	07/28 - 01/28		10,000,000.00	10,000,000.00
3130AKXX9	40350	FHLB	10,000,000.00	0.500	02/25/2026	02/25/2021	0.500	0.500	08/25 - 02/25		10,000,000.00	10,000,000.00
3130AKXX9	40353	FHLB	10,000,000.00	0.500	02/25/2026	02/25/2021	0.500	0.500	08/25 - 02/25		9,994,000.00	9,994,720.00
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
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	9,992,811.11
3134GVSN9	40265	FHLMC	10,000,000.00	0.700	04/01/2025	05/08/2020	0.700	0.700	07/01 - 01/01		10,000,000.00	10,000,000.00
3134GVB49	40273	FHLMC	40,000,000.00	0.750	06/18/2025	06/23/2020	0.750	0.750	12/18 - 06/18		40,000,000.00	40,000,000.00
3136G4WU3	40281	FNMA	30,000,000.00	0.850	06/23/2025	06/23/2020	0.850	0.850	01/16 - 07/16		30,000,000.00	30,000,000.00
3135G06R9	40331	FNMA	15,000,000.00	0.550	01/28/2026	01/28/2021	0.550	0.550	07/28 - 01/28		15,000,000.00	15,000,000.00
Federal Agency Callables Totals			185,000,000.00				0.755	0.755		0.00	184,984,000.00	184,987,531.11
Supranational												
4581X0CZ9	37634	IADB	20,000,000.00	1.750	09/14/2022	06/22/2018	2.902	2.902	09/14 - 03/14	Received	19,089,200.00	19,794,740.87
45818WCS3	40201	IADB	11,000,000.00	1.700	11/15/2024	01/08/2020	1.692	1.692	05/15 - 11/15	Received	11,003,960.00	11,002,547.82
45818WCW4	40321	IADB	10,000,000.00	0.340	10/15/2024	11/12/2020	0.352	0.352	04/15 - 10/15		9,995,330.00	9,996,384.30
45818WCZ7	40357	IADB	10,000,000.00	0.650	02/20/2026	02/24/2021	0.650	0.650	08/20 - 02/20		10,000,000.00	10,000,000.00
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	9,996,530.83
459058GQ0	40079	IBRD	5,000,000.00	2.500	03/19/2024	03/19/2019	2.535	2.535	09/19 - 03/19		4,991,850.00	4,995,979.33
459058GX5	40126	IBRD	10,000,000.00	1.875	06/19/2023	06/19/2019	1.902	1.902	12/19 - 06/19		9,989,600.00	9,995,536.67
459058JB0	40246	IBRD	3,000,000.00	0.625	04/22/2025	04/22/2020	0.704	0.704	10/22 - 04/22		2,988,390.00	2,991,737.55
459058GU1	40269	IBRD	16,000,000.00	2.125	07/01/2022	05/21/2020	0.322	0.322	07/01 - 01/01	Received	16,606,400.00	16,215,431.58
459058GU1	40287	IBRD	7,500,000.00	2.125	07/01/2022	06/18/2020	0.291	0.291	07/01 - 01/01	Received	7,779,030.00	7,602,780.49
459058JA2	40335	IBRD	20,000,000.00	0.750	03/11/2025	01/11/2021	0.401	0.401	03/11 - 09/11	Received	20,288,120.00	20,238,179.20
459058JL8	40336	IBRD	10,000,000.00	0.500	10/28/2025	01/11/2021	0.508	0.508	04/28 - 10/28	Received	9,996,360.00	9,996,908.00
459058JL8	40338	IBRD	10,000,000.00	0.500	10/28/2025	01/11/2021	0.514	0.514	04/28 - 10/28	Received	9,993,370.00	9,994,368.15
459058DX8	40339	IBRD	4,765,000.00	2.500	11/25/2024	01/12/2021	0.351	0.351	05/25 - 11/25	Received	5,158,198.27	5,085,091.05
459058JE4	40341	IBRD	10,000,000.00	0.375	07/28/2025	01/13/2021	0.522	0.522	01/28 - 07/28	Received	9,933,980.00	9,944,397.83

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Supranational												
459056HV2	40344	IBRD	10,000,000.00	1.500	08/28/2024	01/22/2021	0.306	0.306	02/28 - 08/28	Received	10,427,200.00	10,345,122.22
45905U5Y6	40354	IBRD	5,000,000.00	0.600	02/18/2026	02/18/2021	0.600	0.600	08/18 - 02/18		5,000,000.00	5,000,000.00
45905U5Y6	40355	IBRD	5,000,000.00	0.600	02/18/2026	02/18/2021	0.600	0.600	08/18 - 02/18		5,000,000.00	5,000,000.00
459058JA2	40359	IBRD	10,000,000.00	0.750	03/11/2025	03/12/2021	0.611	0.611	09/11 - 03/11	Received	10,054,800.00	10,047,221.68
45950VPG5	40332	IFC	8,550,000.00	0.425	11/19/2024	01/06/2021	0.320	0.320	05/19 - 11/19	Received	8,584,490.70	8,577,929.30
45950VPL4	40347	IFC	10,000,000.00	0.450	02/05/2026	02/05/2021	0.507	0.507	08/05 - 02/05		9,971,900.00	9,975,584.22
Supranational Totals			205,815,000.00				0.952	0.952		0.00	206,797,878.97	206,796,471.09
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	8,607,157.71
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	6,223,827.50
3137B4WB8	40148	FHLMC	4,250,000.00	3.060	07/01/2023	08/01/2019	2.119	2.119	09/01 -		4,390,781.25	4,312,902.26
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	5,083,950.62
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	2,752,905.38
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	1,007,853.81
3140HUNV4	40171	FNMA	4,985,572.80	2.420	07/01/2024	09/19/2019	2.046	2.074	09/30 - Monthly	Received	5,072,041.33	5,035,266.22
MBS ZERO PSA Totals			32,795,572.80				2.068	2.076		0.00	33,349,882.01	33,023,863.50
Asset Backed Security												
43815NAC8	40158	HAROT	3,386,500.62	1.780	08/15/2023	08/27/2019	1.780	1.780	09/15 -		3,386,472.52	3,386,487.36
43813VAC2	40190	HAROT	7,769,383.20	1.830	01/18/2024	11/26/2019	1.845	1.845	12/18 -		7,767,998.70	7,768,615.79
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	1,999,893.80
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	1,249,799.90
89233MAD5	40186	TMCC	2,626,231.98	1.920	01/16/2024	11/13/2019	1.931	1.931	12/15 -		2,626,042.37	2,626,127.90
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	1,499,799.35
89237VAB5	40296	TMCC	5,000,000.00	0.440	10/15/2024	07/27/2020	0.444	0.444	08/15 -		4,999,615.00	4,999,722.54
Asset Backed Security Totals			23,532,115.80				1.408	1.408		0.00	23,529,379.94	23,530,446.64
Municipal Bonds												
13063DDF2	37579	CAS	5,000,000.00	2.500	10/01/2022	10/26/2017	2.222	2.222	04/01 - 10/01		5,066,150.00	5,013,416.34
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	5,004,141.87
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	5,028,444.38
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	2,237,397.95
13063DGB8	40243	CAS	5,000,000.00	3.375	04/01/2025	04/13/2020	1.802	1.802	10/01 - 04/01	Received	5,372,000.00	5,262,147.65
13034AL65	40323	CASDEV	1,385,000.00	0.765	10/01/2025	12/17/2020	0.765	0.765	04/01 - 10/01		1,385,000.00	1,385,000.00

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Municipal Bonds												
13077DML3	40318	CASHGR	10,000,000.00	0.885	11/01/2025	11/02/2020	0.805	0.805	05/01 - 11/01	Received	10,039,100.00	10,031,949.42
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	19,970,903.33
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	995,730.00
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	3,984,220.96
13066YTZ2	40114	CASPWR	15,000,000.00	2.000	05/01/2022	06/05/2019	1.979	1.979	11/01 - 05/01	Received	15,008,850.00	15,001,776.77
34153QUD6	40311	FLSEDU	10,000,000.00	0.550	06/01/2025	10/22/2020	0.550	0.550	06/01 - 12/01		10,000,000.00	10,000,000.00
34153QUC8	40313	FLSEDU	5,000,000.00	0.390	06/01/2024	10/22/2020	0.413	0.413	06/01 - 12/01		4,995,850.00	4,996,933.03
373385FQ1	40304	GAS	14,615,000.00	0.520	08/01/2025	08/27/2020	0.520	0.520	02/01 - 08/01		14,615,000.00	14,615,000.00
373385FP3	40305	GAS	4,345,000.00	0.420	08/01/2024	08/27/2020	0.420	0.420	02/01 - 08/01		4,345,000.00	4,345,000.00
419792ZM1	40317	HIS	5,000,000.00	0.852	10/01/2025	10/29/2020	0.790	0.790	10/01 - 04/01		5,014,900.00	5,012,108.35
546417DQ6	40312	LAS	4,000,000.00	0.840	06/01/2025	10/14/2020	0.840	0.840	12/01 - 06/01		4,000,000.00	4,000,000.00
544351MN6	37638	LOS	4,815,000.00	2.900	09/01/2022	07/12/2018	2.893	2.893	03/01 - 09/01		4,816,203.75	4,815,266.78
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	4,002,390.00
544351MQ9	40315	LOS	3,670,000.00	3.320	09/01/2024	10/14/2020	0.511	0.511	03/01 - 09/01	Received	4,065,589.30	3,967,329.11
57582RK88	40322	MAS	1,000,000.00	0.695	11/01/2025	12/03/2020	0.695	0.695	05/01 - 11/01		1,000,000.00	1,000,000.00
574193NC8	37534	MDS	5,000,000.00	2.250	03/15/2022	03/22/2017	2.250	2.250	09/15 - 03/15		5,000,000.00	5,000,000.00
574193SP4	40234	MDS	1,000,000.00	0.970	03/15/2024	03/18/2020	0.970	0.970	09/15 - 03/15		1,000,000.00	1,000,000.00
574193TR9	40297	MDS	5,000,000.00	0.660	08/01/2025	08/05/2020	0.635	0.635	02/01 - 08/01		5,006,100.00	5,004,687.08
574193TQ1	40298	MDS	5,000,000.00	0.510	08/01/2024	08/05/2020	0.500	0.500	02/01 - 08/01		5,001,950.00	5,001,385.10
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	1,253,261.61
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	1,003,346.92
60412AKS1	40245	MNS	3,500,000.00	2.020	10/01/2022	04/15/2020	1.084	1.084	10/01 - 04/01	Received	3,579,380.00	3,532,253.72
649791PP9	40185	NYS	5,000,000.00	2.010	02/15/2024	10/30/2019	1.998	1.998	02/15 - 08/15		5,002,600.00	5,001,437.15
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	5,112,150.13
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	2,810,725.39
64990FC93	40372	NYSPIT	2,000,000.00	0.167	03/15/2022	06/23/2021	0.167	0.167	03/15 - Final Pmt.		2,000,000.00	2,000,000.00
64990GZW5	40262	NYU	2,450,000.00	1.438	07/01/2024	05/06/2020	1.551	1.551	07/01 - 01/01	Received	2,438,877.00	2,442,634.27
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	2,001,922.41
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	1,794,329.41
76913CAX7	40255	RIV	1,655,000.00	2.363	02/15/2023	05/06/2020	2.362	2.362	08/15 - 02/15		1,655,000.00	1,655,000.00
76913CAZ2	40256	RIV	4,000,000.00	2.667	02/15/2025	05/06/2020	2.667	2.667	08/15 - 02/15		4,000,000.00	4,000,000.00
84247PHX2	37565	STNPWR	2,710,000.00	3.258	07/01/2022	07/31/2017	2.290	2.290	01/01 - 07/01	Received	2,831,272.50	2,728,499.19
882722VK4	40264	TXS	3,425,000.00	3.823	04/01/2023	05/08/2020	0.947	0.947	10/01 - 04/01	Received	3,705,815.75	3,570,388.79
882724RA7	40319	TXS	1,600,000.00	5.000	10/01/2025	10/30/2020	0.550	0.550	04/01 - 10/01	Received	1,945,088.00	1,880,591.03

