

Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Julia H. Cooper

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
MARCH 31, 2022**

DATE: May 4, 2022

Approved



Date

5/11/2022

Transmitted herewith is the City Investment Report for the quarter ended March 31, 2022. To meet the reporting requirements set forth in the City of San José Investment Policy, an electronic version of this report will be posted on the City's website at <https://www.sanjoseca.gov/your-government/departments/finance/reports/-folder-450> and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee ("PSFSS") for discussion during its meeting on May 19, 2022 and will be agendized through the PSFSS Committee for review by the full City Council.

Summary of portfolio performance and compliance for quarter ended March 31, 2022:

- **Size of total portfolio:** \$2,333,470,481¹
- **Earned income yield:** 0.876%
- **Weighted average days to maturity:** 562 days
- **Fiscal year-to-date net interest earnings:** \$14,323,223
- 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

¹ City of San José Portfolio Management, Investment Status Report – Investments, March 31, 2022 (Current Principal + Accrued Interest at Purchase)

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**INVESTMENT REPORT FOR
THE QUARTER ENDED
MARCH 31, 2022**



Prepared by
Finance Department
Debt and Treasury Management Division

Julia H. Cooper
Director of Finance

**Investment Report for
The Quarter Ended
March 31, 2022**

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

Julia H. Cooper
Director of Finance

Luz Cofresí-Howe
Assistant Director of Finance

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Principal Investment Officer

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Special Assistance by

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

**CITY OF SAN JOSE
INVESTMENT REPORTS FOR
THE QUARTER ENDED MARCH 31, 2022
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May 4, 2022

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED MARCH 31, 2022

I am pleased to present this report of investment activity for the quarter ended March 31, 2022, in compliance with the reporting requirements set forth in the City of San José Investment Policy. The report presents information in the following major categories: Portfolio Statistics, Portfolio Performance, Compliance Reporting Requirements, Investment Trading Activity, and Investment Strategy.

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

INVESTMENT SUMMARY			
For the Quarter Ended	March 31, 2022	December 31, 2021	March 31, 2021
<u>Total Portfolio</u>			
Portfolio Value ^{(1) (2)}	\$2,333,470,481	\$2,156,557,599	\$1,908,771,873
Earned Interest Yield	0.876%	0.859%	1.407%
Dollar-weighted average yield			
Purchases	0.911%	0.318%	0.409%
Maturities	0.749%	0.256%	1.818%
Called Securities	2.109%	1.807%	1.715%
Weighted avg. yield at end of period	0.921%	0.863%	1.292%
Weighted avg. days to maturity	562	520	756
<u>Portfolio Fund 3</u>			
Portfolio Value ^{(1) (2) (3)}	\$2,312,410,705	\$2,135,498,414	\$1,887,715,882
Earned Interest Yield	0.884%	0.868%	1.421%
Dollar-weighted average yield			
Purchases	0.911%	0.318%	0.409%
Maturities	0.749%	0.256%	1.818%
Called Securities	2.109%	1.807%	1.715%
Weighted avg. yield at end of period	0.929%	0.871%	1.306%
Weighted avg. days to maturity	567	525	764

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 (\$497,186,667).

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

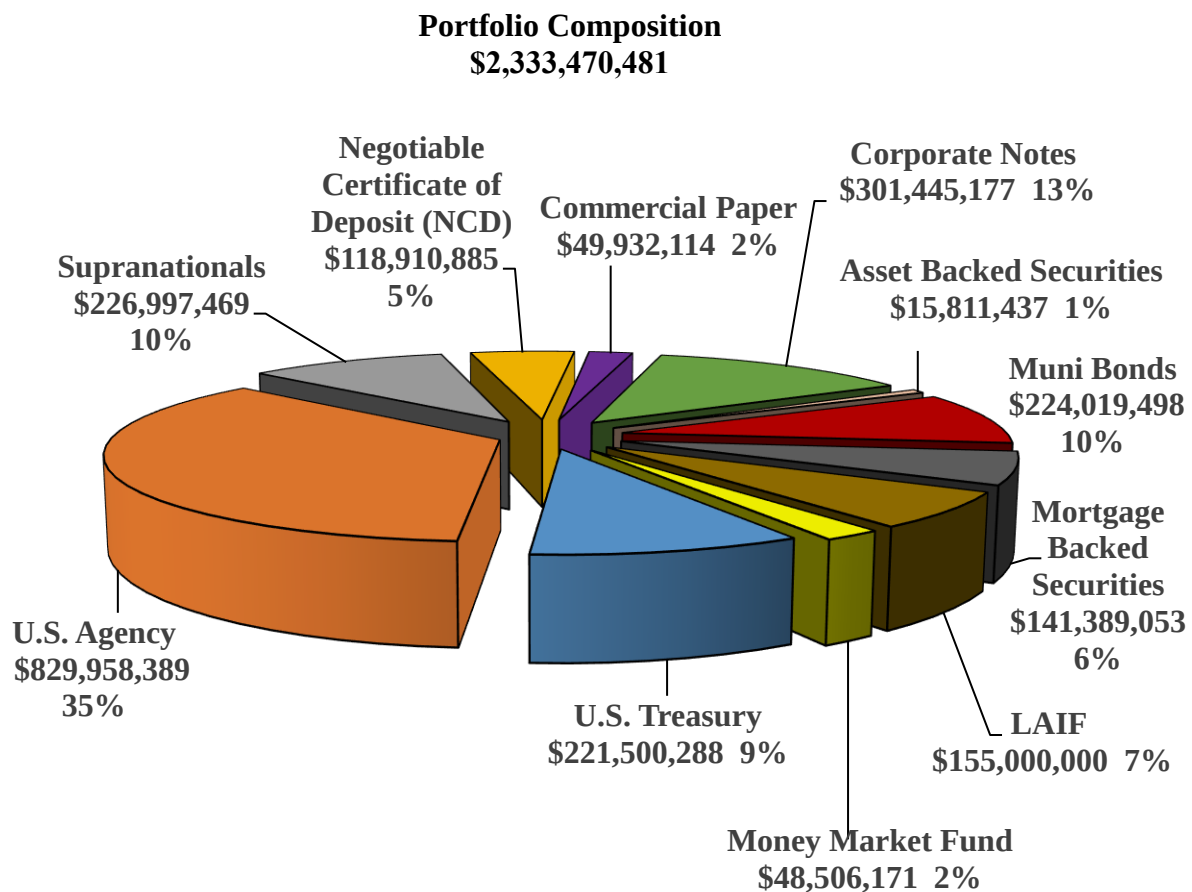
PORTFOLIO STATISTICS

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

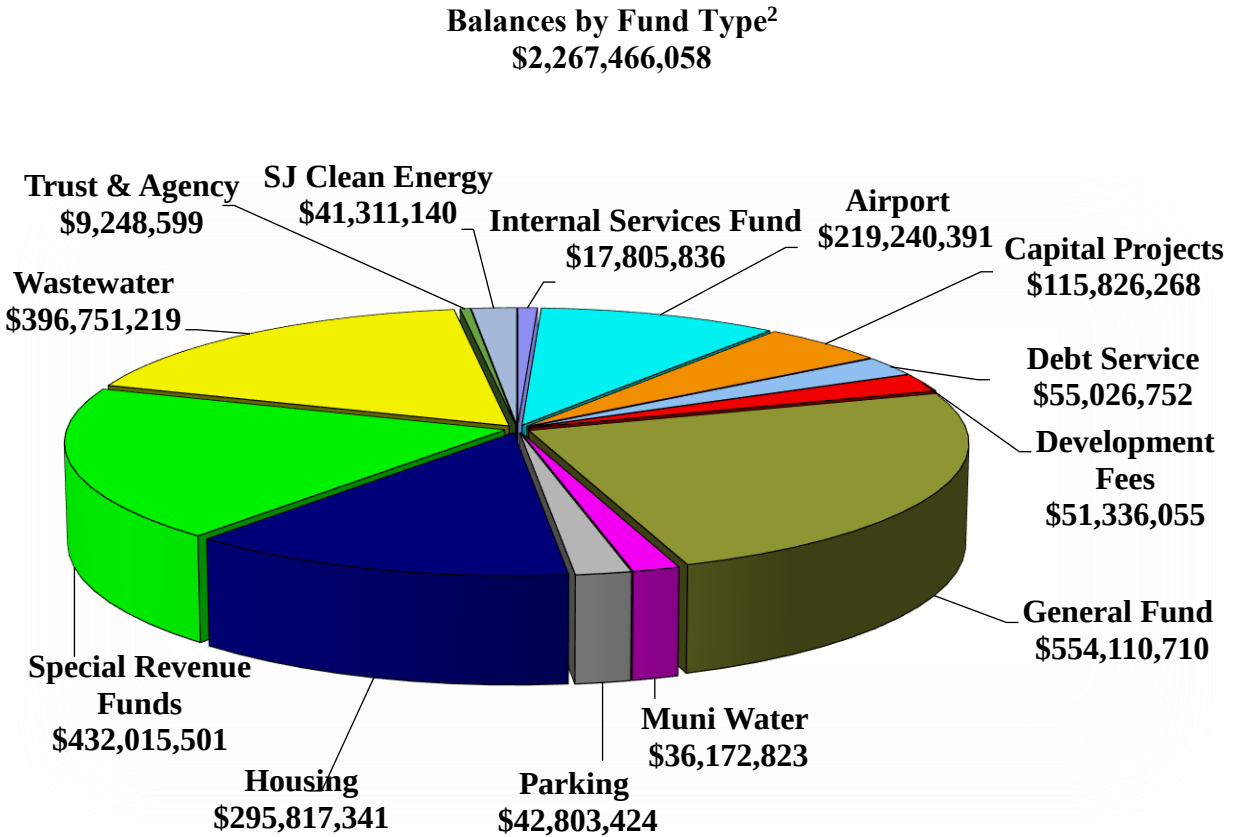
Portfolio Composition

Within this section are snapshots of the City's total investment portfolio as of March 31, 2022.

The first graph shows the portfolio composition by investment type.



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



Portfolio Balance	\$2,333,470,481
General Banking Balance	2,963,723
Deposit-in-Transit, Outstanding Checks ³	(68,968,146)
Total Balances per FMS	<u>\$2,267,466,058</u>

² General Fund includes \$508,488,547 of General Fund (Fund 001) as well as \$45,622,163 of other General Fund funds which are separately tracked including the Emergency Reserve Fund, Coronavirus Aid, Relief, and Economic Security Act (CARES Act), American Rescue Plan Act of 2021 (ARPA) including Emergency Rental Assistance funds established by ARPA, Developer Fees, Depositor Funds, and other smaller funds and reserves.

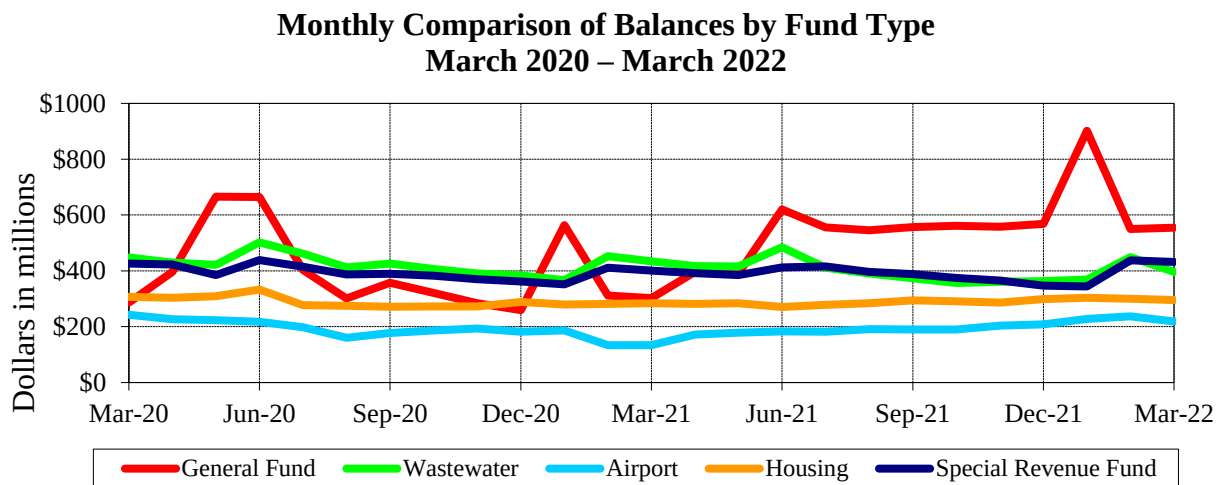
³ Reflects timing difference between when deposits are made and accounted for in FMS or when checks are written and not yet cashed by the receiving party.

General Fund Balances

The General Fund balances decreased by \$14.7 million during the quarter and ended with a balance of \$554.1 million as of March 31, 2022. General Fund cash balances usually peak during the months of January and June, when the bulk of property taxes are received, and decline in the summer months due to retirement prefunding, debt service payments and operational expenditures.

The City's receipt of federal relief and recovery assistance (e.g., CARES Act funds, ARPA⁴) 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 were purchased directly by Bank of America, N.A. (Bank). The cash, matured investments, and TRANs proceeds were sufficient to prefund the retirement contribution. The 2021 TRANs structure also provides the flexibility to defer all 2021 TRAN repayment to June 30, 2022⁵.

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

⁵ The City prepaid \$25 million of TRANs in January and prepaid the balance of the half of the 2021 TRANs issued in variable rate mode on February 7, 2022. The remaining half of the TRANs were issued with a fixed rate and are due on June 30, 2022.

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

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

As of March 31, 2022, SARA reported cash balances as outlined in the table below:

SARA CASH SUMMARY

	<u>Pledged for Bond/Enforceable Obligations</u>
LAIF	\$4,643,648
Wells Fargo:	
General Account	<u>\$100,266</u>
Total Wells Fargo Funds	\$100,266
Wilmington Trust:	
Total Wilmington Trust Funds	<u>\$49,670,520 (A)</u>
	<u>\$49,670,520</u>
TOTAL	<u>\$54,414,434</u>

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

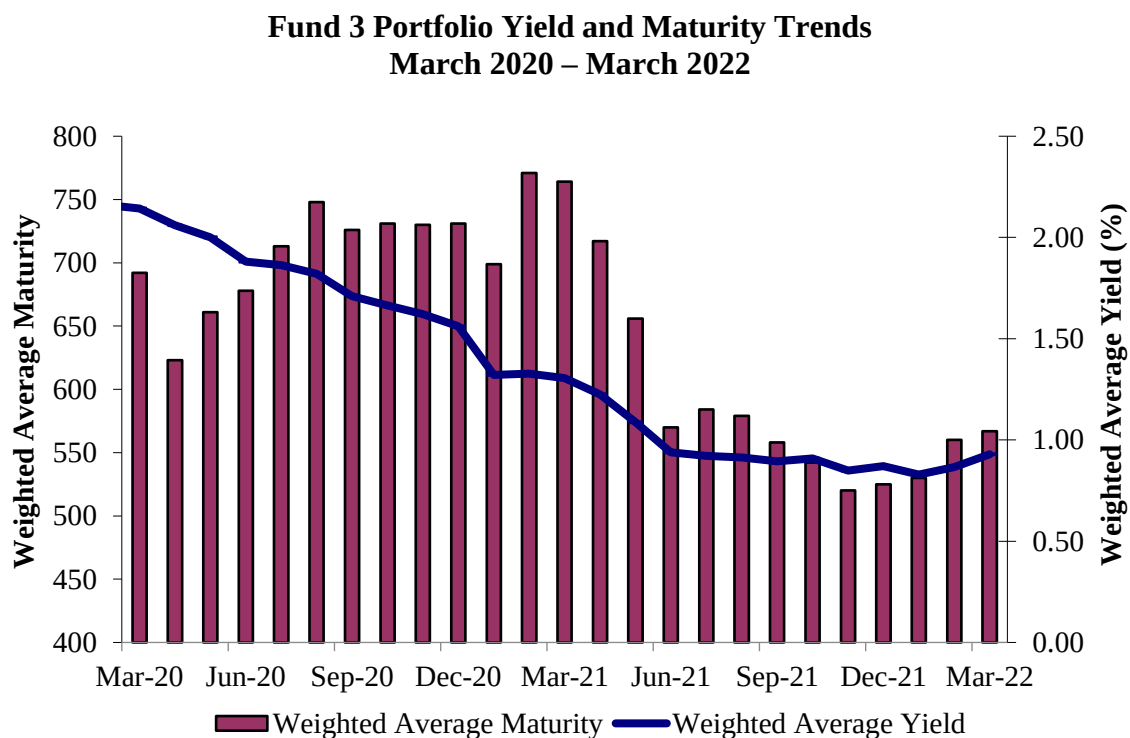
PORTFOLIO PERFORMANCE

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

TOTAL PORTFOLIO INCOME RECOGNIZED			
	Accrual Basis		
Total Portfolio	March 31, 2022	December 31, 2021	March 31, 2021
<u>Quarter-End</u>			
Total interest earnings	\$5,028,462	\$4,485,345	\$6,840,317
Realized gains (losses)	(\$15,497)	(\$2,036)	\$81,558
Total income recognized	\$5,012,965	\$4,483,309	\$6,921,875
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$14,337,534	\$9,309,072	\$23,899,330
Realized gains (losses)	(\$14,311)	\$1,186	\$1,315,176
Total income recognized	\$14,323,223	\$9,310,258	\$25,214,506

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.



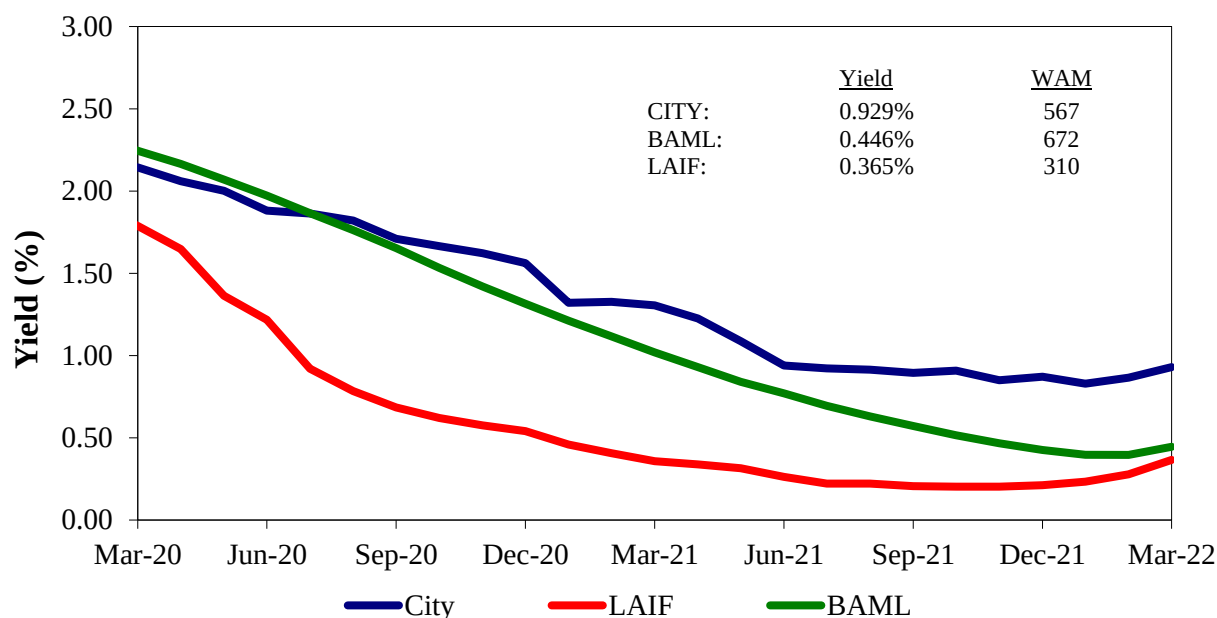
The Fund 3 Portfolio's WAM increased from 525 days as of December 31, 2021, to 567 days on March 31, 2022. The weighted average yield increased from 0.871% as of December 31, 2021 to 0.929% on March 31, 2022.

During the quarter \$46 million of investments were called before maturity. Due to the rising interest rate environment, many new investments were purchased at similar yields, compared with matured securities. As a result, the aggregate portfolio yield increased. The WAM also increased as investment activity targeted longer maturities to capture higher yields once enough liquidity to meet operational expenditures was achieved.

Comparison with Benchmarks

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

**Portfolio vs. Benchmarks
March 2020 – March 2022**



Notes:

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

LAIF is a short-term investment option available to local agencies in California. LAIF's WAM was 310 days as of March 31, 2022, much shorter than the City Fund 3 portfolio's WAM of 567 days. Therefore, LAIF has a higher turnover of security holdings and its yield decreases faster than the City's yield when interest rates are falling, and conversely LAIF's yield will rise faster than the City's when rates are rising.

The BAML Index is a broad market index and tracks dollar-denominated, investment-grade, bonds with a remaining maturity up to three (3) years. The City Investment Policy allows investments, in some sectors, up to a 5-year final maturity.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page one of this report, the total portfolio size as of March 31, 2022, was approximately \$2.33 billion. The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio's market value to both its original cost and amortized cost.

UNREALIZED GAINS & LOSSES			
Cash Basis			
	Original Cost		Amortized Cost
Market Value	\$2,306,225,494	Market Value	\$2,306,225,494
Original Cost	(2,333,470,481)	Amortized Cost	(2,328,280,236)
Net Unrealized Loss	\$ (27,244,987)	Net Unrealized Loss	\$ (22,054,742)

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

Interest rates have increased significantly in this quarter. Given the inverse relationship between interest rates and value, this has led to an increase in unrealized losses from \$10 million (original cost basis) and \$4 million (amortized cost basis) as of December 31, 2021 to losses of \$27 million (original cost) and \$22 million (amortized cost) as of March 31, 2022, respectively, as shown in the table above. As interest rates are expected to continue to rise, this may lead to additional unrealized losses. This is partly offset over time by maturing securities being replaced by new purchases at rates more in line with current market value.

Earned Interest Yield

The earned interest yield of the total investment portfolio for the quarter ended March 31, 2022 was 0.876%, 0.017% higher than the previous quarter and 0.531% lower than a year ago.

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 December 31, 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 pooled cash flow projection as of March 31, 2022, total revenues and investment maturities for the next six months are anticipated to be approximately \$2.39 billion. This is sufficient to cover projected expenditures of approximately \$2.22 billion. The difference is due in large part to the fact that the majority of property tax revenues, the largest revenue source for the City, is received during the second half of the fiscal year (i.e., the next three months). As noted above, during Fiscal Year 2021-22 the City prefunded retirement plan contributions with a combination of cash and TRANs. On July 1, 2021, the City issued Tax and Revenue Anticipation Notes in the original aggregate principal amount of \$285 million (2021 TRANs). The City used the proceeds of the 2021 TRANs, together with cash on hand of approximately \$141 million, to prefund its employer retirement contributions for the City pension and healthcare plans for Tier 1 employees for 2021-2022. Based on prevailing investment opportunities and the availability of additional revenues, the Finance Department paid half the 2021 TRANs by February 2022 (\$25 million in January, the balance in February), with the remaining half of the TRANs, issued as fixed rate notes, scheduled to be paid as due on June 30, 2022.

Statement of Compliance with the Policy

There were no exception or violation outstanding for the quarter ended March 31, 2022. Investments in the portfolio meet the requirements of the City Investment Policy and conform with California Government Code section 53601.

Comparison of Portfolio Investment Earnings to FY 2021-22 Budget

The following is a comparison of actual General Fund investment earnings, on an accrual basis, to the Fiscal Year 2021-22 budget. The Fiscal Year 2021-22 Budget included \$4.0 million for interest earnings for the General Fund, based on an assumed net interest yield of 0.97%. The schedule below compares the unaudited actual net investment earnings to the General Fund budget for the quarter ended December 31, 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)	0.89%
Actual ^(b)	<u>0.73%</u>
Variance	(0.16%)
<i>Fiscal Year to Date</i>	
Budget ^(a)	0.89%
Actual ^(b)	<u>0.74%</u>
Variance	(0.15%)
(a) Reflects the 2022-2027 General Fund Forecast Information submitted by Finance on January 27, 2022. Updated 2022-2027 General Fund Forecast Information submitted by Finance on October 19, 2021 anticipated a yield of 0.74% for fiscal year 2022	
(b) Reflects the earned interest yield less costs to administer the investment program, adjusted for funds with negative cash balances at month end.	

INVESTMENT TRADING ACTIVITY

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

In general, the City holds all securities to maturity. On rare occasions, the City may liquidate holdings to raise cash or as allowed under the Investment Policy.

INVESTMENT STRATEGY AND MARKET UPDATE

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

Economic activity improved during the third quarter of FY 2022. Gross Domestic Product (GDP) increased in the fourth quarter of 2021 to a 6.9% annualized rate from the previous quarter rate of 2.3%. Initial jobless claims and continuing claims continued to steadily decrease to new lower pandemic-era levels and the national unemployment rate declined to 3.6% in March 2022. With decreasing COVID-19 infection rates, mask and business-restriction mandates around the country were eased and eliminated in some areas. Higher inflation, Russia's invasion of Ukraine, and future Federal Reserve Bank action dominated headlines during this quarter. Year-over-year inflation rose to another 40-year high of 8.5% in March 2022. Russia's invasion of Ukraine in February 2022 caused considerable volatility in the global markets and propelled oil prices past \$100 per barrel. Additional effects are expected on prices from the war, as Ukraine is a large food exporter. Continued shipping challenges, material and labor shortages, and higher commodity prices contributed to the Federal Reserve raising its benchmark rate by 0.25%, the first increase since 2018, in a bid to curb inflation, with strong signals for potential future increases.

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

Future Commitments – As of March 31, 2022, the City had no obligations to sell securities and no commitments to participate in securities trading.

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

Restructuring – No restructuring activities took place during this quarter.

CONCLUSION

The total investment portfolio as of March 31, 2022 was \$2,333,470,481 an increase of approximately \$177 million from the previous quarter. For the quarter ended March 31, 2022, the earned interest yield increased from 0.859% to 0.876% for the quarter ended December 31, 2021 and the weighted average days to maturity increased from 520 days to 562 days over the same period. As of March 31, 2022, approximately 44% of the total portfolio was invested in U.S. Treasuries and Agency securities.

/s/

JULIA H. COOPER
Director of Finance

SECTION A

PORTFOLIO STATISTICS

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

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

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

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

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

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

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

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

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City of San Jose
Portfolio Statistics
Funds: 003, 152, 501
1/1/22 THROUGH 3/31/22

	Fund 003	Fund 152	Fund 501	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	3,997,230.73	-	591.81	3,997,822.54
TOTAL NET EARNINGS THIS PERIOD:	5,011,423.73	181.24	1,359.62	5,012,964.59
AVERAGE DAILY PORTFOLIO BALANCE:	2,300,391,930.43	915,993.20	20,143,616.66	2,321,451,540.29
EARNED INCOME YIELD THIS PERIOD	0.884	0.080	0.027	0.876
END OF PERIOD PORTFOLIO BALANCE:	2,312,409,825.22	915,993.20	20,143,782.82	2,333,469,601.24
CURRENT AMORTIZED BOOK VALUE:	2,306,792,933.63	904,097.77	20,143,782.82	2,327,840,814.22
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	0.929	0.076	0.010	0.921
WEIGHTED AVERAGE DAYS OF MATURITY:	567	75	1	562

City of San Jose
Portfolio Statistics
Funds: 003, 152, 501
7/1/21 THROUGH 3/31/22

	Fund 003	Fund 152	Fund 501	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	17,280,476.01	7,797.59	1,602.24	17,289,875.84
TOTAL NET EARNINGS THIS PERIOD:	14,320,239.99	512.23	2,470.65	14,323,222.87
AVERAGE DAILY PORTFOLIO BALANCE:	2,136,697,773.20	915,993.20	20,143,047.03	2,157,756,813.43
EARNED INCOME YIELD THIS PERIOD	0.893	0.074	0.016	0.884
END OF PERIOD PORTFOLIO BALANCE:	2,312,409,825.22	915,993.20	20,143,782.82	2,333,469,601.24
CURRENT AMORTIZED BOOK VALUE:	2,306,792,933.63	904,097.77	20,143,782.82	2,327,840,814.22
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	0.929	0.076	0.010	0.921
WEIGHTED AVERAGE DAYS OF MATURITY:	567	75	1	562

SECTION B

TOTAL EARNINGS REPORT

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

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City of San Jose
Total Earnings
Sorted by Fund - Investment Number
January 1, 2022 - March 31, 2022

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	42,000,000.00	75,000,000.00	68,179,696.98	0.330	0.320	53,731.84	0.00	0.00	53,731.84
VP6000104	36512	003	WELLS	28,362,387.97	152,883,243.80	58,891,269.71	0.025	0.026	3,741.34	0.00	0.00	3,741.34
CSJFA	37042	003	STPOOL	38,000,000.00	75,000,000.00	74,179,696.98	0.330	0.320	58,460.39	0.00	0.00	58,460.39
459058FY4	37523	003	IBRD	0.00	9,945,700.00	2,762,694.44	2.000	2.150	13,888.89	754.17	0.00	14,643.06
574193NC8	37534	003	MDS	0.00	5,000,000.00	4,055,555.56	2.250	2.313	23,125.00	0.00	0.00	23,125.00
13066YTZ2	37546	003	CASPWR	20,000,000.00	19,750,600.00	19,750,600.00	2.000	2.309	100,000.00	12,470.00	0.00	112,470.00
84247PHX2	37565	003	STNPWR	2,710,000.00	2,831,272.50	2,831,272.50	3.258	2.278	22,072.95	-6,166.40	0.00	15,906.55
13063DDF2	37579	003	CAS	5,000,000.00	5,066,150.00	5,066,150.00	2.500	2.233	31,250.00	-3,354.08	0.00	27,895.92
13063DDF2	37588	003	CAS	5,000,000.00	5,019,950.00	5,019,950.00	2.500	2.441	31,250.00	-1,035.47	0.00	30,214.53
3130ACZS6	37589	003	FHLB	10,000,000.00	9,982,270.00	9,982,270.00	2.100	2.173	52,500.00	978.35	0.00	53,478.35
91412HBK8	37624	003	UNVHGR	4,000,000.00	4,000,000.00	4,000,000.00	3.297	3.343	32,970.00	0.00	0.00	32,970.00
13067WPE6	37625	003	CASPWR	1,000,000.00	983,530.00	983,530.00	2.518	2.973	6,295.00	915.00	0.00	7,210.00
4581X0CZ9	37634	003	IADB	20,000,000.00	19,089,200.00	19,089,200.00	1.750	3.003	87,500.00	53,858.08	0.00	141,358.08
544351MN6	37638	003	LOS	4,815,000.00	4,816,203.75	4,816,203.75	2.900	2.933	34,908.75	-72.76	0.00	34,835.99
13063DGN2	40008	003	CAS	5,000,000.00	5,075,550.00	5,075,550.00	3.400	3.086	42,500.00	-3,878.78	0.00	38,621.22
3133EJD48	40013	003	FFCB	25,000,000.00	24,915,000.00	24,915,000.00	3.050	3.173	190,625.00	4,285.72	0.00	194,910.72
544351MN6	40036	003	LOS	4,000,000.00	4,009,560.00	4,009,560.00	2.900	2.867	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	2.776	20,000.00	6,762.45	0.00	26,762.45
3135G0U92	40043	003	FNMA	0.00	3,997,120.00	444,124.44	2.625	2.688	2,916.67	26.67	0.00	2,943.34
3133EJ5W5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.710	132,500.00	1,006.32	0.00	133,506.32
191219AP9	40063	003	KO	0.00	12,179,004.24	4,194,990.35	8.500	2.762	74,545.00	-45,972.34	0.00	28,572.66
14913Q2T5	40075	003	CAT	0.00	5,006,050.00	3,114,875.56	2.950	2.894	22,534.72	-310.40	0.00	22,224.32
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.572	31,250.00	407.50	0.00	31,657.50
91159HHC7	40080	003	USB	0.00	5,025,450.00	2,512,725.00	3.000	2.678	18,333.33	-1,036.86	-706.94	16,589.53
594918BW3	40082	003	MSFT	0.00	4,488,750.00	249,375.00	2.400	3.067	1,500.00	55.09	330.56	1,885.65
478160CD4	40091	003	JNJ	0.00	5,236,492.80	3,549,178.45	2.250	2.637	20,460.00	2,621.43	0.00	23,081.43
69371RP75	40096	003	PCAR	0.00	6,110,415.32	4,005,716.71	2.850	2.667	28,823.00	-2,482.85	0.00	26,340.15
24422EUT4	40097	003	JD	14,000,000.00	14,129,780.00	14,129,780.00	2.950	2.646	103,250.00	-11,071.28	0.00	92,178.72
91159HHC7	40102	003	USB	0.00	6,588,465.17	3,294,232.58	3.000	2.458	23,954.33	-2,371.69	-1,617.06	19,965.58
91159HHC7	40105	003	USB	0.00	10,090,200.00	5,045,100.00	3.000	2.425	36,666.67	-3,868.22	-2,637.43	30,161.02