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Municipal Bonds												
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
91412GV8	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	1,045,169.66
91412HFL2	40293	UNVHGR	1,000,000.00	0.833	05/15/2024	07/16/2020	0.833	0.833	11/15 - 05/15		1,000,000.00	1,000,000.00
91412HFL2	40294	UNVHGR	650,000.00	0.833	05/15/2024	07/16/2020	0.833	0.833	11/15 - 05/15		650,000.00	650,000.00
91412HGE7	40324	UNVHGR	2,215,000.00	0.883	05/15/2025	12/10/2020	0.630	0.630	05/15 - 11/15	Received	2,238,988.45	2,234,611.87
91412HGE7	40325	UNVHGR	3,560,000.00	0.883	05/15/2025	12/15/2020	0.605	0.605	05/15 - 11/15	Received	3,603,004.80	3,595,269.35
91412HGE7	40326	UNVHGR	10,000,000.00	0.883	05/15/2025	12/16/2020	0.610	0.610	05/15 - 11/15	Received	10,118,600.00	10,097,328.13
91412HGE7	40343	UNVHGR	7,000,000.00	0.883	05/15/2025	01/22/2021	0.507	0.507	05/15 - 11/15	Received	7,112,070.00	7,094,101.27
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			219,880,000.00				1.474	1.474		0.00	222,374,304.80	221,528,248.42
Pass Through Securities												
30298LAA9	40173	FHLMC	6,386,442.90	1.990	05/25/2024	09/30/2019	1.962	1.962	10/25 - Monthly	Received	6,386,442.90	6,386,442.90
30314KAS2	40180	FHLMC	2,378,749.23	2.090	07/25/2024	10/18/2019	1.941	1.941	11/25 - Monthly	Received	2,390,062.56	2,390,062.56
30295NAE0	40214	FHLMC	264,665.90	2.050	10/25/2023	01/22/2020	1.973	1.973	02/25 - Monthly	Received	264,996.73	264,996.73
30298LAA9	40231	FHLMC	750,407.05	1.990	05/25/2024	02/27/2020	1.590	1.590	03/25 - Monthly	Received	759,787.14	759,787.14
3137BJQ71	40266	FHLMC	10,000,000.00	2.770	05/25/2025	05/26/2020	1.043	1.043	06/25 - Monthly	Received	10,823,437.50	10,823,437.50
3137B04Y7	40276	FHLMC	5,450,000.00	2.615	01/25/2023	06/04/2020	0.605	0.605	07/25 - Monthly	Received	5,727,609.38	5,727,609.38
30315EAA4	40295	FHLMC	3,459,674.27	0.830	05/25/2025	07/24/2020	0.695	0.695	08/25 - Monthly	Received	3,476,595.54	3,476,595.54
30288WAK5	40300	FHLMC	266,678.97	2.190	03/25/2023	07/31/2020	0.919	0.919	08/25 - Monthly	Received	274,220.99	274,220.99
3137BGK24	40328	FHLMC	4,500,000.00	3.062	12/25/2024	12/28/2020	0.496	0.496	01/25 - Monthly	Received	4,937,850.00	4,937,850.00
30318CAA5	40342	FHLMC	4,983,102.85	0.670	11/25/2025	01/22/2021	0.537	0.537	02/25 - Monthly	Received	5,007,539.99	5,007,539.99
3137FQ3W1	40356	FHLMC	4,950,000.00	2.588	03/25/2025	02/22/2021	0.554	0.554	03/25 - Monthly	Received	5,316,300.00	5,316,300.00
3138ELJW4	40189	FNMA	4,738,571.67	2.791	06/01/2023	11/12/2019	1.999	1.999	12/25 - Monthly	Received	4,860,367.77	4,860,367.77
3138L1UV9	40194	FNMA	4,078,568.10	2.220	12/01/2022	12/26/2019	2.023	2.023	01/25 - Monthly	Received	4,099,598.22	4,099,598.22
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	22,426,052.97	2.610	08/01/2023	01/22/2020	1.939	1.939	02/25 - Monthly	Received	22,916,622.88	22,916,622.88
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	3,517,264.44	2.509	11/25/2022	01/24/2020	1.900	1.900	02/25 - Monthly	Received	3,567,275.55	3,567,275.55
3138L8CE2	40225	FNMA	3,500,000.00	2.960	11/01/2024	02/05/2020	2.482	2.482	03/25 - Monthly	Received	3,577,656.25	3,577,656.25
3136AL7K1	40272	FNMA	3,283,735.55	2.967	03/25/2025	05/27/2020	1.008	1.008	06/25 - Monthly	Received	3,554,315.36	3,554,315.36
3136AGMB5	40289	FNMA	1,523,904.80	2.492	03/25/2023	06/22/2020	0.675	0.675	07/25 - Monthly	Received	1,590,754.22	1,590,754.22

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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
Pass Through Securities												
3138L9QS4	40314	FNMA	2,500,000.00	2.810	04/01/2025	10/14/2020	1.436	1.436	11/25 - Monthly	Received	2,650,781.25	2,650,781.25
3136AY6S7	40327	FNMA	4,889,268.36	2.624	11/25/2024	12/22/2020	0.543	0.543	01/25 - Monthly	Received	5,254,398.92	5,254,398.92
Pass Through Securities Totals			110,044,087.06				1.467	1.467		0.00	113,891,366.59	113,891,366.48
Investment Totals			2,032,669,349.28				0.886	0.887		2,606.27	2,046,947,275.82	2,042,442,063.66

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			108,914,885.29	108,914,885.29	108,914,885.29	0.010	1	1	0.010	
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	20,142,688.33	20,142,688.33	20,142,688.33	0.010	1	1	0.010	
Subtotal and Average			86,428,006.92		129,057,573.62	129,057,573.62	129,057,573.62		1	1	0.010	
State Pool												
CITY	32936	State Investment Pool			75,000,000.00	75,000,000.00	75,000,000.00	0.330	1	1	0.330	
CSJFA	37042	State Investment Pool			75,000,000.00	75,000,000.00	75,000,000.00	0.330	1	1	0.330	
SYS37370	37370	State Investment Pool			0.00	0.00	0.00	2.390	1	1	2.390	
COVID RELIEF	40363	State Investment Pool		05/14/2021	75,000,000.00	75,000,000.00	75,000,000.00	0.330	1	1	0.330	
Subtotal and Average			225,000,000.00		225,000,000.00	225,000,000.00	225,000,000.00		1	1	0.330	
Corp Medium Term Notes												
037833DL1	40164	Apple		09/11/2019	1,000,000.00	1,015,460.00	999,946.48	1.700	1,096	345	1.706	09/11/2022
037833DL1	40166	Apple		09/11/2019	5,000,000.00	5,077,300.00	4,997,402.78	1.700	1,096	345	1.757	09/11/2022
037833DV9	40263	Apple		05/11/2020	6,795,000.00	6,853,437.00	6,793,978.23	0.750	1,095	587	0.759	05/11/2023
06406RAE7	40242	Bank of New York Mellon		04/13/2020	10,444,000.00	10,814,239.80	10,595,667.58	2.950	1,021	485	1.823	01/29/2023
06406RAJ6	40320	Bank of New York Mellon		11/03/2020	3,868,000.00	4,105,379.16	4,086,542.78	3.450	1,011	679	0.394	08/11/2023
084670BF4	40138	Berkshire Hathaway		06/28/2019	8,513,000.00	8,625,116.21	8,550,413.17	3.400	948	122	2.026	01/31/2022
14913Q2T5	40075	Catepillar Inc.		03/04/2019	5,000,000.00	5,065,200.00	5,000,818.33	2.950	1,090	148	2.907	02/26/2022
14913R2B2	40367	Catepillar Inc.		05/28/2021	5,000,000.00	5,027,950.00	5,025,513.91	0.950	350	224	0.122	05/13/2022
254687FJ0	40237	Walt Disney Company		03/17/2020	1,412,000.00	1,432,022.16	1,409,570.05	1.650	898	335	1.843	09/01/2022
438516BM7	40015	Honeywell International		11/02/2018	1,712,000.00	1,714,362.56	1,710,144.09	1.850	1,095	31	3.225	11/01/2021
438516BM7	40016	Honeywell International		11/05/2018	5,000,000.00	5,006,900.00	4,994,599.44	1.850	1,092	31	3.220	11/01/2021
438516BM7	40163	Honeywell International		09/05/2019	5,000,000.00	5,006,900.00	5,000,233.89	1.850	788	31	1.792	11/01/2021
438516BM7	40236	Honeywell International		03/13/2020	15,000,000.00	15,020,700.00	15,006,872.45	1.850	598	31	1.292	11/01/2021
24422EUT4	40097	John Deere		04/26/2019	14,000,000.00	14,226,800.00	14,022,142.56	2.950	1,071	182	2.618	04/01/2022
24422EVG1	40279	John Deere		06/08/2020	7,500,000.00	7,522,125.00	7,503,273.69	0.550	757	277	0.492	07/05/2022
478160CD4	40091	Johnson & Johnson		04/24/2019	5,280,000.00	5,327,520.00	5,273,573.28	2.250	1,044	153	2.550	03/03/2022
478160CD4	40229	Johnson & Johnson		02/26/2020	12,687,000.00	12,801,183.00	12,731,669.41	2.250	736	153	1.401	03/03/2022
46625HJE1	40213	JP Morgan		01/22/2020	2,050,000.00	2,115,723.00	2,075,409.93	3.250	975	357	1.942	09/23/2022
46625HJH4	40223	JP Morgan		01/31/2020	10,000,000.00	10,414,100.00	10,178,831.28	3.200	1,090	481	1.799	01/25/2023
46625HRL6	40303	JP Morgan		08/20/2020	5,000,000.00	5,185,750.00	5,168,970.45	2.700	1,001	594	0.607	05/18/2023
46625HJH4	40308	JP Morgan		09/25/2020	2,433,000.00	2,533,750.53	2,520,316.89	3.200	852	481	0.456	01/25/2023
46625HJT8	40348	JP Morgan		02/01/2021	15,000,000.00	16,213,500.00	16,188,635.00	3.875	1,095	853	0.452	02/01/2024
191219AP9	40063	Coca Cola		02/01/2019	10,524,000.00	10,887,393.72	10,707,889.36	8.500	1,096	123	2.981	02/01/2022

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Corp Medium Term Notes												
594918BW3	40082	Microsoft Inc.		04/05/2019	4,500,000.00	4,534,785.00	4,498,622.67	2.400	1,038	128	2.491	02/06/2022
69371RP75	40096	PACCAR Inc.		04/26/2019	6,068,000.00	6,150,100.04	6,074,207.12	2.850	1,040	151	2.593	03/01/2022
69371RP83	40111	PACCAR Inc.		05/23/2019	7,000,000.00	7,119,490.00	7,004,238.38	2.650	1,083	221	2.546	05/10/2022
69371RQ33	40238	PACCAR Inc.		03/30/2020	1,000,000.00	1,019,350.00	994,754.24	2.000	910	360	2.552	09/26/2022
69371RN77	40267	PACCAR Inc.		05/13/2020	2,897,000.00	2,956,330.56	2,925,219.58	2.300	819	313	1.147	08/10/2022
69371RQ82	40275	PACCAR Inc.		06/08/2020	2,000,000.00	2,016,640.00	1,998,437.54	0.800	1,095	615	0.847	06/08/2023
69371RR24	40349	PACCAR Inc.		02/02/2021	7,000,000.00	6,979,420.00	6,993,676.93	0.350	1,095	854	0.389	02/02/2024
742718EQ8	40021	Proctor & Gamble		11/21/2018	10,000,000.00	10,026,700.00	9,988,480.60	1.700	1,078	33	3.065	11/03/2021
91159HHC7	40080	US Bank		03/15/2019	5,000,000.00	5,064,200.00	5,003,864.63	3.000	1,096	165	2.822	03/15/2022
91159HHC7	40102	US Bank		05/06/2019	6,533,000.00	6,616,883.72	6,541,839.93	3.000	1,044	165	2.689	03/15/2022
91159HHC7	40105	US Bank		05/09/2019	10,000,000.00	10,128,400.00	10,014,417.93	3.000	1,041	165	2.668	03/15/2022
90331HPC1	40112	US Bank		05/23/2019	10,000,000.00	10,159,000.00	9,997,722.96	2.650	1,096	234	2.687	05/23/2022
931142DH3	40274	Wal-Mart		06/01/2020	26,018,000.00	26,854,999.06	26,757,780.15	2.550	1,044	557	0.668	04/11/2023
Subtotal and Average			259,430,926.47		256,234,000.00	261,619,110.52	259,335,677.69		985	321	1.728	
Negotiable CDs												
06367CAH0	40352	Bank of Montreal		02/04/2021	25,000,000.00	25,005,750.00	25,000,000.00	0.180	365	126	0.180	02/04/2022
06367CGB7	40369	Bank of Montreal		06/15/2021	25,000,000.00	24,998,250.00	25,000,000.00	0.100	198	90	0.100	12/30/2021
06367CKK2	40391	Bank of Montreal		08/30/2021	25,000,000.00	24,985,200.00	25,000,000.00	0.160	305	273	0.160	07/01/2022
06367CL39	40392	Bank of Montreal		09/08/2021	25,000,000.00	25,000,000.00	25,000,000.00	0.160	296	273	0.160	07/01/2022
06417MQL2	40380	BNSHOU		06/30/2021	13,910,000.00	13,912,503.80	13,910,254.70	0.200	358	265	0.198	06/23/2022
62478UAT3	40346	MUBCD		01/22/2021	25,000,000.00	25,003,750.00	25,000,000.00	0.180	259	7	0.180	10/08/2021
78012UP82	40382	Royal Bank of Canada		07/01/2021	25,000,000.00	25,002,000.00	25,000,000.00	0.190	364	272	0.190	06/30/2022
78012UR23	40386	Royal Bank of Canada		07/30/2021	25,000,000.00	25,000,750.00	25,000,000.00	0.120	196	133	0.120	02/11/2022
89114WBP9	40368	Toronto Dominion Bank		06/04/2021	10,000,000.00	9,998,800.00	10,000,000.00	0.070	199	80	0.070	12/20/2021
89114WCA1	40373	Toronto Dominion Bank		06/21/2021	30,000,000.00	30,000,000.00	30,000,000.00	0.110	151	49	0.110	11/19/2021
89114WF75	40390	Toronto Dominion Bank		08/31/2021	30,000,000.00	30,000,000.00	30,000,000.00	0.160	262	231	0.160	05/20/2022
Subtotal and Average			280,076,935.30		258,910,000.00	258,907,003.80	258,910,254.70		266	163	0.150	
Commercial Paper Discounts												
62479LXR1	40366	MUFG BANK LTD/NY		05/28/2021	10,000,000.00	9,998,800.00	9,999,466.67	0.080	150	24	0.080	10/25/2021
62479LZH1	40378	MUFG BANK LTD/NY		06/28/2021	10,000,000.00	9,996,700.00	9,998,502.78	0.070	172	77	0.070	12/17/2021
62479LX83	40381	MUFG BANK LTD/NY		07/01/2021	10,000,000.00	9,999,200.00	9,999,863.89	0.070	99	7	0.070	10/08/2021
62479LXN0	40384	MUFG BANK LTD/NY		07/08/2021	10,000,000.00	9,998,900.00	9,999,591.67	0.070	106	21	0.070	10/22/2021
62479MAE3	40388	MUFG BANK LTD/NY		08/05/2021	10,000,000.00	9,995,100.00	9,997,375.00	0.090	162	105	0.090	01/14/2022
62479MCR2	40389	MUFG BANK LTD/NY		08/25/2021	25,000,000.00	24,978,750.00	24,986,631.95	0.110	212	175	0.110	03/25/2022

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Commercial Paper Discounts												
89233GZ33	40365	Toyota Motor Credit Corp		05/24/2021	20,000,000.00	19,994,400.00	19,995,450.00	0.130	193	63	0.130	12/03/2021
89233GZ33	40379	Toyota Motor Credit Corp		06/28/2021	10,000,000.00	9,997,200.00	9,998,075.00	0.110	158	63	0.110	12/03/2021
89233GXL5	40383	Toyota Motor Credit Corp		07/06/2021	25,000,000.00	24,997,250.00	24,999,076.39	0.070	106	19	0.070	10/20/2021
89233GZH2	40385	Toyota Motor Credit Corp		07/08/2021	15,000,000.00	14,995,050.00	14,997,112.50	0.090	162	77	0.090	12/17/2021
Subtotal and Average			152,465,652.09		145,000,000.00	144,951,350.00	144,971,145.85		157	71	0.092	
Federal Agency Coupon Securities												
31422BJ27	40299	Federal Agricultural Mtg Corp		07/28/2020	2,500,000.00	2,487,075.00	2,499,904.61	0.500	1,812	1,382	0.501	07/14/2025
31422B6K1	40334	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,881,000.00	9,993,137.78	0.480	1,826	1,567	0.496	01/15/2026
31422B6K1	40337	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,881,000.00	9,992,803.24	0.480	1,826	1,567	0.497	01/15/2026
3133EJD48	40013	Federal Farm Credit Bank		10/17/2018	25,000,000.00	26,448,250.00	24,965,666.67	3.050	1,811	731	3.124	10/02/2023
3133EJ5W5	40049	Federal Farm Credit Bank		01/23/2019	20,000,000.00	21,015,400.00	19,991,703.49	2.650	1,734	752	2.672	10/23/2023
3133EKRE8	40127	Federal Farm Credit Bank		06/21/2019	17,000,000.00	17,163,370.00	16,995,658.86	1.850	997	164	1.909	03/14/2022
3133ELG81	40283	Federal Farm Credit Bank		06/12/2020	10,000,000.00	10,017,600.00	9,999,492.29	0.300	1,091	615	0.303	06/08/2023
3130ACZS6	37589	Federal Home Loan Bank		12/20/2017	10,000,000.00	10,164,800.00	9,997,064.93	2.100	1,654	273	2.141	07/01/2022
3130AGWK7	40157	Federal Home Loan Bank		08/16/2019	3,000,000.00	3,099,240.00	2,995,947.92	1.500	1,826	1,049	1.549	08/15/2024
3130AJS26	40291	Federal Home Loan Bank		06/24/2020	25,000,000.00	25,033,500.00	25,000,000.00	0.220	751	287	0.220	07/15/2022
3137EAEX3	40309	Federal Home Loan Mtg Corp		09/25/2020	5,000,000.00	4,947,450.00	4,988,013.57	0.375	1,824	1,453	0.436	09/23/2025
3137EAEY1	40316	Federal Home Loan Mtg Corp		10/16/2020	4,000,000.00	3,991,320.00	3,989,846.11	0.125	1,095	745	0.250	10/16/2023
3135G0U92	40043	Federal National Mtg Assn		01/11/2019	4,000,000.00	4,037,080.00	3,999,733.33	2.625	1,096	102	2.650	01/11/2022
3135G0V75	40142	Federal National Mtg Assn		07/08/2019	10,000,000.00	10,383,800.00	9,979,064.16	1.750	1,821	1,005	1.830	07/02/2024
3135G0W66	40183	Federal National Mtg Assn		10/22/2019	10,000,000.00	10,369,000.00	9,989,627.44	1.625	1,820	1,110	1.661	10/15/2024
3135G04Q3	40271	Federal National Mtg Assn		05/22/2020	10,000,000.00	10,014,500.00	9,983,528.61	0.250	1,095	598	0.351	05/22/2023
3135G04Z3	40288	Federal National Mtg Assn		06/19/2020	10,000,000.00	9,974,300.00	9,984,618.91	0.500	1,824	1,355	0.542	06/17/2025
3135G05X7	40329	Federal National Mtg Assn		12/29/2020	10,000,000.00	9,911,700.00	9,979,308.59	0.375	1,700	1,424	0.429	08/25/2025
3135G06G3	40333	Federal National Mtg Assn		01/06/2021	10,000,000.00	9,937,300.00	10,033,648.73	0.500	1,766	1,498	0.417	11/07/2025
Subtotal and Average			205,355,912.48		205,500,000.00	208,757,685.00	205,358,769.24		1,498	830	1.342	
Treasury Coupon Securities												
912828W48	40196	U.S. Treasury		12/23/2019	15,000,000.00	15,682,650.00	15,141,122.42	2.125	1,529	881	1.719	02/29/2024
912828Y1	40371	U.S. Treasury		06/17/2021	901,000.00	912,830.13	911,615.02	1.750	363	257	0.076	06/15/2022
Subtotal and Average			16,055,659.01		15,901,000.00	16,595,480.13	16,052,737.44		1,463	846	1.626	
Treasury Discounts												
912796K73	40387	U.S. Treasury		08/05/2021	20,000,000.00	19,996,600.00	19,997,977.77	0.035	161	104	0.035	01/13/2022

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Subtotal and Average			19,997,695.83		20,000,000.00	19,996,600.00	19,997,977.77		161	104	0.035	
Federal Agency Callables												
31422XCX8	40360	Federal Agricultural Mtg Corp		04/20/2021	10,000,000.00	10,021,400.00	10,000,000.00	1.000	1,826	1,662	1.000	04/20/2026
3133ELJ47	40282	Federal Farm Credit Bank		06/17/2020	10,000,000.00	10,022,000.00	10,000,000.00	0.580	1,461	990	0.580	06/17/2024
3133EMLR1	40330	Federal Farm Credit Bank		12/29/2020	10,000,000.00	9,926,400.00	10,000,000.00	0.500	1,820	1,544	0.500	12/23/2025
3133EMSU7	40358	Federal Farm Credit Bank		03/09/2021	10,000,000.00	10,017,600.00	10,000,000.00	0.800	1,826	1,620	0.800	03/09/2026
3130AKPW0	40340	Federal Home Loan Bank		01/28/2021	10,000,000.00	9,942,600.00	10,000,000.00	0.500	1,826	1,580	0.500	01/28/2026
3130AKXX9	40350	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,942,000.00	10,000,000.00	0.500	1,826	1,608	0.500	02/25/2026
3130AKXX9	40353	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,942,000.00	9,994,720.00	0.500	1,826	1,608	0.500	02/25/2026
3134GUQ94	40198	Federal Home Loan Mtg Corp		01/10/2020	10,000,000.00	10,060,500.00	10,000,000.00	1.800	1,827	1,197	1.800	01/10/2025
3134GVQX9	40261	Federal Home Loan Mtg Corp		05/05/2020	10,000,000.00	10,009,200.00	9,992,811.11	0.700	1,826	1,312	0.720	05/05/2025
3134GVSN9	40265	Federal Home Loan Mtg Corp		05/08/2020	10,000,000.00	10,029,800.00	10,000,000.00	0.700	1,789	1,278	0.700	04/01/2025
3134GVB49	40273	Federal Home Loan Mtg Corp		06/23/2020	40,000,000.00	39,988,400.00	40,000,000.00	0.750	1,821	1,356	0.750	06/18/2025
3136G4WU3	40281	Federal National Mtg Assn		06/23/2020	30,000,000.00	30,011,100.00	30,000,000.00	0.850	1,826	1,361	0.850	06/23/2025
3135G06R9	40331	Federal National Mtg Assn		01/28/2021	15,000,000.00	14,901,600.00	15,000,000.00	0.550	1,826	1,580	0.550	01/28/2026
Subtotal and Average			184,987,402.22		185,000,000.00	184,814,600.00	184,987,531.11		1,803	1,420	0.755	
Supranational												
4581X0CZ9	37634	IADB		06/22/2018	20,000,000.00	20,336,000.00	19,794,740.87	1.750	1,545	348	2.902	09/14/2022
45818WCS3	40201	IADB		01/08/2020	11,000,000.00	11,412,610.00	11,002,547.82	1.700	1,773	1,141	1.692	11/15/2024
45818WCW4	40321	IADB		11/12/2020	10,000,000.00	9,947,400.00	9,996,384.30	0.340	1,433	1,110	0.352	10/15/2024
45818WCZ7	40357	IADB		02/24/2021	10,000,000.00	10,011,700.00	10,000,000.00	0.650	1,822	1,603	0.650	02/20/2026
459058FY4	37523	IBRD		01/26/2017	10,000,000.00	10,076,200.00	9,996,530.83	2.000	1,826	117	2.115	01/26/2022
459058GQ0	40079	IBRD		03/19/2019	5,000,000.00	5,270,000.00	4,995,979.33	2.500	1,827	900	2.535	03/19/2024
459058GX5	40126	IBRD		06/19/2019	10,000,000.00	10,299,100.00	9,995,536.67	1.875	1,461	626	1.902	06/19/2023
459058JB0	40246	IBRD		04/22/2020	3,000,000.00	3,004,050.00	2,991,737.55	0.625	1,826	1,299	0.704	04/22/2025
459058GU1	40269	IBRD		05/21/2020	16,000,000.00	16,268,000.00	16,215,431.58	2.125	771	273	0.322	07/01/2022
459058GU1	40287	IBRD		06/18/2020	7,500,000.00	7,625,625.00	7,602,780.49	2.125	743	273	0.291	07/01/2022
459058JA2	40335	IBRD		01/11/2021	20,000,000.00	20,117,400.00	20,238,179.20	0.750	1,520	1,257	0.401	03/11/2025
459058JL8	40336	IBRD		01/11/2021	10,000,000.00	9,925,700.00	9,996,908.00	0.500	1,751	1,488	0.508	10/28/2025
459058JL8	40338	IBRD		01/11/2021	10,000,000.00	9,925,700.00	9,994,368.15	0.500	1,751	1,488	0.514	10/28/2025
459058DX8	40339	IBRD		01/12/2021	4,765,000.00	5,069,483.50	5,085,091.05	2.500	1,413	1,151	0.351	11/25/2024
459058JE4	40341	IBRD		01/13/2021	10,000,000.00	9,897,800.00	9,944,397.83	0.375	1,657	1,396	0.522	07/28/2025
459056HV2	40344	IBRD		01/22/2021	10,000,000.00	10,307,500.00	10,345,122.22	1.500	1,314	1,062	0.306	08/28/2024
45905U5Y6	40354	IBRD		02/18/2021	5,000,000.00	4,952,300.00	5,000,000.00	0.600	1,826	1,601	0.600	02/18/2026
45905U5Y6	40355	IBRD		02/18/2021	5,000,000.00	4,952,300.00	5,000,000.00	0.600	1,826	1,601	0.600	02/18/2026

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Supranational												
459058JA2	40359	IBRD		03/12/2021	10,000,000.00	10,058,700.00	10,047,221.68	0.750	1,460	1,257	0.611	03/11/2025
45950VPG5	40332	International Finance Corp		01/06/2021	8,550,000.00	8,516,313.00	8,577,929.30	0.425	1,413	1,145	0.320	11/19/2024
45950VPL4	40347	International Finance Corp		02/05/2021	10,000,000.00	9,823,600.00	9,975,584.22	0.450	1,826	1,588	0.507	02/05/2026
Subtotal and Average			206,815,837.55		205,815,000.00	207,797,481.50	206,796,471.09		1,521	1,011	0.952	
MBS ZERO PSA												
3137AWQH1	40115	Federal Home Loan Mtg Corp		06/06/2019	8,595,000.00	8,729,855.55	8,607,157.71	2.307	1,152	304	2.089	08/01/2022
3137AWQH1	40121	Federal Home Loan Mtg Corp		06/11/2019	6,215,000.00	6,312,513.35	6,223,827.50	2.307	1,147	304	2.088	08/01/2022
3137B4WB8	40148	Federal Home Loan Mtg Corp		08/01/2019	4,250,000.00	4,423,145.00	4,312,902.26	3.060	1,430	638	2.119	07/01/2023
3137B36J2	40167	Federal Home Loan Mtg Corp		09/16/2019	5,000,000.00	5,191,400.00	5,083,950.62	3.320	1,234	488	1.948	02/01/2023
3138L9HU9	40151	Federal National Mtg Assn		08/06/2019	2,750,000.00	2,759,157.50	2,752,905.38	2.360	969	182	2.131	04/01/2022
3138LC5B7	40169	Federal National Mtg Assn		09/17/2019	1,000,000.00	1,023,100.00	1,007,853.81	2.710	1,233	488	2.108	02/01/2023
3140HUNV4	40171	Federal National Mtg Assn		09/19/2019	4,985,572.80	5,218,847.75	5,035,266.22	2.420	1,747	1,004	2.046	07/01/2024
Subtotal and Average			33,035,882.51		32,795,572.80	33,658,019.15	33,023,863.50		1,278	478	2.068	
Asset Backed Security												
43815NAC8	40158	American Honda Finance Corp		08/27/2019	3,386,500.62	3,414,032.87	3,386,487.36	1.780	1,449	683	1.780	08/15/2023
43813VAC2	40190	American Honda Finance Corp		11/26/2019	7,769,383.20	7,848,164.75	7,768,615.79	1.830	1,514	839	1.845	01/18/2024
43813DAC2	40270	American Honda Finance Corp		05/27/2020	2,000,000.00	2,011,520.00	1,999,893.80	0.820	1,510	1,018	0.825	07/15/2024
44891LAC7	40253	Hyundai Auto Receivables Trust		04/29/2020	1,250,000.00	1,265,112.50	1,249,799.90	1.410	1,661	1,141	1.424	11/15/2024
89233MAD5	40186	Toyota Motor Credit Corp		11/13/2019	2,626,231.98	2,653,124.60	2,626,127.90	1.920	1,525	837	1.931	01/16/2024
89239RAC0	40252	Toyota Motor Credit Corp		04/29/2020	1,500,000.00	1,515,300.00	1,499,799.35	1.360	1,569	1,049	1.373	08/15/2024
89237VAB5	40296	Toyota Motor Credit Corp		07/27/2020	5,000,000.00	5,011,950.00	4,999,722.54	0.440	1,541	1,110	0.444	10/15/2024
Subtotal and Average			24,142,056.15		23,532,115.80	23,719,204.72	23,530,446.64		1,523	919	1.408	
Municipal Bonds												
13063DDF2	37579	State of California GO		10/26/2017	5,000,000.00	5,125,750.00	5,013,416.34	2.500	1,801	365	2.222	10/01/2022
13063DDF2	37588	State of California GO		12/07/2017	5,000,000.00	5,125,750.00	5,004,141.87	2.500	1,759	365	2.411	10/01/2022
13063DGN2	40008	State of California GO		09/18/2018	5,000,000.00	5,292,600.00	5,028,444.38	3.400	1,778	669	3.064	08/01/2023
13063DLY2	40116	State of California GO		06/06/2019	2,235,000.00	2,263,496.25	2,237,397.95	2.350	1,030	182	2.127	04/01/2022
13063DGB8	40243	State of California GO		04/13/2020	5,000,000.00	5,461,400.00	5,262,147.65	3.375	1,814	1,278	1.802	04/01/2025
13034AL65	40323	CALIFORNIA ST INFRASTRUCTURE &		12/17/2020	1,385,000.00	1,384,806.10	1,385,000.00	0.765	1,749	1,461	0.765	10/01/2025
13077DML3	40318	California State Univ Rev		11/02/2020	10,000,000.00	10,062,100.00	10,031,949.42	0.885	1,825	1,492	0.805	11/01/2025
13066YTZ2	37546	CA Dept of Water Resource Powr		05/01/2017	20,000,000.00	20,247,600.00	19,970,903.33	2.000	1,826	212	2.265	05/01/2022
13067WPE6	37625	CA Dept of Water Resource Powr		06/01/2018	1,000,000.00	1,029,580.00	995,730.00	2.518	1,644	426	2.911	12/01/2022
13066YTZ2	40039	CA Dept of Water Resource Powr		01/08/2019	4,000,000.00	4,049,520.00	3,984,220.96	2.000	1,209	212	2.711	05/01/2022