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Fund: General Pool													
69371RP83	40111	003	PCAR	7,000,000.00	7,020,650.00	7,020,650.00	2.650	2.578	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	2.726	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	2.006	75,000.00	-761.48	0.00	74,238.52	
3137AWQH1	40115	003	FHLMC	8,595,000.00	8,640,996.68	8,640,996.68	2.307	2.155	49,571.67	-3,647.31	0.00	45,924.36	
13063DLY2	40116	003	CAS	2,235,000.00	2,248,521.75	2,248,521.75	2.350	2.152	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	2.155	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	2.114	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	1.929	46,875.00	650.00	0.00	47,525.00	
3133EKRE8	40127	003	FFCB	0.00	16,973,820.00	13,579,056.00	1.850	1.963	63,773.61	1,944.19	0.00	65,717.80	
084670BF4	40138	003	BRK	0.00	8,806,017.46	2,935,339.15	3.400	1.962	23,316.16	-9,117.50	0.00	14,198.66	
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.858	43,750.00	1,901.33	0.00	45,651.33	
3137B4WB8	40148	003	FHLMC	4,250,000.00	4,390,781.25	4,390,781.25	3.060	2.173	32,512.50	-8,986.03	0.00	23,526.47	
3138L9HU9	40151	003	FNMA	2,750,000.00	2,765,468.75	2,765,468.75	2.360	2.169	16,225.00	-1,436.73	0.00	14,788.27	
70922PAK8	40152	003	PASTRN	1,750,000.00	1,837,920.00	1,837,920.00	2.929	1.699	12,814.37	-5,114.93	0.00	7,699.44	
91412GVB8	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.795	9,095.00	-4,306.43	0.00	4,788.57	
649902ZM8	40156	003	NYSHGR	2,700,000.00	2,972,376.00	2,972,376.00	5.092	2.095	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	1.572	11,250.00	352.70	0.00	11,602.70	
43815NAC8	40158	003	HAROT	1,692,373.41	2,490,312.89	2,072,090.46	1.780	1.805	9,219.96	1.07	2.51	9,223.54	
037833DL1	40164	003	AAPL	1,000,000.00	999,830.00	999,830.00	1.700	1.730	4,250.00	14.16	0.00	4,264.16	
037833DL1	40166	003	AAPL	5,000,000.00	4,991,750.00	4,991,750.00	1.700	1.782	21,250.00	687.50	0.00	21,937.50	
3137B36J2	40167	003	FHLMC	4,821,230.50	5,065,488.11	5,050,335.84	3.320	0.248	18,786.28	-15,251.10	-441.85	3,093.33	
3138LC5B7	40169	003	FNMA	1,000,000.00	1,019,843.75	1,019,843.75	2.710	2.118	6,775.00	-1,448.45	0.00	5,326.55	
3140HUNV4	40171	003	FNMA	4,939,241.95	5,048,831.44	5,039,766.18	2.420	0.043	5,157.92	-4,426.25	-199.87	531.80	
30298LAA9	40173	003	FHLMC	5,764,952.40	5,789,441.90	5,780,333.92	1.990	2.015	28,724.78	0.00	0.00	28,724.78	
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.883	2,321.25	0.00	0.00	2,321.25	
30314KAS2	40180	003	FHLMC	1,787,407.31	1,979,421.18	1,926,938.02	2.090	1.859	9,747.20	-913.22	0.00	8,833.98	
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.685	40,625.00	853.32	0.00	41,478.32	
649791PP9	40185	003	NYS	5,000,000.00	5,002,600.00	5,002,600.00	2.010	2.025	25,125.00	-151.46	0.00	24,973.54	
89233MAD5	40186	003	TMCC	1,499,433.51	2,028,539.00	1,750,243.67	1.920	1.953	8,401.19	7.57	17.61	8,426.37	
677522T20	40188	003	OHS	1,950,000.00	1,950,000.00	1,950,000.00	1.800	1.825	8,775.00	0.00	0.00	8,775.00	
3138ELJW4	40189	003	FNMA	4,529,889.60	4,560,574.62	4,665,804.87	2.791	2.685	31,682.89	-788.70	0.00	30,894.19	
43813VAC2	40190	003	HAROT	4,589,331.48	6,094,011.48	5,353,485.76	1.830	1.639	21,462.41	50.42	124.31	21,637.14	
3138L1UV9	40194	003	FNMA	4,015,708.95	4,047,484.20	4,055,996.20	2.220	2.218	22,348.36	-163.84	0.00	22,184.52	
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.712	78,787.83	-14,416.60	0.00	64,371.23	
3134GUQ94	40198	003	FHLMC	0.00	10,000,000.00	1,000,000.00	1.800	1.825	4,500.00	0.00	0.00	4,500.00	
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.715	46,750.00	-204.00	0.00	46,546.00	
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.376	46,288.32	0.00	0.00	46,288.32	

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.247	41,720.01	0.00	0.00	41,720.01
3138L4EN9	40206	003	FNMA	22,088,803.79	22,259,233.61	22,678,728.55	2.610	2.518	144,514.90	-3,728.15	0.00	140,786.75
6500354U9	40207	003	NYSDEV	5,000,000.00	5,190,300.00	5,190,300.00	2.860	1.901	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	2.684	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	1.944	16,656.25	-6,496.85	0.00	10,159.40
30295NAE0	40214	003	FHLMC	261,319.09	263,022.17	262,710.32	2.050	2.069	1,342.38	-2.13	0.00	1,340.25
3136ACGJ4	40221	003	FNMA	2,422,314.48	2,992,014.06	2,673,175.80	2.509	1.134	15,572.08	-8,100.41	0.00	7,471.67
46625HJH4	40223	003	JPM	10,000,000.00	10,405,200.00	10,405,200.00	3.200	1.795	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	2.936	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	0.00	12,900,649.08	8,743,773.27	2.250	1.435	49,162.12	-18,220.42	0.00	30,941.70
30298LAA9	40231	003	FHLMC	677,381.93	680,259.43	687,679.11	1.990	1.969	3,375.17	-35.97	0.00	3,339.20
574193SP4	40234	003	MDS	1,000,000.00	1,000,000.00	1,000,000.00	0.970	0.983	2,425.00	0.00	0.00	2,425.00
254687FJ0	40237	003	DIS	1,412,000.00	1,405,490.68	1,405,490.68	1.650	1.872	5,824.50	662.72	0.00	6,487.22
69371RQ33	40238	003	PCAR	1,000,000.00	986,760.00	986,760.00	2.000	2.602	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	1.826	77,024.50	-28,556.65	0.00	48,467.85
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.771	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	1.089	17,675.00	-8,063.43	0.00	9,611.57
459058JB0	40246	003	IBRD	3,000,000.00	2,988,390.00	2,988,390.00	0.625	0.715	4,687.50	580.50	0.00	5,268.00
89239RAC0	40252	003	TMCC	1,128,750.86	1,412,885.53	1,261,480.46	1.360	1.394	4,289.62	14.70	33.18	4,337.50
44891LAC7	40253	003	HART	1,078,044.72	1,249,708.75	1,180,478.68	1.410	1.443	4,161.99	15.13	24.02	4,201.14
76913CAX7	40255	003	RIV	1,655,000.00	1,655,000.00	1,655,000.00	2.363	2.396	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	2.704	26,670.00	0.00	0.00	26,670.00
3134GVQX9	40261	003	FHLMC	10,000,000.00	9,990,000.00	9,990,000.00	0.700	0.731	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	1.576	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	0.770	12,740.62	158.55	0.00	12,899.17
882722VK4	40264	003	TXS	3,425,000.00	3,705,815.75	3,705,815.75	3.823	0.931	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	0.710	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	2.595	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	1.152	16,657.75	-8,219.29	0.00	8,438.46
459058GU1	40269	003	IBRD	16,000,000.00	16,606,400.00	16,606,400.00	2.125	0.322	85,000.00	-71,810.52	0.00	13,189.48
43813DAC2	40270	003	HAROT	1,527,198.32	1,895,219.67	1,701,890.48	0.820	0.837	3,488.96	8.10	16.97	3,514.03
3135G04Q3	40271	003	FNMA	10,000,000.00	9,969,900.00	9,969,900.00	0.250	0.356	6,250.00	2,508.34	0.00	8,758.34
3136AL7K1	40272	003	FNMA	2,944,021.63	2,974,416.63	3,213,383.83	2.967	2.456	21,962.15	-2,504.55	0.00	19,457.60
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.760	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	0.663	165,864.75	-121,054.94	0.00	44,809.81
69371RQ82	40275	003	PCAR	2,000,000.00	1,997,220.00	1,997,220.00	0.800	0.859	4,000.00	231.67	0.00	4,231.67

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3137B04Y7	40276	003	FHLMC	5,450,000.00	5,450,000.00	5,727,609.38	2.615	2.523	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	1.063	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	1.240	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	0.499	10,312.50	-1,075.30	0.00	9,237.20
56052AE77	40280	003	MES	1,000,000.00	1,009,720.00	1,009,720.00	1.250	0.751	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	0.862	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	0.588	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	0.307	7,500.00	75.27	0.00	7,575.27
459058GU1	40287	003	IBRD	7,500,000.00	7,779,030.00	7,779,030.00	2.125	0.291	39,843.75	-34,260.17	0.00	5,583.58
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.550	12,500.00	1,036.15	0.00	13,536.15
3136AGMB5	40289	003	FNMA	1,268,931.90	1,506,548.93	1,497,208.38	2.492	-0.511	8,538.61	-10,423.59	0.00	-1,884.98
3130AJS26	40291	003	FHLB	25,000,000.00	25,000,000.00	25,000,000.00	0.220	0.223	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	0.845	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	0.845	1,353.63	0.00	0.00	1,353.63
30315EAA4	40295	003	FHLMC	3,432,334.08	3,446,210.43	3,457,778.71	0.830	0.829	7,132.31	-67.87	0.00	7,064.44
89237VAB5	40296	003	TMCC	4,298,172.75	4,999,615.00	4,725,231.47	0.440	0.451	5,197.87	21.58	33.79	5,253.24
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.644	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	0.507	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	0.508	3,125.00	6.30	0.00	3,131.30
30288WAK5	40300	003	FHLMC	263,925.36	265,323.51	272,282.47	2.190	2.097	1,447.71	-39.54	0.00	1,408.17
46625HRL6	40303	003	JPM	5,000,000.00	5,284,400.00	5,284,400.00	2.700	0.602	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	0.527	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	0.426	4,562.25	0.00	0.00	4,562.25
46625HJH4	40308	003	JPM	2,433,000.00	2,587,738.80	2,587,738.80	3.200	0.452	19,464.00	-16,579.16	0.00	2,884.84
3137EAXE3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.443	4,687.50	753.33	0.00	5,440.83
34153QUD6	40311	003	FLSEDU	10,000,000.00	10,000,000.00	10,000,000.00	0.550	0.558	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	0.852	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	0.419	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	2.687	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	0.496	30,461.00	-25,485.36	0.00	4,975.64
3137EAEY1	40316	003	FHLMC	4,000,000.00	3,985,080.00	3,985,080.00	0.125	0.254	1,250.00	1,243.34	0.00	2,493.34
419792ZM1	40317	003	HIS	5,000,000.00	5,014,900.00	5,014,900.00	0.852	0.800	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	0.815	22,125.00	-1,956.09	0.00	20,168.91
882724RA7	40319	003	TXS	1,600,000.00	1,945,088.00	1,945,088.00	5.000	0.514	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	0.387	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	0.357	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	0.705	1,737.50	0.00	0.00	1,737.50

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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												
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.776	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	0.640	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	0.611	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	0.616	22,075.00	-6,717.43	0.00	15,357.57
3136AY6S7	40327	003	FNMA	3,608,472.41	3,675,550.76	3,909,586.64	2.624	1.944	23,745.56	-5,009.41	0.00	18,736.15
3137BGK24	40328	003	FHLMC	4,500,000.00	4,500,000.00	4,937,850.00	3.062	2.829	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	0.435	9,375.00	1,326.38	0.00	10,701.38
3133EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.507	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	0.558	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	0.324	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	0.422	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	0.503	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	0.404	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	0.515	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	0.504	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	0.521	12,500.00	345.51	0.00	12,845.51
459058DX8	40339	003	IBRD	4,765,000.00	5,158,198.27	5,158,198.27	2.500	0.344	29,781.25	-25,404.05	0.00	4,377.20
3130AKPW0	40340	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.507	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	0.531	9,375.00	3,634.13	0.00	13,009.13
30318CAA5	40342	003	FHLMC	4,432,154.60	4,534,267.05	4,516,755.04	0.670	0.627	7,481.52	-500.76	0.00	6,980.76
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.511	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	0.305	37,500.00	-29,666.67	0.00	7,833.33
45950VPL4	40347	003	IFC	10,000,000.00	9,971,900.00	9,971,900.00	0.450	0.515	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	0.441	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	0.395	6,125.00	676.67	0.00	6,801.67
3130AKXX9	40350	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.507	12,500.00	0.00	0.00	12,500.00
06367CAH0	40352	003	BMO	0.00	25,000,000.00	9,444,444.44	0.180	0.183	4,250.00	0.00	0.00	4,250.00
3130AKXX9	40353	003	FHLB	10,000,000.00	9,994,000.00	9,994,000.00	0.500	0.519	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	0.608	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	0.608	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	2.443	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	0.649	16,013.84	0.00	0.00	16,013.84
3133EMS07	40358	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.800	0.811	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	0.618	18,750.00	-3,427.38	0.00	15,322.62
31422XCX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	1.014	25,000.00	0.00	0.00	25,000.00
COVID RELIEF	40363	003	STPOOL	75,000,000.00	75,000,000.00	75,001,919.20	0.330	0.320	59,108.37	0.00	0.00	59,108.37
14913R2B2	40367	003	CAT	5,000,000.00	5,039,650.00	5,039,650.00	0.950	0.123	11,875.00	-10,343.47	0.00	1,531.53

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
64990FC93	40372	003	NYSPIT	0.00	2,000,000.00	1,622,222.22	0.167	0.172	686.56	0.00	0.00	686.56
06417MQL2	40380	003	BNSHOU	13,910,000.00	13,910,344.08	13,910,344.08	0.200	0.200	6,955.00	-86.50	0.00	6,868.50
78012UP82	40382	003	RY	25,000,000.00	25,000,000.00	25,000,000.00	0.190	0.193	11,875.00	0.00	0.00	11,875.00
78012UR23	40386	003	RY	0.00	25,000,000.00	11,388,888.89	0.120	0.122	3,416.67	0.00	0.00	3,416.67
912796K73	40387	003	USTR	0.00	19,996,869.44	2,666,249.26	0.035	0.035	0.00	233.33	0.00	233.33
62479MAE3	40388	003	MUFGBK	0.00	9,995,950.00	1,443,859.44	0.090	0.091	0.00	325.00	0.00	325.00
62479MCR2	40389	003	MUFGBK	0.00	24,983,805.56	23,040,620.68	0.110	0.112	0.00	6,340.28	0.00	6,340.28
89114WF75	40390	003	TD	30,000,000.00	30,000,000.00	30,000,000.00	0.160	0.162	12,000.00	0.00	0.00	12,000.00
06367CKK2	40391	003	BMO	25,000,000.00	25,000,000.00	25,000,000.00	0.160	0.162	10,000.00	0.00	0.00	10,000.00
06367CL39	40392	003	BMO	25,000,000.00	25,000,000.00	25,000,000.00	0.160	0.162	10,000.00	0.00	0.00	10,000.00
459058FY4	40406	003	IBRD	0.00	15,054,255.00	4,181,737.50	2.000	0.114	20,833.33	-19,657.61	0.00	1,175.72
89114WKY0	40407	003	TD	0.00	10,000,000.00	5,333,333.33	0.150	0.152	2,000.00	0.00	0.00	2,000.00
45950KCS7	40408	003	IFC	24,721,000.00	24,768,711.53	24,768,711.53	0.500	0.360	30,901.25	-8,890.35	0.00	22,010.90
3130APRF4	40409	003	FHLB	20,000,000.00	19,991,000.00	19,991,000.00	1.000	1.030	50,000.00	751.39	0.00	50,751.39
3130APWP6	40410	003	FHLB	8,300,000.00	8,292,530.00	8,292,530.00	0.600	0.655	12,450.00	933.75	0.00	13,383.75
3130ADRG9	40411	003	FHLB	1,050,000.00	1,081,675.88	1,081,675.88	2.750	0.418	7,218.75	-6,104.56	0.00	1,114.19
3133ENBT6	40412	003	FFCB	1,825,000.00	1,822,098.25	1,822,098.25	0.180	0.321	821.25	618.85	0.00	1,440.10
4581X0CW6	40413	003	IADB	0.00	2,648,067.84	500,190.59	2.125	0.089	2,649.17	-2,539.88	0.00	109.29
3135G0T94	40414	003	FNMA	2,700,000.00	2,763,871.20	2,763,871.20	2.375	0.325	16,031.25	-13,818.29	0.00	2,212.96
3135G04Q3	40415	003	FNMA	2,963,000.00	2,952,599.87	2,952,599.87	0.250	0.493	1,851.87	1,736.57	0.00	3,588.44
3130APZU2	40417	003	FHLB	1,900,000.00	1,900,000.00	1,900,000.00	0.875	0.887	4,156.25	0.00	0.00	4,156.25
3130APU45	40418	003	FHLB	4,875,000.00	4,867,687.50	4,867,687.50	0.850	0.914	10,359.38	613.92	0.00	10,973.30
45950VLH7	40419	003	IFC	3,173,000.00	3,222,800.24	3,222,800.24	2.000	0.256	15,865.00	-13,833.40	0.00	2,031.60
3135G05U3	40420	003	FNMA	7,000,000.00	6,982,570.00	6,982,570.00	0.350	0.503	6,125.00	2,538.35	0.00	8,663.35
3130APKF1	40421	003	FHLB	2,725,000.00	2,711,375.00	2,711,375.00	0.750	0.938	5,109.38	1,159.03	0.00	6,268.41
3130APMH5	40422	003	FHLB	3,150,000.00	3,145,212.00	3,145,212.00	0.625	0.697	4,921.88	486.37	0.00	5,408.25
3133ENFZ8	40423	003	FFCB	10,000,000.00	10,013,900.00	10,013,900.00	1.010	0.976	25,250.00	-1,158.33	0.00	24,091.67
3133EMZP0	40424	003	FFCB	1,250,000.00	1,245,450.00	1,245,450.00	0.140	0.395	437.50	777.04	0.00	1,214.54
91282CAG6	40426	003	USTR	20,000,000.00	19,993,276.00	19,993,276.00	0.125	0.170	6,179.43	2,224.85	0.00	8,404.28
742718DY2	40428	003	PG	0.00	3,513,020.00	1,405,208.00	2.300	0.171	7,826.39	-7,233.33	0.00	593.06
037833CM0	40429	003	AAPL	0.00	9,873,049.00	877,604.36	2.500	-3.604	5,472.23	-2,793.82	-10,476.82	-7,798.41
594918BH6	40431	003	MSFT	5,580,000.00	5,677,092.00	5,677,092.00	2.650	0.732	36,967.50	-26,722.56	0.00	10,244.94
594918AW4	40432	003	MSFT	1,851,000.00	1,948,566.21	1,948,566.21	3.625	0.977	16,774.68	-12,078.35	0.00	4,696.33
3133EMGX4	40433	003	FFCB	20,000,000.00	19,961,764.00	19,961,764.00	0.125	0.329	6,250.00	9,945.78	0.00	16,195.78
931142DU4	40434	003	WMT	5,000,000.00	5,094,800.00	5,094,800.00	2.350	0.488	29,375.00	-23,247.96	0.00	6,127.04
3130APQU2	40435	003	FHLB	14,370,000.00	14,348,445.00	14,348,445.00	0.650	0.739	23,351.25	2,783.28	0.00	26,134.53
3133ELYR9	40436	003	FFCB	5,850,000.00	5,853,182.40	5,853,182.40	0.250	0.113	3,656.25	-2,031.32	0.00	1,624.93

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3133ENAQ3	40437	003	FFCB	20,350,000.00	20,320,899.50	20,320,899.50	0.070	0.246	3,561.25	8,788.74	0.00	12,349.99
742718EU9	40438	003	PG	10,026,000.00	10,153,229.94	10,153,229.94	2.150	0.206	53,889.75	-48,726.36	0.00	5,163.39
037833CQ1	40439	003	AAPL	8,800,000.00	8,861,072.00	8,861,072.00	2.300	0.581	50,600.00	-37,906.76	0.00	12,693.24
3130AKDH6	40440	003	FHLB	5,300,000.00	5,294,382.00	5,294,382.00	0.125	0.253	1,656.25	1,652.35	0.00	3,308.60
037833CQ1	40441	003	AAPL	1,435,000.00	1,444,700.60	1,444,700.60	2.300	0.614	8,251.25	-6,062.88	0.00	2,188.37
594918BX1	40442	003	MSFT	1,025,000.00	1,067,732.25	1,067,732.25	2.875	0.891	7,367.19	-5,020.76	0.00	2,346.43
594918BQ6	40443	003	MSFT	2,876,000.00	2,936,971.20	2,936,971.20	2.000	0.697	14,380.00	-9,332.32	0.00	5,047.68
931142DU4	40444	003	WMT	10,000,000.00	10,184,200.00	10,184,200.00	2.350	0.480	58,750.00	-46,698.59	0.00	12,051.41
3133ENGW4	40445	003	FFCB	6,435,000.00	6,432,426.00	6,432,426.00	0.660	0.690	10,617.75	323.55	0.00	10,941.30
3130APS48	40446	003	FHLB	13,240,000.00	13,241,098.92	13,241,098.92	1.050	1.062	34,755.00	-94.10	0.00	34,660.90
89236THD0	40447	003	TMCC	5,860,000.00	5,863,574.60	5,863,574.60	0.450	0.351	6,592.50	-1,517.52	0.00	5,074.98
89236TEL5	40448	003	TMCC	15,003,000.00	15,332,765.94	15,332,765.94	2.700	0.618	101,270.25	-77,897.47	0.00	23,372.78
13063DMA3	40449	003	CAS	10,110,000.00	0.00	9,922,331.44	2.650	1.381	62,513.50	-28,720.36	0.00	33,793.14
459058FY4	40450	003	IBRD	0.00	0.00	1,056,616.39	2.000	0.097	5,277.78	-5,025.00	0.00	252.78
3130AQJL8	40451	003	FHLB	10,000,000.00	0.00	9,444,093.02	0.120	0.132	2,833.34	236.03	0.00	3,069.37
912796C31	40452	003	USTR	0.00	0.00	2,333,281.61	0.038	0.039	0.00	221.67	0.00	221.67
912796M97	40453	003	USTR	0.00	0.00	13,998,946.50	0.043	0.044	0.00	1,505.00	0.00	1,505.00
912796N39	40454	003	USTR	0.00	0.00	13,998,203.33	0.055	0.056	0.00	1,925.00	0.00	1,925.00
912796N47	40455	003	USTR	20,000,000.00	0.00	18,885,069.14	0.080	0.081	0.00	3,777.77	0.00	3,777.77
912796U72	40456	003	USTR	10,000,000.00	0.00	9,440,822.50	0.118	0.120	0.00	2,786.11	0.00	2,786.11
912828XG0	40457	003	USTR	15,000,000.00	0.00	14,297,819.01	2.125	0.210	74,844.61	-67,449.78	0.00	7,394.83
912828XR6	40458	003	USTR	20,000,000.00	0.00	19,010,633.68	1.750	0.132	81,730.77	-75,565.73	0.00	6,165.04
037833CG3	40459	003	AAPL	10,000,000.00	0.00	9,713,200.00	3.000	1.025	70,000.00	-45,462.77	0.00	24,537.23
459056LD7	40460	003	IBRD	2,000,000.00	0.00	2,004,269.87	7.625	0.464	35,583.33	-33,291.10	0.00	2,292.23
3130AQG49	40461	003	FHLB	2,485,000.00	0.00	2,004,746.97	1.000	1.219	5,039.03	987.65	0.00	6,026.68
037833DE7	40462	003	AAPL	15,266,000.00	0.00	13,466,235.28	2.400	0.616	79,383.20	-58,925.49	0.00	20,457.71
037833DF4	40463	003	AAPL	15,114,000.00	0.00	13,452,239.21	2.750	1.369	88,899.71	-43,487.98	0.00	45,411.73
037833BU3	40464	003	AAPL	3,052,000.00	0.00	2,529,551.52	2.850	0.854	17,638.01	-12,313.00	0.00	5,325.01
3133EMYL0	40465	003	FFCB	10,000,000.00	0.00	8,551,947.68	0.040	0.181	855.55	2,951.90	0.00	3,807.45
3130AJY52	40466	003	FHLB	10,000,000.00	0.00	8,545,932.35	0.125	0.324	2,673.61	4,163.89	0.00	6,837.50
3130AQC�1	40467	003	FHLB	5,000,000.00	0.00	4,044,402.78	0.625	0.626	5,312.50	930.26	0.00	6,242.76
3133ENLB4	40468	003	FFCB	20,000,000.00	0.00	16,212,488.89	0.460	0.528	18,655.56	2,433.33	0.00	21,088.89
3134GXJH8	40469	003	FHLMC	4,225,000.00	0.00	3,387,397.51	0.220	0.923	1,884.82	5,825.24	0.00	7,710.06
3130ALHH0	40470	003	FHLB	25,000,000.00	0.00	19,855,797.22	0.960	1.516	48,666.66	25,540.18	0.00	74,206.84
037833CG3	40471	003	AAPL	11,966,000.00	0.00	9,921,824.29	3.000	1.200	71,796.00	-42,448.90	0.00	29,347.10
3130AQQQ9	40472	003	FHLB	20,000,000.00	0.00	14,000,000.00	0.750	0.760	26,250.00	0.00	0.00	26,250.00
3130AQN584	40473	003	FHLB	14,000,000.00	0.00	9,943,111.11	0.700	0.753	17,422.22	1,037.04	0.00	18,459.26

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
912796J42	40474	003	USTR	20,000,000.00	0.00	14,430,018.06	0.255	0.259	0.00	9,208.33	0.00	9,208.33
3130AQM03	40475	003	FHLB	7,200,000.00	0.00	5,032,440.00	0.750	0.802	9,450.00	504.00	0.00	9,954.00
9128286Y1	40476	003	USTR	20,000,000.00	0.00	14,526,822.92	1.750	0.266	62,500.00	-52,957.59	0.00	9,542.41
3130AQQ09	40477	003	FHLB	20,000,000.00	0.00	14,000,000.00	0.750	0.760	26,250.00	0.00	0.00	26,250.00
3130AQM04	40478	003	FHLB	12,500,000.00	0.00	8,747,112.50	0.625	0.646	13,671.88	262.50	0.00	13,934.38
3130ENMH0	40479	003	FFCB	10,350,000.00	0.00	7,359,264.00	1.600	1.625	29,440.00	46.00	0.00	29,486.00
3133ENAL4	40480	003	FFCB	4,150,000.00	0.00	2,963,572.41	0.290	0.970	2,172.98	4,916.37	0.00	7,089.35
912796R43	40481	003	USTR	80,000,000.00	0.00	57,713,406.91	0.271	0.275	0.00	39,144.44	0.00	39,144.44
037833BU3	40482	003	AAPL	2,336,000.00	0.00	1,212,282.77	2.850	1.380	8,691.87	-4,567.23	0.00	4,124.64
3134GBDS8	40483	003	FHLMC	0.00	0.00	512,583.48	2.500	0.358	3,333.33	-2,880.72	0.00	452.61
3130ABCF1	40484	003	FHLB	1,000,000.00	0.00	547,528.73	2.500	0.515	3,472.22	-2,776.97	0.00	695.25
037833CG3	40485	003	AAPL	12,318,000.00	0.00	6,446,652.67	3.000	1.815	48,245.50	-19,392.67	0.00	28,852.83
3133ENPB0	40486	003	FFCB	15,150,000.00	0.00	7,401,111.67	2.180	2.278	41,283.75	284.06	0.00	41,567.81
037833CU2	40487	003	AAPL	7,300,000.00	0.00	2,652,683.73	2.850	1.893	19,071.25	-6,686.27	0.00	12,384.98
037833CQ1	40488	003	AAPL	3,000,000.00	0.00	1,069,157.33	2.300	1.198	6,325.00	-3,166.64	0.00	3,158.36
313380GJ0	40489	003	FHLB	10,000,000.00	0.00	3,915,395.56	2.000	0.761	20,000.00	-12,648.25	0.00	7,351.75
3134GW6E1	40490	003	FHLMC	20,000,000.00	0.00	3,687,111.11	0.320	1.752	2,844.45	13,083.48	0.00	15,927.93
3134GVJ66	40491	003	FHLMC	4,510,000.00	0.00	801,416.98	0.250	0.426	469.79	371.25	0.00	841.04
89233HDM3	40492	003	TMCC	20,000,000.00	0.00	3,775,719.94	0.530	0.538	0.00	5,005.55	0.00	5,005.55
89233HF90	40493	003	TMCC	20,000,000.00	0.00	3,770,287.28	0.830	0.843	0.00	7,838.89	0.00	7,838.89
89233HF25	40494	003	TMCC	10,000,000.00	0.00	1,885,614.29	0.790	0.802	0.00	3,730.56	0.00	3,730.56
3130ARAY7	40495	003	FHLB	1,000,000.00	0.00	88,222.22	1.375	1.453	267.36	48.61	0.00	315.97
3130ARBY6	40496	003	FHLB	4,600,000.00	0.00	204,015.11	1.500	1.196	575.00	26.83	0.00	601.83
3130AR7C9	40497	003	FHLB	1,565,000.00	0.00	68,623.51	1.850	1.802	241.27	63.61	0.00	304.88
3133ENQC7	40498	003	FFCB	150,000.00	0.00	16,500.00	1.940	2.165	72.75	15.32	0.00	88.07
3130AQT78	40499	003	FHLB	2,360,000.00	0.00	257,213.78	1.750	2.234	1,032.50	384.17	0.00	1,416.67
3136G46V0	40500	003	FNMA	1,500,000.00	0.00	161,100.00	0.310	2.002	116.25	679.07	0.00	795.32
3133ENAL4	40501	003	FFCB	1,170,000.00	0.00	126,570.60	0.290	1.861	84.83	496.04	0.00	580.87
3130AMR53	40502	003	FHLB	20,000,000.00	0.00	2,118,888.89	0.620	2.233	3,100.00	8,567.04	0.00	11,667.04
3136G4H55	40503	003	FNMA	2,350,000.00	0.00	244,754.59	0.550	2.345	323.13	1,092.23	0.00	1,415.36
3136G4R62	40504	003	FNMA	1,715,000.00	0.00	178,869.55	0.625	2.344	267.97	765.83	0.00	1,033.80
3134GW5R3	40505	003	FHLMC	2,000,000.00	0.00	208,162.22	0.650	2.347	325.00	879.43	0.00	1,204.43
3134GWUG9	40506	003	FHLMC	1,500,000.00	0.00	155,934.47	0.570	2.347	213.75	688.83	0.00	902.58
3134GWVN3	40507	003	FHLMC	17,490,000.00	0.00	1,819,579.46	0.600	2.347	2,623.50	7,905.41	0.00	10,528.91
3130ANWN6	40508	003	FHLB	825,000.00	0.00	86,513.63	0.700	2.338	144.37	354.33	0.00	498.70
3134GW6E1	40509	003	FHLMC	18,300,000.00	0.00	394,173.87	0.320	1.179	162.66	982.83	0.00	1,145.49
3133EL5J9	40510	003	FFCB	13,965,000.00	0.00	302,367.08	0.300	1.097	116.37	701.53	0.00	817.90

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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												
3134GXMZ4	40511	003	FHLMC	1,033,000.00	0.00	22,668.61	1.800	1.246	51.65	17.98	0.00	69.63
3130APWH4	40512	003	FHLB	2,000,000.00	0.00	43,377.33	0.750	1.148	41.67	81.11	0.00	122.78
3133ENGW4	40513	003	FFCB	1,859,000.00	0.00	40,180.84	0.660	1.181	34.08	82.97	0.00	117.05
3133EMYW6	40514	003	FFCB	1,347,000.00	0.00	28,979.06	0.230	1.151	8.61	73.66	0.00	82.27
Subtotal				2,300,256,782.89	2,131,140,436.26	2,300,391,930.43		0.884	6,552,460.71	-1,525,539.96	-15,497.02	5,011,423.73
Fund: CSJ/CSC JP												
9128286Y1	40371	152	USTR	901,000.00	915,993.20	915,993.20	1.750	0.080	3,898.56	-3,717.32	0.00	181.24
Subtotal				901,000.00	915,993.20	915,993.20		0.080	3,898.56	-3,717.32	0.00	181.24
Fund: SJCE												
VP4560000	40162	501	WELLS	20,143,782.82	20,143,191.01	20,143,616.66	0.010	0.027	1,359.62	0.00	0.00	1,359.62
Subtotal				20,143,782.82	20,143,191.01	20,143,616.66		0.027	1,359.62	0.00	0.00	1,359.62
Total				2,321,301,565.71	2,152,199,620.47	2,321,451,540.29		0.876	6,557,718.89	-1,529,257.28	-15,497.02	5,012,964.59



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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												
CITY	32936	003	STPOOL	42,000,000.00	75,000,000.00	72,542,390.26	0.330	0.261	142,193.79	0.00	0.00	142,193.79
VP6000104	36512	003	WELLS	28,362,387.97	83,017,462.65	67,334,175.98	0.025	0.026	12,973.32	0.00	0.00	12,973.32
CSJFA	37042	003	STPOOL	38,000,000.00	75,000,000.00	74,731,274.81	0.330	0.263	147,317.88	0.00	0.00	147,317.88
3130A8QS5	37449	003	FHLB	0.00	9,950,700.00	472,113.50	1.125	1.247	4,062.50	356.06	0.00	4,418.56
3137EAEC9	37466	003	FHLMC	0.00	9,949,200.00	1,525,059.85	1.125	1.220	12,812.50	1,157.11	0.00	13,969.61
70922PAH5	37497	003	PASTRN	0.00	2,057,320.00	1,148,795.47	2.609	1.964	21,741.67	-4,806.04	0.00	16,935.63
544351KQ1	37505	003	LOS	0.00	9,990,900.00	2,260,714.60	2.150	2.131	35,833.33	323.08	0.00	36,156.41
544351KQ1	37510	003	LOS	0.00	3,227,055.00	730,209.53	2.150	2.274	11,645.83	818.98	0.00	12,464.81
459058FY4	37523	003	IBRD	0.00	9,945,700.00	7,586,318.61	2.000	2.108	113,888.89	6,184.17	0.00	120,073.06
574193NC8	37534	003	MDS	0.00	5,000,000.00	4,689,781.02	2.250	2.255	79,375.00	0.00	0.00	79,375.00
13066YTZ2	37546	003	CASPWR	20,000,000.00	19,750,600.00	19,750,600.00	2.000	2.276	300,000.00	37,410.00	0.00	337,410.00
20772JL67	37560	003	CTS	0.00	3,007,500.00	340,264.60	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	2.245	66,218.85	-18,499.19	0.00	47,719.66
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	2.201	93,750.00	-10,062.25	0.00	83,687.75
13063DDF2	37588	003	CAS	5,000,000.00	5,019,950.00	5,019,950.00	2.500	2.405	93,750.00	-3,106.41	0.00	90,643.59
3130ACZS6	37589	003	FHLB	10,000,000.00	9,982,270.00	9,982,270.00	2.100	2.141	157,500.00	2,935.07	0.00	160,435.07
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	3.294	98,910.00	0.00	0.00	98,910.00
13067WPE6	37625	003	CASPWR	1,000,000.00	983,530.00	983,530.00	2.518	2.930	18,885.00	2,745.00	0.00	21,630.00
4581X0CZ9	37634	003	IADB	20,000,000.00	19,089,200.00	19,089,200.00	1.750	2.959	262,500.00	161,574.24	0.00	424,074.24
544351MN6	37638	003	LOS	4,815,000.00	4,816,203.75	4,816,203.75	2.900	2.891	104,726.25	-218.28	0.00	104,507.97
13063DGN2	40008	003	CAS	5,000,000.00	5,075,550.00	5,075,550.00	3.400	3.041	127,500.00	-11,636.34	0.00	115,863.66
3133EJD48	40013	003	FFCB	25,000,000.00	24,915,000.00	24,915,000.00	3.050	3.126	571,875.00	12,857.15	0.00	584,732.15
438516BM7	40015	003	HON	0.00	1,645,249.12	738,560.74	1.850	3.243	10,557.33	7,423.64	0.00	17,980.97
438516BM7	40016	003	HON	0.00	4,806,300.00	2,157,572.63	1.850	3.237	30,833.33	21,602.23	0.00	52,435.56
742718EQ8	40021	003	PG	0.00	9,617,700.00	4,387,636.86	1.700	3.082	57,611.11	43,917.70	0.00	101,528.81
544351MN6	40036	003	LOS	4,000,000.00	4,009,560.00	4,009,560.00	2.900	2.825	87,000.00	-1,955.46	0.00	85,044.54
13066YTZ2	40039	003	CASPWR	4,000,000.00	3,910,360.00	3,910,360.00	2.000	2.735	60,000.00	20,287.34	0.00	80,287.34