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Municipal Bonds												
13066YTZ2	40114	CA Dept of Water Resource Powr		06/05/2019	15,000,000.00	15,185,700.00	15,001,776.77	2.000	1,061	212	1.979	05/01/2022
34153QUD6	40311	Florida State Brd of Edu GO		10/22/2020	10,000,000.00	9,993,200.00	10,000,000.00	0.550	1,683	1,339	0.550	06/01/2025
34153QUC8	40313	Florida State Brd of Edu GO		10/22/2020	5,000,000.00	5,006,700.00	4,996,933.03	0.390	1,318	974	0.413	06/01/2024
373385FQ1	40304	State of Georgia GO		08/27/2020	14,615,000.00	14,525,556.20	14,615,000.00	0.520	1,800	1,400	0.520	08/01/2025
373385FP3	40305	State of Georgia GO		08/27/2020	4,345,000.00	4,339,177.70	4,345,000.00	0.420	1,435	1,035	0.420	08/01/2024
419792ZM1	40317	State of Hawaii GO		10/29/2020	5,000,000.00	5,028,850.00	5,012,108.35	0.852	1,798	1,461	0.790	10/01/2025
546417DQ6	40312	State of Louisiana GO		10/14/2020	4,000,000.00	4,022,400.00	4,000,000.00	0.840	1,691	1,339	0.840	06/01/2025
544351MN6	37638	City of Los Angeles		07/12/2018	4,815,000.00	4,944,764.25	4,815,266.78	2.900	1,512	335	2.893	09/01/2022
544351MN6	40036	City of Los Angeles		12/31/2018	4,000,000.00	4,107,800.00	4,002,390.00	2.900	1,340	335	2.830	09/01/2022
544351MQ9	40315	City of Los Angeles		10/14/2020	3,670,000.00	3,971,343.70	3,967,329.11	3.320	1,418	1,066	0.511	09/01/2024
57582RK88	40322	State of Massachusetts GO		12/03/2020	1,000,000.00	998,020.00	1,000,000.00	0.695	1,794	1,492	0.695	11/01/2025
574193NC8	37534	Maryland State GO		03/22/2017	5,000,000.00	5,057,050.00	5,000,000.00	2.250	1,819	165	2.250	03/15/2022
574193SP4	40234	Maryland State GO		03/18/2020	1,000,000.00	1,014,210.00	1,000,000.00	0.970	1,458	896	0.970	03/15/2024
574193TR9	40297	Maryland State GO		08/05/2020	5,000,000.00	4,996,400.00	5,004,687.08	0.660	1,822	1,400	0.635	08/01/2025
574193TQ1	40298	Maryland State GO		08/05/2020	5,000,000.00	5,003,400.00	5,001,385.10	0.510	1,457	1,035	0.500	08/01/2024
56052AD60	40125	State of Maine GO		06/26/2019	1,250,000.00	1,272,350.00	1,253,261.61	2.500	1,071	243	2.094	06/01/2022
56052AE77	40280	State of Maine GO		06/24/2020	1,000,000.00	1,008,550.00	1,003,346.92	1.250	707	243	0.743	06/01/2022
60412AKS1	40245	State of Minnesota GO		04/15/2020	3,500,000.00	3,571,050.00	3,532,253.72	2.020	899	365	1.084	10/01/2022
649791PP9	40185	New York State GO		10/30/2019	5,000,000.00	5,193,900.00	5,001,437.15	2.010	1,569	867	1.998	02/15/2024
6500354U9	40207	NEW YORK ST URBAN DEV CORP REV		01/15/2020	5,000,000.00	5,287,100.00	5,112,150.13	2.860	1,521	896	1.905	03/15/2024
649902ZM8	40156	NYS Dormitory Authority		08/16/2019	2,700,000.00	2,896,047.00	2,810,725.39	5.092	1,307	530	2.149	03/15/2023
64990FC93	40372	NYS Personal Income Tax Rev		06/23/2021	2,000,000.00	1,997,940.00	2,000,000.00	0.167	265	165	0.167	03/15/2022
64990GZW5	40262	New York University		05/06/2020	2,450,000.00	2,512,524.00	2,442,634.27	1.438	1,517	1,004	1.551	07/01/2024
677522T20	40188	State of Ohio GO		11/20/2019	1,950,000.00	1,971,684.00	1,950,000.00	1.800	893	212	1.800	05/01/2022
70922PAH5	37497	Pennsylvania Turnpike Comm		12/12/2016	2,000,000.00	2,012,380.00	2,001,922.41	2.609	1,815	61	2.000	12/01/2021
70922PAK8	40152	Pennsylvania Turnpike Comm		08/14/2019	1,750,000.00	1,849,505.00	1,794,329.41	2.929	1,570	791	1.711	12/01/2023
76913CAX7	40255	County of Riverside CA		05/06/2020	1,655,000.00	1,700,115.30	1,655,000.00	2.363	1,015	502	2.362	02/15/2023
76913CAZ2	40256	County of Riverside CA		05/06/2020	4,000,000.00	4,236,280.00	4,000,000.00	2.667	1,746	1,233	2.667	02/15/2025
84247PHX2	37565	Southern Cal Public Pwr Author		07/31/2017	2,710,000.00	2,777,641.60	2,728,499.19	3.258	1,796	273	2.290	07/01/2022
882722VK4	40264	State of Texas GO		05/08/2020	3,425,000.00	3,617,656.25	3,570,388.79	3.823	1,058	547	0.947	04/01/2023
882724RA7	40319	State of Texas GO		10/30/2020	1,600,000.00	1,873,584.00	1,880,591.03	5.000	1,797	1,461	0.550	10/01/2025
91412HBK8	37624	UC General Revenue Bonds		06/05/2018	4,000,000.00	4,206,000.00	4,000,000.00	3.297	1,805	591	3.297	05/15/2023
91412GV8	40153	UC General Revenue Bonds		08/14/2019	1,000,000.00	1,083,800.00	1,045,169.66	3.638	1,736	957	1.831	05/15/2024
91412HFL2	40293	UC General Revenue Bonds		07/16/2020	1,000,000.00	1,008,610.00	1,000,000.00	0.833	1,399	957	0.833	05/15/2024
91412HFL2	40294	UC General Revenue Bonds		07/16/2020	650,000.00	655,596.50	650,000.00	0.833	1,399	957	0.833	05/15/2024
91412HGE7	40324	UC General Revenue Bonds		12/10/2020	2,215,000.00	2,240,561.10	2,234,611.87	0.883	1,617	1,322	0.630	05/15/2025

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Municipal Bonds												
91412HGE7	40325	UC General Revenue Bonds		12/15/2020	3,560,000.00	3,601,082.40	3,595,269.35	0.883	1,612	1,322	0.605	05/15/2025
91412HGE7	40326	UC General Revenue Bonds		12/16/2020	10,000,000.00	10,115,400.00	10,097,328.13	0.883	1,611	1,322	0.610	05/15/2025
91412HGE7	40343	UC General Revenue Bonds		01/22/2021	7,000,000.00	7,080,780.00	7,094,101.27	0.883	1,574	1,322	0.507	05/15/2025
923078CT4	40277	Ventura Cnty Pub Fin Auth Leas		06/11/2020	1,000,000.00	1,009,650.00	1,000,000.00	1.048	1,238	761	1.048	11/01/2023
923078CU1	40278	Ventura Cnty Pub Fin Auth Leas		06/11/2020	900,000.00	910,800.00	900,000.00	1.223	1,604	1,127	1.223	11/01/2024
97705MNM3	40177	State of Wisconsin GO		10/30/2019	500,000.00	519,105.00	500,000.00	1.857	1,645	943	1.857	05/01/2024
Subtotal and Average			221,553,312.19		219,880,000.00	224,446,866.35	221,528,248.42		1,563	831	1.474	
Corporate Floaters												
Subtotal and Average			1,043,979.90									
Pass Through Securities												
30298LAA9	40173	Federal Home Loan Mtg Corp		09/30/2019	6,386,442.90	6,597,706.43	6,386,442.90	1.990	1,699	967	1.962	05/25/2024
30314KAS2	40180	Federal Home Loan Mtg Corp		10/18/2019	2,378,749.23	2,421,638.08	2,390,062.56	2.090	1,742	1,028	1.941	07/25/2024
30295NAE0	40214	Federal Home Loan Mtg Corp		01/22/2020	264,665.90	267,092.89	264,996.73	2.050	1,372	754	1.973	10/25/2023
30298LAA9	40231	Federal Home Loan Mtg Corp		02/27/2020	750,407.05	775,230.52	759,787.14	1.990	1,549	967	1.590	05/25/2024
3137BJQ71	40266	Federal Home Loan Mtg Corp		05/26/2020	10,000,000.00	10,732,700.00	10,823,437.50	2.770	1,825	1,332	1.043	05/25/2025
3137B04Y7	40276	Federal Home Loan Mtg Corp		06/04/2020	5,450,000.00	5,620,748.50	5,727,609.38	2.615	965	481	0.605	01/25/2023
30315EAA4	40295	Federal Home Loan Mtg Corp		07/24/2020	3,459,674.27	3,456,595.16	3,476,595.54	0.830	1,766	1,332	0.695	05/25/2025
30288WAK5	40300	Federal Home Loan Mtg Corp		07/31/2020	266,678.97	271,209.85	274,220.99	2.190	967	540	0.919	03/25/2023
3137BGK24	40328	Federal Home Loan Mtg Corp		12/28/2020	4,500,000.00	4,832,820.00	4,937,850.00	3.062	1,458	1,181	0.496	12/25/2024
30318CAA5	40342	Federal Home Loan Mtg Corp		01/22/2021	4,983,102.85	4,967,107.09	5,007,539.99	0.670	1,768	1,516	0.537	11/25/2025
3137FQ3W1	40356	Federal Home Loan Mtg Corp		02/22/2021	4,950,000.00	5,236,258.50	5,316,300.00	2.588	1,492	1,271	0.554	03/25/2025
3138ELJW4	40189	Federal National Mtg Assn		11/12/2019	4,738,571.67	4,871,867.69	4,860,367.77	2.791	1,297	608	1.999	06/01/2023
3138L1UV9	40194	Federal National Mtg Assn		12/26/2019	4,078,568.10	4,139,338.76	4,099,598.22	2.220	1,071	426	2.023	12/01/2022
3138L84Z4	40202	Federal National Mtg Assn		02/03/2020	7,747,000.00	8,164,408.36	7,899,519.06	2.390	1,825	1,219	1.991	02/01/2025
3140HWYW6	40203	Federal National Mtg Assn		01/22/2020	7,450,000.00	7,808,121.50	7,531,484.38	2.240	1,806	1,188	2.021	01/01/2025
3138L4EN9	40206	Federal National Mtg Assn		01/22/2020	22,426,052.97	23,130,679.55	22,916,622.88	2.610	1,287	669	1.939	08/01/2023
3138LL3J2	40209	Federal National Mtg Assn		01/17/2020	1,000,000.00	1,032,110.00	1,023,750.00	2.710	1,811	1,188	2.223	01/01/2025
3136ACGJ4	40221	Federal National Mtg Assn		01/24/2020	3,517,264.44	3,576,811.73	3,567,275.55	2.509	1,036	420	1.900	11/25/2022
3138L8CE2	40225	Federal National Mtg Assn		02/05/2020	3,500,000.00	3,522,260.00	3,577,656.25	2.960	1,731	1,127	2.482	11/01/2024
3136AL7K1	40272	Federal National Mtg Assn		05/27/2020	3,283,735.55	3,464,636.54	3,554,315.36	2.967	1,763	1,271	1.008	03/25/2025
3136AGMB5	40289	Federal National Mtg Assn		06/22/2020	1,523,904.80	1,556,287.78	1,590,754.22	2.492	1,006	540	0.675	03/25/2023
3138L9QS4	40314	Federal National Mtg Assn		10/14/2020	2,500,000.00	2,625,050.00	2,650,781.25	2.810	1,630	1,278	1.436	04/01/2025
3136AY6S7	40327	Federal National Mtg Assn		12/22/2020	4,889,268.36	5,146,150.52	5,254,398.92	2.624	1,434	1,151	0.543	11/25/2024

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**City of San Jose
Portfolio Management
Portfolio Details - Investments
September 30, 2021**

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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			115,122,965.94		110,044,086.95	114,216,829.34	113,891,366.48		1,509 982	1.467
Total and Average			2,031,512,224.58		2,032,669,349.17	2,053,537,804.13	2,042,442,063.55		943 552	0.886

**City of San Jose
Portfolio Management
Portfolio Details - Cash
September 30, 2021**

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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		2,606.27	2,606.27		0	0	
				Subtotal		2,606.27	2,606.27				
Total Cash and Investments			2,031,512,224.58		2,032,669,349.17	2,053,540,410.40	2,042,444,669.82		943	552	0.886

SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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

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

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City of San Jose
Transaction Activity Report
July 1, 2021 - September 30, 2021
Sorted by Fund - Investment Number
All Funds

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
32936	003	CITY	STPOOL 0.24%	Purchase	07/12/2021		Short	3,011,000.00			-3,011,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	07/15/2021		Short	57,363.81			-57,363.81
32936	003	CITY	STPOOL 0.24%	Purchase	07/20/2021		Short	15,411,000.00			-15,411,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	07/09/2021		Short		3,011,000.00		3,011,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	07/16/2021		Short		11,769,000.00		11,769,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	07/16/2021		Short		57,363.81		57,363.81
32936	003	CITY	STPOOL 0.24%	Redemption	07/19/2021		Short		3,642,000.00		3,642,000.00
32936	003	CITY	STPOOL 0.24%	Interest	07/15/2021		Short			57,363.81	57,363.81
36512	003	VP6000104	WELLS 0.01%	Purchase	07/01/2021		Cash	581,750.00			-581,750.00
36512	003	VP6000104	WELLS 0.01%	Purchase	07/01/2021		Cash	865.57			-865.57
36512	003	VP6000104	WELLS 0.01%	Purchase	07/07/2021		Cash	10,332,000.00			-10,332,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	07/12/2021		Cash	1,605,000.00			-1,605,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	07/13/2021		Cash	9,959,000.00			-9,959,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	07/14/2021		Cash	4,642,000.00			-4,642,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	07/15/2021		Cash	2,976,000.00			-2,976,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	07/19/2021		Cash	375,111.40			-375,111.40
36512	003	VP6000104	WELLS 0.01%	Purchase	07/20/2021		Cash	38,931,000.00			-38,931,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	07/22/2021		Cash	5,679,000.00			-5,679,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	07/23/2021		Cash	1,470,000.00			-1,470,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	07/26/2021		Cash	36,290,000.00			-36,290,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	07/27/2021		Cash	4,967,000.00			-4,967,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	07/28/2021		Cash	15,000,000.00			-15,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	07/29/2021		Cash	30,309,000.00			-30,309,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	08/02/2021		Cash	8,841,000.00			-8,841,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	08/02/2021		Cash	807.86			-807.86
36512	003	VP6000104	WELLS 0.01%	Purchase	08/03/2021		Cash	1,263,000.00			-1,263,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	08/04/2021		Cash	4,229,000.00			-4,229,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	08/09/2021		Cash	5,585,000.00			-5,585,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	08/10/2021		Cash	14,093,000.00			-14,093,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	08/11/2021		Cash	54,000.00			-54,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	08/12/2021		Cash	12,115,000.00			-12,115,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	08/16/2021		Cash	15,552,000.00			-15,552,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	08/17/2021		Cash	26,626,000.00			-26,626,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	08/19/2021		Cash	4,671,000.00			-4,671,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	08/20/2021		Cash	3,378,000.00			-3,378,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	08/23/2021		Cash	12,817,000.00			-12,817,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	08/24/2021		Cash	5,600,000.00			-5,600,000.00

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
36512	003	VP6000104	WELLS 0.01%	Purchase	08/26/2021		Cash	21,767,000.00			-21,767,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	09/01/2021		Cash	15,705,000.00			-15,705,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	09/01/2021		Cash	1,462.76			-1,462.76
36512	003	VP6000104	WELLS 0.01%	Purchase	09/02/2021		Cash	4,089,000.00			-4,089,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	09/03/2021		Cash	2,667,000.00			-2,667,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	09/07/2021		Cash	7,318,000.00			-7,318,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	09/09/2021		Cash	13,700,000.00			-13,700,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	09/14/2021		Cash	1,478,000.00			-1,478,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	09/15/2021		Cash	6,838,000.00			-6,838,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	09/16/2021		Cash	1,282,000.00			-1,282,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	09/20/2021		Cash	5,477,000.00			-5,477,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	09/21/2021		Cash	3,023,000.05			-3,023,000.05
36512	003	VP6000104	WELLS 0.01%	Purchase	09/23/2021		Cash	649,000.00			-649,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	09/24/2021		Cash	18,559,000.00			-18,559,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	09/28/2021		Cash	5,097,000.00			-5,097,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	09/30/2021		Cash	30,295,000.00			-30,295,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	07/01/2021		Cash		1,869,000.00		1,869,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	07/02/2021		Cash		25,452,000.00		25,452,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	07/06/2021		Cash		27,421,000.00		27,421,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	07/08/2021		Cash		14,872,000.00		14,872,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	07/09/2021		Cash		24,310,000.00		24,310,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	07/16/2021		Cash		19,180,000.00		19,180,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	07/21/2021		Cash		10,115,000.00		10,115,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	07/28/2021		Cash		764,000.00		764,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	07/30/2021		Cash		47,752,000.00		47,752,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	08/02/2021		Cash		5,745,575.00		5,745,575.00
36512	003	VP6000104	WELLS 0.01%	Redemption	08/05/2021		Cash		23,233,000.00		23,233,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	08/06/2021		Cash		13,632,000.00		13,632,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	08/13/2021		Cash		34,919,000.00		34,919,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	08/18/2021		Cash		24,876,000.00		24,876,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	08/25/2021		Cash		6,381,000.00		6,381,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	08/27/2021		Cash		9,109,000.00		9,109,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	08/30/2021		Cash		24,666,000.00		24,666,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	08/31/2021		Cash		16,646,000.00		16,646,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	09/08/2021		Cash		7,216,000.00		7,216,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	09/10/2021		Cash		37,150,000.00		37,150,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	09/13/2021		Cash		1,520,000.00		1,520,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	09/17/2021		Cash		8,199,000.00		8,199,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	09/22/2021		Cash		4,720,000.00		4,720,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	09/27/2021		Cash		79,000.00		79,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	09/29/2021		Cash		164,000.00		164,000.00
36512	003	VP6000104	WELLS 0.01%	Interest	07/01/2021		Cash			865.57	865.57
36512	003	VP6000104	WELLS 0.01%	Interest	08/02/2021		Cash			807.86	807.86

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
36512	003	VP6000104	WELLS 0.01%	Interest	09/01/2021		Cash			1,462.76	1,462.76
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/15/2021		Cash	59,542.44			-59,542.44
37042	003	CSJFA	STPOOL 0.22%	Redemption	07/16/2021		Cash		59,542.44		59,542.44
37042	003	CSJFA	STPOOL 0.22%	Interest	07/15/2021		Cash			59,542.44	59,542.44
37449	003	3130A8QS5	FEDERAL HOME	Redemption	07/14/2021	07/14/2021	Long		10,000,000.00		10,000,000.00
37449	003	3130A8QS5	FEDERAL HOME	Interest	07/14/2021	07/14/2021	Long			56,250.00	56,250.00
37466	003	3137EAEC9	FEDERAL HOME LN	Redemption	08/12/2021	08/12/2021	Long		10,000,000.00		10,000,000.00
37466	003	3137EAEC9	FEDERAL HOME LN	Interest	08/12/2021	08/12/2021	Long			56,250.00	56,250.00
37505	003	544351KQ1	LOS 2.15% MAT	Redemption	09/01/2021	09/01/2021	Long		10,000,000.00		10,000,000.00
37505	003	544351KQ1	LOS 2.15% MAT	Interest	09/01/2021	09/01/2021	Long			107,500.00	107,500.00
37510	003	544351KQ1	LOS 2.15% MAT	Redemption	09/01/2021	09/01/2021	Long		3,250,000.00		3,250,000.00
37510	003	544351KQ1	LOS 2.15% MAT	Interest	09/01/2021	09/01/2021	Long			34,937.50	34,937.50
37523	003	459058FY4	IBRD 2. % MAT	Interest	07/26/2021	01/26/2022	Short			100,000.00	100,000.00
37534	003	574193NC8	MARYLAND ST, ST	Interest	09/15/2021	03/15/2022	Long			56,250.00	56,250.00
37560	003	20772JL67	CONNECTICUT ST,	Redemption	08/02/2021	08/01/2021	Long		3,000,000.00		3,000,000.00
37560	003	20772JL67	CONNECTICUT ST,	Interest	08/02/2021	08/01/2021	Long			38,550.00	38,550.00
37564	003	45905UC51	IBRD 2.07% MAT	Redemption	07/01/2021	07/01/2021	Short		30,000,000.00		30,000,000.00
37564	003	45905UC51	IBRD 2.07% MAT	Interest	07/01/2021	07/01/2021	Short			310,500.00	310,500.00
37565	003	84247PHX2	STNPWR 3.258%	Interest	07/01/2021	07/01/2022	Long			44,145.90	44,145.90
37569	003	3130ABQY5	FHLB 1.8% MAT	Redemption	07/01/2021	07/01/2021	Short		3,625,000.00		3,625,000.00
37569	003	3130ABQY5	FHLB 1.8% MAT	Interest	07/01/2021	07/01/2021	Short			32,625.00	32,625.00
37589	003	3130ACZS6	FHLB 2.1% MAT	Interest	07/01/2021	07/01/2022	Long			105,000.00	105,000.00
37596	003	45905US21	IBRD 2.17% MAT	Redemption	07/01/2021	07/01/2021	Long		25,000,000.00		25,000,000.00
37596	003	45905US21	IBRD 2.17% MAT	Interest	07/01/2021	07/01/2021	Long			271,250.00	271,250.00
37634	003	4581X0CZ9	IADB 1.75% MAT	Interest	09/14/2021	09/14/2022	Short			175,000.00	175,000.00
37638	003	544351MN6	LOS 2.9 09/01/2022	Interest	09/01/2021	09/01/2022	Long			69,817.50	69,817.50
40008	003	13063DGN2	CALIFORNIA ST,	Interest	08/02/2021	08/01/2023	Long			85,000.00	85,000.00
40036	003	544351MN6	LOS 2.9 09/01/2022	Interest	09/01/2021	09/01/2022	Long			58,000.00	58,000.00
40043	003	3135G0U92	FEDERAL NATL MTG	Interest	07/12/2021	01/11/2022	Long			52,500.00	52,500.00
40048	003	24422EUJ6	DE 3.02713% MAT	Redemption	09/10/2021	09/10/2021	Long		3,480,000.00		3,480,000.00
40048	003	24422EUJ6	DE 3.02713% MAT	Interest	09/10/2021	09/10/2021	Long			3,450.61	3,450.61
40055	003	594918BP8	MSFT 1.55% MAT	Redemption	07/08/2021	08/08/2021	Short		9,717,000.00		9,717,000.00
40055	003	594918BP8	MSFT 1.55% MAT	Cap G/L	07/08/2021	08/08/2021	Short		283,000.00		283,000.00
40055	003	594918BP8	MSFT 1.55% MAT	Interest	07/08/2021	08/08/2021	Short			64,583.33	64,583.33
40063	003	191219AP9	KO 8.5% MAT	Interest	08/02/2021	02/01/2022	Long			447,270.00	447,270.00
40075	003	14913Q2T5	CAT 2.95% MAT	Interest	08/26/2021	02/26/2022	Long			73,750.00	73,750.00
40079	003	459058GQ0	IBRD 2.5% MAT	Interest	09/20/2021	03/19/2024	Long			62,500.00	62,500.00
40080	003	91159HHC7	USB 3. % MAT	Interest	09/15/2021	03/15/2022	Long			75,000.00	75,000.00
40082	003	594918BW3	MSFT 2.4% MAT	Interest	08/06/2021	02/06/2022	Long			54,000.00	54,000.00
40091	003	478160CD4	JOHNSON &	Interest	09/03/2021	03/03/2022	Long			59,400.00	59,400.00
40096	003	69371RP75	PACCAR FINL CORP	Interest	09/01/2021	03/01/2022	Long			86,469.00	86,469.00
40100	003	06406HBY4	BK 3.55% MAT	Redemption	08/23/2021	09/23/2021	Long		8,515,763.86		8,515,763.86
40100	003	06406HBY4	BK 3.55% MAT	Cap G/L	08/23/2021	09/23/2021	Long		-173,763.86		-173,763.86