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3135G0U92	40043	003	FNMA	0.00	3,997,120.00	2,830,077.66	2.625	2.632	55,416.67	506.67	0.00	55,923.34
24422EUJ6	40048	003	DE	0.00	3,463,783.20	897,549.66	3.027	0.572	2,662.97	1,189.46	0.00	3,852.43
3133EJ5W5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.670	397,500.00	3,018.95	0.00	400,518.95
594918BP8	40055	003	MSFT	0.00	9,717,000.00	248,244.53	1.550	7.758	3,013.89	2,165.03	9,278.69	14,457.61
191219AP9	40063	003	KO	0.00	12,179,004.24	9,556,517.93	8.500	2.788	521,815.00	-321,806.38	0.00	200,008.62
14913Q2T5	40075	003	CAT	0.00	5,006,050.00	4,384,861.31	2.950	2.885	96,284.72	-1,326.26	0.00	94,958.46
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.534	93,750.00	1,222.50	0.00	94,972.50
91159HHC7	40080	003	USB	0.00	5,025,450.00	4,200,102.37	3.000	2.770	93,333.33	-5,278.52	-706.94	87,347.87
594918BW3	40082	003	MSFT	0.00	4,488,750.00	3,096,254.56	2.400	2.490	55,500.00	2,038.44	330.56	57,869.00
478160CD4	40091	003	JNJ	0.00	5,236,492.80	4,682,265.46	2.250	2.563	79,860.00	10,232.01	0.00	90,092.01
69371RP75	40096	003	PCAR	0.00	6,110,415.32	5,419,090.96	2.850	2.590	115,292.00	-9,931.39	0.00	105,360.61
24422EUT4	40097	003	JD	14,000,000.00	14,129,780.00	14,129,780.00	2.950	2.607	309,750.00	-33,213.84	0.00	276,536.16
06406HBY4	40100	003	BK	0.00	8,515,763.86	1,647,209.80	3.550	2.121	42,775.92	-10,494.45	-6,054.49	26,226.98
91159HHC7	40102	003	USB	0.00	6,588,465.17	5,506,417.97	3.000	2.619	121,949.33	-12,074.05	-1,617.06	108,258.22
91159HHC7	40105	003	USB	0.00	10,090,200.00	8,433,050.36	3.000	2.596	186,666.67	-19,692.78	-2,637.43	164,336.46
25468PCN4	40106	003	DIS	0.00	5,028,100.00	844,133.58	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	2.541	139,125.00	-5,225.40	0.00	133,899.60
90331HPC1	40112	003	USB	10,000,000.00	9,989,400.00	9,989,400.00	2.650	2.686	198,750.00	2,650.00	0.00	201,400.00
13066YTZ2	40114	003	CASPWR	15,000,000.00	15,008,850.00	15,008,850.00	2.000	1.977	225,000.00	-2,284.42	0.00	222,715.58
3137AWQH1	40115	003	FHLMC	8,595,000.00	8,640,996.68	8,640,996.68	2.307	2.124	148,715.01	-10,941.94	0.00	137,773.07
13063DLY2	40116	003	CAS	2,235,000.00	2,248,521.75	2,248,521.75	2.350	2.121	39,391.87	-3,596.92	0.00	35,794.95
3137AWQH1	40121	003	FHLMC	6,215,000.00	6,248,250.25	6,248,250.25	2.307	2.123	107,535.06	-7,944.75	0.00	99,590.31
56052AD60	40125	003	MES	1,250,000.00	1,264,337.50	1,264,337.50	2.500	2.083	23,437.50	-3,669.32	0.00	19,768.18
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.901	140,625.00	1,950.00	0.00	142,575.00
3133EKRE8	40127	003	FFCB	0.00	16,973,820.00	15,858,751.53	1.850	1.913	221,023.61	6,738.09	0.00	227,761.70
084670BF4	40138	003	BRK	0.00	8,806,017.46	6,877,692.47	3.400	1.982	168,037.16	-65,708.85	0.00	102,328.31
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.831	131,250.00	5,704.01	0.00	136,954.01
3137B4WB8	40148	003	FHLMC	4,250,000.00	4,390,781.25	4,390,781.25	3.060	2.141	97,537.50	-26,958.11	0.00	70,579.39
3138L9HU9	40151	003	FNMA	2,750,000.00	2,765,468.75	2,765,468.75	2.360	2.169	49,396.10	-4,374.03	0.00	45,022.07
70922PAK8	40152	003	PASTRN	1,750,000.00	1,837,920.00	1,837,920.00	2.929	1.674	38,443.12	-15,344.79	0.00	23,098.33
91412GVB8	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.769	27,285.00	-12,919.28	0.00	14,365.72
649902ZM8	40156	003	NYSHGR	2,700,000.00	2,972,376.00	2,972,376.00	5.092	2.064	103,113.00	-57,053.16	0.00	46,059.84
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.549	33,750.00	1,058.09	0.00	34,808.09
43815NAC8	40158	003	HAROT	1,692,373.41	4,442,341.49	2,966,367.22	1.780	1.505	33,493.74	4.65	10.21	33,508.60
438516BM7	40163	003	HON	0.00	5,006,050.00	2,247,241.42	1.850	1.772	30,833.33	-935.57	0.00	29,897.76
037833DL1	40164	003	AAPL	1,000,000.00	999,830.00	999,830.00	1.700	1.704	12,750.00	42.50	0.00	12,792.50
037833DL1	40166	003	AAPL	5,000,000.00	4,991,750.00	4,991,750.00	1.700	1.756	63,750.00	2,062.50	0.00	65,812.50

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3137B36J2	40167	003	FHLMC	4,821,230.50	5,212,500.00	5,148,242.76	3.320	0.501	68,473.63	-46,637.35	-2,460.86	19,375.42
3138LC5B7	40169	003	FNMA	1,000,000.00	1,019,843.75	1,019,843.75	2.710	2.118	20,626.10	-4,409.72	0.00	16,216.38
3140HUNV4	40171	003	FNMA	4,939,241.95	5,086,718.75	5,062,059.87	2.420	0.287	25,016.00	-13,535.07	-561.77	10,919.16
30298LAA9	40173	003	FHLMC	5,764,952.40	7,840,469.00	6,513,045.88	1.990	1.931	94,393.68	0.00	0.00	94,393.68
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.855	6,963.75	0.00	0.00	6,963.75
30314KAS2	40180	003	FHLMC	1,787,407.31	3,129,400.55	2,328,380.74	2.090	1.604	34,414.27	-6,382.52	0.00	28,031.75
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.660	121,875.00	2,559.96	0.00	124,434.96
649791PP9	40185	003	NYS	5,000,000.00	5,002,600.00	5,002,600.00	2.010	1.995	75,375.00	-454.37	0.00	74,920.63
89233MAD5	40186	003	TMCC	1,499,433.51	2,999,783.40	2,320,614.97	1.920	1.920	33,364.47	30.05	55.36	33,449.88
677522T20	40188	003	OHS	1,950,000.00	1,950,000.00	1,950,000.00	1.800	1.798	26,325.00	0.00	0.00	26,325.00
3138ELJW4	40189	003	FNMA	4,529,889.60	6,158,994.05	5,044,746.04	2.791	1.532	99,881.33	-41,873.07	0.00	58,008.26
43813VAC2	40190	003	HAROT	4,589,331.48	8,998,396.20	6,986,121.20	1.830	1.780	92,728.67	217.87	406.05	93,352.59
3138L1UV9	40194	003	FNMA	4,015,708.95	4,108,956.25	4,087,155.00	2.220	2.186	67,561.15	-480.81	0.00	67,080.34
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.713	239,928.67	-43,890.52	0.00	196,038.15
3134GUQ94	40198	003	FHLMC	0.00	10,000,000.00	7,043,795.62	1.800	1.787	94,500.00	0.00	0.00	94,500.00
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.690	140,250.00	-612.02	0.00	139,637.98
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.342	138,864.96	0.00	0.00	138,864.96
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.214	125,160.03	0.00	0.00	125,160.03
3138L4EN9	40206	003	FNMA	22,088,803.79	22,589,238.61	22,848,754.14	2.610	2.483	436,800.80	-10,947.01	0.00	425,853.79
6500354U9	40207	003	NYSDEV	5,000,000.00	5,190,300.00	5,190,300.00	2.860	1.873	107,250.00	-34,254.00	0.00	72,996.00
3138LL3J2	40209	003	FNMA	1,000,000.00	1,000,000.00	1,023,750.00	2.710	2.645	20,324.97	0.00	0.00	20,324.97
46625HJE1	40213	003	JPM	2,050,000.00	2,119,372.00	2,119,372.00	3.250	1.916	49,968.75	-19,490.57	0.00	30,478.18
30295NAE0	40214	003	FHLMC	261,319.09	739,668.04	412,796.48	2.050	1.635	5,664.90	-597.93	0.00	5,066.97
3136ACGJ4	40221	003	FNMA	2,422,314.48	3,607,515.78	3,223,706.30	2.509	1.690	57,756.42	-16,852.08	0.00	40,904.34
46625HJH4	40223	003	JPM	10,000,000.00	10,405,200.00	10,405,200.00	3.200	1.768	240,000.00	-101,865.92	0.00	138,134.08
3138L8CE2	40225	003	FNMA	3,500,000.00	3,500,000.00	3,577,656.25	2.960	2.893	77,699.97	0.00	0.00	77,699.97
3138LDR21	40226	003	FNMA	-0.11	-0.11	-0.11	2.275		0.00	0.00	0.00	0.00
478160CD4	40229	003	JNJ	0.00	12,900,649.08	11,535,251.91	2.250	1.395	191,890.87	-71,118.40	0.00	120,772.47
30298LAA9	40231	003	FHLMC	677,381.93	921,255.11	774,848.93	1.990	1.383	11,091.28	-3,048.42	0.00	8,042.86
574193SP4	40234	003	MDS	1,000,000.00	1,000,000.00	1,000,000.00	0.970	0.969	7,275.00	0.00	0.00	7,275.00
438516BM7	40236	003	HON	0.00	15,134,700.00	6,794,044.16	1.850	1.275	92,500.00	-27,489.80	0.00	65,010.20
254687FJ0	40237	003	DIS	1,412,000.00	1,405,490.68	1,405,490.68	1.650	1.845	17,473.50	1,988.14	0.00	19,461.64
69371RQ33	40238	003	PCAR	1,000,000.00	986,760.00	986,760.00	2.000	2.564	15,000.00	3,989.73	0.00	18,989.73
06406RAE7	40242	003	BK	10,444,000.00	10,763,199.97	10,763,199.97	2.950	1.800	231,073.50	-85,669.97	0.00	145,403.53
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.745	126,562.50	-56,174.49	0.00	70,388.01
60412AKS1	40245	003	MNS	3,500,000.00	3,579,380.00	3,579,380.00	2.020	1.073	53,025.00	-24,190.30	0.00	28,834.70
459058JB0	40246	003	IBRD	3,000,000.00	2,988,390.00	2,988,390.00	0.625	0.704	14,062.50	1,741.50	0.00	15,804.00

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
89239RAC0	40252	003	TMCC	1,128,750.86	1,499,700.00	1,416,066.41	1.360	1.367	14,437.13	49.44	43.97	14,530.54
44891LAC7	40253	003	HART	1,078,044.72	1,249,708.75	1,226,968.95	1.410	1.416	12,974.49	47.17	24.02	13,045.68
76913CAX7	40255	003	RIV	1,655,000.00	1,655,000.00	1,655,000.00	2.363	2.361	29,330.75	0.00	0.00	29,330.75
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.665	80,010.00	0.00	0.00	80,010.00
3134GVPZ5	40259	003	FHLMC	0.00	25,000,000.00	0.00	0.630		0.00	0.00	0.00	0.00
3134GVQX9	40261	003	FHLMC	10,000,000.00	9,990,000.00	9,990,000.00	0.700	0.720	52,500.00	1,500.00	0.00	54,000.00
64990GZW5	40262	003	NYU	2,450,000.00	2,438,877.00	2,438,877.00	1.438	1.553	26,423.25	2,008.83	0.00	28,432.08
037833DV9	40263	003	AAPL	6,795,000.00	6,793,097.40	6,793,097.40	0.750	0.759	38,221.87	475.65	0.00	38,697.52
882722VK4	40264	003	TXS	3,425,000.00	3,705,815.75	3,705,815.75	3.823	0.917	98,203.32	-72,694.39	0.00	25,508.93
3134GVSNI	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.699	52,500.00	0.00	0.00	52,500.00
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.557	207,749.97	0.00	0.00	207,749.97
69371RN77	40267	003	PCAR	2,897,000.00	2,970,699.68	2,970,699.68	2.300	1.135	49,973.25	-24,657.89	0.00	25,315.36
459058GU1	40269	003	IBRD	16,600,000.00	16,606,400.00	16,606,400.00	2.125	0.317	255,000.00	-215,431.58	0.00	39,568.42
43813DAC2	40270	003	HAROT	1,527,198.32	1,999,842.60	1,895,483.91	0.820	0.822	11,650.85	27.05	22.11	11,700.01
3135G04Q3	40271	003	FNMA	10,000,000.00	9,969,900.00	9,969,900.00	0.250	0.351	18,750.00	7,525.00	0.00	26,275.00
3136AL7K1	40272	003	FNMA	2,944,021.63	3,461,986.75	3,395,589.30	2.967	1.024	68,771.88	-42,680.33	0.00	26,091.55
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.749	225,000.00	0.00	0.00	225,000.00
931142DH3	40274	003	WMT	26,018,000.00	27,403,406.46	27,403,406.46	2.550	0.653	497,594.25	-363,164.80	0.00	134,429.45
69371RQ82	40275	003	PCAR	2,000,000.00	1,997,220.00	1,997,220.00	0.800	0.847	12,000.00	695.00	0.00	12,695.00
3137B04Y7	40276	003	FHLMC	5,450,000.00	5,450,000.00	5,727,609.38	2.615	2.486	106,888.14	0.00	0.00	106,888.14
923078CT4	40277	003	VNTCTF	1,000,000.00	1,000,000.00	1,000,000.00	1.048	1.047	7,860.00	0.00	0.00	7,860.00
923078CU1	40278	003	VNTCTF	900,000.00	900,000.00	900,000.00	1.223	1.222	8,255.25	0.00	0.00	8,255.25
24422EVG1	40279	003	JD	7,500,000.00	7,508,925.00	7,508,925.00	0.550	0.492	30,937.50	-3,225.91	0.00	27,711.59
56052AE77	40280	003	MES	1,000,000.00	1,009,720.00	1,009,720.00	1.250	0.740	9,375.00	-3,765.28	0.00	5,609.72
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.849	191,250.00	0.00	0.00	191,250.00
3133ELJ47	40282	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.580	0.579	43,500.00	0.00	0.00	43,500.00
3133ELG81	40283	003	FFCB	10,000,000.00	9,999,100.00	9,999,100.00	0.300	0.303	22,500.00	225.83	0.00	22,725.83
3134GVS41	40285	003	FHLMC	0.00	25,000,000.00	5,200,729.93	0.420	0.418	16,333.33	0.00	0.00	16,333.33
459058GU1	40287	003	IBRD	7,500,000.00	7,779,030.00	7,779,030.00	2.125	0.287	119,531.25	-102,780.49	0.00	16,750.76
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.542	37,500.00	3,108.45	0.00	40,608.45
3136AGMB5	40289	003	FNMA	1,268,931.90	1,765,494.19	1,609,739.58	2.492	0.513	27,978.11	-21,782.79	0.00	6,195.32
46625HJC5	40290	003	JPM	0.00	2,091,063.87	343,422.90	4.350	0.343	10,633.33	-9,748.93	0.00	884.40
3130AJS26	40291	003	FHLB	25,000,000.00	25,000,000.00	25,000,000.00	0.220	0.220	41,250.00	0.00	0.00	41,250.00
91412HFL2	40293	003	UNVHGR	1,000,000.00	1,000,000.00	1,000,000.00	0.833	0.832	6,247.50	0.00	0.00	6,247.50
91412HFL2	40294	003	UNVHGR	650,000.00	650,000.00	650,000.00	0.833	0.832	4,060.88	0.00	0.00	4,060.88
30315EAA4	40295	003	FHLMC	3,432,334.08	3,472,724.06	3,471,192.76	0.830	0.817	21,480.19	-197.54	0.00	21,282.65
89237VAB5	40296	003	TMCC	4,298,172.75	4,999,615.00	4,909,489.02	0.440	0.442	16,197.85	67.23	33.79	16,298.87

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.634	24,750.00	-917.04	0.00	23,832.96
574193TQ1	40298	003	MDS	5,000,000.00	5,001,950.00	5,001,950.00	0.510	0.500	19,125.00	-366.64	0.00	18,758.36
31422BJ27	40299	003	FAMC	2,500,000.00	2,499,875.00	2,499,875.00	0.500	0.501	9,375.00	18.89	0.00	9,393.89
30288WAK5	40300	003	FHLMC	263,925.36	267,989.46	273,663.62	2.190	2.069	4,365.25	-114.94	0.00	4,250.31
55380THE3	40302	003	MUFGBK	0.00	25,000,000.00	3,923,357.66	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	0.593	101,250.00	-77,720.65	0.00	23,529.35
373385FQ1	40304	003	GAS	14,615,000.00	14,615,000.00	14,615,000.00	0.520	0.520	56,998.50	0.00	0.00	56,998.50
373385FP3	40305	003	GAS	4,345,000.00	4,345,000.00	4,345,000.00	0.420	0.420	13,686.75	0.00	0.00	13,686.75
89114NSX4	40307	003	TD	0.00	30,000,000.00	6,678,832.12	0.240	0.243	12,200.00	0.00	0.00	12,200.00
46625HJH4	40308	003	JPM	2,433,000.00	2,587,738.80	2,587,738.80	3.200	0.446	58,392.00	-49,737.47	0.00	8,654.53
3137EAEX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.436	14,062.50	2,260.01	0.00	16,322.51
78012UYA7	40310	003	RY	0.00	20,000,000.00	6,204,379.56	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	0.549	41,250.00	0.00	0.00	41,250.00
546417DQ6	40312	003	LAS	4,000,000.00	4,000,000.00	4,000,000.00	0.840	0.839	25,200.00	0.00	0.00	25,200.00
34153QUC8	40313	003	FLSEDU	5,000,000.00	4,995,850.00	4,995,850.00	0.390	0.413	14,625.00	862.58	0.00	15,487.58
3138L9QS4	40314	003	FNMA	2,500,000.00	2,500,000.00	2,650,781.25	2.810	2.648	52,687.53	0.00	0.00	52,687.53
544351MQ9	40315	003	LOS	3,670,000.00	4,065,589.30	4,065,589.30	3.320	0.489	91,383.00	-76,456.06	0.00	14,926.94
3137EAey1	40316	003	FHLMC	4,000,000.00	3,985,080.00	3,985,080.00	0.125	0.250	3,750.00	3,730.00	0.00	7,480.00
419792ZM1	40317	003	HIS	5,000,000.00	5,014,900.00	5,014,900.00	0.852	0.788	31,950.00	-2,270.31	0.00	29,679.69
13077DML3	40318	003	CASHGR	10,000,000.00	10,039,100.00	10,039,100.00	0.885	0.803	66,375.00	-5,868.26	0.00	60,506.74
882724RA7	40319	003	TXS	1,600,000.00	1,945,088.00	1,945,088.00	5.000	0.506	60,000.00	-52,610.82	0.00	7,389.18
06406RAJ6	40320	003	BK	3,868,000.00	4,193,530.88	4,193,530.88	3.450	0.382	100,084.50	-88,069.48	0.00	12,015.02
45818WCW4	40321	003	IADB	10,000,000.00	9,995,330.00	9,995,330.00	0.340	0.352	25,500.00	892.36	0.00	26,392.36
57582RK88	40322	003	MAS	1,000,000.00	1,000,000.00	1,000,000.00	0.695	0.694	5,212.50	0.00	0.00	5,212.50
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.764	7,946.45	0.00	0.00	7,946.45
91412HGE7	40324	003	UNVHGR	2,215,000.00	2,238,988.45	2,238,988.45	0.883	0.631	14,668.84	-4,060.74	0.00	10,608.10
91412HGE7	40325	003	UNVHGR	3,560,000.00	3,603,004.80	3,603,004.80	0.883	0.602	23,576.10	-7,302.70	0.00	16,273.40
91412HGE7	40326	003	UNVHGR	10,000,000.00	10,118,600.00	10,118,600.00	0.883	0.607	66,225.00	-20,152.29	0.00	46,072.71
3136AY6S7	40327	003	FNMA	3,608,472.41	4,897,291.16	4,638,248.16	2.624	-0.392	82,601.97	-96,248.98	0.00	-13,647.01
3137BGK24	40328	003	FHLMC	4,500,000.00	4,500,000.00	4,937,850.00	3.062	2.788	103,342.50	0.00	0.00	103,342.50
3135G05X7	40329	003	FNMA	10,000,000.00	9,975,300.00	9,975,300.00	0.375	0.429	28,125.00	3,979.12	0.00	32,104.12
3133EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.500	37,500.00	0.00	0.00	37,500.00
3135G06R9	40331	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	0.550	0.549	61,875.00	0.00	0.00	61,875.00
45950VPG5	40332	003	IFC	8,550,000.00	8,584,490.70	8,584,490.70	0.425	0.319	27,253.12	-6,685.21	0.00	20,567.91
3135G06G3	40333	003	FNMA	10,000,000.00	10,039,690.00	10,039,690.00	0.500	0.416	37,500.00	-6,155.25	0.00	31,344.75
31422B6K1	40334	003	FAMC	10,000,000.00	9,992,000.00	9,992,000.00	0.480	0.496	36,000.00	1,200.00	0.00	37,200.00
459058JA2	40335	003	IBRD	20,000,000.00	20,288,120.00	20,288,120.00	0.750	0.398	112,500.00	-51,861.60	0.00	60,638.40

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
459058JL8	40336	003	IBRD	10,000,000.00	9,996,360.00	9,996,360.00	0.500	0.507	37,500.00	569.08	0.00	38,069.08
31422B6K1	40337	003	FAMC	10,000,000.00	9,991,610.00	9,991,610.00	0.480	0.497	36,000.00	1,258.50	0.00	37,258.50
459058JL8	40338	003	IBRD	10,000,000.00	9,993,370.00	9,993,370.00	0.500	0.514	37,500.00	1,036.54	0.00	38,536.54
459058DX8	40339	003	IBRD	4,765,000.00	5,158,198.27	5,158,198.27	2.500	0.339	89,343.75	-76,212.16	0.00	13,131.59
3130AKPW0	40340	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.500	37,500.00	0.00	0.00	37,500.00
459058JE4	40341	003	IBRD	10,000,000.00	9,933,980.00	9,933,980.00	0.375	0.523	28,125.00	10,902.38	0.00	39,027.38
30318CAA5	40342	003	FHLMC	4,432,154.60	4,991,543.75	4,785,371.22	0.670	0.583	23,671.97	-2,743.24	0.00	20,928.73
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.503	46,357.50	-19,484.15	0.00	26,873.35
459056HV2	40344	003	IBRD	10,000,000.00	10,427,200.00	10,427,200.00	1.500	0.300	112,500.00	-89,000.00	0.00	23,500.00
89233GVX1	40345	003	TMCC	0.00	14,982,504.17	3,335,521.00	0.190	0.193	0.00	4,829.17	0.00	4,829.17
62478UAT3	40346	003	MUBCD	0.00	25,000,000.00	9,032,846.72	0.180	0.183	12,375.00	0.00	0.00	12,375.00
45950VPL4	40347	003	IFC	10,000,000.00	9,971,900.00	9,971,900.00	0.450	0.507	33,750.00	4,215.00	0.00	37,965.00
46625HJT8	40348	003	JPM	15,000,000.00	16,528,245.00	16,528,245.00	3.875	0.434	435,937.50	-382,061.25	0.00	53,876.25
69371RR24	40349	003	PCAR	7,000,000.00	6,991,880.00	6,991,880.00	0.350	0.389	18,375.00	2,030.00	0.00	20,405.00
3130AKXX9	40350	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.500	37,500.00	0.00	0.00	37,500.00
78015CWA6	40351	003	RY	0.00	24,978,708.33	6,472,585.01	0.140	0.142	0.00	6,902.78	0.00	6,902.78
06367CAH0	40352	003	BMO	0.00	25,000,000.00	19,890,510.95	0.180	0.183	27,250.00	0.00	0.00	27,250.00
3130AKXX9	40353	003	FHLB	10,000,000.00	9,994,000.00	9,994,000.00	0.500	0.512	37,500.00	900.00	0.00	38,400.00
45905U5Y6	40354	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.599	22,500.00	0.00	0.00	22,500.00
45905U5Y6	40355	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.599	22,500.00	0.00	0.00	22,500.00
3137FQ3W1	40356	003	FHLMC	4,950,000.00	4,950,000.00	5,316,300.00	2.588	2.407	96,079.50	0.00	0.00	96,079.50
45818WCZ7	40357	003	IADB	10,000,000.00	10,000,000.00	10,000,000.00	0.650	0.648	48,660.22	0.00	0.00	48,660.22
3133EMSU7	40358	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.800	0.799	60,000.00	0.00	0.00	60,000.00
459058JA2	40359	003	IBRD	10,000,000.00	10,054,800.00	10,054,800.00	0.750	0.609	56,250.00	-10,282.14	0.00	45,967.86
31422XCX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	0.999	75,000.00	0.00	0.00	75,000.00
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	75,001,237.68	0.330	0.263	147,965.66	0.00	0.00	147,965.66
46625HJC5	40364	003	JPM	0.00	1,009,550.00	165,802.01	4.350	0.104	5,316.67	-5,187.65	0.00	129.02
89233GZ33	40365	003	TMCC	0.00	19,986,061.11	11,305,983.47	0.130	0.132	0.00	11,194.45	0.00	11,194.45
62479LXR1	40366	003	MUFGBK	0.00	9,996,666.67	4,232,165.45	0.080	0.081	0.00	2,577.78	0.00	2,577.78
14913R2B2	40367	003	CAT	5,000,000.00	5,039,650.00	5,039,650.00	0.950	0.121	35,625.00	-31,030.43	0.00	4,594.57
89114WBP9	40368	003	TD	0.00	10,000,000.00	6,277,372.26	0.070	0.071	3,344.44	0.00	0.00	3,344.44
06367CGB7	40369	003	BMO	0.00	25,000,000.00	16,605,839.42	0.100	0.101	12,638.89	0.00	0.00	12,638.89
89114WBX2	40370	003	TD	0.00	25,000,000.00	6,934,306.57	0.040	0.041	2,111.11	0.00	0.00	2,111.11
64990FC93	40372	003	NYSPIT	0.00	2,000,000.00	1,875,912.41	0.167	0.167	2,356.56	0.00	0.00	2,356.56
89114WCA1	40373	003	TD	0.00	30,000,000.00	15,437,956.20	0.110	0.112	12,925.00	0.00	0.00	12,925.00

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
912796J26	40374	003	USTR	0.00	29,999,160.00	2,080,233.72	0.036	0.037	0.00	570.00	0.00	570.00	
912796C56	40375	003	USTR	0.00	24,999,000.00	2,554,642.34	0.040	0.041	0.00	777.78	0.00	777.78	
912796K24	40376	003	USTR	0.00	29,998,425.00	5,145,715.24	0.035	0.035	0.00	1,370.83	0.00	1,370.83	
912796J26	40377	003	USTR	0.00	19,999,444.44	1,386,822.79	0.040	0.041	0.00	422.23	0.00	422.23	
62479LZH1	40378	003	MUFGBK	0.00	9,996,655.56	6,165,820.40	0.070	0.071	0.00	3,286.11	0.00	3,286.11	
89233GZ33	40379	003	TMCC	0.00	9,995,172.22	5,654,203.26	0.110	0.112	0.00	4,736.11	0.00	4,736.11	
06417MQL2	40380	003	BNSHOU	13,910,000.00	13,910,344.08	13,910,344.08	0.200	0.200	21,174.11	-263.35	0.00	20,910.76	
62479LX83	40381	003	MUFGBK	0.00	0.00	3,612,443.16	0.070	0.071	0.00	1,925.00	0.00	1,925.00	
78012UP82	40382	003	RY	25,000,000.00	0.00	25,000,000.00	0.190	0.193	36,152.78	0.00	0.00	36,152.78	
89233GXL5	40383	003	TMCC	0.00	0.00	9,669,539.44	0.070	0.071	0.00	5,152.78	0.00	5,152.78	
62479LXN0	40384	003	MUFGBK	0.00	0.00	3,867,815.77	0.070	0.071	0.00	2,061.11	0.00	2,061.11	
89233GZH2	40385	003	TMCC	0.00	0.00	8,865,021.35	0.090	0.091	0.00	6,075.00	0.00	6,075.00	
78012UR23	40386	003	RY	0.00	0.00	17,883,211.68	0.120	0.122	16,333.33	0.00	0.00	16,333.33	
912796K73	40387	003	USTR	0.00	0.00	11,749,985.33	0.035	0.035	0.00	3,130.56	0.00	3,130.56	
62479MAE3	40388	003	MUFGBK	0.00	0.00	5,910,014.23	0.090	0.091	0.00	4,050.00	0.00	4,050.00	
62479MCR2	40389	003	MUFGBK	0.00	0.00	19,330,535.69	0.110	0.112	0.00	16,194.44	0.00	16,194.44	
89114WF75	40390	003	TD	30,000,000.00	0.00	23,321,167.88	0.160	0.162	28,400.00	0.00	0.00	28,400.00	
06367CKK2	40391	003	BMO	25,000,000.00	0.00	19,525,547.45	0.160	0.162	23,777.78	0.00	0.00	23,777.78	
06367CL39	40392	003	BMO	25,000,000.00	0.00	18,704,379.56	0.160	0.162	22,777.78	0.00	0.00	22,777.78	
912796G60	40393	003	USTR	0.00	0.00	2,043,678.78	0.147	0.149	0.00	2,286.67	0.00	2,286.67	
912796G78	40394	003	USTR	0.00	0.00	1,532,757.30	0.100	0.101	0.00	1,166.67	0.00	1,166.67	
912796ZB8	40395	003	USTR	0.00	0.00	510,944.68	0.043	0.043	0.00	165.28	0.00	165.28	
89233GY91	40396	003	TMCC	0.00	0.00	1,386,817.40	0.060	0.061	0.00	633.33	0.00	633.33	
89233GZE9	40397	003	TMCC	0.00	0.00	1,970,566.42	0.080	0.081	0.00	1,200.00	0.00	1,200.00	
912796H69	40398	003	USTR	0.00	0.00	875,886.13	0.045	0.046	0.00	300.00	0.00	300.00	
912796N70	40399	003	USTR	0.00	0.00	2,043,716.14	0.050	0.051	0.00	777.78	0.00	777.78	
912828U81	40400	003	USTR	0.00	0.00	3,625,528.14	2.000	0.087	53,804.35	-51,435.00	0.00	2,369.35	
9127964W6	40401	003	USTR	0.00	0.00	145,984.10	0.040	0.041	0.00	44.44	0.00	44.44	
9127965G0	40402	003	USTR	0.00	0.00	1,240,817.32	0.050	0.051	0.00	472.22	0.00	472.22	
912796J59	40403	003	USTR	0.00	0.00	2,992,496.23	0.060	0.061	0.00	1,366.67	0.00	1,366.67	
912796ZX0	40404	003	USTR	0.00	0.00	857,563.46	0.090	0.091	0.00	587.50	0.00	587.50	
912796J75	40405	003	USTR	0.00	0.00	2,007,084.60	0.070	0.071	0.00	1,069.44	0.00	1,069.44	
459058FY4	40406	003	IBRD	0.00	0.00	3,845,977.55	2.000	0.112	57,500.00	-54,255.00	0.00	3,245.00	
89114WKY0	40407	003	TD	0.00	0.00	3,430,656.93	0.150	0.152	3,916.67	0.00	0.00	3,916.67	
45950KCS7	40408	003	IFC	24,721,000.00	0.00	12,203,562.25	0.500	0.358	46,008.53	-13,236.74	0.00	32,771.79	
3130APRF4	40409	003	FHLB	20,000,000.00	0.00	9,849,580.29	1.000	1.022	74,444.45	1,118.74	0.00	75,563.19	
3130APWP6	40410	003	FHLB	8,300,000.00	0.00	3,873,882.63	0.600	0.649	17,568.33	1,317.63	0.00	18,885.96	

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3130ADRG9	40411	003	FHLB	1,050,000.00	0.00	509,256.16	2.750	0.415	10,266.67	-8,682.04	0.00	1,584.63
3133ENBT6	40412	003	FFCB	1,825,000.00	0.00	857,849.18	0.180	0.318	1,168.00	880.15	0.00	2,048.15
4581X0CW6	40413	003	IADB	0.00	0.00	531,546.46	2.125	0.087	8,415.00	-8,067.84	0.00	347.16
3135G0T94	40414	003	FNMA	2,700,000.00	0.00	1,301,238.63	2.375	0.322	22,800.00	-19,652.68	0.00	3,147.32
3135G04Q3	40415	003	FNMA	2,963,000.00	0.00	1,390,092.64	0.250	0.489	2,633.77	2,469.79	0.00	5,103.56
912796ZX0	40416	003	USTR	0.00	0.00	1,605,758.46	0.082	0.084	0.00	1,008.33	0.00	1,008.33
3130APZU2	40417	003	FHLB	1,900,000.00	0.00	845,985.40	0.875	0.880	5,587.85	0.00	0.00	5,587.85
3130APU45	40418	003	FHLB	4,875,000.00	0.00	2,167,364.51	0.850	0.907	13,927.61	825.38	0.00	14,752.99
45950VLH7	40419	003	IFC	3,173,000.00	0.00	1,434,969.45	2.000	0.254	21,329.61	-18,598.24	0.00	2,731.37
3135G05U3	40420	003	FNMA	7,000,000.00	0.00	3,109,027.52	0.350	0.499	8,234.72	3,412.67	0.00	11,647.39
3130APKF1	40421	003	FHLB	2,725,000.00	0.00	1,207,254.56	0.750	0.930	6,869.27	1,558.25	0.00	8,427.52
3130APMH5	40422	003	FHLB	3,150,000.00	0.00	1,388,943.99	0.625	0.692	6,562.50	648.49	0.00	7,210.99
3133ENFZ8	40423	003	FFCB	10,000,000.00	0.00	4,385,649.64	1.010	0.968	33,386.11	-1,531.57	0.00	31,854.54
3133EMZP0	40424	003	FFCB	1,250,000.00	0.00	549,997.99	0.140	0.392	583.34	1,036.05	0.00	1,619.39
912796J75	40425	003	USTR	0.00	0.00	1,605,704.48	0.138	0.139	0.00	1,680.56	0.00	1,680.56
91282CAG6	40426	003	USTR	20,000,000.00	0.00	8,756,179.27	0.125	0.171	8,251.26	2,966.47	0.00	11,217.73
313376C94	40427	003	FHLB	0.00	0.00	116,854.89	2.625	0.061	2,333.33	-2,280.00	0.00	53.33
742718DY2	40428	003	PG	0.00	0.00	833,380.66	2.300	0.171	14,087.50	-13,020.00	0.00	1,067.50
037833CM0	40429	003	AAPL	0.00	0.00	1,333,221.95	2.500	0.157	24,625.00	-12,572.18	-10,476.82	1,576.00
912828G87	40430	003	USTR	0.00	0.00	1,827,240.51	2.125	0.169	28,872.28	-26,556.00	0.00	2,316.28
594918BH6	40431	003	MSFT	5,580,000.00	0.00	2,403,440.41	2.650	0.726	47,236.25	-34,145.50	0.00	13,090.75
594918AW4	40432	003	MSFT	1,851,000.00	0.00	810,717.33	3.625	0.969	21,061.55	-15,165.04	0.00	5,896.51
3133EMGX4	40433	003	FFCB	20,000,000.00	0.00	8,378,112.63	0.125	0.326	7,916.67	12,597.99	0.00	20,514.66
931142DU4	40434	003	WMT	5,000,000.00	0.00	2,119,734.31	2.350	0.483	36,881.94	-29,189.10	0.00	7,692.84
3130APQU2	40435	003	FHLB	14,370,000.00	0.00	5,603,224.87	0.650	0.732	27,502.59	3,278.09	0.00	30,780.68
3133ELYR9	40436	003	FFCB	5,850,000.00	0.00	2,285,731.81	0.250	0.112	4,306.25	-2,392.44	0.00	1,913.81
3133ENAQ3	40437	003	FFCB	20,350,000.00	0.00	7,935,533.75	0.070	0.244	4,194.36	10,351.18	0.00	14,545.54
742718EU9	40438	003	PG	10,026,000.00	0.00	3,927,891.87	2.150	0.204	62,871.37	-56,847.42	0.00	6,023.95
037833CQ1	40439	003	AAPL	8,800,000.00	0.00	3,428,005.96	2.300	0.575	59,033.33	-44,224.55	0.00	14,808.78
3130AKDH6	40440	003	FHLB	5,300,000.00	0.00	2,067,514.14	0.125	0.251	1,950.69	1,946.10	0.00	3,896.79
037833CQ1	40441	003	AAPL	1,435,000.00	0.00	553,626.14	2.300	0.608	9,534.78	-7,005.99	0.00	2,528.79
594918BX1	40442	003	MSFT	1,025,000.00	0.00	397,476.97	2.875	0.883	8,267.63	-5,634.41	0.00	2,633.22
594918BQ6	40443	003	MSFT	2,876,000.00	0.00	1,093,325.05	2.000	0.690	16,137.55	-10,472.94	0.00	5,664.61
931142DU4	40444	003	WMT	10,000,000.00	0.00	3,791,198.54	2.350	0.475	65,930.55	-52,406.20	0.00	13,524.35
3133ENGW4	40445	003	FFCB	6,435,000.00	0.00	2,464,980.77	0.660	0.683	12,269.40	373.88	0.00	12,643.28
3130APS48	40446	003	FHLB	13,240,000.00	0.00	5,074,143.75	1.050	1.052	40,161.34	-108.74	0.00	40,052.60
89236THD0	40447	003	TMCC	5,860,000.00	0.00	2,182,790.54	0.450	0.348	7,398.25	-1,702.99	0.00	5,695.26