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
40100	003	06406HBY4	BK 3.55% MAT	Interest	08/23/2021	09/23/2021	Long			123,394.86	123,394.86
40102	003	91159HHC7	USB 3.% MAT	Interest	09/15/2021	03/15/2022	Long			97,995.00	97,995.00
40105	003	91159HHC7	USB 3.% MAT	Interest	09/15/2021	03/15/2022	Long			150,000.00	150,000.00
40106	003	25468PCN4	DISNEY WALT CO	Redemption	08/16/2021	08/16/2021	Long		5,000,000.00		5,000,000.00
40106	003	25468PCN4	DISNEY WALT CO	Interest	08/16/2021	08/16/2021	Long			68,750.00	68,750.00
40115	003	3137AWQH1	FHMS K023 A2	Interest	07/26/2021	08/01/2022	Short			16,523.89	16,523.89
40115	003	3137AWQH1	FHMS K023 A2	Interest	08/25/2021	08/01/2022	Short			16,523.89	16,523.89
40115	003	3137AWQH1	FHMS K023 A2	Interest	09/25/2021	08/01/2022	Short			16,523.89	16,523.89
40121	003	3137AWQH1	FHMS K023 A2	Interest	07/26/2021	08/01/2022	Long			11,948.34	11,948.34
40121	003	3137AWQH1	FHMS K023 A2	Interest	08/25/2021	08/01/2022	Long			11,948.34	11,948.34
40121	003	3137AWQH1	FHMS K023 A2	Interest	09/25/2021	08/01/2022	Long			11,948.34	11,948.34
40127	003	3133EKRE8	FEDERAL FARM CR	Interest	09/14/2021	03/14/2022	Long			157,250.00	157,250.00
40138	003	084670BF4	BERKSHIRE	Interest	08/02/2021	01/31/2022	Long			144,721.00	144,721.00
40142	003	3135G0V75	FNMA 1.75% MAT	Interest	07/02/2021	07/02/2024	Long			87,500.00	87,500.00
40148	003	3137B4WB8	FHMS K033 A2	Interest	07/26/2021	07/01/2023	Long			10,837.50	10,837.50
40148	003	3137B4WB8	FHMS K033 A2	Interest	08/25/2021	07/01/2023	Long			10,837.50	10,837.50
40148	003	3137B4WB8	FHMS K033 A2	Interest	09/25/2021	07/01/2023	Long			10,837.50	10,837.50
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	07/26/2021	04/01/2022	Long			5,408.33	5,408.33
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	08/25/2021	04/01/2022	Long			5,588.61	5,588.61
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	09/25/2021	04/01/2022	Long			5,588.61	5,588.61
40156	003	649902ZM8	NYSHGR 5.092%	Interest	09/15/2021	03/15/2023	Long			68,742.00	68,742.00
40157	003	3130AGWK7	FEDERAL HOME	Interest	08/16/2021	08/15/2024	Long			22,500.00	22,500.00
40158	003	43815NAC8	HAROT 2019-3 A3	Redemption	07/15/2021	08/15/2023	Short		375,108.29		375,108.29
40158	003	43815NAC8	HAROT 2019-3 A3	Cap G/L	07/15/2021	08/15/2023	Short		3.11		3.11
40158	003	43815NAC8	HAROT 2019-3 A3	Redemption	08/15/2021	08/15/2023	Short		347,238.27		347,238.27
40158	003	43815NAC8	HAROT 2019-3 A3	Cap G/L	08/15/2021	08/15/2023	Short		2.88		2.88
40158	003	43815NAC8	HAROT 2019-3 A3	Redemption	09/15/2021	08/15/2023	Short		333,522.42		333,522.42
40158	003	43815NAC8	HAROT 2019-3 A3	Cap G/L	09/15/2021	08/15/2023	Short		2.77		2.77
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	07/15/2021	08/15/2023	Short			6,589.53	6,589.53
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	08/15/2021	08/15/2023	Short			6,033.11	6,033.11
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	09/15/2021	08/15/2023	Short			5,518.04	5,518.04
40164	003	037833DL1	AAPL 1.7% MAT	Interest	09/13/2021	09/11/2022	Long			8,500.00	8,500.00
40166	003	037833DL1	AAPL 1.7% MAT	Interest	09/13/2021	09/11/2022	Long			42,500.00	42,500.00
40167	003	3137B36J2	FHMS K029 A2	Interest	07/26/2021	02/01/2023	Long			13,817.50	13,817.50
40167	003	3137B36J2	FHMS K029 A2	Interest	08/25/2021	02/01/2023	Long			13,833.50	13,833.50
40167	003	3137B36J2	FHMS K029 A2	Interest	09/25/2021	02/01/2023	Long			13,833.50	13,833.50
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	07/26/2021	02/01/2023	Long			2,258.33	2,258.33
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	08/25/2021	02/01/2023	Long			2,333.61	2,333.61
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	09/25/2021	02/01/2023	Long			2,333.61	2,333.61
40171	003	3140HUNV4	FN BL3103 2.42	Redemption	08/25/2021	07/01/2024	Long		7,327.32		7,327.32
40171	003	3140HUNV4	FN BL3103 2.42	Cap G/L	08/25/2021	07/01/2024	Long		-124.92		-124.92
40171	003	3140HUNV4	FN BL3103 2.42	Redemption	09/25/2021	07/01/2024	Long		7,350.11		7,350.11
40171	003	3140HUNV4	FN BL3103 2.42	Cap G/L	09/25/2021	07/01/2024	Long		-125.31		-125.31

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40171	003	3140HUNV4	FN BL3103 2.42	Interest	07/26/2021	07/01/2024	Long			10,083.33	10,083.33
40171	003	3140HUNV4	FN BL3103 2.42	Interest	08/25/2021	07/01/2024	Long			10,419.44	10,419.44
40171	003	3140HUNV4	FN BL3103 2.42	Interest	09/25/2021	07/01/2024	Long			10,404.44	10,404.44
40173	003	30298LAA9	FRESB 2019-SB65	Interest	07/26/2021	05/25/2024	Long			13,002.11	13,002.11
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	07/26/2021	05/25/2024	Long		10,681.30		10,681.30
40173	003	30298LAA9	FRESB 2019-SB65	Interest	08/25/2021	05/25/2024	Long			12,984.40	12,984.40
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	08/25/2021	05/25/2024	Long		697,483.00		697,483.00
40173	003	30298LAA9	FRESB 2019-SB65	Interest	09/25/2021	05/25/2024	Long			11,827.74	11,827.74
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	09/25/2021	05/25/2024	Long		745,861.80		745,861.80
40180	003	30314KAS2	FRESB 2019-SB67	Interest	07/26/2021	07/25/2024	Long			5,450.37	5,450.37
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	07/26/2021	07/25/2024	Long		63,702.75		63,702.75
40180	003	30314KAS2	FRESB 2019-SB67	Interest	08/25/2021	07/25/2024	Long			5,339.42	5,339.42
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	08/25/2021	07/25/2024	Long		684,276.53		684,276.53
40180	003	30314KAS2	FRESB 2019-SB67	Interest	09/25/2021	07/25/2024	Long			4,147.64	4,147.64
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	09/25/2021	07/25/2024	Long		2,672.04		2,672.04
40185	003	649791PP9	NEW YORK ST,	Interest	08/16/2021	02/15/2024	Long			50,250.00	50,250.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Redemption	08/15/2021	01/16/2024	Long		149,494.96		149,494.96
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Cap G/L	08/15/2021	01/16/2024	Long		10.79		10.79
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Redemption	09/15/2021	01/16/2024	Long		224,246.08		224,246.08
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Cap G/L	09/15/2021	01/16/2024	Long		16.19		16.19
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	07/15/2021	01/16/2024	Long			4,800.00	4,800.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	08/16/2021	01/16/2024	Long			4,800.00	4,800.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	09/15/2021	01/16/2024	Long			4,560.79	4,560.79
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	07/26/2021	06/01/2023	Long			21,018.02	21,018.02
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	07/26/2021	06/01/2023	Long		183,219.24		183,219.24
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	08/25/2021	06/01/2023	Long			60,715.69	60,715.69
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	08/25/2021	06/01/2023	Long		1,227,427.76		1,227,427.76
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	09/25/2021	06/01/2023	Long			11,187.11	11,187.11
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	09/25/2021	06/01/2023	Long		9,775.38		9,775.38
40190	003	43813VAC2	HAROT 2019-4 A3	Redemption	08/18/2021	01/18/2024	Long		610,433.83		610,433.83
40190	003	43813VAC2	HAROT 2019-4 A3	Cap G/L	08/18/2021	01/18/2024	Long		108.80		108.80
40190	003	43813VAC2	HAROT 2019-4 A3	Redemption	09/18/2021	01/18/2024	Long		619,963.67		619,963.67
40190	003	43813VAC2	HAROT 2019-4 A3	Cap G/L	09/18/2021	01/18/2024	Long		110.50		110.50
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	07/19/2021	01/18/2024	Long			13,725.00	13,725.00
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	08/18/2021	01/18/2024	Long			13,725.00	13,725.00
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	09/18/2021	01/18/2024	Long			12,793.92	12,793.92
40194	003	3138L1UV9	FNMA FN AM1495	Interest	07/26/2021	12/01/2022	Long			7,601.57	7,601.57
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	07/26/2021	12/01/2022	Long		10,374.90		10,374.90
40194	003	3138L1UV9	FNMA FN AM1495	Interest	08/25/2021	12/01/2022	Long			7,835.12	7,835.12
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	08/25/2021	12/01/2022	Long		9,990.90		9,990.90
40194	003	3138L1UV9	FNMA FN AM1495	Interest	09/25/2021	12/01/2022	Long			7,816.02	7,816.02
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	09/25/2021	12/01/2022	Long		10,022.35		10,022.35
40196	003	912828W48	UNITED STATES	Interest	08/31/2021	02/29/2024	Long			159,375.00	159,375.00

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40198	003	3134GUQ94	FEDERAL HOME LN	Interest	07/12/2021	01/10/2025	Long			90,000.00	90,000.00
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	07/26/2021	02/01/2025	Long			15,429.44	15,429.44
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	08/25/2021	02/01/2025	Long			15,943.76	15,943.76
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	09/25/2021	02/01/2025	Long			15,943.76	15,943.76
40203	003	3140HWYW6	FN BL5224 2.240	Interest	07/26/2021	01/01/2025	Long			13,906.67	13,906.67
40203	003	3140HWYW6	FN BL5224 2.240	Interest	08/25/2021	01/01/2025	Long			14,370.22	14,370.22
40203	003	3140HWYW6	FN BL5224 2.240	Interest	09/25/2021	01/01/2025	Long			14,370.22	14,370.22
40206	003	3138L4EN9	FN AM3740 2.610	Interest	07/26/2021	08/01/2023	Long			49,131.59	49,131.59
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	07/26/2021	08/01/2023	Long		55,693.55		55,693.55
40206	003	3138L4EN9	FN AM3740 2.610	Interest	08/25/2021	08/01/2023	Long			50,644.14	50,644.14
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	08/25/2021	08/01/2023	Long		53,665.09		53,665.09
40206	003	3138L4EN9	FN AM3740 2.610	Interest	09/25/2021	08/01/2023	Long			50,523.53	50,523.53
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	09/25/2021	08/01/2023	Long		53,827.00		53,827.00
40207	003	6500354U9	NEW YORK ST	Interest	09/15/2021	03/15/2024	Long			71,500.00	71,500.00
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	07/26/2021	01/01/2025	Long			2,258.33	2,258.33
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	08/25/2021	01/01/2025	Long			2,333.61	2,333.61
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	09/25/2021	01/01/2025	Long			2,333.61	2,333.61
40213	003	46625HJE1	JPM 3.25% MAT	Interest	09/23/2021	09/23/2022	Long			33,312.50	33,312.50
40214	003	30295NAE0	FRESB 2016-SB24	Interest	07/26/2021	10/25/2023	Long			1,263.60	1,263.60
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	07/26/2021	10/25/2023	Long		1,515.21		1,515.21
40214	003	30295NAE0	FRESB 2016-SB24	Interest	08/25/2021	10/25/2023	Long			1,261.01	1,261.01
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	08/25/2021	10/25/2023	Long		1,431.18		1,431.18
40214	003	30295NAE0	FRESB 2016-SB24	Interest	09/25/2021	10/25/2023	Long			1,258.57	1,258.57
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	09/25/2021	10/25/2023	Long		472,055.75		472,055.75
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	07/26/2021	11/25/2022	Long			7,541.30	7,541.30
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	07/26/2021	11/25/2022	Long		8,155.21		8,155.21
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	08/25/2021	11/25/2022	Long			7,671.23	7,671.23
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	08/25/2021	11/25/2022	Long		36,766.72		36,766.72
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	09/25/2021	11/25/2022	Long			7,606.06	7,606.06
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	09/25/2021	11/25/2022	Long		45,329.41		45,329.41
40223	003	46625HJH4	JPM 3.2% MAT	Interest	07/26/2021	01/25/2023	Long			160,000.00	160,000.00
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	07/26/2021	11/01/2024	Long			8,633.33	8,633.33
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	08/25/2021	11/01/2024	Long			8,921.11	8,921.11
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	09/25/2021	11/01/2024	Long			8,921.11	8,921.11
40229	003	478160CD4	JOHNSON &	Interest	09/03/2021	03/03/2022	Long			142,728.75	142,728.75
40231	003	30298LAA9	FRESB 2019-SB65	Interest	07/26/2021	05/25/2024	Long			1,527.75	1,527.75
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	07/26/2021	05/25/2024	Long		1,255.05		1,255.05
40231	003	30298LAA9	FRESB 2019-SB65	Interest	08/25/2021	05/25/2024	Long			1,525.67	1,525.67
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	08/25/2021	05/25/2024	Long		81,954.25		81,954.25
40231	003	30298LAA9	FRESB 2019-SB65	Interest	09/25/2021	05/25/2024	Long			1,389.76	1,389.76
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	09/25/2021	05/25/2024	Long		87,638.76		87,638.76
40234	003	574193SP4	MARYLAND ST,	Interest	09/15/2021	03/15/2024	Long			4,850.00	4,850.00
40237	003	254687FJ0	DIS 1.65% MAT	Interest	09/01/2021	09/01/2022	Long			11,649.00	11,649.00

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40238	003	69371RQ33	PACCAR FINL CORP	Interest	09/27/2021	09/26/2022	Long			10,000.00	10,000.00
40242	003	06406RAE7	BK 2.95% MAT	Interest	07/29/2021	01/29/2023	Long			154,049.00	154,049.00
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	07/15/2021	08/15/2024	Long			1,700.00	1,700.00
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	08/16/2021	08/15/2024	Long			1,700.00	1,700.00
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	09/15/2021	08/15/2024	Long			1,700.00	1,700.00
40253	003	44891LAC7	HART 2020-A A3	Interest	07/15/2021	11/15/2024	Long			1,468.75	1,468.75
40253	003	44891LAC7	HART 2020-A A3	Interest	08/16/2021	11/15/2024	Long			1,468.75	1,468.75
40253	003	44891LAC7	HART 2020-A A3	Interest	09/15/2021	11/15/2024	Long			1,468.75	1,468.75
40255	003	76913CAX7	RIV 2.363% MAT	Interest	08/16/2021	02/15/2023	Long			19,553.83	19,553.83
40256	003	76913CAZ2	RIVERSIDE CNTY	Interest	08/16/2021	02/15/2025	Long			53,340.00	53,340.00
40259	003	3134GVPZ5	FEDERAL HOME LN	Redemption	07/01/2021	07/01/2024	Long		25,000,000.00		25,000,000.00
40259	003	3134GVPZ5	FEDERAL HOME LN	Interest	07/01/2021	07/01/2024	Long			78,750.00	78,750.00
40262	003	64990GZW5	NYSHGR 1.438%	Interest	07/01/2021	07/01/2024	Long			17,615.50	17,615.50
40265	003	3134GVSU9	FEDERAL HOME LN	Interest	07/01/2021	04/01/2025	Long			35,000.00	35,000.00
40266	003	3137BJQ71	FHMS KPLB A	Interest	07/26/2021	05/25/2025	Long			23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	08/25/2021	05/25/2025	Long			23,083.00	23,083.00
40266	003	3137BJQ71	FHMS KPLB A	Interest	09/25/2021	05/25/2025	Long			23,083.00	23,083.00
40267	003	69371RN77	PACCAR FINL CORP	Interest	08/10/2021	08/10/2022	Long			33,315.50	33,315.50
40269	003	459058GU1	IBRD 2.125% MAT	Interest	07/01/2021	07/01/2022	Long			170,080.00	170,080.00
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	07/15/2021	07/15/2024	Long			1,366.67	1,366.67
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	08/16/2021	07/15/2024	Long			1,366.67	1,366.67
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	09/15/2021	07/15/2024	Long			1,366.67	1,366.67
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	07/26/2021	03/25/2025	Long			10,482.36	10,482.36
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	07/26/2021	03/25/2025	Long		34,903.92		34,903.92
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	08/25/2021	03/25/2025	Long			18,882.44	18,882.44
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	08/25/2021	03/25/2025	Long		139,431.04		139,431.04
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	09/25/2021	03/25/2025	Long			8,106.12	8,106.12
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	09/25/2021	03/25/2025	Long		3,916.24		3,916.24
40276	003	3137B04Y7	FHMS KSMC A2	Interest	07/26/2021	01/25/2023	Long			11,876.64	11,876.64
40276	003	3137B04Y7	FHMS KSMC A2	Interest	08/25/2021	01/25/2023	Long			11,876.64	11,876.64
40276	003	3137B04Y7	FHMS KSMC A2	Interest	09/25/2021	01/25/2023	Long			11,876.64	11,876.64
40279	003	24422EVG1	DEERE JOHN CAP	Interest	07/06/2021	07/05/2022	Long			20,625.00	20,625.00
40281	003	3136G4WU3	FNMA 0.85% MAT	Interest	07/16/2021	06/23/2025	Long			127,500.00	127,500.00
40285	003	3134GVS41	FHLMC 0.42% MAT	Redemption	08/27/2021	08/25/2023	Long		25,000,000.00		25,000,000.00
40285	003	3134GVS41	FHLMC 0.42% MAT	Interest	08/27/2021	08/25/2023	Long			52,500.00	52,500.00
40287	003	459058GU1	IBRD 2.125% MAT	Interest	07/01/2021	07/01/2022	Long			79,725.00	79,725.00
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	07/26/2021	03/25/2023	Long			5,263.63	5,263.63
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	07/26/2021	03/25/2023	Long		83,372.12		83,372.12
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	08/25/2021	03/25/2023	Long			5,215.72	5,215.72
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	08/25/2021	03/25/2023	Long		68,430.10		68,430.10
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	09/25/2021	03/25/2023	Long			5,483.40	5,483.40
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	09/25/2021	03/25/2023	Long		89,787.17		89,787.17
40290	003	46625HJC5	JPM 4.35% MAT	Redemption	08/16/2021	08/15/2021	Long		2,000,000.00		2,000,000.00

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
40290	003	46625HJC5	JPM 4.35% MAT	Interest	08/16/2021	08/15/2021	Long			43,500.00	43,500.00
40291	003	3130AJS26	FHLB 0.22% MAT	Interest	07/15/2021	07/15/2022	Long			27,500.00	27,500.00
40295	003	30315EAA4	FRESB 2020-SB76	Interest	07/26/2021	05/25/2025	Long			2,401.97	2,401.97
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	07/26/2021	05/25/2025	Long	4,531.49			4,531.49
40295	003	30315EAA4	FRESB 2020-SB76	Interest	08/25/2021	05/25/2025	Long			2,398.83	2,398.83
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	08/25/2021	05/25/2025	Long	4,252.43			4,252.43
40295	003	30315EAA4	FRESB 2020-SB76	Interest	09/25/2021	05/25/2025	Long			2,395.89	2,395.89
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	09/25/2021	05/25/2025	Long	4,265.87			4,265.87
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	07/15/2021	10/15/2024	Long			1,833.34	1,833.34
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	08/16/2021	10/15/2024	Long			1,833.34	1,833.34
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	09/15/2021	10/15/2024	Long			1,833.34	1,833.34
40297	003	574193TR9	MARYLAND ST,	Interest	08/02/2021	08/01/2025	Long			16,500.00	16,500.00
40298	003	574193TQ1	MARYLAND ST,	Interest	08/02/2021	08/01/2024	Long			12,750.00	12,750.00
40299	003	31422BJ27	FEDERAL AGRIC	Interest	07/14/2021	07/14/2025	Long			6,250.00	6,250.00
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	07/26/2021	03/25/2023	Long			489.08	489.08
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	07/26/2021	03/25/2023	Long	455.38			455.38
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	08/25/2021	03/25/2023	Long			488.25	488.25
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	08/25/2021	03/25/2023	Long	426.83			426.83
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	09/25/2021	03/25/2023	Long			487.47	487.47
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	09/25/2021	03/25/2023	Long	428.28			428.28
40302	003	55380THE3	MUFG BK 0.32% MAT	Redemption	08/13/2021	08/13/2021	Short	25,000,000.00			25,000,000.00
40302	003	55380THE3	MUFG BK 0.32% MAT	Interest	08/13/2021	08/13/2021	Short			81,111.10	81,111.10
40304	003	373385FQ1	GEORGIA ST,	Interest	08/02/2021	08/01/2025	Long			37,999.00	37,999.00
40305	003	373385FP3	GAS 0.42% MAT	Interest	08/02/2021	08/01/2024	Long			9,124.50	9,124.50
40307	003	89114NSX4	TD 0.24% MAT	Redemption	08/31/2021	08/31/2021	Short	30,000,000.00			30,000,000.00
40307	003	89114NSX4	TD 0.24% MAT	Interest	08/31/2021	08/31/2021	Short			68,400.00	68,400.00
40308	003	46625HJH4	JPM 3.2% MAT	Interest	07/26/2021	01/25/2023	Long			38,928.00	38,928.00
40309	003	3137EAEX3	FEDERAL HOME LN	Interest	09/23/2021	09/23/2025	Long			9,375.00	9,375.00
40310	003	78012UYA7	RY 0.24% MAT	Redemption	09/24/2021	09/24/2021	Short	20,000,000.00			20,000,000.00
40310	003	78012UYA7	RY 0.24% MAT	Interest	09/24/2021	09/24/2021	Short			47,866.66	47,866.66
40314	003	3138L9QS4	FN MA 8564 2.81%	Interest	07/26/2021	04/01/2025	Long			5,854.17	5,854.17
40314	003	3138L9QS4	FN MA 8564 2.81%	Interest	08/25/2021	04/01/2025	Long			6,049.31	6,049.31
40314	003	3138L9QS4	FN MA 8564 2.81%	Interest	09/25/2021	04/01/2025	Long			6,049.31	6,049.31
40315	003	544351MC9	LOS ANGELES	Interest	09/01/2021	09/01/2024	Long			60,922.00	60,922.00
40320	003	06406RAJ6	BANK NEW YORK	Interest	08/11/2021	08/11/2023	Long			66,723.00	66,723.00
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	07/26/2021	11/25/2024	Long			10,697.03	10,697.03
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	07/26/2021	11/25/2024	Long	2,792.45			2,792.45
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	08/25/2021	11/25/2024	Long			11,047.17	11,047.17
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	08/25/2021	11/25/2024	Long	2,610.45			2,610.45
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	09/25/2021	11/25/2024	Long			11,041.28	11,041.28
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	09/25/2021	11/25/2024	Long	2,619.90			2,619.90
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	07/26/2021	12/25/2024	Long			11,482.50	11,482.50
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	08/25/2021	12/25/2024	Long			11,482.65	11,482.65

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
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	09/25/2021	12/25/2024	Long			11,482.65	11,482.65
40329	003	3135G05X7	FEDERAL NATL MTG	Interest	08/25/2021	08/25/2025	Long			18,750.00	18,750.00
40331	003	3135G06R9	FNMA 0.55% MAT	Interest	07/28/2021	01/28/2026	Long			41,250.00	41,250.00
40334	003	31422B6K1	FEDERAL AGRIC	Interest	07/15/2021	01/15/2026	Long			24,000.00	24,000.00
40335	003	459058JA2	IBRD 0.75% MAT	Interest	09/13/2021	03/11/2025	Long			75,000.00	75,000.00
40337	003	31422B6K1	FEDERAL AGRIC	Interest	07/15/2021	01/15/2026	Long			24,000.00	24,000.00
40340	003	3130AKPW0	FEDERAL HOME	Interest	07/28/2021	01/28/2026	Long			25,000.00	25,000.00
40341	003	459058JE4	IBRD 0.375% MAT	Interest	07/28/2021	07/28/2025	Long			18,800.00	18,800.00
40342	003	30318CAA5	FRESB 2021-SB82	Interest	07/26/2021	11/25/2025	Long			2,786.94	2,786.94
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	07/26/2021	11/25/2025	Long		2,507.10		2,507.10
40342	003	30318CAA5	FRESB 2021-SB82	Interest	08/25/2021	11/25/2025	Long			2,785.54	2,785.54
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	08/25/2021	11/25/2025	Long		2,962.20		2,962.20
40342	003	30318CAA5	FRESB 2021-SB82	Interest	09/25/2021	11/25/2025	Long			2,783.89	2,783.89
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	09/25/2021	11/25/2025	Long		2,971.60		2,971.60
40344	003	459056HV2	IBRD 1.5% MAT	Interest	08/30/2021	08/28/2024	Long			75,000.00	75,000.00
40345	003	89233GVX1	TMCC ZERO CPN	Redemption	08/31/2021	08/31/2021	Short		15,000,000.00		15,000,000.00
40347	003	45950VPL4	IFC 0.45% MAT	Interest	08/05/2021	02/05/2026	Long			22,500.00	22,500.00
40348	003	46625HJT8	JPM 3.875% MAT	Interest	08/02/2021	02/01/2024	Long			290,625.00	290,625.00
40349	003	69371RR24	PACCAR FINANCIAL	Interest	08/02/2021	02/02/2024	Long			12,250.00	12,250.00
40350	003	3130AKXX9	FEDERAL HOME	Interest	08/25/2021	02/25/2026	Long			25,000.00	25,000.00
40351	003	78015CWA6	RY ZERO CPN MAT	Redemption	09/10/2021	09/10/2021	Short		25,000,000.00		25,000,000.00
40353	003	3130AKXX9	FEDERAL HOME	Interest	08/25/2021	02/25/2026	Long			25,000.00	25,000.00
40354	003	45905U5Y6	IBRD 0.6% MAT	Interest	08/18/2021	02/18/2026	Long			15,000.00	15,000.00
40355	003	45905U5Y6	IBRD 0.6% MAT	Interest	08/18/2021	02/18/2026	Long			15,000.00	15,000.00
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	07/26/2021	03/25/2025	Long			10,675.67	10,675.67
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	08/25/2021	03/25/2025	Long			10,675.67	10,675.67
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	09/25/2021	03/25/2025	Long			10,675.50	10,675.50
40357	003	45818WCZ7	IADB 0.65% MAT	Interest	08/20/2021	02/20/2026	Long			31,780.00	31,780.00
40358	003	3133EMSU7	FEDERAL FARM CR	Interest	09/09/2021	03/09/2026	Long			40,000.00	40,000.00
40359	003	459058JA2	IBRD 0.75% MAT	Interest	09/13/2021	03/11/2025	Long			37,500.00	37,500.00
40359	003	459058JA2	IBRD 0.75% MAT	Accr Int	09/11/2021	03/11/2025	Long		208.33	-208.33	0.00
40361	003	89233GU12	TMCC DISC NOTE	Redemption	07/01/2021	07/01/2021	Short		50,000,000.00		50,000,000.00
40362	003	62478UC38	UNIONB 0.06% MAT	Redemption	07/01/2021	07/01/2021	Short		35,000,000.00		35,000,000.00
40362	003	62478UC38	UNIONB 0.06% MAT	Interest	07/01/2021	07/01/2021	Short			3,325.00	3,325.00
40363	003	COVID RELIEF	STPOOL 0.33%	Purchase	07/15/2021		Short	29,371.66			-29,371.66
40363	003	COVID RELIEF	STPOOL 0.33%	Redemption	07/16/2021		Short		29,371.66		29,371.66
40363	003	COVID RELIEF	STPOOL 0.33%	Interest	07/15/2021		Short			29,371.66	29,371.66
40364	003	46625HJC5	JPM 4.35% MAT	Redemption	08/16/2021	08/15/2021	Short		1,000,000.00		1,000,000.00
40364	003	46625HJC5	JPM 4.35% MAT	Interest	08/16/2021	08/15/2021	Short			21,750.00	21,750.00
40364	003	46625HJC5	JPM 4.35% MAT	Accr Int	08/16/2021	08/15/2021	Short		11,962.50	-11,962.50	0.00
40370	003	89114WBX2	TD 0.04% MAT	Redemption	09/15/2021	09/15/2021	Short		25,000,000.00		25,000,000.00
40370	003	89114WBX2	TD 0.04% MAT	Interest	09/15/2021	09/15/2021	Short			2,666.68	2,666.68
40374	003	912796J26	UNITED STATES	Redemption	07/20/2021	07/20/2021	Short		30,000,000.00		30,000,000.00