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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												
89236TEL5	40448	003	TMCC	15,003,000.00	0.00	5,707,817.98	2.700	0.612	113,647.72	-87,418.27	0.00	26,229.45
13063DMA3	40449	003	CAS	10,110,000.00	0.00	3,259,159.96	2.650	1.381	62,513.50	-28,720.36	0.00	33,793.14
459058FY4	40450	003	IBRD	0.00	0.00	347,063.78	2.000	0.097	5,277.78	-5,025.00	0.00	252.78
3130AQJL8	40451	003	FHLB	10,000,000.00	0.00	3,102,074.35	0.120	0.132	2,833.34	236.03	0.00	3,069.37
912796C31	40452	003	USTR	0.00	0.00	766,406.37	0.038	0.039	0.00	221.67	0.00	221.67
912796M97	40453	003	USTR	0.00	0.00	4,598,194.11	0.043	0.044	0.00	1,505.00	0.00	1,505.00
912796N39	40454	003	USTR	0.00	0.00	4,597,950.00	0.055	0.056	0.00	1,925.00	0.00	1,925.00
912796N47	40455	003	USTR	20,000,000.00	0.00	6,203,124.90	0.080	0.081	0.00	3,777.77	0.00	3,777.77
912796U72	40456	003	USTR	10,000,000.00	0.00	3,101,000.09	0.118	0.120	0.00	2,786.11	0.00	2,786.11
912828XG0	40457	003	USTR	15,000,000.00	0.00	4,696,363.91	2.125	0.210	74,844.61	-67,449.78	0.00	7,394.83
912828XR6	40458	003	USTR	20,000,000.00	0.00	6,244,368.73	1.750	0.132	81,730.77	-75,565.73	0.00	6,165.04
037833CG3	40459	003	AAPL	10,000,000.00	0.00	3,190,467.15	3.000	1.025	70,000.00	-45,462.77	0.00	24,537.23
459056LD7	40460	003	IBRD	2,000,000.00	0.00	658,336.82	7.625	0.464	35,583.33	-33,291.10	0.00	2,292.23
3130AQG49	40461	003	FHLB	2,485,000.00	0.00	658,493.53	1.000	1.219	5,039.03	987.65	0.00	6,026.68
037833DE7	40462	003	AAPL	15,266,000.00	0.00	4,423,215.97	2.400	0.616	79,383.20	-58,925.49	0.00	20,457.71
037833DF4	40463	003	AAPL	15,114,000.00	0.00	4,418,618.72	2.750	1.369	88,899.71	-43,487.98	0.00	45,411.73
037833BU3	40464	003	AAPL	3,052,000.00	0.00	830,874.59	2.850	0.854	17,638.01	-12,313.00	0.00	5,325.01
3133EMYL0	40465	003	FFCB	10,000,000.00	0.00	2,809,033.91	0.040	0.181	855.55	2,951.90	0.00	3,807.45
3130AJY52	40466	003	FHLB	10,000,000.00	0.00	2,807,058.07	0.125	0.324	2,673.61	4,163.89	0.00	6,837.50
3130AQCNI	40467	003	FHLB	5,000,000.00	0.00	1,328,453.47	0.625	0.626	5,312.50	930.26	0.00	6,242.76
3133ENLB4	40468	003	FFCB	20,000,000.00	0.00	5,325,270.07	0.460	0.528	18,655.56	2,433.33	0.00	21,088.89
3134GXJH8	40469	003	FHLMC	4,225,000.00	0.00	1,112,648.82	0.220	0.923	1,884.82	5,825.24	0.00	7,710.06
3130ALHH0	40470	003	FHLB	25,000,000.00	0.00	6,521,977.19	0.960	1.516	48,666.66	25,540.18	0.00	74,206.84
037833CG3	40471	003	AAPL	11,966,000.00	0.00	3,258,993.38	3.000	1.200	71,796.00	-42,448.90	0.00	29,347.10
3130AQQQ9	40472	003	FHLB	20,000,000.00	0.00	4,598,540.15	0.750	0.760	26,250.00	0.00	0.00	26,250.00
3130AQN584	40473	003	FHLB	14,000,000.00	0.00	3,265,985.40	0.700	0.753	17,422.22	1,037.04	0.00	18,459.26
912796J42	40474	003	USTR	20,000,000.00	0.00	4,739,786.95	0.255	0.259	0.00	9,208.33	0.00	9,208.33
3130AQM3	40475	003	FHLB	7,200,000.00	0.00	1,652,991.24	0.750	0.802	9,450.00	504.00	0.00	9,954.00
9128286Y1	40476	003	USTR	20,000,000.00	0.00	4,771,584.17	1.750	0.266	62,500.00	-52,957.59	0.00	9,542.41
3130AQQQ9	40477	003	FHLB	20,000,000.00	0.00	4,598,540.15	0.750	0.760	26,250.00	0.00	0.00	26,250.00
3130AQM4	40478	003	FHLB	12,500,000.00	0.00	2,873,139.14	0.625	0.646	13,671.88	262.50	0.00	13,934.38
3130ENMH0	40479	003	FFCB	10,350,000.00	0.00	2,417,276.50	1.600	1.625	29,440.00	46.00	0.00	29,486.00
3133ENAL4	40480	003	FFCB	4,150,000.00	0.00	973,436.19	0.290	0.970	2,172.98	4,916.37	0.00	7,089.35
912796R43	40481	003	USTR	80,000,000.00	0.00	18,956,958.47	0.271	0.275	0.00	39,144.44	0.00	39,144.44
037833BU3	40482	003	AAPL	2,336,000.00	0.00	398,195.07	2.850	1.380	8,691.87	-4,567.23	0.00	4,124.64
3134GBDS8	40483	003	FHLMC	0.00	0.00	168,366.84	2.500	0.358	3,333.33	-2,880.72	0.00	452.61
3130ABCF1	40484	003	FHLB	1,000,000.00	0.00	179,845.20	2.500	0.515	3,472.22	-2,776.97	0.00	695.25

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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												
037833CG3	40485	003	AAPL	12,318,000.00	0.00	2,117,513.65	3.000	1.815	48,245.50	-19,392.67	0.00	28,852.83
3133ENPB0	40486	003	FFCB	15,150,000.00	0.00	2,431,022.08	2.180	2.278	41,283.75	284.06	0.00	41,567.81
037833CU2	40487	003	AAPL	7,300,000.00	0.00	871,319.47	2.850	1.893	19,071.25	-6,686.27	0.00	12,384.98
037833CQ1	40488	003	AAPL	3,000,000.00	0.00	351,183.07	2.300	1.198	6,325.00	-3,166.64	0.00	3,158.36
313380GJ0	40489	003	FHLB	10,000,000.00	0.00	1,286,078.83	2.000	0.761	20,000.00	-12,648.25	0.00	7,351.75
3134GW6E1	40490	003	FHLMC	20,000,000.00	0.00	1,211,094.89	0.320	1.752	2,844.45	13,083.48	0.00	15,927.93
3134GVJ66	40491	003	FHLMC	4,510,000.00	0.00	263,239.15	0.250	0.426	469.79	371.25	0.00	841.04
89233HDM3	40492	003	TMCC	20,000,000.00	0.00	1,240,199.98	0.530	0.538	0.00	5,005.55	0.00	5,005.55
89233HF90	40493	003	TMCC	20,000,000.00	0.00	1,238,415.53	0.830	0.843	0.00	7,838.89	0.00	7,838.89
89233HF25	40494	003	TMCC	10,000,000.00	0.00	619,362.36	0.790	0.802	0.00	3,730.56	0.00	3,730.56
3130ARAY7	40495	003	FHLB	1,000,000.00	0.00	28,978.10	1.375	1.453	267.36	48.61	0.00	315.97
3130ARBY6	40496	003	FHLB	4,600,000.00	0.00	67,012.26	1.500	1.196	575.00	26.83	0.00	601.83
3130AR7C9	40497	003	FHLB	1,565,000.00	0.00	22,540.57	1.850	1.802	241.27	63.61	0.00	304.88
3133ENQC7	40498	003	FFCB	150,000.00	0.00	5,419.71	1.940	2.165	72.75	15.32	0.00	88.07
3130AQT78	40499	003	FHLB	2,360,000.00	0.00	84,486.28	1.750	2.234	1,032.50	384.17	0.00	1,416.67
3136G46V0	40500	003	FNMA	1,500,000.00	0.00	52,916.06	0.310	2.002	116.25	679.07	0.00	795.32
3133ENAL4	40501	003	FFCB	1,170,000.00	0.00	41,574.28	0.290	1.861	84.83	496.04	0.00	580.87
3130AMR53	40502	003	FHLB	20,000,000.00	0.00	695,985.40	0.620	2.233	3,100.00	8,567.04	0.00	11,667.04
3136G4H55	40503	003	FNMA	2,350,000.00	0.00	80,393.84	0.550	2.345	323.13	1,092.23	0.00	1,415.36
3136G4R62	40504	003	FNMA	1,715,000.00	0.00	58,752.77	0.625	2.344	267.97	765.83	0.00	1,033.80
3134GW5R3	40505	003	FHLMC	2,000,000.00	0.00	68,374.45	0.650	2.347	325.00	879.43	0.00	1,204.43
3134GWUG9	40506	003	FHLMC	1,500,000.00	0.00	51,219.35	0.570	2.347	213.75	688.83	0.00	902.58
3134GWVN3	40507	003	FHLMC	17,490,000.00	0.00	597,672.08	0.600	2.347	2,623.50	7,905.41	0.00	10,528.91
3130ANWN6	40508	003	FHLB	825,000.00	0.00	28,416.88	0.700	2.338	144.37	354.33	0.00	498.70
3134GW6E1	40509	003	FHLMC	18,300,000.00	0.00	129,473.17	0.320	1.179	162.66	982.83	0.00	1,145.49
3133EL5J9	40510	003	FFCB	13,965,000.00	0.00	99,317.65	0.300	1.097	116.37	701.53	0.00	817.90
3134GXMZ4	40511	003	FHLMC	1,033,000.00	0.00	7,445.89	1.800	1.246	51.65	17.98	0.00	69.63
3130APWH4	40512	003	FHLB	2,000,000.00	0.00	14,248.03	0.750	1.148	41.67	81.11	0.00	122.78
3133ENGW4	40513	003	FFCB	1,859,000.00	0.00	13,198.09	0.660	1.181	34.08	82.97	0.00	117.05
3133EMYW6	40514	003	FFCB	1,347,000.00	0.00	9,518.67	0.230	1.151	8.61	73.66	0.00	82.27
Subtotal				2,300,256,782.89	2,263,401,399.78	2,136,697,773.20		0.893	18,028,940.85	-3,694,390.25	-14,310.61	14,320,239.99
Fund: CSJ/CSC JP												
9128286Y1	40371	152	USTR	901,000.00	915,993.20	915,993.20	1.750	0.074	11,829.41	-11,317.18	0.00	512.23
Subtotal				901,000.00	915,993.20	915,993.20		0.074	11,829.41	-11,317.18	0.00	512.23

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: SJCE												
VP4560000	40162	501	WELLS	20,143,782.82	20,142,180.58	20,143,047.03	0.010	0.016	2,470.65	0.00	0.00	2,470.65
			Subtotal	20,143,782.82	20,142,180.58	20,143,047.03		0.016	2,470.65	0.00	0.00	2,470.65
			Total	2,321,301,565.71	2,284,459,573.56	2,157,756,813.43		0.884	18,043,240.91	-3,705,707.43	-14,310.61	14,323,222.87

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SECTION C

PORTFOLIO HOLDINGS AT COST

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

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

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

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

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

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

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

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

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

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

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Money Markets												
VP6000104	36512	WELLS	28,362,387.97	0.025		06/30/2021	0.025	0.025	07/01 - Monthly		28,362,387.97	28,362,387.97
VP6000104	37053	WELLS	0.00	1.582		07/01/2021	1.582	1.582	08/01 - Monthly		0.00	0.00
VP4560000	40162	WELLS	20,143,782.82	0.010		06/30/2021	0.010	0.010	07/01 - Monthly		20,143,782.82	20,143,782.82
Money Markets Totals			48,506,170.79				0.019	0.019		0.00	48,506,170.79	48,506,170.79
State Pool												
CITY	32936	STPOOL	42,000,000.00	0.330		06/30/2021	0.330	0.330	07/01 - Quarterly		42,000,000.00	42,000,000.00
CSJFA	37042	STPOOL	38,000,000.00	0.330		06/30/2021	0.330	0.330	07/01 - Quarterly		38,000,000.00	38,000,000.00
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		06/30/2021	0.330	0.330	07/01 - Quarterly		75,000,000.00	75,000,000.00
State Pool Totals			155,000,000.00				0.330	0.330		0.00	155,000,000.00	155,000,000.00
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	999,974.81
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	4,998,777.78
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	6,794,295.33
037833CQ1	40439	AAPL	8,800,000.00	2.300	05/11/2022	12/16/2021	0.572	0.572	05/11 - Final Pmt.	19,677.78	8,861,072.00	8,816,847.45
037833CQ1	40441	AAPL	1,435,000.00	2.300	05/11/2022	12/17/2021	0.605	0.605	05/11 - Final Pmt.	3,300.50	1,444,700.60	1,437,694.61
037833CG3	40459	AAPL	10,000,000.00	3.000	02/09/2024	01/07/2022	0.861	0.861	02/09 - 08/09	Received	10,407,000.00	10,361,537.23
037833DE7	40462	AAPL	15,266,000.00	2.400	01/13/2023	01/13/2022	0.451	0.451	07/13 - 01/13		15,537,963.79	15,479,038.30
037833DF4	40463	AAPL	15,114,000.00	2.750	01/13/2025	01/14/2022	1.295	1.295	07/13 - 01/13	1,154.54	15,723,396.48	15,679,908.50
037833BU3	40464	AAPL	3,052,000.00	2.850	02/23/2023	01/18/2022	0.847	0.847	02/23 - 08/23	Received	3,118,625.16	3,106,312.16
037833CG3	40471	AAPL	11,966,000.00	3.000	02/09/2024	01/19/2022	1.046	1.046	02/09 - 08/09	Received	12,402,280.36	12,359,831.46
037833BU3	40482	AAPL	2,336,000.00	2.850	02/23/2023	02/14/2022	1.050	1.050	02/23 - 08/23	Received	2,371,857.60	2,367,290.37
037833CG3	40485	AAPL	12,318,000.00	3.000	02/09/2024	02/14/2022	1.659	1.659	08/09 - 02/09	5,132.50	12,613,016.10	12,593,623.43
037833CU2	40487	AAPL	7,300,000.00	2.850	05/11/2024	02/28/2022	1.745	1.745	05/11 - 11/11	61,837.08	7,460,673.00	7,453,986.73
037833CQ1	40488	AAPL	3,000,000.00	2.300	05/11/2022	02/28/2022	0.342	0.342	05/11 - Final Pmt.	20,508.33	3,007,005.00	3,003,838.36
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	10,538,554.27
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	4,027,829.79
14913R2B2	40367	CAT	5,000,000.00	0.950	05/13/2022	05/28/2021	0.122	0.122	11/13 - 05/13	Received	5,039,650.00	5,004,826.96
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	1,410,895.48
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	14,000,000.00
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	7,501,123.09
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	2,062,416.22
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	10,110,920.67

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Corp Medium Term Notes												
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	5,117,156.68
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	2,487,158.58
46625HJT8	40348	JPM	15,000,000.00	3.875	02/01/2024	02/01/2021	0.452	0.452	08/01 - 02/01		16,528,245.00	15,933,927.50
594918BH6	40431	MSFT	5,580,000.00	2.650	11/03/2022	12/06/2021	0.724	0.724	05/03 - 11/03	13,554.75	5,677,092.00	5,642,946.50
594918AW4	40432	MSFT	1,851,000.00	3.625	12/15/2023	12/08/2021	0.982	0.982	12/15 - 06/15	Received	1,948,566.21	1,933,401.17
594918BX1	40442	MSFT	1,025,000.00	2.875	02/06/2024	12/20/2021	0.892	0.892	02/06 - 08/06	Received	1,067,732.25	1,062,097.84
594918BQ6	40443	MSFT	2,876,000.00	2.000	08/08/2023	12/20/2021	0.692	0.692	02/08 - 08/08	Received	2,936,971.20	2,926,498.26
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	7,000,754.78
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	997,414.06
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	2,908,780.99
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	1,998,900.87
69371RR24	40349	PCAR	7,000,000.00	0.350	02/02/2024	02/02/2021	0.389	0.389	08/02 - 02/02		6,991,880.00	6,995,030.26
742718EU9	40438	PG	10,026,000.00	2.150	08/11/2022	12/16/2021	0.204	0.204	02/11 - 08/11	Received	10,153,229.94	10,096,382.52
89236THD0	40447	TMCC	5,860,000.00	0.450	07/22/2022	12/20/2021	0.346	0.346	01/22 - 07/22	Received	5,863,574.60	5,861,871.61
89236TEL5	40448	TMCC	15,003,000.00	2.700	01/11/2023	12/20/2021	0.613	0.613	01/11 - 07/11	Received	15,332,765.94	15,245,347.67
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	9,999,489.63
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	26,515,670.28
931142DU4	40434	WMT	5,000,000.00	2.350	12/15/2022	12/08/2021	0.483	0.483	12/15 - 06/15	Received	5,094,800.00	5,065,610.90
931142DU4	40444	WMT	10,000,000.00	2.350	12/15/2022	12/20/2021	0.475	0.475	06/15 - 12/15	3,263.89	10,184,200.00	10,131,793.80
Corp Medium Term Notes Totals			293,225,000.00				1.044	1.044		128,429.37	301,316,748.10	298,029,756.90
Negotiable CDs												
06367CKK2	40391	BMO	25,000,000.00	0.160	07/01/2022	08/30/2021	0.160	0.162	07/01 - At Maturity		25,000,000.00	25,000,000.00
06367CL39	40392	BMO	25,000,000.00	0.160	07/01/2022	09/08/2021	0.160	0.162	07/01 - At Maturity		25,000,000.00	25,000,000.00
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	13,910,079.77
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
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			118,910,000.00				0.171	0.173		540.94	118,910,344.08	118,910,079.77
Commercial Paper Discounts												
89233HDM3	40492	TMCC	20,000,000.00	0.530	04/21/2022	03/15/2022	0.530	0.538	04/21 - At Maturity		19,989,105.56	19,994,111.11
89233HF90	40493	TMCC	20,000,000.00	0.830	06/09/2022	03/15/2022	0.832	0.843	06/09 - At Maturity		19,960,344.44	19,968,183.33
89233HF25	40494	TMCC	10,000,000.00	0.790	06/02/2022	03/15/2022	0.791	0.802	06/02 - At Maturity		9,982,663.89	9,986,394.45
Commercial Paper Discounts Totals			50,000,000.00				0.703	0.713		0.00	49,932,113.89	49,948,688.89

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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	2,499,917.20
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	9,993,937.78
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	9,993,642.24
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	24,974,238.10
3133EJ5W5	40049	FFCB	20,000,000.00	2.650	10/23/2023	01/23/2019	2.672	2.672	04/23 - 10/23		19,980,880.00	19,993,716.12
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	9,999,642.84
3133ENBT6	40412	FFCB	1,825,000.00	0.180	01/25/2023	11/23/2021	0.316	0.316	01/25 - 07/25	Received	1,822,098.25	1,822,978.40
3133EMGX4	40433	FFCB	20,000,000.00	0.125	11/23/2022	12/07/2021	0.324	0.324	05/23 - 11/23	972.22	19,961,764.00	19,974,361.99
3133ELYR9	40436	FFCB	5,850,000.00	0.250	05/06/2022	12/15/2021	0.111	0.111	05/06 - Final Pmt.	1,584.38	5,853,182.40	5,850,789.96
3133ENAL4	40480	FFCB	4,150,000.00	0.290	10/12/2023	01/26/2022	0.953	0.953	04/12 - 10/12	3,476.78	4,103,407.95	4,108,324.32
3133ENAL4	40501	FFCB	1,170,000.00	0.290	10/12/2023	03/22/2022	2.021	2.021	04/12 - 10/12	1,508.00	1,139,135.40	1,139,631.44
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	9,999,021.64
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	2,996,653.31
3130AJS26	40291	FHLB	25,000,000.00	0.220	07/15/2022	06/24/2020	0.220	0.220	07/15 - 01/15		25,000,000.00	25,000,000.00
3130ADRG9	40411	FHLB	1,050,000.00	2.750	03/10/2023	11/23/2021	0.416	0.416	03/10 - 09/10	Received	1,081,675.88	1,072,993.84
3130AKDH6	40440	FHLB	5,300,000.00	0.125	10/21/2022	12/15/2021	0.250	0.250	04/21 - 10/21	993.75	5,294,382.00	5,296,328.10
3130AQJL8	40451	FHLB	10,000,000.00	0.120	05/20/2022	01/06/2022	0.130	0.130	05/20 - Final Pmt.	33.33	9,999,627.90	9,999,863.93
3130AJY52	40466	FHLB	10,000,000.00	0.125	08/12/2022	01/14/2022	0.320	0.320	02/12 - 08/12	Received	9,988,752.10	9,992,915.99
313380GJ0	40489	FHLB	10,000,000.00	2.000	09/09/2022	02/25/2022	0.730	0.730	03/09 - 09/09	Received	10,068,160.00	10,055,511.75
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	4,989,520.24
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	3,992,332.78
3134GVJ66	40491	FHLMC	4,510,000.00	0.250	06/08/2022	03/16/2022	0.447	0.447	06/08 - Final Pmt.	3,069.31	4,507,970.50	4,508,341.75
3135G0V75	40142	FNMA	10,000,000.00	1.750	07/02/2024	07/08/2019	1.830	1.830	01/02 - 07/02		9,962,100.00	9,982,866.83
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	9,991,334.08
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	9,988,545.28
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	9,986,691.21
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	9,981,961.34
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	10,029,545.23
3135G0T94	40414	FNMA	2,700,000.00	2.375	01/19/2023	11/23/2021	0.322	0.322	01/19 - 07/19	Received	2,763,871.20	2,744,218.52
3135G04Q3	40415	FNMA	2,963,000.00	0.250	05/22/2023	11/23/2021	0.486	0.486	05/22 - 11/22	20.58	2,952,599.87	2,955,069.66
3135G05U3	40420	FNMA	7,000,000.00	0.350	08/18/2023	11/30/2021	0.496	0.496	02/18 - 08/18	Received	6,982,570.00	6,985,982.67
Federal Agency Coupon Securities Totals			271,018,000.00				0.989	0.989		11,658.35	270,752,202.45	270,900,878.54

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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	15,111,968.86
9128286Y1	40371	USTR	901,000.00	1.750	06/15/2022	06/17/2021	0.076	0.076	12/15 - 06/15	Received	915,993.20	904,097.77
91282CAG6	40426	USTR	20,000,000.00	0.125	08/31/2022	12/02/2021	0.170	0.170	02/28 - 08/31	Received	19,993,276.00	19,996,242.47
912828XG0	40457	USTR	15,000,000.00	2.125	06/30/2022	01/06/2022	0.208	0.208	06/30 - Final Pmt.	5,283.15	15,138,867.19	15,071,417.41
912828XR6	40458	USTR	20,000,000.00	1.750	05/31/2022	01/06/2022	0.131	0.131	05/31 - Final Pmt.	35,576.92	20,128,906.25	20,053,340.52
9128286Y1	40476	USTR	20,000,000.00	1.750	06/15/2022	01/26/2022	0.265	0.265	06/15 - Final Pmt.	40,384.62	20,114,062.50	20,061,104.91
Treasury Coupon Securities Totals			90,901,000.00				0.444	0.444		81,244.69	91,536,027.02	91,198,171.94
Treasury Discounts												
912796N47	40455	USTR	20,000,000.00	0.080	04/07/2022	01/06/2022	0.081	0.082	04/07 - At Maturity		19,995,955.56	19,999,733.33
912796U72	40456	USTR	10,000,000.00	0.118	05/03/2022	01/06/2022	0.120	0.121	05/03 - At Maturity		9,996,165.00	9,998,951.11
912796J42	40474	USTR	20,000,000.00	0.255	06/16/2022	01/26/2022	0.259	0.262	06/16 - At Maturity		19,980,025.00	19,989,233.33
912796R43	40481	USTR	80,000,000.00	0.271	06/23/2022	01/26/2022	0.275	0.279	06/23 - At Maturity		79,910,871.11	79,950,015.55
Treasury Discounts Totals			130,000,000.00				0.231	0.234		0.00	129,883,016.67	129,937,933.32
Federal Agency Callables												
31422XCX8	40360	FAMC	10,000,000.00	1.000	04/20/2026	04/20/2021	1.000	1.000	10/20 - 04/20		10,000,000.00	10,000,000.00
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	Received	10,000,000.00	10,000,000.00
3133EMSU7	40358	FFCB	10,000,000.00	0.800	03/09/2026	03/09/2021	0.800	0.800	09/09 - 03/09		10,000,000.00	10,000,000.00
3133ENFZ8	40423	FFCB	10,000,000.00	1.010	12/02/2024	12/02/2021	0.963	0.963	06/02 - 12/02		10,013,900.00	10,012,368.43
3133EMZP0	40424	FFCB	1,250,000.00	0.140	05/18/2023	12/01/2021	0.390	0.390	05/18 - 11/18	63.19	1,245,450.00	1,246,486.05
3133ENAQ3	40437	FFCB	20,350,000.00	0.070	10/13/2022	12/15/2021	0.243	0.243	04/13 - 10/13	2,453.31	20,320,899.50	20,331,250.68
3133ENGW4	40445	FFCB	6,435,000.00	0.660	12/13/2023	12/17/2021	0.680	0.680	06/13 - 12/13	471.90	6,432,426.00	6,432,799.88
3133EMYL0	40465	FFCB	10,000,000.00	0.040	05/04/2022	01/14/2022	0.178	0.178	05/04 - Final Pmt.	777.78	9,995,783.00	9,998,734.90
3133ENLB4	40468	FFCB	20,000,000.00	0.460	01/18/2023	01/18/2022	0.520	0.520	07/18 - 01/18		19,988,000.00	19,990,433.33
3130ENMH0	40479	FFCB	10,350,000.00	1.600	01/27/2026	01/27/2022	1.603	1.603	07/27 - 01/27		10,348,965.00	10,349,011.00
3133ENPB0	40486	FFCB	15,150,000.00	2.180	02/16/2027	02/16/2022	2.196	2.196	08/16 - 02/16		15,138,637.50	15,138,921.56
3133ENQC7	40498	FFCB	150,000.00	1.940	09/03/2024	03/22/2022	2.363	2.363	09/03 - 03/03	153.58	148,500.00	148,515.32
3133EL5J9	40510	FFCB	13,965,000.00	0.300	09/01/2023	03/30/2022	2.146	2.146	09/01 - 03/01	3,374.88	13,606,518.45	13,607,219.98
3133ENGW4	40513	FFCB	1,859,000.00	0.660	12/13/2023	03/30/2022	2.308	2.308	06/13 - 12/13	3,646.74	1,808,137.76	1,808,220.73
3133EMYW6	40514	FFCB	1,347,000.00	0.230	11/13/2023	03/30/2022	2.246	2.246	05/13 - 11/13	1,179.00	1,304,057.64	1,304,131.30
3130AKPW0	40340	FHLB	10,000,000.00	0.500	01/28/2026	01/28/2021	0.500	0.500	07/28 - 01/28		10,000,000.00	10,000,000.00
3130AKXX9	40350	FHLB	10,000,000.00	0.500	02/25/2026	02/25/2021	0.500	0.500	08/25 - 02/25		10,000,000.00	10,000,000.00
3130AKXX9	40353	FHLB	10,000,000.00	0.500	02/25/2026	02/25/2021	0.500	0.500	08/25 - 02/25		9,994,000.00	9,995,320.00

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Federal Agency Callables												
3130APRF4	40409	FHLB	20,000,000.00	1.000	11/15/2024	11/17/2021	1.015	1.015	05/15 - 11/15	1,111.11	19,991,000.00	19,992,118.74
3130APWP6	40410	FHLB	8,300,000.00	0.600	11/24/2023	11/24/2021	0.645	0.645	05/24 - 11/24		8,292,530.00	8,293,847.63
3130APZU2	40417	FHLB	1,900,000.00	0.875	05/28/2024	11/30/2021	0.875	0.875	05/28 - 11/28		1,900,000.00	1,900,000.00
3130APU45	40418	FHLB	4,875,000.00	0.850	11/22/2024	11/30/2021	0.901	0.901	05/22 - 11/22	920.83	4,867,687.50	4,868,512.88
3130APKF1	40421	FHLB	2,725,000.00	0.750	11/08/2024	11/30/2021	0.923	0.923	05/08 - 11/08	1,248.96	2,711,375.00	2,712,933.25
3130APMH5	40422	FHLB	3,150,000.00	0.625	05/17/2024	12/01/2021	0.687	0.687	05/17 - 11/17	765.63	3,145,212.00	3,145,860.49
3130APQU2	40435	FHLB	14,370,000.00	0.650	11/22/2023	12/15/2021	0.728	0.728	05/22 - 11/22	5,967.54	14,348,445.00	14,351,723.09
3130APS48	40446	FHLB	13,240,000.00	1.050	11/18/2024	12/17/2021	1.047	1.047	05/18 - 11/18	11,198.83	13,241,098.92	13,240,990.18
3130AQG49	40461	FHLB	2,485,000.00	1.000	10/18/2024	01/18/2022	1.200	1.200	07/18 - 01/18		2,471,605.85	2,472,593.50
3130AQCNI	40467	FHLB	5,000,000.00	0.625	01/17/2025	01/18/2022	0.705	0.705	03/17 - Quarterly	Received	4,986,250.00	4,987,180.26
3130ALHH0	40470	FHLB	25,000,000.00	0.960	03/05/2026	01/18/2022	1.481	1.481	03/05 - 09/05	Received	24,479,750.00	24,505,290.18
3130AQQQ9	40472	FHLB	20,000,000.00	0.750	01/28/2025	01/28/2022	0.750	0.750	04/28 - Quarterly		20,000,000.00	20,000,000.00
3130AQN584	40473	FHLB	14,000,000.00	0.700	01/27/2025	01/27/2022	1.438	1.438	07/27 - 01/27		13,982,500.00	13,983,537.04
3130AQM3	40475	FHLB	7,200,000.00	0.750	10/28/2025	01/28/2022	1.076	1.076	04/28 - Quarterly		7,189,200.00	7,189,704.00
3130AQQQ9	40477	FHLB	20,000,000.00	0.750	01/28/2025	01/28/2022	0.750	0.750	04/28 - Quarterly		20,000,000.00	20,000,000.00
3130AQM4	40478	FHLB	12,500,000.00	0.625	10/28/2024	01/28/2022	0.754	0.754	04/28 - Quarterly		12,495,875.00	12,496,137.50
3130ABCF1	40484	FHLB	1,000,000.00	2.500	05/23/2022	02/11/2022	0.495	0.495	05/23 - Final Pmt.	5,416.67	1,005,665.01	1,002,888.04
3130ARAY7	40495	FHLB	1,000,000.00	1.375	03/24/2025	03/24/2022	2.137	2.137	09/24 - 03/24		992,500.00	992,548.61
3130ARBY6	40496	FHLB	4,600,000.00	1.500	03/28/2025	03/28/2022	1.713	1.713	09/28 - 03/28		4,590,340.00	4,590,366.83
3130AR7C9	40497	FHLB	1,565,000.00	1.850	12/27/2024	03/28/2022	2.357	2.357	06/27 - 12/27		1,544,029.00	1,544,092.61
3130AQT78	40499	FHLB	2,360,000.00	1.750	02/28/2025	03/22/2022	2.428	2.428	08/28 - 02/28	2,753.33	2,314,924.00	2,315,308.17
3130AMR53	40502	FHLB	20,000,000.00	0.620	12/09/2024	03/22/2022	2.400	2.400	06/09 - 12/09	35,477.78	19,070,000.00	19,078,567.04
3130ANWN6	40508	FHLB	825,000.00	0.700	06/30/2025	03/22/2022	2.500	2.500	03/30 - 09/30	Received	778,622.63	778,976.96
3130APWH4	40512	FHLB	2,000,000.00	0.750	11/22/2023	03/30/2022	2.245	2.245	05/23 - 11/23	5,250.00	1,951,980.00	1,952,061.11
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	9,993,811.11
3134GVSNI	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
3134GXJH8	40469	FHLMC	4,225,000.00	0.220	09/29/2023	01/18/2022	0.907	0.907	06/29 - 12/29	490.57	4,176,243.50	4,182,068.74
3134GW6E1	40490	FHLMC	20,000,000.00	0.320	11/02/2023	03/15/2022	1.820	1.820	05/02 - 11/02	23,644.44	19,520,000.00	19,533,083.48
3134GW5R3	40505	FHLMC	2,000,000.00	0.650	10/27/2025	03/22/2022	2.500	2.500	04/27 - 10/27	5,236.11	1,873,460.00	1,874,339.43
3134GWUG9	40506	FHLMC	1,500,000.00	0.570	09/24/2025	03/22/2022	2.500	2.500	03/24 - 09/24	Received	1,403,410.20	1,404,099.03
3134GWVN3	40507	FHLMC	17,490,000.00	0.600	09/30/2025	03/22/2022	2.500	2.500	03/30 - 09/30	Received	16,376,215.10	16,384,120.51
3134GW6E1	40509	FHLMC	18,300,000.00	0.320	11/02/2023	03/30/2022	2.300	2.300	05/02 - 11/02	24,074.67	17,737,824.00	17,738,806.83
3134GXMZ4	40511	FHLMC	1,033,000.00	1.800	03/28/2024	03/30/2022	2.446	2.446	09/28 - 03/28	103.30	1,020,087.50	1,020,105.48
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