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
40375	003	912796C56	UNITED STATES	Redemption	07/29/2021	07/29/2021	Short		25,000,000.00		25,000,000.00
40376	003	912796K24	UNITED STATES	Redemption	08/17/2021	08/17/2021	Short		30,000,000.00		30,000,000.00
40377	003	912796J26	UNITED STATES	Redemption	07/20/2021	07/20/2021	Short		20,000,000.00		20,000,000.00
40381	003	62479LX83	MUFG BK ZERO CPN	Purchase	07/01/2021	10/08/2021	Short	9,998,075.00			-9,998,075.00
40382	003	78012UP82	RY 0.19% MAT	Purchase	07/01/2021	06/30/2022	Short	25,000,000.00			-25,000,000.00
40383	003	89233GXL5	TMCC ZERO CPN	Purchase	07/06/2021	10/20/2021	Short	24,994,847.22			-24,994,847.22
40384	003	62479LXN0	MUFG BK DISC NOTE	Purchase	07/08/2021	10/22/2021	Short	9,997,938.89			-9,997,938.89
40385	003	89233GZH2	TMCC DISC NOTE	Purchase	07/08/2021	12/17/2021	Short	14,993,925.00			-14,993,925.00
40386	003	78012UR23	RY 0.12% MAT	Purchase	07/30/2021	02/11/2022	Short	25,000,000.00			-25,000,000.00
40387	003	912796K73	UNITED STATES	Purchase	08/05/2021	01/13/2022	Short	19,996,869.44			-19,996,869.44
40388	003	62479MAE3	MUFG BK ZERO CPN	Purchase	08/05/2021	01/14/2022	Short	9,995,950.00			-9,995,950.00
40389	003	62479MCR2	MUFG BK ZERO CPN	Purchase	08/25/2021	03/25/2022	Short	24,983,805.56			-24,983,805.56
40390	003	89114WF75	TD 0.16% MAT	Purchase	08/31/2021	05/20/2022	Short	30,000,000.00			-30,000,000.00
40391	003	06367CKK2	BMO 0.16% MAT	Purchase	08/30/2021	07/01/2022	Short	25,000,000.00			-25,000,000.00
40392	003	06367CL39	BMO 0.16% MAT	Purchase	09/08/2021	07/01/2022	Short	25,000,000.00			-25,000,000.00
Totals for General Pool								679,417,686.66	920,948,153.20	7,707,621.94	249,238,088.48
40162	501	VP4560000	WELLS 0.01%	Purchase	07/01/2021		Short	165.57			-165.57
40162	501	VP4560000	WELLS 0.01%	Purchase	08/02/2021		Short	171.09			-171.09
40162	501	VP4560000	WELLS 0.01%	Purchase	09/01/2021		Short	171.09			-171.09
40162	501	VP4560000	WELLS 0.01%	Interest	07/01/2021		Short			165.57	165.57
40162	501	VP4560000	WELLS 0.01%	Interest	08/02/2021		Short			171.09	171.09
40162	501	VP4560000	WELLS 0.01%	Interest	09/01/2021		Short			171.09	171.09
Totals for SJCE								507.75		507.75	0.00
Grand Total								679,418,194.41	920,948,153.20	7,708,129.69	249,238,088.48

CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
7/1/21 THROUGH 9/30/21

	BALANCE 6/30/2021	SALES OR MATURITIES	ADDITIONS	BALANCE 9/30/2021
Asset Backed Securities	26,189,387.44	2,660,007.49		23,529,379.95
Commercial Paper/Discount	139,930,031.95	89,955,476.39	94,964,541.67	144,939,097.23
Corporate Medium Term Notes	292,590,921.66	29,837,223.43		262,753,698.23
Federal Agency Securities	463,724,517.50	73,536,572.50		390,187,945.00
Mortgage Backed Securities	152,335,211.25	5,093,962.65		147,241,248.60
Money Market Mutual Fund	103,159,643.23	389,990,575.00	415,888,505.39	129,057,573.62
Muni Bonds	238,599,759.80	16,225,455.00		222,374,304.80
Negotiable CD's	263,910,885.02	135,000,000.00	130,000,000.00	258,910,885.02
State Pool	225,000,000.00	18,422,000.00	18,422,000.00	225,000,000.00
Suprationals	261,798,087.30	55,000,208.33		206,797,878.97
UST Bills, Notes & Bonds	121,157,030.68	104,996,029.44	19,996,869.44	36,157,870.68
Total	<u>2,288,395,475.83</u>	<u>920,717,510.23</u>	<u>679,271,916.50</u>	<u>2,046,949,882.10</u>

NET PURCHASES/(SALES): (241,445,593.73)

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

JULY THROUGH SEPTEMBER 2021 TURNOVER RATIO: 0.77

AVERAGE DAILY PORTFOLIO BALANCE: 2,084,350,123.05

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**City of San Jose
Purchases Report
Sorted by Dealer - Fund
July 1, 2021 - September 30, 2021**

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													
06367CL39	40392	003	NC2	BMO	25,000,000.00	09/08/2021	07/01 - At Maturity	25,000,000.00		0.160	07/01/2022	0.160	25,000,000.00
Subtotal					25,000,000.00			25,000,000.00	0.00	25,000,000.00			
Purchased from: RBC Capital Markets													
78012UP82	40382	003	NC2	RY	25,000,000.00	07/01/2021	06/30 - At Maturity	25,000,000.00		0.190	06/30/2022	0.190	25,000,000.00
78012UR23	40386	003	NC2	RY	25,000,000.00	07/30/2021	02/11 - At Maturity	25,000,000.00		0.120	02/11/2022	0.120	25,000,000.00
06367CKK2	40391	003	NC2	BMO	25,000,000.00	08/30/2021	07/01 - At Maturity	25,000,000.00		0.160	07/01/2022	0.160	25,000,000.00
89114WF75	40390	003	NC2	TD	30,000,000.00	08/31/2021	05/20 - At Maturity	30,000,000.00		0.160	05/20/2022	0.160	30,000,000.00
Subtotal					105,000,000.00			105,000,000.00	0.00	105,000,000.00			
Purchased from: Toyota Financial Services													
89233GXL5	40383	003	ACP	TMCC	25,000,000.00	07/06/2021	10/20 - At Maturity	24,994,847.22		0.070	10/20/2021	0.070	24,999,076.39
89233GZH2	40385	003	ACP	TMCC	15,000,000.00	07/08/2021	12/17 - At Maturity	14,993,925.00		0.090	12/17/2021	0.090	14,997,112.50
Subtotal					40,000,000.00			39,988,772.22	0.00	39,996,188.89			
Purchased from: UnioinBanc Investment													
62479LX83	40381	003	ACP	MUFGBK	10,000,000.00	07/01/2021	10/08 - At Maturity	9,998,075.00		0.070	10/08/2021	0.070	9,999,863.89
62479LXN0	40384	003	ACP	MUFGBK	10,000,000.00	07/08/2021	10/22 - At Maturity	9,997,938.89		0.070	10/22/2021	0.070	9,999,591.67
62479MAE3	40388	003	ACP	MUFGBK	10,000,000.00	08/05/2021	01/14 - At Maturity	9,995,950.00		0.090	01/14/2022	0.090	9,997,375.00
912796K73	40387	003	ATD	USTR	20,000,000.00	08/05/2021	01/13 - At Maturity	19,996,869.44		0.035	01/13/2022	0.035	19,997,977.77
62479MCR2	40389	003	ACP	MUFGBK	25,000,000.00	08/25/2021	03/25 - At Maturity	24,983,805.56		0.110	03/25/2022	0.110	24,986,631.95
Subtotal					75,000,000.00			74,972,638.89	0.00	74,981,440.28			
Total Purchases					245,000,000.00			244,961,411.11	0.00	244,977,629.17			

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SECTION F

INDEPENDENT ACCOUNTANT'S REPORT

This is an Independent Accountant's Report on Applying Agreed-Upon Procedures
as of June 30, 2021.

CITY OF SAN JOSE

Independent Accountant's Report on
Applying Agreed-Upon Procedures

As of June 30, 2021



Certified
Public
Accountants



Independent Accountant's Report on Applying Agreed-Upon Procedures

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

We have performed the procedures enumerated below on evaluating whether the investments within the City of San José's (City) pooled portfolio are in compliance with the City's Investment Policy dated March 9, 2021 (Investment Policy) and Finance Department procedures as of June 30, 2021. The City's management is responsible for the City's compliance with those requirements.

The City's Finance Department and the Office of the City Auditor (City Auditor) have agreed to and acknowledged that the procedures performed are appropriate to meet the intended purpose of assisting specified parties in evaluating whether the investments within the City's pooled portfolio are in compliance with the City's Investment Policy and Finance Department procedures as of June 30, 2021. This report may not be suitable for any other purpose. The procedures performed may not address all the items of interest to a user of this report and may not meet the needs of all users of this report and, as such, users are responsible for determining whether the procedures performed are appropriate for their purposes.

The procedures and associated findings are as follows:

1. The management of the City provided us with a copy of the FY 2020-21 Fourth Quarter Investment Report (Investment Report) as of June 30, 2021 and we traced and agreed individual investments, which includes investment description, maturity date, CUSIP number, book and market value, to supporting documentation such as custodian/bank statements obtained from the City.

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

2. We traced total investments listed on the Investment Report as of June 30, 2021 to the City's general ledger.

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

3. We compared the types of investments listed in the Investment Report as of June 30, 2021 with the types of investments that are authorized by the City's Investment Policy.

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

4. We read the Investment Report as of June 30, 2021 to identify that it contains the information/data required by the City's Investment Policy and whether it meets the timing requirements of the City's Investment Policy, as follows:
 - a. The investment quarterly report includes the type of investment, issuer, date of maturity, par and dollar amount invested on all securities, investments and monies held by the City.
 - b. The investment quarterly report includes market value (and source) as of the date of the report of all securities held by the City or under management of any outside party.
 - c. The investment quarterly report includes a statement addressing the portfolio's compliance with the portfolio to the City's Investment Policy.
 - d. The investment quarterly report includes a statement addressing the ability of the City to meet the pool's expenditure requirements for the next six months.

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

5. We compared the types of investments listed in the Investment Report as of June 30, 2021 to the list of permitted investments in the City's Investment Policy.

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

6. We calculated the total investment amounts on a cost basis for the investment types listed in the Investment Report as of June 30, 2021, and compared those totals to the maximum portfolio limitations imposed by the City's Investment Policy for specified investment types.

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

7. We agreed individual investment maturity dates listed in the Investment Report as of June 30, 2021, to the custodian/bank statements and determined whether they conform to the maturity requirements of the City's Investment Policy.

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

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

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

9. We recomputed and reviewed supporting documentation relevant to the repurchase agreements and, if applicable, the reverse repurchase agreements held by the City on June 30, 2021, to ascertain whether the investments conform to the City's Investment Policy.

Finding: Not applicable. No repurchase or reverse repurchase agreements were held by the City on June 30, 2021.

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

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

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

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

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

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

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

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

14. We selected an investment purchase and maturity transaction between January 1, 2021 and June 30, 2021 and determined through inquiry and document inspection whether the City counts and/or confirms its investments as transactions occur.

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

15. We selected an investment purchase and maturity transaction between January 1, 2021 and June 30, 2021 and determined through inquiry and document inspection whether counts and/or investment confirmations and detailed subsidiary records are prepared by an Accounting Technician and reviewed by the Senior Accountant.

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

16. We selected an investment purchase and maturity transaction between January 1, 2021 and June 30, 2021 and determined through inquiry and document inspection whether investment income is reviewed monthly for accuracy by the Deputy Director of Finance, Debt and Treasury Management and Assistant Director of Finance or Director of Finance.

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

17. We selected an investment purchase and maturity transaction between January 1, 2021 and June 30, 2021 and determined through inquiry and document inspection whether reconciliations between detailed subsidiary records and general ledger control accounts are prepared by an Accountant I and reviewed by a Senior Accountant or Supervising Accountant.

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

18. We selected an investment purchase and maturity transaction between January 1, 2021 and June 30, 2021 and determined through inquiry and document inspection whether the Deputy Director of Finance, Debt and Treasury Management and Assistant Director of Finance or Director of Finance assesses the classification and valuation of its investments at acquisition and at the end of the quarter.

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

We were engaged by the City to perform this agreed-upon procedures engagement and conducted our engagement in accordance with attestation standards established by the AICPA and the standards applicable to attestation engagements contained in *Government Auditing Standards* issued by the Comptroller General

of the United States. We were not engaged to and did not conduct an examination or review, the objective of which would be the expression of an opinion or conclusion, respectively, on whether the investments within the City's pooled portfolio are in compliance with the City's Investment Policy and Finance Department procedures as of June 30, 2021. Accordingly, we do not express such an opinion or conclusion. Had we performed additional procedures, other matters might have come to our attention that would have been reported to you.

We are required to be independent of the City and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements related to our agreed-upon procedures engagement.

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

A handwritten signature in black ink that reads "Macias Gini & O'Connell LLP". The signature is written in a cursive, flowing style.

Walnut Creek, California
October 14, 2021