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Federal Agency Callables												
3135G06R9	40331	FNMA	15,000,000.00	0.550	01/28/2026	01/28/2021	0.550	0.550	07/28 - 01/28		15,000,000.00	15,000,000.00
3136G46V0	40500	FNMA	1,500,000.00	0.310	01/26/2024	03/22/2022	2.167	2.167	07/26 - 01/26	723.33	1,449,900.00	1,450,579.07
3136G4H55	40503	FNMA	2,350,000.00	0.550	08/05/2025	03/22/2022	2.500	2.500	08/05 - 02/05	1,687.43	2,202,791.30	2,203,883.53
3136G4R62	40504	FNMA	1,715,000.00	0.625	08/28/2025	03/22/2022	2.500	2.500	08/28 - 02/28	714.58	1,609,825.91	1,610,591.74
Federal Agency Callables Totals			564,064,000.00				1.121	1.121		138,905.49	559,055,622.27	559,154,140.22
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	19,902,457.03
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	11,002,139.81
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	9,996,979.21
45818WCZ7	40357	IADB	10,000,000.00	0.650	02/20/2026	02/24/2021	0.650	0.650	08/20 - 02/20		10,000,000.00	10,000,000.00
459058GQ0	40079	IBRD	5,000,000.00	2.500	03/19/2024	03/19/2019	2.535	2.535	09/19 - 03/19		4,991,850.00	4,996,794.33
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	9,996,836.67
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	2,992,898.55
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	16,071,810.53
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	7,534,260.16
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	20,203,604.80
459058JL8	40336	IBRD	10,000,000.00	0.500	10/28/2025	01/11/2021	0.508	0.508	04/28 - 10/28	Received	9,996,360.00	9,997,287.39
459058JL8	40338	IBRD	10,000,000.00	0.500	10/28/2025	01/11/2021	0.514	0.514	04/28 - 10/28	Received	9,993,370.00	9,995,059.17
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	5,034,282.95
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	9,951,666.09
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	10,285,788.89
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	10,040,366.92
459056LD7	40460	IBRD	2,000,000.00	7.625	01/19/2023	01/07/2022	0.465	0.465	01/19 - 07/19	Received	2,147,432.00	2,114,140.90
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	8,573,472.49
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	9,978,394.22
45950KCS7	40408	IFC	24,721,000.00	0.500	03/20/2023	11/17/2021	0.356	0.356	03/20 - 09/20	Received	24,768,711.53	24,755,474.79
45950VLH7	40419	IFC	3,173,000.00	2.000	10/24/2022	11/30/2021	0.253	0.253	04/24 - 10/24	6,346.00	3,222,800.24	3,204,202.00
Supranational Totals			225,709,000.00				0.823	0.823		6,346.00	226,991,122.74	226,627,916.90
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	8,599,863.09
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	6,218,531.00

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MBS ZERO PSA												
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	4,294,930.19
3137B36J2	40167	FHLMC	4,822,074.70	3.320	02/01/2023	09/16/2019	1.948	1.948	10/01 -	Received	5,027,012.87	4,872,676.72
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	2,750,000.00
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	1,004,924.73
3140HUNV4	40171	FNMA	4,939,241.95	2.420	07/01/2024	09/19/2019	2.046	2.074	09/30 - Monthly	Received	5,024,906.93	4,979,549.11
MBS ZERO PSA Totals			32,571,316.65				2.069	2.077		0.00	33,117,260.48	32,720,474.84
Asset Backed Security												
43815NAC8	40158	HAROT	1,692,373.41	1.780	08/15/2023	08/27/2019	1.780	1.780	09/15 -		1,692,359.37	1,692,368.55
43813VAC2	40190	HAROT	4,589,331.48	1.830	01/18/2024	11/26/2019	1.845	1.845	12/18 -		4,588,513.66	4,588,969.71
43813DAC2	40270	HAROT	1,527,198.32	0.820	07/15/2024	05/27/2020	0.825	0.825	06/15 -		1,527,078.13	1,527,131.76
44891LAC7	40253	HART	1,078,044.72	1.410	11/15/2024	04/29/2020	1.424	1.424	05/15 -		1,077,793.54	1,077,899.78
89233MAD5	40186	TMCC	1,499,433.51	1.920	01/16/2024	11/13/2019	1.931	1.931	12/15 -		1,499,325.25	1,499,387.05
89239RAC0	40252	TMCC	1,128,750.86	1.360	08/15/2024	04/29/2020	1.373	1.373	05/15 -		1,128,525.11	1,128,626.16
89237VAB5	40296	TMCC	4,298,172.75	0.440	10/15/2024	07/27/2020	0.444	0.444	08/15 -		4,297,841.79	4,297,973.48
Asset Backed Security Totals			15,813,305.05				1.305	1.305		0.00	15,811,436.85	15,812,356.49
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	5,006,708.17
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	5,002,070.93
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	5,020,686.82
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	2,235,000.00
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	5,224,697.99
13063DMA3	40449	CAS	10,110,000.00	2.650	04/01/2026	01/07/2022	1.392	1.392	04/01 - 10/01	71,444.00	10,631,069.40	10,602,349.04
13034AL65	40323	CASDEV	1,385,000.00	0.765	10/01/2025	12/17/2020	0.765	0.765	04/01 - 10/01		1,385,000.00	1,385,000.00
13077DML3	40318	CASHGR	10,000,000.00	0.885	11/01/2025	11/02/2020	0.805	0.805	05/01 - 11/01	Received	10,039,100.00	10,028,037.24
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	19,995,843.33
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	997,560.00
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	3,997,745.85
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	15,000,253.82
34153QUD6	40311	FLSEDU	10,000,000.00	0.550	06/01/2025	10/22/2020	0.550	0.550	06/01 - 12/01		10,000,000.00	10,000,000.00
34153QUC8	40313	FLSEDU	5,000,000.00	0.390	06/01/2024	10/22/2020	0.413	0.413	06/01 - 12/01		4,995,850.00	4,997,508.08
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	5,010,594.81

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Municipal Bonds												
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	4,815,121.26
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	4,001,086.36
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	3,916,358.40
57582RK88	40322	MAS	1,000,000.00	0.695	11/01/2025	12/03/2020	0.695	0.695	05/01 - 11/01		1,000,000.00	1,000,000.00
574193SP4	40234	MDS	1,000,000.00	0.970	03/15/2024	03/18/2020	0.970	0.970	09/15 - 03/15		1,000,000.00	1,000,000.00
574193TR9	40297	MDS	5,000,000.00	0.660	08/01/2025	08/05/2020	0.635	0.635	02/01 - 08/01		5,006,100.00	5,004,075.72
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	5,001,140.67
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	1,250,815.40
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	1,000,836.73
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	3,516,126.86
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	5,001,134.24
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	5,089,314.13
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	2,772,689.95
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	2,443,973.49
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
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	1,784,099.55
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	2,716,166.40
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	3,521,925.86
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	1,845,517.15
91412HBK8	37624	UNVHGR	4,000,000.00	3.297	05/15/2023	06/05/2018	3.297	3.297	11/15 - 05/15		4,000,000.00	4,000,000.00
91412GVB8	40153	UNVHGR	1,000,000.00	3.638	05/15/2024	08/14/2019	1.831	1.831	11/15 - 05/15	Received	1,081,870.00	1,036,556.80
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	2,231,904.71
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	3,590,400.88
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	10,083,893.27
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	7,081,111.84
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			220,990,000.00				1.460	1.460		71,444.00	223,948,054.20	222,823,305.75

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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												
30298LAA9	40173	FHLMC	5,764,952.40	1.990	05/25/2024	09/30/2019	1.962	1.962	10/25 - Monthly	Received	5,764,952.40	5,764,952.40
30314KAS2	40180	FHLMC	1,787,407.31	2.090	07/25/2024	10/18/2019	1.941	1.941	11/25 - Monthly	Received	1,795,908.22	1,795,908.22
30295NAE0	40214	FHLMC	261,319.09	2.050	10/25/2023	01/22/2020	1.973	1.973	02/25 - Monthly	Received	261,645.74	261,645.74
30298LAA9	40231	FHLMC	677,381.93	1.990	05/25/2024	02/27/2020	1.590	1.590	03/25 - Monthly	Received	685,849.20	685,849.20
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	3,432,334.08	0.830	05/25/2025	07/24/2020	0.695	0.695	08/25 - Monthly	Received	3,449,121.63	3,449,121.63
30288WAK5	40300	FHLMC	263,925.36	2.190	03/25/2023	07/31/2020	0.919	0.919	08/25 - Monthly	Received	271,389.50	271,389.50
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	4,432,154.60	0.670	11/25/2025	01/22/2021	0.537	0.537	02/25 - Monthly	Received	4,453,889.89	4,453,889.89
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	4,529,889.60	2.791	06/01/2023	11/12/2019	1.999	1.999	12/25 - Monthly	Received	4,646,321.92	4,646,321.92
3138L1UV9	40194	FNMA	4,015,708.95	2.220	12/01/2022	12/26/2019	2.023	2.023	01/25 - Monthly	Received	4,036,414.95	4,036,414.95
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	22,088,803.79	2.610	08/01/2023	01/22/2020	1.939	1.939	02/25 - Monthly	Received	22,571,996.38	22,571,996.38
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	2,422,314.48	2.509	11/25/2022	01/24/2020	1.900	1.900	02/25 - Monthly	Received	2,456,756.77	2,456,756.77
3138L8CE2	40225	FNMA	3,500,000.00	2.960	11/01/2024	02/05/2020	2.482	2.482	03/25 - Monthly	Received	3,577,656.25	3,577,656.25
3136AL7K1	40272	FNMA	2,944,021.63	2.967	03/25/2025	05/27/2020	1.008	1.008	06/25 - Monthly	Received	3,186,609.01	3,186,609.01
3136AGMB5	40289	FNMA	1,268,931.90	2.492	03/25/2023	06/22/2020	0.675	0.675	07/25 - Monthly	Received	1,324,596.37	1,324,596.37
3138L9QS4	40314	FNMA	2,500,000.00	2.810	04/01/2025	10/14/2020	1.436	1.436	11/25 - Monthly	Received	2,650,781.25	2,650,781.25
3136AY6S7	40327	FNMA	3,608,472.41	2.624	11/25/2024	12/22/2020	0.543	0.543	01/25 - Monthly	Received	3,877,953.13	3,877,953.13
Pass Through Securities Totals			104,594,617.53				1.474	1.474		0.00	108,271,792.93	108,271,792.82
Investment Totals			2,321,302,410.02				0.921	0.922		438,568.84	2,333,031,912.47	2,327,841,667.28

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		06/30/2021	28,362,387.97	28,362,387.97	28,362,387.97	0.025	1	1	0.025	
VP6000104	37053	Wells Fargo Bank		07/01/2021	0.00	0.00	0.00	1.582	1	1	1.582	
VP4560000	40162	Wells Fargo Bank		06/30/2021	20,143,782.82	20,143,782.82	20,143,782.82	0.010	1	1	0.010	
Subtotal and Average			30,860,556.86		48,506,170.79	48,506,170.79	48,506,170.79		1	1	0.019	
State Pool												
CITY	32936	State Investment Pool		06/30/2021	42,000,000.00	42,000,000.00	42,000,000.00	0.330	1	1	0.330	
CSJFA	37042	State Investment Pool		06/30/2021	38,000,000.00	38,000,000.00	38,000,000.00	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		06/30/2021	75,000,000.00	75,000,000.00	75,000,000.00	0.330	1	1	0.330	
Subtotal and Average			206,096,774.19		155,000,000.00	155,000,000.00	155,000,000.00		1	1	0.330	
Corp Medium Term Notes												
037833DL1	40164	Apple Inc		09/11/2019	1,000,000.00	1,004,650.00	999,974.81	1.700	1,096	163	1.706	09/11/2022
037833DL1	40166	Apple Inc		09/11/2019	5,000,000.00	5,023,250.00	4,998,777.78	1.700	1,096	163	1.757	09/11/2022
037833DV9	40263	Apple Inc		05/11/2020	6,795,000.00	6,750,560.70	6,794,295.33	0.750	1,095	405	0.759	05/11/2023
037833CQ1	40439	Apple Inc		12/16/2021	8,800,000.00	8,820,152.00	8,816,847.45	2.300	146	40	0.572	05/11/2022
037833CQ1	40441	Apple Inc		12/17/2021	1,435,000.00	1,438,286.15	1,437,694.61	2.300	145	40	0.605	05/11/2022
037833CG3	40459	Apple Inc		01/07/2022	10,000,000.00	10,240,900.00	10,361,537.23	3.000	763	679	0.861	02/09/2024
037833DE7	40462	Apple Inc		01/13/2022	15,266,000.00	15,407,668.48	15,479,038.30	2.400	365	287	0.451	01/13/2023
037833DF4	40463	Apple Inc		01/14/2022	15,114,000.00	15,475,829.16	15,679,908.50	2.750	1,095	1,018	1.295	01/13/2025
037833BU3	40464	Apple Inc		01/18/2022	3,052,000.00	3,090,913.00	3,106,312.16	2.850	401	328	0.847	02/23/2023
037833CG3	40471	Apple Inc		01/19/2022	11,966,000.00	12,254,260.94	12,359,831.46	3.000	751	679	1.046	02/09/2024
037833BU3	40482	Apple Inc		02/14/2022	2,336,000.00	2,365,784.00	2,367,290.37	2.850	374	328	1.050	02/23/2023
037833CG3	40485	Apple Inc		02/14/2022	12,318,000.00	12,614,740.62	12,593,623.43	3.000	725	679	1.659	02/09/2024
037833CU2	40487	Apple Inc		02/28/2022	7,300,000.00	7,459,797.00	7,453,986.73	2.850	803	771	1.745	05/11/2024
037833CQ1	40488	Apple Inc		02/28/2022	3,000,000.00	3,006,870.00	3,003,838.36	2.300	72	40	0.342	05/11/2022
06406RAE7	40242	Bank of New York Mellon		04/13/2020	10,444,000.00	10,576,952.12	10,538,554.27	2.950	1,021	303	1.823	01/29/2023
06406RAJ6	40320	Bank of New York Mellon		11/03/2020	3,868,000.00	3,956,538.52	4,027,829.79	3.450	1,011	497	0.394	08/11/2023
14913R2B2	40367	Caterpillar Inc.		05/28/2021	5,000,000.00	5,001,900.00	5,004,826.96	0.950	350	42	0.122	05/13/2022
254687FJ0	40237	Walt Disney Company		03/17/2020	1,412,000.00	1,417,563.28	1,410,895.48	1.650	898	153	1.843	09/01/2022
24422EUT4	40097	John Deere		04/26/2019	14,000,000.00	14,026,600.00	14,000,000.00	2.950	1,071	0	2.618	04/01/2022
24422EVG1	40279	John Deere		06/08/2020	7,500,000.00	7,488,525.00	7,501,123.09	0.550	757	95	0.492	07/05/2022
46625HJE1	40213	JP Morgan		01/22/2020	2,050,000.00	2,074,825.50	2,062,416.22	3.250	975	175	1.942	09/23/2022
46625HJH4	40223	JP Morgan		01/31/2020	10,000,000.00	10,167,000.00	10,110,920.67	3.200	1,090	299	1.799	01/25/2023
46625HRL6	40303	JP Morgan		08/20/2020	5,000,000.00	5,056,200.00	5,117,156.68	2.700	1,001	412	0.607	05/18/2023

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Corp Medium Term Notes											
46625HJH4	40308	JP Morgan		09/25/2020	2,433,000.00	2,473,631.10	2,487,158.58	3.200	852	299	0.456 01/25/2023
46625HJT8	40348	JP Morgan		02/01/2021	15,000,000.00	15,542,850.00	15,933,927.50	3.875	1,095	671	0.452 02/01/2024
594918BH6	40431	Microsoft Inc.		12/06/2021	5,580,000.00	5,628,825.00	5,642,946.50	2.650	332	216	0.724 11/03/2022
594918AW4	40432	Microsoft Inc.		12/08/2021	1,851,000.00	1,923,540.69	1,933,401.17	3.625	737	623	0.982 12/15/2023
594918BX1	40442	Microsoft Inc.		12/20/2021	1,025,000.00	1,049,538.50	1,062,097.84	2.875	778	676	0.892 02/06/2024
594918BQ6	40443	Microsoft Inc.		12/20/2021	2,876,000.00	2,908,412.52	2,926,498.26	2.000	596	494	0.692 08/08/2023
69371RP83	40111	PACCAR Inc.		05/23/2019	7,000,000.00	7,028,350.00	7,000,754.78	2.650	1,083	39	2.546 05/10/2022
69371RQ33	40238	PACCAR Inc.		03/30/2020	1,000,000.00	1,006,090.00	997,414.06	2.000	910	178	2.552 09/26/2022
69371RN77	40267	PACCAR Inc.		05/13/2020	2,897,000.00	2,917,134.15	2,908,780.99	2.300	819	131	1.147 08/10/2022
69371RQ82	40275	PACCAR Inc.		06/08/2020	2,000,000.00	1,983,600.00	1,998,900.87	0.800	1,095	433	0.847 06/08/2023
69371RR24	40349	PACCAR Inc.		02/02/2021	7,000,000.00	6,808,550.00	6,995,030.26	0.350	1,095	672	0.389 02/02/2024
742718EU9	40438	Procter & Gamble		12/16/2021	10,026,000.00	10,077,633.90	10,096,382.52	2.150	238	132	0.204 08/11/2022
89236THD0	40447	Toyota Motor Credit Corp		12/20/2021	5,860,000.00	5,847,694.00	5,861,871.61	0.450	214	112	0.346 07/22/2022
89236TEL5	40448	Toyota Motor Credit Corp		12/20/2021	15,003,000.00	15,184,986.39	15,245,347.67	2.700	387	285	0.613 01/11/2023
90331HPC1	40112	US Bank		05/23/2019	10,000,000.00	10,028,300.00	9,999,489.63	2.650	1,096	52	2.687 05/23/2022
931142DH3	40274	Wal-Mart		06/01/2020	26,018,000.00	26,302,897.10	26,515,670.28	2.550	1,044	375	0.668 04/11/2023
931142DU4	40434	Wal-Mart		12/08/2021	5,000,000.00	5,052,950.00	5,065,610.90	2.350	372	258	0.483 12/15/2022
931142DU4	40444	Wal-Mart		12/20/2021	10,000,000.00	10,105,900.00	10,131,793.80	2.350	360	258	0.475 12/15/2022
Subtotal and Average			299,348,083.78		293,225,000.00	296,590,649.82	298,029,756.90		770	373	1.044
Negotiable CDs											
06367CKK2	40391	Bank of Montreal		08/30/2021	25,000,000.00	24,960,500.00	25,000,000.00	0.160	305	91	0.160 07/01/2022
06367CL39	40392	Bank of Montreal		09/08/2021	25,000,000.00	24,960,500.00	25,000,000.00	0.160	296	91	0.160 07/01/2022
06417MQL2	40380	BNSHOU		06/30/2021	13,910,000.00	13,893,725.30	13,910,079.77	0.200	358	83	0.198 06/23/2022
78012UP82	40382	Royal Bank of Canada		07/01/2021	25,000,000.00	24,963,250.00	25,000,000.00	0.190	364	90	0.190 06/30/2022
89114WF75	40390	Toronto Dominion Bank		08/31/2021	30,000,000.00	29,976,300.00	30,000,000.00	0.160	262	49	0.160 05/20/2022
Subtotal and Average			118,910,094.19		118,910,000.00	118,754,275.30	118,910,079.77		311	79	0.171
Commercial Paper Discounts											
89233HDM3	40492	Toyota Motor Credit Corp		03/15/2022	20,000,000.00	19,994,111.11	19,994,111.11	0.530	37	20	0.530 04/21/2022
89233HF90	40493	Toyota Motor Credit Corp		03/15/2022	20,000,000.00	19,968,183.33	19,968,183.33	0.830	86	69	0.832 06/09/2022
89233HF25	40494	Toyota Motor Credit Corp		03/15/2022	10,000,000.00	9,986,394.45	9,986,394.45	0.790	79	62	0.791 06/02/2022
Subtotal and Average			46,741,097.67		50,000,000.00	49,948,688.89	49,948,688.89		65	48	0.703

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Federal Agency Coupon Securities												
31422BJ27	40299	Federal Agricultural Mtg Corp		07/28/2020	2,500,000.00	2,399,725.00	2,499,917.20	0.500	1,812	1,200	0.501	07/14/2025
31422B6K1	40334	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,523,700.00	9,993,937.78	0.480	1,826	1,385	0.496	01/15/2026
31422B6K1	40337	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,523,700.00	9,993,642.24	0.480	1,826	1,385	0.497	01/15/2026
3133EJD48	40013	Federal Farm Credit Bank		10/17/2018	25,000,000.00	25,698,000.00	24,974,238.10	3.050	1,811	549	3.124	10/02/2023
3133EJ5W5	40049	Federal Farm Credit Bank		01/23/2019	20,000,000.00	20,437,200.00	19,993,716.12	2.650	1,734	570	2.672	10/23/2023
3133ELG81	40283	Federal Farm Credit Bank		06/12/2020	10,000,000.00	9,876,200.00	9,999,642.84	0.300	1,091	433	0.303	06/08/2023
3133ENBT6	40412	Federal Farm Credit Bank		11/23/2021	1,825,000.00	1,815,181.50	1,822,978.40	0.180	428	299	0.316	01/25/2023
3133EMGX4	40433	Federal Farm Credit Bank		12/07/2021	20,000,000.00	19,891,600.00	19,974,361.99	0.125	351	236	0.324	11/23/2022
3133ELYR9	40436	Federal Farm Credit Bank		12/15/2021	5,850,000.00	5,849,005.50	5,850,789.96	0.250	142	35	0.111	05/06/2022
3133ENAL4	40480	Federal Farm Credit Bank		01/26/2022	4,150,000.00	4,080,612.00	4,108,324.32	0.290	624	559	0.953	10/12/2023
3133ENAL4	40501	Federal Farm Credit Bank		03/22/2022	1,170,000.00	1,139,631.44	1,139,631.44	0.290	569	559	2.021	10/12/2023
3130ACZS6	37589	Federal Home Loan Bank		12/20/2017	10,000,000.00	10,057,100.00	9,999,021.64	2.100	1,654	91	2.141	07/01/2022
3130AGWK7	40157	Federal Home Loan Bank		08/16/2019	3,000,000.00	2,995,740.00	2,996,653.31	1.500	1,826	867	1.549	08/15/2024
3130AJS26	40291	Federal Home Loan Bank		06/24/2020	25,000,000.00	24,981,250.00	25,000,000.00	0.220	751	105	0.220	07/15/2022
3130ADRG9	40411	Federal Home Loan Bank		11/23/2021	1,050,000.00	1,068,280.50	1,072,993.84	2.750	472	343	0.416	03/10/2023
3130AKDH6	40440	Federal Home Loan Bank		12/15/2021	5,300,000.00	5,278,058.00	5,296,328.10	0.125	310	203	0.250	10/21/2022
3130AQJL8	40451	Federal Home Loan Bank		01/06/2022	10,000,000.00	9,995,600.00	9,999,863.93	0.120	134	49	0.130	05/20/2022
3130AJY52	40466	Federal Home Loan Bank		01/14/2022	10,000,000.00	9,974,100.00	9,992,915.99	0.125	210	133	0.320	08/12/2022
313380GJ0	40489	Federal Home Loan Bank		02/25/2022	10,000,000.00	10,064,100.00	10,055,511.75	2.000	196	161	0.730	09/09/2022
3137EAXE3	40309	Federal Home Loan Mtg Corp		09/25/2020	5,000,000.00	4,760,650.00	4,989,520.24	0.375	1,824	1,271	0.436	09/23/2025
3137EAEY1	40316	Federal Home Loan Mtg Corp		10/16/2020	4,000,000.00	3,919,960.00	3,992,332.78	0.125	1,095	563	0.250	10/16/2023
3134GVJ66	40491	Federal Home Loan Mtg Corp		03/16/2022	4,510,000.00	4,508,341.75	4,508,341.75	0.250	84	68	0.447	06/08/2022
3135G0V75	40142	Federal National Mtg Assn		07/08/2019	10,000,000.00	10,031,700.00	9,982,866.83	1.750	1,821	823	1.830	07/02/2024
3135G0W66	40183	Federal National Mtg Assn		10/22/2019	10,000,000.00	9,998,300.00	9,991,334.08	1.625	1,820	928	1.661	10/15/2024
3135G04Q3	40271	Federal National Mtg Assn		05/22/2020	10,000,000.00	9,885,500.00	9,988,545.28	0.250	1,095	416	0.351	05/22/2023
3135G04Z3	40288	Federal National Mtg Assn		06/19/2020	10,000,000.00	9,598,900.00	9,986,691.21	0.500	1,824	1,173	0.542	06/17/2025
3135G05X7	40329	Federal National Mtg Assn		12/29/2020	10,000,000.00	9,534,600.00	9,981,961.34	0.375	1,700	1,242	0.429	08/25/2025
3135G06G3	40333	Federal National Mtg Assn		01/06/2021	10,000,000.00	9,540,800.00	10,029,545.23	0.500	1,766	1,316	0.417	11/07/2025
3135G0T94	40414	Federal National Mtg Assn		11/23/2021	2,700,000.00	2,730,672.00	2,744,218.52	2.375	422	293	0.322	01/19/2023
3135G04Q3	40415	Federal National Mtg Assn		11/23/2021	2,963,000.00	2,929,073.65	2,955,069.66	0.250	545	416	0.486	05/22/2023
3135G05U3	40420	Federal National Mtg Assn		11/30/2021	7,000,000.00	6,906,900.00	6,985,982.67	0.350	626	504	0.496	08/18/2023
Subtotal and Average			275,981,758.63		271,018,000.00	268,994,181.34	270,900,878.54		1,156	565	0.989	
Treasury Coupon Securities												
912828W48	40196	U.S. Treasury		12/23/2019	15,000,000.00	15,191,550.00	15,111,968.86	2.125	1,529	699	1.719	02/29/2024
9128286Y1	40371	U.S. Treasury		06/17/2021	901,000.00	904,315.68	904,097.77	1.750	363	75	0.076	06/15/2022

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Treasury Coupon Securities												
91282CAG6	40426	U.S. Treasury		12/02/2021	20,000,000.00	19,942,200.00	19,996,242.47	0.125	272	152	0.170	08/31/2022
912828XG0	40457	U.S. Treasury		01/06/2022	15,000,000.00	15,079,800.00	15,071,417.41	2.125	175	90	0.208	06/30/2022
912828XR6	40458	U.S. Treasury		01/06/2022	20,000,000.00	20,063,800.00	20,053,340.52	1.750	145	60	0.131	05/31/2022
9128286Y1	40476	U.S. Treasury		01/26/2022	20,000,000.00	20,073,600.00	20,061,104.91	1.750	140	75	0.265	06/15/2022
Subtotal and Average			91,238,282.47		90,901,000.00	91,255,265.68	91,198,171.94		408	194	0.444	
Treasury Discounts												
912796N47	40455	U.S. Treasury		01/06/2022	20,000,000.00	19,998,200.00	19,999,733.33	0.080	91	6	0.081	04/07/2022
912796U72	40456	U.S. Treasury		01/06/2022	10,000,000.00	9,996,000.00	9,998,951.11	0.118	117	32	0.120	05/03/2022
912796J42	40474	U.S. Treasury		01/26/2022	20,000,000.00	19,976,000.00	19,989,233.33	0.255	141	76	0.259	06/16/2022
912796R43	40481	U.S. Treasury		01/26/2022	80,000,000.00	79,887,200.00	79,950,015.55	0.271	148	83	0.275	06/23/2022
Subtotal and Average			150,247,848.00		130,000,000.00	129,857,400.00	129,937,933.32		136	66	0.231	
Federal Agency Callables												
31422XCX8	40360	Federal Agricultural Mtg Corp		04/20/2021	10,000,000.00	9,713,600.00	10,000,000.00	1.000	1,826	1,480	1.000	04/20/2026
3133ELJ47	40282	Federal Farm Credit Bank		06/17/2020	10,000,000.00	9,770,200.00	10,000,000.00	0.580	1,461	808	0.580	06/17/2024
3133EMLR1	40330	Federal Farm Credit Bank		12/29/2020	10,000,000.00	9,495,500.00	10,000,000.00	0.500	1,820	1,362	0.500	12/23/2025
3133EMSU7	40358	Federal Farm Credit Bank		03/09/2021	10,000,000.00	9,659,700.00	10,000,000.00	0.800	1,826	1,438	0.800	03/09/2026
3133ENFZ8	40423	Federal Farm Credit Bank		12/02/2021	10,000,000.00	9,840,100.00	10,012,368.43	1.010	1,096	976	0.963	12/02/2024
3133EMZP0	40424	Federal Farm Credit Bank		12/01/2021	1,250,000.00	1,235,162.50	1,246,486.05	0.140	533	412	0.390	05/18/2023
3133ENAQ3	40437	Federal Farm Credit Bank		12/15/2021	20,350,000.00	20,268,600.00	20,331,250.68	0.070	302	195	0.243	10/13/2022
3133ENGW4	40445	Federal Farm Credit Bank		12/17/2021	6,435,000.00	6,344,652.60	6,432,799.88	0.660	726	621	0.680	12/13/2023
3133EMYL0	40465	Federal Farm Credit Bank		01/14/2022	10,000,000.00	9,992,500.00	9,998,734.90	0.040	110	33	0.178	05/04/2022
3133ENLB4	40468	Federal Farm Credit Bank		01/18/2022	20,000,000.00	19,925,200.00	19,990,433.33	0.460	365	292	0.520	01/18/2023
3130ENMH0	40479	Federal Farm Credit Bank		01/27/2022	10,350,000.00	10,349,011.00	10,349,011.00	1.600	1,461	1,397	1.603	01/27/2026
3133ENPB0	40486	Federal Farm Credit Bank		02/16/2022	15,150,000.00	15,203,025.00	15,138,921.56	2.180	1,826	1,782	2.196	02/16/2027
3133ENQC7	40498	Federal Farm Credit Bank		03/22/2022	150,000.00	148,515.32	148,515.32	1.940	896	886	2.363	09/03/2024
3133EL5J9	40510	Federal Farm Credit Bank		03/30/2022	13,965,000.00	13,607,219.98	13,607,219.98	0.300	520	518	2.146	09/01/2023
3133ENGW4	40513	Federal Farm Credit Bank		03/30/2022	1,859,000.00	1,808,220.73	1,808,220.73	0.660	623	621	2.308	12/13/2023
3133EMYW6	40514	Federal Farm Credit Bank		03/30/2022	1,347,000.00	1,304,131.30	1,304,131.30	0.230	593	591	2.246	11/13/2023
3130AKPW0	40340	Federal Home Loan Bank		01/28/2021	10,000,000.00	9,611,300.00	10,000,000.00	0.500	1,826	1,398	0.500	01/28/2026
3130AKXX9	40350	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,579,200.00	10,000,000.00	0.500	1,826	1,426	0.500	02/25/2026
3130AKXX9	40353	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,579,200.00	9,995,320.00	0.500	1,826	1,426	0.500	02/25/2026
3130APRF4	40409	Federal Home Loan Bank		11/17/2021	20,000,000.00	19,634,800.00	19,992,118.74	1.000	1,094	959	1.015	11/15/2024
3130APWP6	40410	Federal Home Loan Bank		11/24/2021	8,300,000.00	8,187,369.00	8,293,847.63	0.600	730	602	0.645	11/24/2023
3130APZU2	40417	Federal Home Loan Bank		11/30/2021	1,900,000.00	1,874,483.00	1,900,000.00	0.875	910	788	0.875	05/28/2024

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Federal Agency Callables												
3130APU45	40418	Federal Home Loan Bank		11/30/2021	4,875,000.00	4,783,203.75	4,868,512.88	0.850	1,088	966	0.901	11/22/2024
3130APKF1	40421	Federal Home Loan Bank		11/30/2021	2,725,000.00	2,662,924.50	2,712,933.25	0.750	1,074	952	0.923	11/08/2024
3130APMH5	40422	Federal Home Loan Bank		12/01/2021	3,150,000.00	3,095,473.50	3,145,860.49	0.625	898	777	0.687	05/17/2024
3130APQU2	40435	Federal Home Loan Bank		12/15/2021	14,370,000.00	14,207,762.70	14,351,723.09	0.650	707	600	0.728	11/22/2023
3130APS48	40446	Federal Home Loan Bank		12/17/2021	13,240,000.00	13,004,195.60	13,240,990.18	1.050	1,067	962	1.047	11/18/2024
3130AQG49	40461	Federal Home Loan Bank		01/18/2022	2,485,000.00	2,444,270.85	2,472,593.50	1.000	1,004	931	1.200	10/18/2024
3130AQCNI	40467	Federal Home Loan Bank		01/18/2022	5,000,000.00	4,944,150.00	4,987,180.26	0.625	1,095	1,022	0.705	01/17/2025
3130ALHH0	40470	Federal Home Loan Bank		01/18/2022	25,000,000.00	24,164,500.00	24,505,290.18	0.960	1,507	1,434	1.481	03/05/2026
3130AQQQ9	40472	Federal Home Loan Bank		01/28/2022	20,000,000.00	19,826,000.00	20,000,000.00	0.750	1,096	1,033	0.750	01/28/2025
3130AQN584	40473	Federal Home Loan Bank		01/27/2022	14,000,000.00	13,912,920.00	13,983,537.04	0.700	1,096	1,032	1.438	01/27/2025
3130AQM3	40475	Federal Home Loan Bank		01/28/2022	7,200,000.00	7,133,760.00	7,189,704.00	0.750	1,369	1,306	1.076	10/28/2025
3130AQQQ9	40477	Federal Home Loan Bank		01/28/2022	20,000,000.00	19,826,000.00	20,000,000.00	0.750	1,096	1,033	0.750	01/28/2025
3130AQM4	40478	Federal Home Loan Bank		01/28/2022	12,500,000.00	12,421,125.00	12,496,137.50	0.625	1,004	941	0.754	10/28/2024
3130ABCF1	40484	Federal Home Loan Bank		02/11/2022	1,000,000.00	1,004,940.00	1,002,888.04	2.500	101	52	0.495	05/23/2022
3130ARRAY7	40495	Federal Home Loan Bank		03/24/2022	1,000,000.00	992,548.61	992,548.61	1.375	1,096	1,088	2.137	03/24/2025
3130ARBY6	40496	Federal Home Loan Bank		03/28/2022	4,600,000.00	4,590,366.83	4,590,366.83	1.500	1,096	1,092	1.713	03/28/2025
3130AR7C9	40497	Federal Home Loan Bank		03/28/2022	1,565,000.00	1,544,092.61	1,544,092.61	1.850	1,005	1,001	2.357	12/27/2024
3130AQT78	40499	Federal Home Loan Bank		03/22/2022	2,360,000.00	2,315,308.17	2,315,308.17	1.750	1,074	1,064	2.428	02/28/2025
3130AMR53	40502	Federal Home Loan Bank		03/22/2022	20,000,000.00	19,078,567.04	19,078,567.04	0.620	993	983	2.400	12/09/2024
3130ANWN6	40508	Federal Home Loan Bank		03/22/2022	825,000.00	778,976.96	778,976.96	0.700	1,196	1,186	2.500	06/30/2025
3130APWH4	40512	Federal Home Loan Bank		03/30/2022	2,000,000.00	1,952,061.11	1,952,061.11	0.750	602	600	2.245	11/22/2023
3134GVQX9	40261	Federal Home Loan Mtg Corp		05/05/2020	10,000,000.00	9,972,300.00	9,993,811.11	0.700	1,826	1,130	0.720	05/05/2025
3134GVSNI	40265	Federal Home Loan Mtg Corp		05/08/2020	10,000,000.00	9,669,600.00	10,000,000.00	0.700	1,789	1,096	0.700	04/01/2025
3134GVB49	40273	Federal Home Loan Mtg Corp		06/23/2020	40,000,000.00	38,830,400.00	40,000,000.00	0.750	1,821	1,174	0.750	06/18/2025
3134GXJH8	40469	Federal Home Loan Mtg Corp		01/18/2022	4,225,000.00	4,151,400.50	4,182,068.74	0.220	619	546	0.907	09/29/2023
3134GW6E1	40490	Federal Home Loan Mtg Corp		03/15/2022	20,000,000.00	19,533,083.48	19,533,083.48	0.320	597	580	1.820	11/02/2023
3134GW5R3	40505	Federal Home Loan Mtg Corp		03/22/2022	2,000,000.00	1,874,339.43	1,874,339.43	0.650	1,315	1,305	2.500	10/27/2025
3134GWUG9	40506	Federal Home Loan Mtg Corp		03/22/2022	1,500,000.00	1,404,099.03	1,404,099.03	0.570	1,282	1,272	2.500	09/24/2025
3134GWVN3	40507	Federal Home Loan Mtg Corp		03/22/2022	17,490,000.00	16,384,120.51	16,384,120.51	0.600	1,288	1,278	2.500	09/30/2025
3134GW6E1	40509	Federal Home Loan Mtg Corp		03/30/2022	18,300,000.00	17,738,806.83	17,738,806.83	0.320	582	580	2.300	11/02/2023
3134GXMZ4	40511	Federal Home Loan Mtg Corp		03/30/2022	1,033,000.00	1,020,105.48	1,020,105.48	1.800	729	727	2.446	03/28/2024
3136G4WU3	40281	Federal National Mtg Assn		06/23/2020	30,000,000.00	29,263,800.00	30,000,000.00	0.850	1,826	1,179	0.850	06/23/2025
3135G06R9	40331	Federal National Mtg Assn		01/28/2021	15,000,000.00	14,385,450.00	15,000,000.00	0.550	1,826	1,398	0.550	01/28/2026
3136G46V0	40500	Federal National Mtg Assn		03/22/2022	1,500,000.00	1,450,579.07	1,450,579.07	0.310	675	665	2.167	01/26/2024
3136G4H55	40503	Federal National Mtg Assn		03/22/2022	2,350,000.00	2,203,883.53	2,203,883.53	0.550	1,232	1,222	2.500	08/05/2025
3136G4R62	40504	Federal National Mtg Assn		03/22/2022	1,715,000.00	1,610,591.74	1,610,591.74	0.625	1,255	1,245	2.500	08/28/2025

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Subtotal and Average			477,214,778.35		564,064,000.00	551,307,397.26	559,154,140.22		1,211	995	1.121	
Supranational												
4581X0CZ9	37634	IADB		06/22/2018	20,000,000.00	20,094,800.00	19,902,457.03	1.750	1,545	166	2.902	09/14/2022
45818WCS3	40201	IADB		01/08/2020	11,000,000.00	10,984,050.00	11,002,139.81	1.700	1,773	959	1.692	11/15/2024
45818WCW4	40321	IADB		11/12/2020	10,000,000.00	9,644,100.00	9,996,979.21	0.340	1,433	928	0.352	10/15/2024
45818WCZ7	40357	IADB		02/24/2021	10,000,000.00	9,641,600.00	10,000,000.00	0.650	1,822	1,421	0.650	02/20/2026
459058GQ0	40079	IBRD		03/19/2019	5,000,000.00	5,096,350.00	4,996,794.33	2.500	1,827	718	2.535	03/19/2024
459058GX5	40126	IBRD		06/19/2019	10,000,000.00	10,074,900.00	9,996,836.67	1.875	1,461	444	1.902	06/19/2023
459058JB0	40246	IBRD		04/22/2020	3,000,000.00	2,897,310.00	2,992,898.55	0.625	1,826	1,117	0.704	04/22/2025
459058GU1	40269	IBRD		05/21/2020	16,000,000.00	16,073,600.00	16,071,810.53	2.125	771	91	0.322	07/01/2022
459058GU1	40287	IBRD		06/18/2020	7,500,000.00	7,534,500.00	7,534,260.16	2.125	743	91	0.291	07/01/2022
459058JA2	40335	IBRD		01/11/2021	20,000,000.00	19,436,800.00	20,203,604.80	0.750	1,520	1,075	0.401	03/11/2025
459058JL8	40336	IBRD		01/11/2021	10,000,000.00	9,536,900.00	9,997,287.39	0.500	1,751	1,306	0.508	10/28/2025
459058JL8	40338	IBRD		01/11/2021	10,000,000.00	9,536,900.00	9,995,059.17	0.500	1,751	1,306	0.514	10/28/2025
459058DX8	40339	IBRD		01/12/2021	4,765,000.00	4,872,117.20	5,034,282.95	2.500	1,413	969	0.351	11/25/2024
459058JE4	40341	IBRD		01/13/2021	10,000,000.00	9,537,700.00	9,951,666.09	0.375	1,657	1,214	0.522	07/28/2025
459056HV2	40344	IBRD		01/22/2021	10,000,000.00	9,972,500.00	10,285,788.89	1.500	1,314	880	0.306	08/28/2024
45905U5Y6	40354	IBRD		02/18/2021	5,000,000.00	4,775,150.00	5,000,000.00	0.600	1,826	1,419	0.600	02/18/2026
45905U5Y6	40355	IBRD		02/18/2021	5,000,000.00	4,775,150.00	5,000,000.00	0.600	1,826	1,419	0.600	02/18/2026
459058JA2	40359	IBRD		03/12/2021	10,000,000.00	9,718,400.00	10,040,366.92	0.750	1,460	1,075	0.611	03/11/2025
459056LD7	40460	IBRD		01/07/2022	2,000,000.00	2,114,180.00	2,114,140.90	7.625	377	293	0.465	01/19/2023
45905VPG5	40332	International Finance Corp		01/06/2021	8,550,000.00	8,228,862.00	8,573,472.49	0.425	1,413	963	0.320	11/19/2024
45905VPL4	40347	International Finance Corp		02/05/2021	10,000,000.00	9,416,800.00	9,978,394.22	0.450	1,826	1,406	0.507	02/05/2026
45905KCS7	40408	International Finance Corp		11/17/2021	24,721,000.00	24,540,042.28	24,755,474.79	0.500	488	353	0.356	03/20/2023
45905VLH7	40419	International Finance Corp		11/30/2021	3,173,000.00	3,195,147.54	3,204,202.00	2.000	328	206	0.253	10/24/2022
Subtotal and Average			226,656,196.82		225,709,000.00	221,697,859.02	226,627,916.90		1,368	803	0.823	
MBS ZERO PSA												
3137AWQH1	40115	Federal Home Loan Mtg Corp		06/06/2019	8,595,000.00	8,631,528.75	8,599,863.09	2.307	1,152	122	2.089	08/01/2022
3137AWQH1	40121	Federal Home Loan Mtg Corp		06/11/2019	6,215,000.00	6,241,413.75	6,218,531.00	2.307	1,147	122	2.088	08/01/2022
3137B4WB8	40148	Federal Home Loan Mtg Corp		08/01/2019	4,250,000.00	4,326,160.00	4,294,930.19	3.060	1,430	456	2.119	07/01/2023
3137B36J2	40167	Federal Home Loan Mtg Corp		09/16/2019	4,822,074.70	4,899,758.32	4,872,676.72	3.320	1,234	306	1.948	02/01/2023
3138L9HU9	40151	Federal National Mtg Assn		08/06/2019	2,750,000.00	2,748,680.00	2,750,000.00	2.360	969	0	2.131	04/01/2022
3138LC5B7	40169	Federal National Mtg Assn		09/17/2019	1,000,000.00	1,007,100.00	1,004,924.73	2.710	1,233	306	2.108	02/01/2023
3140HUNV4	40171	Federal National Mtg Assn		09/19/2019	4,939,241.95	4,982,163.96	4,979,549.11	2.420	1,747	822	2.046	07/01/2024
Subtotal and Average			32,743,450.11		32,571,316.65	32,836,804.78	32,720,474.84		1,277	295	2.069	

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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
Asset Backed Security												
43815NAC8	40158	American Honda Finance Corp		08/27/2019	1,692,373.41	1,697,044.36	1,692,368.55	1.780	1,449	501	1.780	08/15/2023
43813VAC2	40190	American Honda Finance Corp		11/26/2019	4,589,331.48	4,606,770.94	4,588,969.71	1.830	1,514	657	1.845	01/18/2024
43813DAC2	40270	American Honda Finance Corp		05/27/2020	1,527,198.32	1,523,792.67	1,527,131.76	0.820	1,510	836	0.825	07/15/2024
44891LAC7	40253	Hyundai Auto Receivables Trust		04/29/2020	1,078,044.72	1,079,241.35	1,077,899.78	1.410	1,661	959	1.424	11/15/2024
89233MAD5	40186	Toyota Motor Credit Corp		11/13/2019	1,499,433.51	1,507,260.55	1,499,387.05	1.920	1,525	655	1.931	01/16/2024
89239RAC0	40252	Toyota Motor Credit Corp		04/29/2020	1,128,750.86	1,129,326.52	1,128,626.16	1.360	1,569	867	1.373	08/15/2024
89237VAB5	40296	Toyota Motor Credit Corp		07/27/2020	4,298,172.75	4,275,177.53	4,297,973.48	0.440	1,541	928	0.444	10/15/2024
Subtotal and Average			16,522,322.97		15,813,305.05	15,818,613.92	15,812,356.49		1,529	767	1.305	
Municipal Bonds												
13063DDF2	37579	State of California GO		10/26/2017	5,000,000.00	5,045,850.00	5,006,708.17	2.500	1,801	183	2.222	10/01/2022
13063DDF2	37588	State of California GO		12/07/2017	5,000,000.00	5,045,850.00	5,002,070.93	2.500	1,759	183	2.411	10/01/2022
13063DGN2	40008	State of California GO		09/18/2018	5,000,000.00	5,147,500.00	5,020,686.82	3.400	1,778	487	3.064	08/01/2023
13063DLY2	40116	State of California GO		06/06/2019	2,235,000.00	2,238,374.85	2,235,000.00	2.350	1,030	0	2.127	04/01/2022
13063DGB8	40243	State of California GO		04/13/2020	5,000,000.00	5,225,800.00	5,224,697.99	3.375	1,814	1,096	1.802	04/01/2025
13063DMA3	40449	State of California GO		01/07/2022	10,110,000.00	10,359,818.10	10,602,349.04	2.650	1,545	1,461	1.392	04/01/2026
13034AL65	40323	California Infra & Econ Dev		12/17/2020	1,385,000.00	1,332,037.60	1,385,000.00	0.765	1,749	1,279	0.765	10/01/2025
13077DML3	40318	California State Univ Rev		11/02/2020	10,000,000.00	9,629,100.00	10,028,037.24	0.885	1,825	1,310	0.805	11/01/2025
13066YTZ2	37546	CA Dept of Water Resource Pwr		05/01/2017	20,000,000.00	20,048,200.00	19,995,843.33	2.000	1,826	30	2.265	05/01/2022
13067WPE6	37625	CA Dept of Water Resource Pwr		06/01/2018	1,000,000.00	1,010,930.00	997,560.00	2.518	1,644	244	2.911	12/01/2022
13066YTZ2	40039	CA Dept of Water Resource Pwr		01/08/2019	4,000,000.00	4,009,640.00	3,997,745.85	2.000	1,209	30	2.711	05/01/2022
13066YTZ2	40114	CA Dept of Water Resource Pwr		06/05/2019	15,000,000.00	15,036,150.00	15,000,253.82	2.000	1,061	30	1.979	05/01/2022
34153QUD6	40311	Florida State Brd of Edu GO		10/22/2020	10,000,000.00	9,591,200.00	10,000,000.00	0.550	1,683	1,157	0.550	06/01/2025
34153QUC8	40313	Florida State Brd of Edu GO		10/22/2020	5,000,000.00	4,855,150.00	4,997,508.08	0.390	1,318	792	0.413	06/01/2024
373385FQ1	40304	State of Georgia GO		08/27/2020	14,615,000.00	14,024,407.85	14,615,000.00	0.520	1,800	1,218	0.520	08/01/2025
373385FP3	40305	State of Georgia GO		08/27/2020	4,345,000.00	4,220,515.75	4,345,000.00	0.420	1,435	853	0.420	08/01/2024
419792ZM1	40317	State of Hawaii GO		10/29/2020	5,000,000.00	4,840,700.00	5,010,594.81	0.852	1,798	1,279	0.790	10/01/2025
546417DQ6	40312	State of Louisiana GO		10/14/2020	4,000,000.00	3,886,440.00	4,000,000.00	0.840	1,691	1,157	0.840	06/01/2025
544351MN6	37638	City of Los Angeles		07/12/2018	4,815,000.00	4,861,464.75	4,815,121.26	2.900	1,512	153	2.893	09/01/2022
544351MN6	40036	City of Los Angeles		12/31/2018	4,000,000.00	4,038,600.00	4,001,086.36	2.900	1,340	153	2.830	09/01/2022
544351MQ9	40315	City of Los Angeles		10/14/2020	3,670,000.00	3,803,771.50	3,916,358.40	3.320	1,418	884	0.511	09/01/2024
57582RK88	40322	State of Massachusetts GO		12/03/2020	1,000,000.00	957,940.00	1,000,000.00	0.695	1,794	1,310	0.695	11/01/2025
574193SP4	40234	Maryland State GO		03/18/2020	1,000,000.00	987,190.00	1,000,000.00	0.970	1,458	714	0.970	03/15/2024
574193TR9	40297	Maryland State GO		08/05/2020	5,000,000.00	4,808,150.00	5,004,075.72	0.660	1,822	1,218	0.635	08/01/2025
574193TQ1	40298	Maryland State GO		08/05/2020	5,000,000.00	4,859,250.00	5,001,140.67	0.510	1,457	853	0.500	08/01/2024
56052AD60	40125	State of Maine GO		06/26/2019	1,250,000.00	1,256,412.50	1,250,815.40	2.500	1,071	61	2.094	06/01/2022

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Municipal Bonds												
56052AE77	40280	State of Maine GO		06/24/2020	1,000,000.00	1,002,090.00	1,000,836.73	1.250	707	61	0.743	06/01/2022
60412AKS1	40245	State of Minnesota GO		04/15/2020	3,500,000.00	3,525,865.00	3,516,126.86	2.020	899	183	1.084	10/01/2022
649791PP9	40185	New York State GO		10/30/2019	5,000,000.00	5,043,500.00	5,001,134.24	2.010	1,569	685	1.998	02/15/2024
6500354U9	40207	New York ST Urban Dev Corp Rev		01/15/2020	5,000,000.00	5,106,300.00	5,089,314.13	2.860	1,521	714	1.905	03/15/2024
649902ZM8	40156	NYS Dormitory Authority		08/16/2019	2,700,000.00	2,804,355.00	2,772,689.95	5.092	1,307	348	2.149	03/15/2023
64990GZW5	40262	New York University		05/06/2020	2,450,000.00	2,437,701.00	2,443,973.49	1.438	1,517	822	1.551	07/01/2024
677522T20	40188	State of Ohio GO		11/20/2019	1,950,000.00	1,954,368.00	1,950,000.00	1.800	893	30	1.800	05/01/2022
70922PAK8	40152	Pennsylvania Turnpike Comm		08/14/2019	1,750,000.00	1,794,887.50	1,784,099.55	2.929	1,570	609	1.711	12/01/2023
76913CAX7	40255	County of Riverside CA		05/06/2020	1,655,000.00	1,669,150.25	1,655,000.00	2.363	1,015	320	2.362	02/15/2023
76913CAZ2	40256	County of Riverside CA		05/06/2020	4,000,000.00	4,057,880.00	4,000,000.00	2.667	1,746	1,051	2.667	02/15/2025
84247PHX2	37565	Southern Cal Public Pwr Auth		07/31/2017	2,710,000.00	2,733,089.20	2,716,166.40	3.258	1,796	91	2.290	07/01/2022
882722VK4	40264	State of Texas GO		05/08/2020	3,425,000.00	3,524,325.00	3,521,925.86	3.823	1,058	365	0.947	04/01/2023
882724RA7	40319	State of Texas GO		10/30/2020	1,600,000.00	1,778,864.00	1,845,517.15	5.000	1,797	1,279	0.550	10/01/2025
91412HBK8	37624	UC General Revenue Bonds		06/05/2018	4,000,000.00	4,093,760.00	4,000,000.00	3.297	1,805	409	3.297	05/15/2023
91412GVB8	40153	UC General Revenue Bonds		08/14/2019	1,000,000.00	1,040,190.00	1,036,556.80	3.638	1,736	775	1.831	05/15/2024
91412HFL2	40293	UC General Revenue Bonds		07/16/2020	1,000,000.00	979,870.00	1,000,000.00	0.833	1,399	775	0.833	05/15/2024
91412HFL2	40294	UC General Revenue Bonds		07/16/2020	650,000.00	636,915.50	650,000.00	0.833	1,399	775	0.833	05/15/2024
91412HGE7	40324	UC General Revenue Bonds		12/10/2020	2,215,000.00	2,148,040.55	2,231,904.71	0.883	1,617	1,140	0.630	05/15/2025
91412HGE7	40325	UC General Revenue Bonds		12/15/2020	3,560,000.00	3,452,381.20	3,590,400.88	0.883	1,612	1,140	0.605	05/15/2025
91412HGE7	40326	UC General Revenue Bonds		12/16/2020	10,000,000.00	9,697,700.00	10,083,893.27	0.883	1,611	1,140	0.610	05/15/2025
91412HGE7	40343	UC General Revenue Bonds		01/22/2021	7,000,000.00	6,788,390.00	7,081,111.84	0.883	1,574	1,140	0.507	05/15/2025
923078CT4	40277	Ventura Cnty Pub Fin Auth Leas		06/11/2020	1,000,000.00	993,540.00	1,000,000.00	1.048	1,238	579	1.048	11/01/2023
923078CU1	40278	Ventura Cnty Pub Fin Auth Leas		06/11/2020	900,000.00	888,273.00	900,000.00	1.223	1,604	945	1.223	11/01/2024
97705MNM3	40177	State of Wisconsin GO		10/30/2019	500,000.00	502,100.00	500,000.00	1.857	1,645	761	1.857	05/01/2024
Subtotal and Average			226,013,199.52		220,990,000.00	219,773,978.10	222,823,305.75		1,566	715	1.460	

Pass Through Securities

30298LAA9	40173	Federal Home Loan Mtg Corp		09/30/2019	5,764,952.40	5,781,440.16	5,764,952.40	1.990	1,699	785	1.962	05/25/2024
30314KAS2	40180	Federal Home Loan Mtg Corp		10/18/2019	1,787,407.31	1,772,071.36	1,795,908.22	2.090	1,742	846	1.941	07/25/2024
30295NAE0	40214	Federal Home Loan Mtg Corp		01/22/2020	261,319.09	260,420.15	261,645.74	2.050	1,372	572	1.973	10/25/2023
30298LAA9	40231	Federal Home Loan Mtg Corp		02/27/2020	677,381.93	679,319.24	685,849.20	1.990	1,549	785	1.590	05/25/2024
3137BJQ71	40266	Federal Home Loan Mtg Corp		05/26/2020	10,000,000.00	10,239,400.00	10,823,437.50	2.770	1,825	1,150	1.043	05/25/2025
3137B04Y7	40276	Federal Home Loan Mtg Corp		06/04/2020	5,450,000.00	5,510,767.50	5,727,609.38	2.615	965	299	0.605	01/25/2023
30315EAA4	40295	Federal Home Loan Mtg Corp		07/24/2020	3,432,334.08	3,324,970.67	3,449,121.63	0.830	1,766	1,150	0.695	05/25/2025
30288WAK5	40300	Federal Home Loan Mtg Corp		07/31/2020	263,925.36	264,218.32	271,389.50	2.190	967	358	0.919	03/25/2023
3137BGK24	40328	Federal Home Loan Mtg Corp		12/28/2020	4,500,000.00	4,632,480.00	4,937,850.00	3.062	1,458	999	0.496	12/25/2024

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date
Pass Through Securities											
30318CAA5	40342	Federal Home Loan Mtg Corp		01/22/2021	4,432,154.60	4,253,272.84	4,453,889.89	0.670	1,768	1,334	0.537 11/25/2025
3137FQ3W1	40356	Federal Home Loan Mtg Corp		02/22/2021	4,950,000.00	5,002,767.00	5,316,300.00	2.588	1,492	1,089	0.554 03/25/2025
3138ELJW4	40189	Federal National Mtg Assn		11/12/2019	4,529,889.60	4,574,826.10	4,646,321.92	2.791	1,297	426	1.999 06/01/2023
3138L1UV9	40194	Federal National Mtg Assn		12/26/2019	4,015,708.95	4,029,763.93	4,036,414.95	2.220	1,071	244	2.023 12/01/2022
3138L84Z4	40202	Federal National Mtg Assn		02/03/2020	7,747,000.00	7,851,429.56	7,899,519.06	2.390	1,825	1,037	1.991 02/01/2025
3140HWYW6	40203	Federal National Mtg Assn		01/22/2020	7,450,000.00	7,562,197.00	7,531,484.38	2.240	1,806	1,006	2.021 01/01/2025
3138L4EN9	40206	Federal National Mtg Assn		01/22/2020	22,088,803.79	22,308,366.50	22,571,996.38	2.610	1,287	487	1.939 08/01/2023
3138LL3J2	40209	Federal National Mtg Assn		01/17/2020	1,000,000.00	1,010,420.00	1,023,750.00	2.710	1,811	1,006	2.223 01/01/2025
3136ACGJ4	40221	Federal National Mtg Assn		01/24/2020	2,422,314.48	2,430,550.35	2,456,756.77	2.509	1,036	238	1.900 11/25/2022
3138L8CE2	40225	Federal National Mtg Assn		02/05/2020	3,500,000.00	3,498,530.00	3,577,656.25	2.960	1,731	945	2.482 11/01/2024
3136AL7K1	40272	Federal National Mtg Assn		05/27/2020	2,944,021.63	2,977,259.63	3,186,609.01	2.967	1,763	1,089	1.008 03/25/2025
3136AGMB5	40289	Federal National Mtg Assn		06/22/2020	1,268,931.90	1,273,741.15	1,324,596.37	2.492	1,006	358	0.675 03/25/2023
3138L9QS4	40314	Federal National Mtg Assn		10/14/2020	2,500,000.00	2,535,375.00	2,650,781.25	2.810	1,630	1,096	1.436 04/01/2025
3136AY6S7	40327	Federal National Mtg Assn		12/22/2020	3,608,472.41	3,672,053.69	3,877,953.13	2.624	1,434	969	0.543 11/25/2024
Subtotal and Average			108,518,173.54		104,594,617.42	105,445,640.04	108,271,792.82		1,513	803	1.474
Total and Average			2,307,092,617.10		2,321,302,409.91	2,305,786,924.94	2,327,841,667.17		947	562	0.921

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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		438,568.84	438,568.84		0	0	
				Subtotal		438,568.84	438,568.84				
Total Cash and Investments			2,307,092,617.10		2,321,302,409.91	2,306,225,493.78	2,328,280,236.01		947	562	0.921

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SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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

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

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City of San Jose
Transaction Activity Report
January 1, 2022 - March 31, 2022
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	01/14/2022		Short	43,181.94			-43,181.94
32936	003	CITY	STPOOL 0.24%	Purchase	01/20/2022		Short	2,000,000.00			-2,000,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	01/21/2022		Short	5,000,000.00			-5,000,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	02/15/2022		Short	11,000,000.00			-11,000,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	02/17/2022		Short	5,000,000.00			-5,000,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	02/22/2022		Short	10,000,000.00			-10,000,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/01/2022		Short	14,000,000.00			-14,000,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/03/2022		Short	2,000,000.00			-2,000,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/14/2022		Short	15,000,000.00			-15,000,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/16/2022		Short	12,000,000.00			-12,000,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/17/2022		Short	1,000,000.00			-1,000,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/21/2022		Short	6,000,000.00			-6,000,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/24/2022		Short	2,000,000.00			-2,000,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/25/2022		Short	12,000,000.00			-12,000,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/29/2022		Short	8,000,000.00			-8,000,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	01/18/2022		Short		43,181.94		43,181.94
32936	003	CITY	STPOOL 0.24%	Redemption	01/19/2022		Short		7,000,000.00		7,000,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	02/14/2022		Short		11,000,000.00		11,000,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	02/16/2022		Short		15,000,000.00		15,000,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	02/28/2022		Short		14,000,000.00		14,000,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	03/02/2022		Short		2,000,000.00		2,000,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	03/11/2022		Short		15,000,000.00		15,000,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	03/15/2022		Short		22,000,000.00		22,000,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	03/18/2022		Short		1,000,000.00		1,000,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	03/22/2022		Short		45,000,000.00		45,000,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	03/28/2022		Short		6,000,000.00		6,000,000.00
32936	003	CITY	STPOOL 0.24%	Interest	01/14/2022		Short			43,181.94	43,181.94
36512	003	VP6000104	WELLS 0.01%	Purchase	01/03/2022		Cash	1,602.85			-1,602.85
36512	003	VP6000104	WELLS 0.01%	Purchase	01/03/2022		Cash	7,000,000.00			-7,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	01/04/2022		Cash	24,000,000.00			-24,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	01/07/2022		Cash	9,000,000.00			-9,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	01/10/2022		Cash	41,000,000.00			-41,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	01/11/2022		Cash	9,000,000.00			-9,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	01/13/2022		Cash	23,000,000.00			-23,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	01/21/2022		Cash	229,000,000.00			-229,000,000.00

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36512	003	VP6000104	WELLS 0.01%	Purchase	01/24/2022		Cash	31,000,000.00			-31,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	01/25/2022		Cash	7,000,000.00			-7,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	01/31/2022		Cash	16,000,000.00			-16,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	02/01/2022		Cash	2,708.22			-2,708.22
36512	003	VP6000104	WELLS 0.01%	Purchase	02/01/2022		Cash	16,000,000.00			-16,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	02/02/2022		Cash	7,000,000.00			-7,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	02/04/2022		Cash	19,000,000.00			-19,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	02/08/2022		Cash	11,000,000.00			-11,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	02/10/2022		Cash	15,000,000.00			-15,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	02/15/2022		Cash	12,000,000.00			-12,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	02/22/2022		Cash	12,000,000.00			-12,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	02/23/2022		Cash	7,000,000.00			-7,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	02/24/2022		Cash	3,000,000.00			-3,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	03/02/2022		Cash	696.98			-696.98
36512	003	VP6000104	WELLS 0.01%	Purchase	03/02/2022		Cash	12,057.33			-12,057.33
36512	003	VP6000104	WELLS 0.01%	Purchase	03/03/2022		Cash	21,000,000.00			-21,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	03/07/2022		Cash	4,000,000.00			-4,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	03/08/2022		Cash	1,000,000.00			-1,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	03/10/2022		Cash	20,000,000.00			-20,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	03/11/2022		Cash	36,000,000.00			-36,000,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	03/31/2022		Cash	28,000,042.58			-28,000,042.58
36512	003	VP6000104	WELLS 0.01%	Redemption	01/05/2022		Cash		3,000,000.00		3,000,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	01/06/2022		Cash		94,000,000.00		94,000,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	01/12/2022		Cash		4,000,000.00		4,000,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	01/13/2022		Cash		15,537,963.79		15,537,963.79
36512	003	VP6000104	WELLS 0.01%	Redemption	01/14/2022		Cash		79,000,000.00		79,000,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	01/18/2022		Cash		59,000,000.00		59,000,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	01/19/2022		Cash		11,000,000.00		11,000,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	01/26/2022		Cash		92,000,000.00		92,000,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	01/27/2022		Cash		5,000,000.00		5,000,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	01/28/2022		Cash		95,000,000.00		95,000,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	02/03/2022		Cash		1,000,000.00		1,000,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	02/07/2022		Cash		112,000,000.00		112,000,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	02/11/2022		Cash		37,000,000.00		37,000,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	02/14/2022		Cash		9,000,000.00		9,000,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	02/16/2022		Cash		12,000,000.00		12,000,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	02/25/2022		Cash		3,000,000.00		3,000,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	02/28/2022		Cash		19,000,000.00		19,000,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	03/04/2022		Cash		6,000,000.00		6,000,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	03/09/2022		Cash		7,000,000.00		7,000,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	03/11/2022		Cash		33,000,000.00		33,000,000.00

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36512	003	VP6000104	WELLS 0.01%	Redemption	03/14/2022		Cash		2,000,000.00		2,000,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	03/15/2022		Cash		34,000,000.00		34,000,000.00
36512	003	VP6000104	WELLS 0.01%	Interest	01/03/2022		Cash			1,602.85	1,602.85
36512	003	VP6000104	WELLS 0.01%	Interest	02/01/2022		Cash			2,708.22	2,708.22
36512	003	VP6000104	WELLS 0.01%	Interest	03/01/2022		Cash			696.98	696.98
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/14/2022		Cash	43,181.94			-43,181.94
37042	003	CSJFA	STPOOL 0.22%	Redemption	01/18/2022		Cash		43,181.94		43,181.94
37042	003	CSJFA	STPOOL 0.22%	Redemption	03/30/2022		Cash		37,000,000.00		37,000,000.00
37042	003	CSJFA	STPOOL 0.22%	Interest	01/14/2022		Cash			43,181.94	43,181.94
37523	003	459058FY4	IBRD 2.0% MAT	Redemption	01/26/2022	01/26/2022	Short		10,000,000.00		10,000,000.00
37523	003	459058FY4	IBRD 2.0% MAT	Interest	01/26/2022	01/26/2022	Short			100,000.00	100,000.00
37534	003	574193NC8	MARYLAND ST, ST	Redemption	03/15/2022	03/15/2022	Long		5,000,000.00		5,000,000.00
37534	003	574193NC8	MARYLAND ST, ST	Interest	03/15/2022	03/15/2022	Long			56,250.00	56,250.00
37565	003	84247PHX2	STNPWR 3.258%	Interest	01/03/2022	07/01/2022	Long			44,145.90	44,145.90
37589	003	3130ACZS6	FHLB 2.1% MAT	Interest	01/03/2022	07/01/2022	Long			105,000.00	105,000.00
37634	003	4581X0CZ9	IADB 1.75% MAT	Interest	03/14/2022	09/14/2022	Short			175,000.00	175,000.00
37638	003	544351MN6	LOS 2.9 09/01/2022	Interest	03/01/2022	09/01/2022	Long			69,817.50	69,817.50
40008	003	13063DGN2	CALIFORNIA ST,	Interest	02/01/2022	08/01/2023	Long			85,000.00	85,000.00
40036	003	544351MN6	LOS 2.9 09/01/2022	Interest	03/01/2022	09/01/2022	Long			58,000.00	58,000.00
40043	003	3135G0U92	FEDERAL NATL MTG	Redemption	01/11/2022	01/11/2022	Long		4,000,000.00		4,000,000.00
40043	003	3135G0U92	FEDERAL NATL MTG	Interest	01/11/2022	01/11/2022	Long			52,500.00	52,500.00
40063	003	191219AP9	KO 8.5% MAT	Redemption	02/01/2022	02/01/2022	Long		10,524,000.00		10,524,000.00
40063	003	191219AP9	KO 8.5% MAT	Interest	02/01/2022	02/01/2022	Long			447,270.00	447,270.00
40075	003	14913Q2T5	CAT 2.95% MAT	Redemption	02/26/2022	02/26/2022	Long		5,000,000.00		5,000,000.00
40075	003	14913Q2T5	CAT 2.95% MAT	Interest	02/28/2022	02/26/2022	Long			73,750.00	73,750.00
40079	003	459058GQ0	IBRD 2.5% MAT	Interest	03/21/2022	03/19/2024	Long			62,500.00	62,500.00
40080	003	91159HHC7	USB 3.0% MAT	Redemption	02/15/2022	03/15/2022	Long		5,025,450.00		5,025,450.00
40080	003	91159HHC7	USB 3.0% MAT	Cap G/L	02/15/2022	03/15/2022	Long		-25,450.00		-25,450.00
40080	003	91159HHC7	USB 3.0% MAT	Interest	02/15/2022	03/15/2022	Long			62,500.00	62,500.00
40082	003	594918BW3	MSFT 2.4% MAT	Redemption	01/06/2022	02/06/2022	Long		4,488,750.00		4,488,750.00
40082	003	594918BW3	MSFT 2.4% MAT	Cap G/L	01/06/2022	02/06/2022	Long		11,250.00		11,250.00
40082	003	594918BW3	MSFT 2.4% MAT	Interest	01/06/2022	02/06/2022	Long			45,000.00	45,000.00
40091	003	478160CD4	JOHNSON &	Redemption	03/03/2022	03/03/2022	Long		5,280,000.00		5,280,000.00
40091	003	478160CD4	JOHNSON &	Interest	03/03/2022	03/03/2022	Long			59,400.00	59,400.00
40096	003	69371RP75	PACCAR FINL CORP	Redemption	03/01/2022	03/01/2022	Long		6,068,000.00		6,068,000.00
40096	003	69371RP75	PACCAR FINL CORP	Interest	03/01/2022	03/01/2022	Long			86,469.00	86,469.00
40102	003	91159HHC7	USB 3.0% MAT	Redemption	02/15/2022	03/15/2022	Long		6,588,465.17		6,588,465.17
40102	003	91159HHC7	USB 3.0% MAT	Cap G/L	02/15/2022	03/15/2022	Long		-55,465.17		-55,465.17
40102	003	91159HHC7	USB 3.0% MAT	Interest	02/15/2022	03/15/2022	Long			81,662.50	81,662.50
40105	003	91159HHC7	USB 3.0% MAT	Redemption	02/15/2022	03/15/2022	Long		10,090,200.00		10,090,200.00
40105	003	91159HHC7	USB 3.0% MAT	Cap G/L	02/15/2022	03/15/2022	Long		-90,200.00		-90,200.00

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40105	003	91159HHC7	USB 3.% MAT	Interest	02/15/2022	03/15/2022	Long			125,000.00	125,000.00
40115	003	3137AWQH1	FHMS K023 A2	Interest	01/25/2022	08/01/2022	Short			16,523.89	16,523.89
40115	003	3137AWQH1	FHMS K023 A2	Interest	02/25/2022	08/01/2022	Short			16,523.89	16,523.89
40115	003	3137AWQH1	FHMS K023 A2	Interest	03/25/2022	08/01/2022	Short			16,523.89	16,523.89
40121	003	3137AWQH1	FHMS K023 A2	Interest	01/25/2022	08/01/2022	Long			11,948.34	11,948.34
40121	003	3137AWQH1	FHMS K023 A2	Interest	02/25/2022	08/01/2022	Long			11,948.34	11,948.34
40121	003	3137AWQH1	FHMS K023 A2	Interest	03/25/2022	08/01/2022	Long			11,948.34	11,948.34
40127	003	3133EKRE8	FEDERAL FARM CR	Redemption	03/14/2022	03/14/2022	Long		17,000,000.00		17,000,000.00
40127	003	3133EKRE8	FEDERAL FARM CR	Interest	03/14/2022	03/14/2022	Long			157,250.00	157,250.00
40138	003	084670BF4	BERKSHIRE	Redemption	01/31/2022	01/31/2022	Long		8,513,000.00		8,513,000.00
40138	003	084670BF4	BERKSHIRE	Interest	01/31/2022	01/31/2022	Long			144,721.00	144,721.00
40142	003	3135G0V75	FNMA 1.75% MAT	Interest	01/03/2022	07/02/2024	Long			87,500.00	87,500.00
40148	003	3137B4WB8	FHMS K033 A2	Interest	01/25/2022	07/01/2023	Long			10,837.50	10,837.50
40148	003	3137B4WB8	FHMS K033 A2	Interest	02/25/2022	07/01/2023	Long			10,837.50	10,837.50
40148	003	3137B4WB8	FHMS K033 A2	Interest	03/25/2022	07/01/2023	Long			10,837.50	10,837.50
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	01/25/2022	04/01/2022	Long			5,588.61	5,588.61
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	02/25/2022	04/01/2022	Long			5,588.61	5,588.61
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	03/25/2022	04/01/2022	Long			5,047.78	5,047.78
40156	003	649902ZM8	NYSHGR 5.092%	Interest	03/15/2022	03/15/2023	Long			68,742.00	68,742.00
40157	003	3130AGWK7	FEDERAL HOME	Interest	02/15/2022	08/15/2024	Long			22,500.00	22,500.00
40158	003	43815NAC8	HAROT 2019-3 A3	Redemption	01/15/2022	08/15/2023	Short		280,964.30		280,964.30
40158	003	43815NAC8	HAROT 2019-3 A3	Cap G/L	01/15/2022	08/15/2023	Short		2.33		2.33
40158	003	43815NAC8	HAROT 2019-3 A3	Redemption	02/15/2022	08/15/2023	Short		267,782.69		267,782.69
40158	003	43815NAC8	HAROT 2019-3 A3	Cap G/L	02/15/2022	08/15/2023	Short		2.22		2.22
40158	003	43815NAC8	HAROT 2019-3 A3	Redemption	03/15/2022	08/15/2023	Short		249,206.54		249,206.54
40158	003	43815NAC8	HAROT 2019-3 A3	Cap G/L	03/15/2022	08/15/2023	Short		2.07		2.07
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	01/15/2022	08/15/2023	Short			3,693.99	3,693.99
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	02/15/2022	08/15/2023	Short			3,277.23	3,277.23
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	03/15/2022	08/15/2023	Short			2,880.01	2,880.01
40164	003	037833DL1	AAPL 1.7% MAT	Interest	03/11/2022	09/11/2022	Long			8,500.00	8,500.00
40166	003	037833DL1	AAPL 1.7% MAT	Interest	03/11/2022	09/11/2022	Long			42,500.00	42,500.00
40167	003	3137B36J2	FHMS K029 A2	Redemption	01/25/2022	02/01/2023	Long		12,495.46		12,495.46
40167	003	3137B36J2	FHMS K029 A2	Cap G/L	01/25/2022	02/01/2023	Long		-509.41		-509.41
40167	003	3137B36J2	FHMS K029 A2	Redemption	02/25/2022	02/01/2023	Long		12,535.18		12,535.18
40167	003	3137B36J2	FHMS K029 A2	Cap G/L	02/25/2022	02/01/2023	Long		-511.03		-511.03
40167	003	3137B36J2	FHMS K029 A2	Redemption	03/25/2022	02/01/2023	Long		14,324.68		14,324.68
40167	003	3137B36J2	FHMS K029 A2	Cap G/L	03/25/2022	02/01/2023	Long		-583.98		-583.98
40167	003	3137B36J2	FHMS K029 A2	Interest	01/25/2022	02/01/2023	Long			13,410.68	13,410.68
40167	003	3137B36J2	FHMS K029 A2	Interest	02/25/2022	02/01/2023	Long			13,377.55	13,377.55
40167	003	3137B36J2	FHMS K029 A2	Interest	03/25/2022	02/01/2023	Long			13,347.21	13,347.21
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	01/25/2022	02/01/2023	Long			2,333.61	2,333.61

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40169	003	3138LC5B7	FN AN0841 2.71%	Interest	02/25/2022	02/01/2023	Long			2,333.61	2,333.61
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	03/25/2022	02/01/2023	Long			2,107.78	2,107.78
40171	003	3140HUNV4	FN BL3103 2.42	Redemption	01/25/2022	07/01/2024	Long		7,445.43		7,445.43
40171	003	3140HUNV4	FN BL3103 2.42	Cap G/L	01/25/2022	07/01/2024	Long		-126.93		-126.93
40171	003	3140HUNV4	FN BL3103 2.42	Redemption	02/25/2022	07/01/2024	Long		7,468.63		7,468.63
40171	003	3140HUNV4	FN BL3103 2.42	Cap G/L	02/25/2022	07/01/2024	Long		-127.33		-127.33
40171	003	3140HUNV4	FN BL3103 2.42	Redemption	03/25/2022	07/01/2024	Long		9,010.46		9,010.46
40171	003	3140HUNV4	FN BL3103 2.42	Cap G/L	03/25/2022	07/01/2024	Long		-153.61		-153.61
40171	003	3140HUNV4	FN BL3103 2.42	Interest	01/25/2022	07/01/2024	Long			10,341.84	10,341.84
40171	003	3140HUNV4	FN BL3103 2.42	Interest	02/25/2022	07/01/2024	Long			10,326.59	10,326.59
40171	003	3140HUNV4	FN BL3103 2.42	Interest	03/25/2022	07/01/2024	Long			9,313.42	9,313.42
40173	003	30298LAA9	FRESB 2019-SB65	Interest	01/25/2022	05/25/2024	Long			9,600.82	9,600.82
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	01/25/2022	05/25/2024	Long		7,442.10		7,442.10
40173	003	30298LAA9	FRESB 2019-SB65	Interest	02/25/2022	05/25/2024	Long			9,588.48	9,588.48
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	02/25/2022	05/25/2024	Long		7,471.70		7,471.70
40173	003	30298LAA9	FRESB 2019-SB65	Interest	03/25/2022	05/25/2024	Long			9,576.09	9,576.09
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	03/25/2022	05/25/2024	Long		9,575.70		9,575.70
40180	003	30314KAS2	FRESB 2019-SB67	Interest	01/25/2022	07/25/2024	Long			3,447.49	3,447.49
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	01/25/2022	07/25/2024	Long		2,194.29		2,194.29
40180	003	30314KAS2	FRESB 2019-SB67	Interest	02/25/2022	07/25/2024	Long			3,443.67	3,443.67
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	02/25/2022	07/25/2024	Long		145,386.68		145,386.68
40180	003	30314KAS2	FRESB 2019-SB67	Interest	03/25/2022	07/25/2024	Long			3,190.46	3,190.46
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	03/25/2022	07/25/2024	Long		44,432.90		44,432.90
40185	003	649791PP9	NEW YORK ST,	Interest	02/15/2022	02/15/2024	Long			50,250.00	50,250.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Redemption	01/15/2022	01/16/2024	Long		188,540.44		188,540.44
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Cap G/L	01/15/2022	01/16/2024	Long		13.61		13.61
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Redemption	02/15/2022	01/16/2024	Long		175,930.73		175,930.73
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Cap G/L	02/15/2022	01/16/2024	Long		12.70		12.70
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Redemption	03/15/2022	01/16/2024	Long		164,742.58		164,742.58
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Cap G/L	03/15/2022	01/16/2024	Long		11.90		11.90
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	01/15/2022	01/16/2024	Long			3,245.90	3,245.90
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	02/15/2022	01/16/2024	Long			2,944.21	2,944.21
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	03/15/2022	01/16/2024	Long			2,662.70	2,662.70
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	01/25/2022	06/01/2023	Long			10,705.44	10,705.44
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	01/25/2022	06/01/2023	Long		9,612.31		9,612.31
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	02/25/2022	06/01/2023	Long			10,682.88	10,682.88
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	02/25/2022	06/01/2023	Long		9,650.18		9,650.18
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	03/25/2022	06/01/2023	Long			9,628.59	9,628.59
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	03/25/2022	06/01/2023	Long		11,422.53		11,422.53
40190	003	43813VAC2	HAROT 2019-4 A3	Redemption	01/18/2022	01/18/2024	Long		535,949.97		535,949.97
40190	003	43813VAC2	HAROT 2019-4 A3	Cap G/L	01/18/2022	01/18/2024	Long		95.52		95.52

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40190	003	43813VAC2	HAROT 2019-4 A3	Redemption	02/18/2022	01/18/2024	Long		498,189.19		498,189.19
40190	003	43813VAC2	HAROT 2019-4 A3	Cap G/L	02/18/2022	01/18/2024	Long		88.79		88.79
40190	003	43813VAC2	HAROT 2019-4 A3	Redemption	03/18/2022	01/18/2024	Long		471,358.67		471,358.67
40190	003	43813VAC2	HAROT 2019-4 A3	Cap G/L	03/18/2022	01/18/2024	Long		84.01		84.01
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	01/18/2022	01/18/2024	Long			9,295.02	9,295.02
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	02/18/2022	01/18/2024	Long			8,477.55	8,477.55
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	03/18/2022	01/18/2024	Long			7,717.68	7,717.68
40194	003	3138L1UV9	FNMA FN AM1495	Interest	01/25/2022	12/01/2022	Long			7,737.44	7,737.44
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	01/25/2022	12/01/2022	Long		10,151.50		10,151.50
40194	003	3138L1UV9	FNMA FN AM1495	Interest	02/25/2022	12/01/2022	Long			7,718.03	7,718.03
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	02/25/2022	12/01/2022	Long		10,183.40		10,183.40
40194	003	3138L1UV9	FNMA FN AM1495	Interest	03/25/2022	12/01/2022	Long			6,953.54	6,953.54
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	03/25/2022	12/01/2022	Long		11,440.35		11,440.35
40196	003	912828W48	UNITED STATES	Interest	02/28/2022	02/29/2024	Long			159,375.00	159,375.00
40198	003	3134GUQ94	FEDERAL HOME LN	Redemption	01/10/2022	01/10/2025	Long		10,000,000.00		10,000,000.00
40198	003	3134GUQ94	FEDERAL HOME LN	Interest	01/10/2022	01/10/2025	Long			90,000.00	90,000.00
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	01/25/2022	02/01/2025	Long			15,943.76	15,943.76
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	02/25/2022	02/01/2025	Long			15,943.76	15,943.76
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	03/25/2022	02/01/2025	Long			14,400.81	14,400.81
40203	003	3140HWYW6	FN BL5224 2.240	Interest	01/25/2022	01/01/2025	Long			14,370.22	14,370.22
40203	003	3140HWYW6	FN BL5224 2.240	Interest	02/25/2022	01/01/2025	Long			14,370.22	14,370.22
40203	003	3140HWYW6	FN BL5224 2.240	Interest	03/25/2022	01/01/2025	Long			12,979.56	12,979.56
40206	003	3138L4EN9	FN AM3740 2.610	Interest	01/25/2022	08/01/2023	Long			50,027.63	50,027.63
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	01/25/2022	08/01/2023	Long		54,492.23		54,492.23
40206	003	3138L4EN9	FN AM3740 2.610	Interest	02/25/2022	08/01/2023	Long			49,905.16	49,905.16
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	02/25/2022	08/01/2023	Long		54,656.03		54,656.03
40206	003	3138L4EN9	FN AM3740 2.610	Interest	03/25/2022	08/01/2023	Long			44,964.67	44,964.67
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	03/25/2022	08/01/2023	Long		61,281.56		61,281.56
40207	003	6500354U9	NEW YORK ST	Interest	03/15/2022	03/15/2024	Long			71,500.00	71,500.00
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	01/25/2022	01/01/2025	Long			2,333.61	2,333.61
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	02/25/2022	01/01/2025	Long			2,333.61	2,333.61
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	03/25/2022	01/01/2025	Long			2,107.78	2,107.78
40213	003	46625HJE1	JPM 3.25% MAT	Interest	03/23/2022	09/23/2022	Long			33,312.50	33,312.50
40214	003	30295NAE0	FRESB 2016-SB24	Interest	01/25/2022	10/25/2023	Long			449.33	449.33
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	01/25/2022	10/25/2023	Long		523.84		523.84
40214	003	30295NAE0	FRESB 2016-SB24	Interest	02/25/2022	10/25/2023	Long			448.44	448.44
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	02/25/2022	10/25/2023	Long		527.00		527.00
40214	003	30295NAE0	FRESB 2016-SB24	Interest	03/25/2022	10/25/2023	Long			447.53	447.53
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	03/25/2022	10/25/2023	Long		652.24		652.24
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	01/25/2022	11/25/2022	Long			6,843.37	6,843.37
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	01/25/2022	11/25/2022	Long		426,587.15		426,587.15

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40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	02/25/2022	11/25/2022	Long			5,510.76	5,510.76
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	02/25/2022	11/25/2022	Long		103,992.01		103,992.01
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	03/25/2022	11/25/2022	Long			5,189.03	5,189.03
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	03/25/2022	11/25/2022	Long		39,120.42		39,120.42
40223	003	46625HJH4	JPM 3.2% MAT	Interest	01/25/2022	01/25/2023	Long			160,000.00	160,000.00
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	01/25/2022	11/01/2024	Long			8,921.11	8,921.11
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	02/25/2022	11/01/2024	Long			8,921.11	8,921.11
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	03/25/2022	11/01/2024	Long			8,057.78	8,057.78
40229	003	478160CD4	JOHNSON &	Redemption	03/03/2022	03/03/2022	Long	12,687,000.00			12,687,000.00
40229	003	478160CD4	JOHNSON &	Interest	03/03/2022	03/03/2022	Long			142,728.75	142,728.75
40231	003	30298LAA9	FRESB 2019-SB65	Interest	01/25/2022	05/25/2024	Long			1,128.10	1,128.10
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	01/25/2022	05/25/2024	Long		874.44		874.44
40231	003	30298LAA9	FRESB 2019-SB65	Interest	02/25/2022	05/25/2024	Long			1,126.65	1,126.65
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	02/25/2022	05/25/2024	Long		877.92		877.92
40231	003	30298LAA9	FRESB 2019-SB65	Interest	03/25/2022	05/25/2024	Long			1,125.19	1,125.19
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	03/25/2022	05/25/2024	Long		1,125.14		1,125.14
40234	003	574193SP4	MARYLAND ST,	Interest	03/15/2022	03/15/2024	Long			4,850.00	4,850.00
40237	003	254687FJ0	DIS 1.65% MAT	Interest	03/01/2022	09/01/2022	Long			11,649.00	11,649.00
40238	003	69371RQ33	PACCAR FINL CORP	Interest	03/28/2022	09/26/2022	Long			10,000.00	10,000.00
40242	003	06406RAE7	BK 2.95% MAT	Interest	01/31/2022	01/29/2023	Long			154,049.00	154,049.00
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Redemption	01/15/2022	08/15/2024	Long		104,585.57		104,585.57
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Cap G/L	01/15/2022	08/15/2024	Long		20.92		20.92
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Redemption	02/15/2022	08/15/2024	Long		93,635.02		93,635.02
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Cap G/L	02/15/2022	08/15/2024	Long		18.73		18.73
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Redemption	03/15/2022	08/15/2024	Long		86,139.83		86,139.83
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Cap G/L	03/15/2022	08/15/2024	Long		17.23		17.23
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	01/15/2022	08/15/2024	Long			1,601.59	1,601.59
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	02/15/2022	08/15/2024	Long			1,483.04	1,483.04
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	03/15/2022	08/15/2024	Long			1,376.90	1,376.90
40253	003	44891LAC7	HART 2020-A A3	Redemption	01/15/2022	11/15/2024	Long		18,712.25		18,712.25
40253	003	44891LAC7	HART 2020-A A3	Cap G/L	01/15/2022	11/15/2024	Long		4.36		4.36
40253	003	44891LAC7	HART 2020-A A3	Redemption	02/15/2022	11/15/2024	Long		78,718.73		78,718.73
40253	003	44891LAC7	HART 2020-A A3	Cap G/L	02/15/2022	11/15/2024	Long		18.35		18.35
40253	003	44891LAC7	HART 2020-A A3	Redemption	03/15/2022	11/15/2024	Long		74,484.23		74,484.23
40253	003	44891LAC7	HART 2020-A A3	Cap G/L	03/15/2022	11/15/2024	Long		17.36		17.36
40253	003	44891LAC7	HART 2020-A A3	Interest	01/15/2022	11/15/2024	Long			1,468.75	1,468.75
40253	003	44891LAC7	HART 2020-A A3	Interest	02/15/2022	11/15/2024	Long			1,446.76	1,446.76
40253	003	44891LAC7	HART 2020-A A3	Interest	03/15/2022	11/15/2024	Long			1,354.24	1,354.24
40255	003	76913CAX7	RIV 2.363% MAT	Interest	02/15/2022	02/15/2023	Long			19,553.83	19,553.83
40256	003	76913CAZ2	RIVERSIDE CNTY	Interest	02/15/2022	02/15/2025	Long			53,340.00	53,340.00
40262	003	64990GZW5	NYSHGR 1.438%	Interest	01/03/2022	07/01/2024	Long			17,615.50	17,615.50

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40265	003	3134GVSN9	FEDERAL HOME LN	Interest	01/03/2022	04/01/2025	Long			35,000.00	35,000.00
40266	003	3137BJQ71	FHMS KPLB A	Interest	01/25/2022	05/25/2025	Long			23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	02/25/2022	05/25/2025	Long			23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	03/25/2022	05/25/2025	Long			23,083.33	23,083.33
40267	003	69371RN77	PACCAR FINL CORP	Interest	02/10/2022	08/10/2022	Long			33,315.50	33,315.50
40269	003	459058GU1	IBRD 2.125% MAT	Interest	01/03/2022	07/01/2022	Long			170,100.00	170,100.00
40270	003	43813DAC2	HAROT 2020-2 A3	Redemption	01/15/2022	07/15/2024	Long		130,489.79		130,489.79
40270	003	43813DAC2	HAROT 2020-2 A3	Cap G/L	01/15/2022	07/15/2024	Long		10.27		10.27
40270	003	43813DAC2	HAROT 2020-2 A3	Redemption	02/15/2022	07/15/2024	Long		122,940.14		122,940.14
40270	003	43813DAC2	HAROT 2020-2 A3	Cap G/L	02/15/2022	07/15/2024	Long		9.68		9.68
40270	003	43813DAC2	HAROT 2020-2 A3	Redemption	03/15/2022	07/15/2024	Long		114,711.61		114,711.61
40270	003	43813DAC2	HAROT 2020-2 A3	Cap G/L	03/15/2022	07/15/2024	Long		9.03		9.03
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	01/15/2022	07/15/2024	Long			1,295.17	1,295.17
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	02/15/2022	07/15/2024	Long			1,205.99	1,205.99
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	03/15/2022	07/15/2024	Long			1,121.98	1,121.98
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	01/25/2022	03/25/2025	Long			7,080.05	7,080.05
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	01/25/2022	03/25/2025	Long		3,404.28		3,404.28
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	02/25/2022	03/25/2025	Long			7,071.95	7,071.95
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	02/25/2022	03/25/2025	Long		3,415.88		3,415.88
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	03/25/2022	03/25/2025	Long			7,862.54	7,862.54
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	03/25/2022	03/25/2025	Long		23,574.84		23,574.84
40276	003	3137B04Y7	FHMS KSMC A2	Interest	01/25/2022	01/25/2023	Long			11,876.46	11,876.46
40276	003	3137B04Y7	FHMS KSMC A2	Interest	02/25/2022	01/25/2023	Long			11,876.46	11,876.46
40276	003	3137B04Y7	FHMS KSMC A2	Interest	03/25/2022	01/25/2023	Long			11,876.46	11,876.46
40279	003	24422EVG1	DEERE JOHN CAP	Interest	01/05/2022	07/05/2022	Long			20,625.00	20,625.00
40281	003	3136G4WU3	FNMA 0.85% MAT	Interest	01/16/2022	06/23/2025	Long			127,500.00	127,500.00
40287	003	459058GU1	IBRD 2.125% MAT	Interest	01/03/2022	07/01/2022	Long			79,705.00	79,705.00
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	01/25/2022	03/25/2023	Long			3,219.21	3,219.21
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	01/25/2022	03/25/2023	Long		23,461.02		23,461.02
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	02/25/2022	03/25/2023	Long			4,374.56	4,374.56
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	02/25/2022	03/25/2023	Long		123,420.53		123,420.53
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	03/25/2022	03/25/2023	Long			3,524.43	3,524.43
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	03/25/2022	03/25/2023	Long		90,735.48		90,735.48
40291	003	3130AJ526	FHLB 0.22% MAT	Interest	01/15/2022	07/15/2022	Long			27,500.00	27,500.00
40295	003	30315EAA4	FRESB 2020-SB76	Interest	01/25/2022	05/25/2025	Long			2,383.63	2,383.63
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	01/25/2022	05/25/2025	Long		4,321.94		4,321.94
40295	003	30315EAA4	FRESB 2020-SB76	Interest	02/25/2022	05/25/2025	Long			2,380.64	2,380.64
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	02/25/2022	05/25/2025	Long		4,335.63		4,335.63
40295	003	30315EAA4	FRESB 2020-SB76	Interest	03/25/2022	05/25/2025	Long			2,377.64	2,377.64
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	03/25/2022	05/25/2025	Long		5,218.78		5,218.78
40296	003	89237VAB5	TMCC 0.44% MAT	Redemption	01/15/2022	10/15/2024	Long		58,214.32		58,214.32

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40296	003	89237VAB5	TMCC 0.44% MAT	Cap G/L	01/15/2022	10/15/2024	Long		4.48		4.48
40296	003	89237VAB5	TMCC 0.44% MAT	Redemption	02/15/2022	10/15/2024	Long		333,204.59		333,204.59
40296	003	89237VAB5	TMCC 0.44% MAT	Cap G/L	02/15/2022	10/15/2024	Long		25.66		25.66
40296	003	89237VAB5	TMCC 0.44% MAT	Redemption	03/15/2022	10/15/2024	Long		310,354.30		310,354.30
40296	003	89237VAB5	TMCC 0.44% MAT	Cap G/L	03/15/2022	10/15/2024	Long		23.90		23.90
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	01/15/2022	10/15/2024	Long			1,833.34	1,833.34
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	02/15/2022	10/15/2024	Long			1,811.98	1,811.98
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	03/15/2022	10/15/2024	Long			1,689.80	1,689.80
40297	003	574193TR9	MARYLAND ST,	Interest	02/01/2022	08/01/2025	Long			16,500.00	16,500.00
40298	003	574193TQ1	MARYLAND ST,	Interest	02/01/2022	08/01/2024	Long			12,750.00	12,750.00
40299	003	31422BJ27	FEDERAL AGRIC	Interest	01/14/2022	07/14/2025	Long			6,250.00	6,250.00
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	01/25/2022	03/25/2023	Long			484.22	484.22
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	01/25/2022	03/25/2023	Long		435.25		435.25
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	02/25/2022	03/25/2023	Long			483.42	483.42
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	02/25/2022	03/25/2023	Long		436.05		436.05
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	03/25/2022	03/25/2023	Long			482.63	482.63
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	03/25/2022	03/25/2023	Long		526.85		526.85
40304	003	373385FQ1	GEORGIA ST,	Interest	02/01/2022	08/01/2025	Long			37,999.00	37,999.00
40305	003	373385FP3	GAS 0.42% MAT	Interest	02/01/2022	08/01/2024	Long			9,124.50	9,124.50
40308	003	46625HJH4	JPM 3.2% MAT	Interest	01/25/2022	01/25/2023	Long			38,928.00	38,928.00
40309	003	3137EAEX3	FEDERAL HOME LN	Interest	03/23/2022	09/23/2025	Long			9,375.00	9,375.00
40314	003	3138L9QS4	FN MA 8564 2.81%	Interest	01/25/2022	04/01/2025	Long			6,049.31	6,049.31
40314	003	3138L9QS4	FN MA 8564 2.81%	Interest	02/25/2022	04/01/2025	Long			6,049.31	6,049.31
40314	003	3138L9QS4	FN MA 8564 2.81%	Interest	03/25/2022	04/01/2025	Long			5,463.89	5,463.89
40315	003	544351MQ9	LOS ANGELES	Interest	03/01/2022	09/01/2024	Long			60,922.00	60,922.00
40320	003	06406RAJ6	BANK NEW YORK	Interest	02/11/2022	08/11/2023	Long			66,723.00	66,723.00
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	01/25/2022	11/25/2024	Long			9,280.75	9,280.75
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	01/25/2022	11/25/2024	Long		36,386.30		36,386.30
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	02/25/2022	11/25/2024	Long			8,782.55	8,782.55
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	02/25/2022	11/25/2024	Long		27,554.85		27,554.85
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	03/25/2022	11/25/2024	Long			7,761.95	7,761.95
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	03/25/2022	11/25/2024	Long		3,137.20		3,137.20
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	01/25/2022	12/25/2024	Long			11,482.50	11,482.50
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	02/25/2022	12/25/2024	Long			11,482.50	11,482.50
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	03/25/2022	12/25/2024	Long			11,482.50	11,482.50
40329	003	3135G05X7	FEDERAL NATL MTG	Interest	02/25/2022	08/25/2025	Long			18,750.00	18,750.00
40331	003	3135G06R9	FNMA 0.55% MAT	Interest	01/28/2022	01/28/2026	Long			41,250.00	41,250.00
40334	003	31422B6K1	FEDERAL AGRIC	Interest	01/15/2022	01/15/2026	Long			24,000.00	24,000.00
40335	003	459058JA2	IBRD 0.75% MAT	Interest	03/11/2022	03/11/2025	Long			75,000.00	75,000.00
40337	003	31422B6K1	FEDERAL AGRIC	Interest	01/15/2022	01/15/2026	Long			24,000.00	24,000.00
40340	003	3130AKPW0	FEDERAL HOME	Interest	01/28/2022	01/28/2026	Long			25,000.00	25,000.00

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40341	003	459058JE4	IBRD 0.375% MAT	Interest	01/28/2022	07/28/2025	Long			18,800.00	18,800.00
40342	003	30318CAA5	FRESB 2021-SB82	Interest	01/25/2022	11/25/2025	Long			2,531.63	2,531.63
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	01/25/2022	11/25/2025	Long		6,129.70		6,129.70
40342	003	30318CAA5	FRESB 2021-SB82	Interest	02/25/2022	11/25/2025	Long			2,528.21	2,528.21
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	02/25/2022	11/25/2025	Long		88,693.85		88,693.85
40342	003	30318CAA5	FRESB 2021-SB82	Interest	03/25/2022	11/25/2025	Long			2,478.69	2,478.69
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	03/25/2022	11/25/2025	Long		7,288.90		7,288.90
40344	003	459056HV2	IBRD 1.5% MAT	Interest	02/28/2022	08/28/2024	Long			75,000.00	75,000.00
40347	003	45950VPL4	IFC 0.45% MAT	Interest	02/05/2022	02/05/2026	Long			22,500.00	22,500.00
40348	003	46625HJT8	JPM 3.875% MAT	Interest	02/01/2022	02/01/2024	Long			290,625.00	290,625.00
40349	003	69371RR24	PACCAR FINANCIAL	Interest	02/02/2022	02/02/2024	Long			12,250.00	12,250.00
40350	003	3130AKXX9	FEDERAL HOME	Interest	02/25/2022	02/25/2026	Long			25,000.00	25,000.00
40352	003	06367CAH0	BMO 0.18% MAT	Redemption	02/04/2022	02/04/2022	Short		25,000,000.00		25,000,000.00
40352	003	06367CAH0	BMO 0.18% MAT	Interest	02/04/2022	02/04/2022	Short			45,625.00	45,625.00
40353	003	3130AKXX9	FEDERAL HOME	Interest	02/25/2022	02/25/2026	Long			25,000.00	25,000.00
40354	003	45905U5Y6	IBRD 0.6% MAT	Interest	02/18/2022	02/18/2026	Long			15,000.00	15,000.00
40355	003	45905U5Y6	IBRD 0.6% MAT	Interest	02/18/2022	02/18/2026	Long			15,000.00	15,000.00
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	01/25/2022	03/25/2025	Long			10,675.50	10,675.50
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	02/25/2022	03/25/2025	Long			10,675.50	10,675.50
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	03/25/2022	03/25/2025	Long			10,675.50	10,675.50
40357	003	45818WCZ7	IADB 0.65% MAT	Interest	02/20/2022	02/20/2026	Long			32,500.00	32,500.00
40358	003	3133EMS07	FEDERAL FARM CR	Interest	03/09/2022	03/09/2026	Long			40,000.00	40,000.00
40359	003	459058JA2	IBRD 0.75% MAT	Interest	03/11/2022	03/11/2025	Long			37,500.00	37,500.00
40363	003	COVID RELIEF	STPOOL 0.33%	Purchase	01/14/2022		Short	43,181.94			-43,181.94
40363	003	COVID RELIEF	STPOOL 0.33%	Redemption	01/18/2022		Short		43,181.94		43,181.94
40363	003	COVID RELIEF	STPOOL 0.33%	Interest	01/14/2022		Short			43,181.94	43,181.94
40372	003	64990FC93	NEW YORK ST	Redemption	03/15/2022	03/15/2022	Short		2,000,000.00		2,000,000.00
40372	003	64990FC93	NEW YORK ST	Interest	03/15/2022	03/15/2022	Short			2,430.78	2,430.78
40386	003	78012UR23	RY 0.12% MAT	Redemption	02/11/2022	02/11/2022	Short		25,000,000.00		25,000,000.00
40386	003	78012UR23	RY 0.12% MAT	Interest	02/11/2022	02/11/2022	Short			16,333.33	16,333.33
40387	003	912796K73	UNITED STATES	Redemption	01/13/2022	01/13/2022	Short		20,000,000.00		20,000,000.00
40388	003	62479MAE3	MUFG BK ZERO CPN	Redemption	01/14/2022	01/14/2022	Short		10,000,000.00		10,000,000.00
40389	003	62479MCR2	MUFG BK ZERO CPN	Redemption	03/25/2022	03/25/2022	Short		25,000,000.00		25,000,000.00
40406	003	459058FY4	IBRD 2.0% MAT	Redemption	01/26/2022	01/26/2022	Short		15,000,000.00		15,000,000.00
40406	003	459058FY4	IBRD 2.0% MAT	Interest	01/26/2022	01/26/2022	Short			150,000.00	150,000.00
40406	003	459058FY4	IBRD 2.0% MAT	Accr Int	01/26/2022	01/26/2022	Short		92,500.00	-92,500.00	0.00
40407	003	89114WKY0	TD 0.15% MAT	Redemption	02/18/2022	02/18/2022	Short		10,000,000.00		10,000,000.00
40407	003	89114WKY0	TD 0.15% MAT	Interest	02/18/2022	02/18/2022	Short			3,916.67	3,916.67
40408	003	45950KCS7	IFC 0.5% MAT	Interest	03/21/2022	03/20/2023	Long			61,802.50	61,802.50
40408	003	45950KCS7	IFC 0.5% MAT	Accr Int	03/20/2022	03/20/2023	Long		19,570.79	-19,570.79	0.00
40411	003	3130ADRG9	FEDERAL HOME	Interest	03/10/2022	03/10/2023	Long			14,437.50	14,437.50

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40411	003	3130ADRG9	FEDERAL HOME	Accr Int	03/10/2022	03/10/2023	Long		5,855.21	-5,855.21	0.00
40412	003	3133ENBT6	FEDERAL FARM CR	Interest	01/25/2022	01/25/2023	Long			821.25	821.25
40412	003	3133ENBT6	FEDERAL FARM CR	Accr Int	01/25/2022	01/25/2023	Long		255.50	-255.50	0.00
40413	003	4581X0CW6	IADB 2.125% MAT	Redemption	01/18/2022	01/18/2022	Short		2,640,000.00		2,640,000.00
40413	003	4581X0CW6	IADB 2.125% MAT	Interest	01/18/2022	01/18/2022	Short			28,050.00	28,050.00
40413	003	4581X0CW6	IADB 2.125% MAT	Accr Int	01/18/2022	01/18/2022	Short		19,635.00	-19,635.00	0.00
40414	003	3135G0T94	FEDERAL NATL MTG	Interest	01/19/2022	01/19/2023	Long			32,062.50	32,062.50
40414	003	3135G0T94	FEDERAL NATL MTG	Accr Int	01/19/2022	01/19/2023	Long		22,087.50	-22,087.50	0.00
40420	003	3135G05U3	FEDERAL NATL MTG	Interest	02/18/2022	08/18/2023	Long			12,250.00	12,250.00
40420	003	3135G05U3	FEDERAL NATL MTG	Accr Int	02/18/2022	08/18/2023	Long		6,941.67	-6,941.67	0.00
40426	003	91282CAG6	UNITED STATES	Interest	02/28/2022	08/31/2022	Short			12,500.00	12,500.00
40426	003	91282CAG6	UNITED STATES	Accr Int	02/28/2022	08/31/2022	Short		6,422.65	-6,422.65	0.00
40428	003	742718DY2	PROCTER AND	Redemption	02/07/2022	02/06/2022	Short		3,500,000.00		3,500,000.00
40428	003	742718DY2	PROCTER AND	Interest	02/07/2022	02/06/2022	Short			40,250.00	40,250.00
40428	003	742718DY2	PROCTER AND	Accr Int	02/07/2022	02/06/2022	Short		26,162.50	-26,162.50	0.00
40429	003	037833CM0	APPLE INC, SR GLBL	Redemption	01/09/2022	02/09/2022	Short		9,873,049.00		9,873,049.00
40429	003	037833CM0	APPLE INC, SR GLBL	Cap G/L	01/09/2022	02/09/2022	Short		-23,049.00		-23,049.00
40429	003	037833CM0	APPLE INC, SR GLBL	Interest	01/09/2022	02/09/2022	Short			102,604.17	102,604.17
40429	003	037833CM0	APPLE INC, SR GLBL	Accr Int	01/09/2022	02/09/2022	Short		77,979.17	-77,979.17	0.00
40438	003	742718EU9	PROCTER AND	Interest	02/11/2022	08/11/2022	Long			107,779.50	107,779.50
40438	003	742718EU9	PROCTER AND	Accr Int	02/11/2022	08/11/2022	Long		74,846.88	-74,846.88	0.00
40442	003	594918BX1	MICROSOFT CORP,	Interest	02/07/2022	02/06/2024	Long			14,734.38	14,734.38
40442	003	594918BX1	MICROSOFT CORP,	Accr Int	02/07/2022	02/06/2024	Long		10,968.92	-10,968.92	0.00
40443	003	594918BQ6	MICROSOFT CORP,	Interest	02/08/2022	08/08/2023	Long			28,760.00	28,760.00
40443	003	594918BQ6	MICROSOFT CORP,	Accr Int	02/08/2022	08/08/2023	Long		21,090.67	-21,090.67	0.00
40447	003	89236THD0	TMCC 0.45% MAT	Interest	01/24/2022	07/22/2022	Long			13,185.00	13,185.00
40447	003	89236THD0	TMCC 0.45% MAT	Accr Int	01/24/2022	07/22/2022	Long		10,841.00	-10,841.00	0.00
40448	003	89236TEL5	TOYOTA MOTOR	Interest	01/11/2022	01/11/2023	Long			202,540.50	202,540.50
40448	003	89236TEL5	TOYOTA MOTOR	Accr Int	01/11/2022	01/11/2023	Long		178,910.78	-178,910.78	0.00
40449	003	13063DMA3	CALIFORNIA ST,	Purchase	01/07/2022	04/01/2026	Long	10,702,513.40			-10,702,513.40
40450	003	459058FY4	IBRD 2.% MAT	Purchase	01/07/2022	01/26/2022	Long	5,049,747.22			-5,049,747.22
40450	003	459058FY4	IBRD 2.% MAT	Redemption	01/26/2022	01/26/2022	Long		5,000,000.00		5,000,000.00
40450	003	459058FY4	IBRD 2.% MAT	Interest	01/26/2022	01/26/2022	Long			50,000.00	50,000.00
40450	003	459058FY4	IBRD 2.% MAT	Accr Int	01/26/2022	01/26/2022	Long		44,722.22	-44,722.22	0.00
40451	003	3130AQJL8	FEDERAL HOME	Purchase	01/06/2022	05/20/2022	Short	9,999,661.23			-9,999,661.23
40452	003	912796C31	UNITED STATES	Purchase	01/06/2022	01/27/2022	Short	9,999,778.33			-9,999,778.33
40452	003	912796C31	UNITED STATES	Redemption	01/27/2022	01/27/2022	Short		10,000,000.00		10,000,000.00
40453	003	912796M97	UNITED STATES	Purchase	01/06/2022	03/10/2022	Short	19,998,495.00			-19,998,495.00
40453	003	912796M97	UNITED STATES	Redemption	03/10/2022	03/10/2022	Short		20,000,000.00		20,000,000.00
40454	003	912796N39	UNITED STATES	Purchase	01/06/2022	03/31/2022	Short	14,998,075.00			-14,998,075.00
40454	003	912796N39	UNITED STATES	Redemption	03/31/2022	03/31/2022	Short		15,000,000.00		15,000,000.00

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40455	003	912796N47	UNITED STATES	Purchase	01/06/2022	04/07/2022	Short	19,995,955.56			-19,995,955.56
40456	003	912796U72	UNITED STATES	Purchase	01/06/2022	05/03/2022	Short	9,996,165.00			-9,996,165.00
40457	003	912828XG0	USTR 2.125% MAT	Purchase	01/06/2022	06/30/2022	Short	15,144,150.34			-15,144,150.34
40458	003	912828XR6	UNITED STATES	Purchase	01/06/2022	05/31/2022	Short	20,164,483.17			-20,164,483.17
40459	003	037833CG3	APPLE INC, SR GLBL	Purchase	01/07/2022	02/09/2024	Long	10,530,333.33			-10,530,333.33
40459	003	037833CG3	APPLE INC, SR GLBL	Interest	02/09/2022	02/09/2024	Long			150,000.00	150,000.00
40459	003	037833CG3	APPLE INC, SR GLBL	Accr Int	02/09/2022	02/09/2024	Long		123,333.33	-123,333.33	0.00
40460	003	459056LD7	IBRD 7.625% MAT	Purchase	01/07/2022	01/19/2023	Long	2,218,598.67			-2,218,598.67
40460	003	459056LD7	IBRD 7.625% MAT	Interest	01/19/2022	01/19/2023	Long			76,250.00	76,250.00
40460	003	459056LD7	IBRD 7.625% MAT	Accr Int	01/19/2022	01/19/2023	Long		71,166.67	-71,166.67	0.00
40461	003	3130AQG49	FEDERAL HOME	Purchase	01/18/2022	10/18/2024	Long	2,471,605.85			-2,471,605.85
40462	003	037833DE7	APPLE INC, SR GLBL	Purchase	01/13/2022	01/13/2023	Long	15,537,963.79			-15,537,963.79
40463	003	037833DF4	APPLE INC, SR GLBL	Purchase	01/14/2022	01/13/2025	Long	15,724,551.02			-15,724,551.02
40464	003	037833BU3	APPLE INC, SR GLBL	Purchase	01/18/2022	02/23/2023	Long	3,153,659.58			-3,153,659.58
40464	003	037833BU3	APPLE INC, SR GLBL	Interest	02/23/2022	02/23/2023	Long			43,491.00	43,491.00
40464	003	037833BU3	APPLE INC, SR GLBL	Accr Int	02/23/2022	02/23/2023	Long		35,034.42	-35,034.42	0.00
40465	003	3133EMYL0	FEDERAL FARM CR	Purchase	01/14/2022	05/04/2022	Short	9,996,560.78			-9,996,560.78
40466	003	3130AJY52	FEDERAL HOME	Purchase	01/14/2022	08/12/2022	Short	9,994,029.88			-9,994,029.88
40466	003	3130AJY52	FEDERAL HOME	Interest	02/14/2022	08/12/2022	Short			6,250.00	6,250.00
40466	003	3130AJY52	FEDERAL HOME	Accr Int	02/14/2022	08/12/2022	Short		5,277.78	-5,277.78	0.00
40467	003	3130AQCNI	FEDERAL HOME	Purchase	01/18/2022	01/17/2025	Long	4,988,402.78			-4,988,402.78
40467	003	3130AQCNI	FEDERAL HOME	Interest	03/17/2022	01/17/2025	Long			6,250.00	6,250.00
40467	003	3130AQCNI	FEDERAL HOME	Accr Int	03/17/2022	01/17/2025	Long		2,152.78	-2,152.78	0.00
40468	003	3133ENLB4	FEDERAL FARM CR	Purchase	01/18/2022	01/18/2023	Long	19,988,000.00			-19,988,000.00
40469	003	3134GXJH8	FEDERAL HOME LN	Purchase	01/18/2022	09/29/2023	Long	4,176,734.07			-4,176,734.07
40470	003	3130ALHH0	FEDERAL HOME	Purchase	01/18/2022	03/05/2026	Long	24,568,416.67			-24,568,416.67
40470	003	3130ALHH0	FEDERAL HOME	Interest	03/07/2022	03/05/2026	Long			120,000.00	120,000.00
40470	003	3130ALHH0	FEDERAL HOME	Accr Int	03/05/2022	03/05/2026	Long		88,666.67	-88,666.67	0.00
40471	003	037833CG3	APPLE INC, SR GLBL	Purchase	01/19/2022	02/09/2024	Long	12,561,827.03			-12,561,827.03
40471	003	037833CG3	APPLE INC, SR GLBL	Interest	02/09/2022	02/09/2024	Long			179,490.00	179,490.00
40471	003	037833CG3	APPLE INC, SR GLBL	Accr Int	02/09/2022	02/09/2024	Long		159,546.67	-159,546.67	0.00
40472	003	3130AQQQ9	FEDERAL HOME	Purchase	01/28/2022	01/28/2025	Long	20,000,000.00			-20,000,000.00
40473	003	3130AQN584	FHLB 0.7% MAT	Purchase	01/27/2022	01/27/2025	Long	13,982,500.00			-13,982,500.00
40474	003	912796J42	UNITED STATES	Purchase	01/26/2022	06/16/2022	Short	19,980,025.00			-19,980,025.00
40475	003	3130AQM03	FEDERAL HOME	Purchase	01/28/2022	10/28/2025	Long	7,189,200.00			-7,189,200.00
40476	003	9128286Y1	UNITED STATES	Purchase	01/26/2022	06/15/2022	Short	20,154,447.12			-20,154,447.12
40477	003	3130AQQQ9	FEDERAL HOME	Purchase	01/28/2022	01/28/2025	Long	20,000,000.00			-20,000,000.00
40478	003	3130AQM04	FEDERAL HOME	Purchase	01/28/2022	10/28/2024	Long	12,495,875.00			-12,495,875.00
40479	003	3130ENMH0	FFCB 1.6% MAT	Purchase	01/27/2022	01/27/2026	Long	10,348,965.00			-10,348,965.00
40480	003	3133ENAL4	FEDERAL FARM CR	Purchase	01/26/2022	10/12/2023	Long	4,106,884.73			-4,106,884.73
40481	003	912796R43	UNITED STATES	Purchase	01/26/2022	06/23/2022	Short	79,910,871.11			-79,910,871.11

Portfolio CITY

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

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Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
40482	003	037833BU3	APPLE INC, SR GLBLPurchase		02/14/2022	02/23/2023	Long	2,403,481.20			-2,403,481.20
40482	003	037833BU3	APPLE INC, SR GLBLInterest		02/23/2022	02/23/2023	Long			33,288.00	33,288.00
40482	003	037833BU3	APPLE INC, SR GLBLAccr Int		02/23/2022	02/23/2023	Long		31,623.60	-31,623.60	0.00
40483	003	3134GBDS8	FEDERAL HOME LN Purchase		02/11/2022	03/29/2022	Long	1,012,047.39			-1,012,047.39
40483	003	3134GBDS8	FEDERAL HOME LN Redemption		03/29/2022	03/29/2022	Long		1,000,000.00		1,000,000.00
40483	003	3134GBDS8	FEDERAL HOME LN Interest		03/29/2022	03/29/2022	Long			12,500.00	12,500.00
40483	003	3134GBDS8	FEDERAL HOME LN Accr Int		03/29/2022	03/29/2022	Long		9,166.67	-9,166.67	0.00
40484	003	3130ABCF1	FEDERAL HOME Purchase		02/11/2022	05/23/2022	Short	1,011,081.68			-1,011,081.68
40485	003	037833CG3	APPLE INC, SR GLBLPurchase		02/14/2022	02/09/2024	Long	12,618,148.60			-12,618,148.60
40486	003	3133ENPB0	FEDERAL FARM CR Purchase		02/16/2022	02/16/2027	Long	15,138,637.50			-15,138,637.50
40487	003	037833CU2	APPLE INC, SR GLBLPurchase		02/28/2022	05/11/2024	Long	7,522,510.08			-7,522,510.08
40488	003	037833CQ1	APPLE INC, SR GLBLPurchase		02/28/2022	05/11/2022	Short	3,027,513.33			-3,027,513.33
40489	003	313380GJ0	FEDERAL HOME Purchase		02/25/2022	09/09/2022	Short	10,160,382.22			-10,160,382.22
40489	003	313380GJ0	FEDERAL HOME Interest		03/09/2022	09/09/2022	Short			100,000.00	100,000.00
40489	003	313380GJ0	FEDERAL HOME Accr Int		03/09/2022	09/09/2022	Short		92,222.22	-92,222.22	0.00
40490	003	3134GW6E1	FEDERAL HOME LN Purchase		03/15/2022	11/02/2023	Long	19,543,644.44			-19,543,644.44
40491	003	3134GVJ66	FEDERAL HOME LN Purchase		03/16/2022	06/08/2022	Short	4,511,039.81			-4,511,039.81
40492	003	89233HDM3	TMCC DISC NOTE Purchase		03/15/2022	04/21/2022	Short	19,989,105.56			-19,989,105.56
40493	003	89233HF90	TMCC DISC NOTE Purchase		03/15/2022	06/09/2022	Short	19,960,344.44			-19,960,344.44
40494	003	89233HF25	TMCC DISC NOTE Purchase		03/15/2022	06/02/2022	Short	9,982,663.89			-9,982,663.89
40495	003	3130ARAY7	FEDERAL HOME Purchase		03/24/2022	03/24/2025	Long	992,500.00			-992,500.00
40496	003	3130ARBY6	FEDERAL HOME Purchase		03/28/2022	03/28/2025	Long	4,590,340.00			-4,590,340.00
40497	003	3130AR7C9	FEDERAL HOME Purchase		03/28/2022	12/27/2024	Long	1,544,029.00			-1,544,029.00
40498	003	3133ENQC7	FEDERAL FARM CR Purchase		03/22/2022	09/03/2024	Long	148,653.58			-148,653.58
40499	003	3130AQT78	FEDERAL HOME Purchase		03/22/2022	02/28/2025	Long	2,317,677.33			-2,317,677.33
40500	003	3136G46V0	FNMA 0.31% MAT Purchase		03/22/2022	01/26/2024	Long	1,450,623.33			-1,450,623.33
40501	003	3133ENAL4	FEDERAL FARM CR Purchase		03/22/2022	10/12/2023	Long	1,140,643.40			-1,140,643.40
40502	003	3130AMR53	FEDERAL HOME Purchase		03/22/2022	12/09/2024	Long	19,105,477.78			-19,105,477.78
40503	003	3136G4H55	FEDERAL NATL MTGPurchase		03/22/2022	08/05/2025	Long	2,204,478.73			-2,204,478.73
40504	003	3136G4R62	FEDERAL NATL MTGPurchase		03/22/2022	08/28/2025	Long	1,610,540.49			-1,610,540.49
40505	003	3134GW5R3	FEDERAL HOME LN Purchase		03/22/2022	10/27/2025	Long	1,878,696.11			-1,878,696.11
40506	003	3134GWUG9	FHLMC 0.57% MAT Purchase		03/22/2022	09/24/2025	Long	1,407,637.70			-1,407,637.70
40506	003	3134GWUG9	FHLMC 0.57% MAT Interest		03/24/2022	09/24/2025	Long			4,275.00	4,275.00
40506	003	3134GWUG9	FHLMC 0.57% MAT Accr Int		03/24/2022	09/24/2025	Long		4,227.50	-4,227.50	0.00
40507	003	3134GWVN3	FEDERAL HOME LN Purchase		03/22/2022	09/30/2025	Long	16,426,353.10			-16,426,353.10
40507	003	3134GWVN3	FEDERAL HOME LN Interest		03/30/2022	09/30/2025	Long			52,470.00	52,470.00
40507	003	3134GWVN3	FEDERAL HOME LN Accr Int		03/30/2022	09/30/2025	Long		50,138.00	-50,138.00	0.00
40508	003	3130ANWN6	FEDERAL HOME Purchase		03/22/2022	06/30/2025	Long	781,381.80			-781,381.80
40508	003	3130ANWN6	FEDERAL HOME Interest		03/30/2022	06/30/2025	Long			2,887.50	2,887.50
40508	003	3130ANWN6	FEDERAL HOME Accr Int		03/30/2022	06/30/2025	Long		2,759.17	-2,759.17	0.00
40509	003	3134GW6E1	FEDERAL HOME LN Purchase		03/30/2022	11/02/2023	Long	17,761,898.67			-17,761,898.67

Portfolio CITY

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

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Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
40510	003	3133EL5J9	FEDERAL FARM CR	Purchase	03/30/2022	09/01/2023	Long	13,609,893.33			-13,609,893.33
40511	003	3134GXMZ4	FEDERAL HOME LN	Purchase	03/30/2022	03/28/2024	Long	1,020,190.80			-1,020,190.80
40512	003	3130APWH4	FEDERAL HOME	Purchase	03/30/2022	11/22/2023	Long	1,957,230.00			-1,957,230.00
40513	003	3133ENGW4	FEDERAL FARM CR	Purchase	03/30/2022	12/13/2023	Long	1,811,784.50			-1,811,784.50
40514	003	3133EMYW6	FFCB 0.23% MAT	Purchase	03/30/2022	11/13/2023	Long	1,305,236.64			-1,305,236.64
Totals for General Pool								1,413,220,995.8	1,233,953,382.6	6,353,433.00	-172,914,180.21
40162	501	VP4560000	WELLS 0.01%	Purchase	01/03/2022		Short	266.17			-266.17
40162	501	VP4560000	WELLS 0.01%	Purchase	02/01/2022		Short	171.10			-171.10
40162	501	VP4560000	WELLS 0.01%	Purchase	03/01/2022		Short	154.54			-154.54
40162	501	VP4560000	WELLS 0.01%	Interest	01/03/2022		Short			266.17	266.17
40162	501	VP4560000	WELLS 0.01%	Interest	02/01/2022		Short			171.10	171.10
40162	501	VP4560000	WELLS 0.01%	Interest	03/01/2022		Short			154.54	154.54
Totals for SJCE								591.81		591.81	0.00
Grand Total								1,413,221,587.6	1,233,953,382.6	6,354,024.81	-172,914,180.21

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CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
1/1/22 THROUGH 3/31/22

	BALANCE 12/31/2021	SALES OR MATURITIES	ADDITIONS	BALANCE 3/31/2022
Asset Backed Securities	20,170,292.32	4,358,855.47		15,811,436.85
Commercial Paper/Discount	34,979,755.56	34,979,755.56	49,932,113.89	49,932,113.89
Corporate Medium Term Notes	308,933,090.52	90,567,901.01	83,079,987.96	301,445,177.47
Federal Agency Securities	546,702,170.87	35,492,717.63	318,748,935.32	829,958,388.56
Mortgage Backed Securities	142,959,882.25	1,570,828.84		141,389,053.41
Money Market Mutual Fund	173,026,434.99	732,537,963.79	608,017,699.77	48,506,170.97
Muni Bonds	220,316,984.80	7,000,000.00	10,702,513.40	224,019,498.20
Negotiable CD's	178,910,885.02	60,000,000.00		118,910,885.02
State Pool	225,000,000.00	175,129,545.82	105,129,545.82	155,000,000.00
Supranationals	249,400,619.13	29,671,496.28	7,268,345.89	226,997,468.74
UST Bills, Notes & Bonds	56,157,483.17	65,006,422.65	230,349,227.86	221,500,288.38
Total	<u>2,156,557,598.63</u>	<u>1,236,315,487.05</u>	<u>1,413,228,369.91</u>	<u>2,333,470,481.49</u>

NET PURCHASES/(SALES):

176,912,882.86

PORTFOLIO TURNOVER RATIO:

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

JANUARY THROUGH MARCH 2022 TURNOVER RATIO:

1.14

AVERAGE DAILY PORTFOLIO BALANCE:

2,321,451,540.29

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**City of San Jose
Purchases Report
Sorted by Dealer - Fund
January 1, 2022 - March 31, 2022**

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													
912796C31	40452	003	ATD	USTR	10,000,000.00	01/06/2022	01/27 - At Maturity	9,999,778.33		0.038	01/27/2022	0.039	0.00
912796M97	40453	003	ATD	USTR	20,000,000.00	01/06/2022	03/10 - At Maturity	19,998,495.00		0.043	03/10/2022	0.044	0.00
912796N39	40454	003	ATD	USTR	15,000,000.00	01/06/2022	03/31 - At Maturity	14,998,075.00		0.055	03/31/2022	0.056	0.00
912796N47	40455	003	ATD	USTR	20,000,000.00	01/06/2022	04/07 - At Maturity	19,995,955.56		0.080	04/07/2022	0.081	19,999,733.33
912796U72	40456	003	ATD	USTR	10,000,000.00	01/06/2022	05/03 - At Maturity	9,996,165.00		0.118	05/03/2022	0.120	9,998,951.11
912828XG0	40457	003	TRC	USTR	15,000,000.00	01/06/2022	06/30 - Final Pmt.	15,138,867.19	5,283.15	2.125	06/30/2022	0.208	15,071,417.41
912828XR6	40458	003	TRC	USTR	20,000,000.00	01/06/2022	05/31 - Final Pmt.	20,128,906.25	35,576.92	1.750	05/31/2022	0.131	20,053,340.52
3133EMYL0	40465	003	MC1	FFCB	10,000,000.00	01/14/2022	05/04 - Final Pmt.	9,995,783.00	777.78	0.040	05/04/2022	0.178	9,998,734.90
3130AJY52	40466	003	FAC	FHLB	10,000,000.00	01/14/2022	02/12 - 08/12	9,988,752.10	Received	0.125	08/12/2022	0.320	9,992,915.99
3130ALHH0	40470	003	MC1	FHLB	25,000,000.00	01/18/2022	03/05 - 09/05	24,479,750.00	Received	0.960	03/05/2026	1.481	24,505,290.18
313380GJ0	40489	003	FAC	FHLB	10,000,000.00	02/25/2022	03/09 - 09/09	10,068,160.00	Received	2.000	09/09/2022	0.730	10,055,511.75
3134GVJ66	40491	003	FAC	FHLMC	4,510,000.00	03/16/2022	06/08 - Final Pmt.	4,507,970.50	3,069.31	0.250	06/08/2022	0.447	4,508,341.75
3133ENGW4	40513	003	MC1	FFCB	1,859,000.00	03/30/2022	06/13 - 12/13	1,808,137.76	3,646.74	0.660	12/13/2023	2.308	1,808,220.73
3133EMYW6	40514	003	MC1	FFCB	1,347,000.00	03/30/2022	05/13 - 11/13	1,304,057.64	1,179.00	0.230	11/13/2023	2.246	1,304,131.30
3130APWH4	40512	003	MC1	FHLB	2,000,000.00	03/30/2022	05/23 - 11/23	1,951,980.00	5,250.00	0.750	11/22/2023	2.245	1,952,061.11
3134GXMZ4	40511	003	MC1	FHLMC	1,033,000.00	03/30/2022	09/28 - 03/28	1,020,087.50	103.30	1.800	03/28/2024	2.446	1,020,105.48
Subtotal					175,749,000.00			175,380,920.83	54,886.20				130,268,755.56
Purchased from: FHN Financial													
3130AQN584	40473	003	MC1	FHLB	14,000,000.00	01/27/2022	07/27 - 01/27	13,982,500.00		0.700	01/27/2025	1.438	13,983,537.04
3130AQQQ9	40472	003	MC1	FHLB	20,000,000.00	01/28/2022	04/28 - Quarterly	20,000,000.00		0.750	01/28/2025	0.750	20,000,000.00
3130AQQQ9	40477	003	MC1	FHLB	20,000,000.00	01/28/2022	04/28 - Quarterly	20,000,000.00		0.750	01/28/2025	0.750	20,000,000.00
3130AMR53	40502	003	MC1	FHLB	20,000,000.00	03/22/2022	06/09 - 12/09	19,070,000.00	35,477.78	0.620	12/09/2024	2.400	19,078,567.04
3136G46V0	40500	003	MC1	FNMA	1,500,000.00	03/22/2022	07/26 - 01/26	1,449,900.00	723.33	0.310	01/26/2024	2.167	1,450,579.07
Subtotal					75,500,000.00			74,502,400.00	36,201.11				74,512,683.15
Purchased from: Piper Sandler & Co.													
13063DMA3	40449	003	MUN	CAS	10,110,000.00	01/07/2022	04/01 - 10/01	10,631,069.40	71,444.00	2.650	04/01/2026	1.392	10,602,349.04
3133ENLB4	40468	003	MC1	FFCB	20,000,000.00	01/18/2022	07/18 - 01/18	19,988,000.00		0.460	01/18/2023	0.520	19,990,433.33
3130ANWN6	40508	003	MC1	FHLB	825,000.00	03/22/2022	03/30 - 09/30	778,622.63	Received	0.700	06/30/2025	2.500	778,976.96
3134GW5R3	40505	003	MC1	FHLMC	2,000,000.00	03/22/2022	04/27 - 10/27	1,873,460.00	5,236.11	0.650	10/27/2025	2.500	1,874,339.43
3134GWUG9	40506	003	MC1	FHLMC	1,500,000.00	03/22/2022	03/24 - 09/24	1,403,410.20	Received	0.570	09/24/2025	2.500	1,404,099.03

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

**City of San Jose
Purchases Report
January 1, 2022 - March 31, 2022**

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CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at purchase	Maturity Date	YTM	Ending Book Value	
Purchased from: Piper Sandler & Co.														
3134GWWN3	40507	003	MC1	FHLMC	17,490,000.00	03/22/2022	03/30 - 09/30	16,376,215.10	Received	0.600	09/30/2025	2.500	16,384,120.51	
3136G4H55	40503	003	MC1	FNMA	2,350,000.00	03/22/2022	08/05 - 02/05	2,202,791.30	1,687.43	0.550	08/05/2025	2.500	2,203,883.53	
3136G4R62	40504	003	MC1	FNMA	1,715,000.00	03/22/2022	08/28 - 02/28	1,609,825.91	714.58	0.625	08/28/2025	2.500	1,610,591.74	
Subtotal					55,990,000.00			54,863,394.54	79,082.12					54,848,793.57
Purchased from: RBC Capital Markets														
3130AQG49	40461	003	MC1	FHLB	2,485,000.00	01/18/2022	07/18 - 01/18	2,471,605.85		1.000	10/18/2024	1.200	2,472,593.50	
3130AQM4	40478	003	MC1	FHLB	12,500,000.00	01/28/2022	04/28 - Quarterly	12,495,875.00		0.625	10/28/2024	0.754	12,496,137.50	
3133ENQC7	40498	003	MC1	FFCB	150,000.00	03/22/2022	09/03 - 03/03	148,500.00	153.58	1.940	09/03/2024	2.363	148,515.32	
3130AQT78	40499	003	MC1	FHLB	2,360,000.00	03/22/2022	08/28 - 02/28	2,314,924.00	2,753.33	1.750	02/28/2025	2.428	2,315,308.17	
3130AR7C9	40497	003	MC1	FHLB	1,565,000.00	03/28/2022	06/27 - 12/27	1,544,029.00		1.850	12/27/2024	2.357	1,544,092.61	
Subtotal					19,060,000.00			18,974,933.85	2,906.91					18,976,647.10
Purchased from: Raymond James & Associates														
459056LD7	40460	003	MC2	IBRD	2,000,000.00	01/07/2022	01/19 - 07/19	2,147,432.00	Received	7.625	01/19/2023	0.465	2,114,140.90	
3130ARAY7	40495	003	MC1	FHLB	1,000,000.00	03/24/2022	09/24 - 03/24	992,500.00		1.375	03/24/2025	2.137	992,548.61	
3130ARBY6	40496	003	MC1	FHLB	4,600,000.00	03/28/2022	09/28 - 03/28	4,590,340.00		1.500	03/28/2025	1.713	4,590,366.83	
Subtotal					7,600,000.00			7,730,272.00	0.00					7,697,056.34
Purchased from: Truist Securities Inc														
3133ENPB0	40486	003	MC1	FFCB	15,150,000.00	02/16/2022	08/16 - 02/16	15,138,637.50		2.180	02/16/2027	2.196	15,138,921.56	
Subtotal					15,150,000.00			15,138,637.50	0.00					15,138,921.56
Purchased from: Toyota Financial Services														
89233HDM3	40492	003	ACP	TMCC	20,000,000.00	03/15/2022	04/21 - At Maturity	19,989,105.56		0.530	04/21/2022	0.530	19,994,111.11	
89233HF90	40493	003	ACP	TMCC	20,000,000.00	03/15/2022	06/09 - At Maturity	19,960,344.44		0.830	06/09/2022	0.832	19,968,183.33	
89233HF25	40494	003	ACP	TMCC	10,000,000.00	03/15/2022	06/02 - At Maturity	9,982,663.89		0.790	06/02/2022	0.791	9,986,394.45	
Subtotal					50,000,000.00			49,932,113.89	0.00					49,948,688.89
Purchased from: UBS Financial Services														
3130AQM3	40475	003	MC1	FHLB	7,200,000.00	01/28/2022	04/28 - Quarterly	7,189,200.00		0.750	10/28/2025	1.076	7,189,704.00	
3130ABCF1	40484	003	MC1	FHLB	1,000,000.00	02/11/2022	05/23 - Final Pmt.	1,005,665.01	5,416.67	1.500	05/23/2022	0.495	1,002,888.04	
3134GBDS8	40483	003	FAC	FHLMC	1,000,000.00	02/11/2022	03/29 - Final Pmt.	1,002,880.72	Received	1.375	03/29/2022	0.335	0.00	
3133ENAL4	40501	003	FAC	FFCB	1,170,000.00	03/22/2022	04/12 - 10/12	1,139,135.40	1,508.00	0.290	10/12/2023	2.021	1,139,631.44	
Subtotal					10,370,000.00			10,336,881.13	6,924.67					9,332,223.48

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

**City of San Jose
Purchases Report
January 1, 2022 - March 31, 2022**

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CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: Unionbanc Investment													
037833CG3	40459	003	MTN	AAPL	10,000,000.00	01/07/2022	02/09 - 08/09	10,407,000.00	Received	3.000	02/09/2024	0.861	10,361,537.23
037833DE7	40462	003	MTN	AAPL	15,266,000.00	01/13/2022	07/13 - 01/13	15,537,963.79		2.400	01/13/2023	0.451	15,479,038.30
037833DF4	40463	003	MTN	AAPL	15,114,000.00	01/14/2022	07/13 - 01/13	15,723,396.48	1,154.54	2.750	01/13/2025	1.295	15,679,908.50
037833BU3	40464	003	MTN	AAPL	3,052,000.00	01/18/2022	02/23 - 08/23	3,118,625.16	Received	2.850	02/23/2023	0.847	3,106,312.16
037833CG3	40471	003	MTN	AAPL	11,966,000.00	01/19/2022	02/09 - 08/09	12,402,280.36	Received	3.000	02/09/2024	1.046	12,359,831.46
912796J42	40474	003	ATD	USTR	20,000,000.00	01/26/2022	06/16 - At Maturity	19,980,025.00		0.255	06/16/2022	0.259	19,989,233.33
9128286Y1	40476	003	TRC	USTR	20,000,000.00	01/26/2022	06/15 - Final Pmt.	20,114,062.50	40,384.62	1.750	06/15/2022	0.265	20,061,104.91
912796R43	40481	003	ATD	USTR	80,000,000.00	01/26/2022	06/23 - At Maturity	79,910,871.11		0.271	06/23/2022	0.275	79,950,015.55
037833BU3	40482	003	MTN	AAPL	2,336,000.00	02/14/2022	02/23 - 08/23	2,371,857.60	Received	2.850	02/23/2023	1.050	2,367,290.37
037833CG3	40485	003	MTN	AAPL	12,318,000.00	02/14/2022	08/09 - 02/09	12,613,016.10	5,132.50	3.000	02/09/2024	1.659	12,593,623.43
037833CU2	40487	003	MTN	AAPL	7,300,000.00	02/28/2022	05/11 - 11/11	7,460,673.00	61,837.08	2.850	05/11/2024	1.745	7,453,986.73
037833CQ1	40488	003	MTN	AAPL	3,000,000.00	02/28/2022	05/11 - Final Pmt.	3,007,005.00	20,508.33	2.300	05/11/2022	0.342	3,003,838.36
3134GW6E1	40490	003	MC1	FHLMC	20,000,000.00	03/15/2022	05/02 - 11/02	19,520,000.00	23,644.44	0.320	11/02/2023	1.820	19,533,083.48
3133EL5J9	40510	003	MC1	FFCB	13,965,000.00	03/30/2022	09/01 - 03/01	13,606,518.45	3,374.88	0.300	09/01/2023	2.146	13,607,219.98
3134GW6E1	40509	003	MC1	FHLMC	18,300,000.00	03/30/2022	05/02 - 11/02	17,737,824.00	24,074.67	0.320	11/02/2023	2.300	17,738,806.83
Subtotal					252,617,000.00			253,511,118.55	180,111.06				253,284,830.62
Purchased from: Wells Fargo Securities													
3130AQLJ8	40451	003	FAC	FHLB	10,000,000.00	01/06/2022	05/20 - Final Pmt.	9,999,627.90	33.33	0.120	05/20/2022	0.130	9,999,863.93
459058FY4	40450	003	MC2	IBRD	5,000,000.00	01/07/2022	01/26 - Final Pmt.	5,005,025.00	Received	2.000	01/26/2022	0.095	0.00
3130AQCNI	40467	003	MC1	FHLB	5,000,000.00	01/18/2022	03/17 - Quarterly	4,986,250.00	Received	0.500	01/17/2025	1.006	4,987,180.26
3134GXJH8	40469	003	MC1	FHLMC	4,225,000.00	01/18/2022	06/29 - 12/29	4,176,243.50	490.57	0.220	09/29/2023	0.907	4,182,068.74
3133ENAL4	40480	003	FAC	FFCB	4,150,000.00	01/26/2022	04/12 - 10/12	4,103,407.95	3,476.78	0.290	10/12/2023	0.953	4,108,324.32
3130ENMH0	40479	003	MC1	FFCB	10,350,000.00	01/27/2022	07/27 - 01/27	10,348,965.00		1.600	01/27/2026	1.603	10,349,011.00
Subtotal					38,725,000.00			38,619,519.35	4,000.68				33,626,448.25
Total Purchases					700,761,000.00			698,990,191.64	364,112.75				647,635,048.52

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

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SECTION F

INDEPENDENT ACCOUNTANT'S REPORT

This is an Independent Accountant's Report on Applying Agreed-Upon Procedures as of December 31, 2020.

CITY OF SAN JOSE

Independent Accountant's Report on
Applying Agreed-Upon Procedures

As of December 31, 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 December 31, 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 December 31, 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 2021-22 Second Quarter Investment Report (Investment Report) as of December 31, 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 December 31, 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 December 31, 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 December 31, 2021 to verify 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 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 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 Report includes a statement addressing the portfolio's compliance with the portfolio to the City's Investment Policy.
 - d. The Investment 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 December 31, 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 December 31, 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 December 31, 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 December 31, 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 December 31, 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 July 1, 2021 and December 31, 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 July 1, 2021 and December 31, 2021 and determined through inquiry and document inspection whether counts and/or investment confirmations and detailed subsidiary records are prepared by an Accountant and reviewed by a Senior Accountant.

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

16. We selected an investment purchase and maturity transaction between July 1, 2021 and December 31, 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 July 1, 2021 and December 31, 2021 and determined through inquiry and document inspection whether reconciliations between detailed subsidiary records and general ledger control accounts are prepared by an Accountant 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 July 1, 2021 and December 31, 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. 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 December 31, 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 E O'Connell LEP". The signature is written in a cursive, flowing style.

Walnut Creek, California
April 28, 2022