

County of Santa Clara



Finance Agency Controller-Treasurer Department

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November 22, 2019

Submitted by: _____

Alan Minato, Director of Finance

TO: BOARD OF TRUSTEES, SANTA CLARA COUNTY SCHOOL DISTRICTS
BOARDS OF DIRECTORS, SANTA CLARA COUNTY SPECIAL PURPOSE DISTRICTS

FROM: GEORGE DOORLEY, CONTROLLER-TREASURER

SUBJECT: COUNTY OF SANTA CLARA TREASURY INVESTMENT PORTFOLIO STATUS

RECOMMENDATION

Receive and file the September 30, 2019 Detailed Investment Portfolio Listing.

DISCUSSION

In compliance with the State of California Government Code as amended by Chapters 783 and 784, Statutes of 1995 and in compliance with County Policy, the Santa Clara County Treasury Investment Portfolio Report as of September 30, 2019 is submitted for your review and acceptance.

The attached detailed investment reports list each investment of the County Treasury Pool as well as individual reports for specific investment funds that each school district or special district has in the County Treasury. The reports include the respective purchase and maturity dates, par value, amortized cost, market value, and yield to maturity for each investment.

A summary of market value versus cost is provided below for Commingled Investments of the County Pool.

	Cost	Market Value	Increase (Decrease)	Percent
Commingled Investments	\$7,179,462,383	\$7,209,676,195	\$30,213,812	0.42%

The yield of the pool on September 30, 2019 was 2.13%. As a comparison, on September 30, 2019 the yield of a 6-month Treasury Bill was 1.82%. A two-year Treasury Note was 1.62%. The State of California Local Agency Investment Fund (LAIF) yield was 2.28%.

Attached with the current investment strategy is a schedule that lists the average weighted maturities and yield for the Commingled Treasury Pool. Charts outlining investment concentration and distribution of bond maturities are provided for the Pool. Also included is a chart showing the one-year history of the Pool along with interest rates offered by selected comparable instruments.

Securities are purchased with the expectation that they will generally be held to maturity, hence unrealized gains or losses are not reflected in the yield calculations.

The market values of Pool securities were taken from pricing services provided by Bank of New York Mellon, Bloomberg Analytics, dealer quotes, and an independent pricing service.

A combination of securities maturing, new revenues, and tax receipts will adequately cover the anticipated cash flow needs for the next six months. Cash flows are continually monitored and are considered paramount in the selection of securities purchased for the Pool.

Attachments:

September 30, 2019 Quarterly Investment Summary



Quarterly Investment Report

September 30, 2019



Quarterly Investment Review Table of Contents

Quarterly Investment Report Table of Contents

Summary of Cost Values versus Market Values and Yields	1
Portfolio Strategy, Compliance, Review and Monitoring	2
Commingled Pool: Allocation by Security Types	5
Commingled Pool: Allocation by Ratings	6
Commingled Pool: Holdings by Issuer	7
Commingled Pool: Historical Month End Book Values	8
Commingled Pool: Distribution by Maturity	9
Commingled Pool: Yield to Maturity and Weighted Average Maturity	10
Approved Issuers and Broker/Dealers	11
Commingled Pool: Compliance with Investment Policy	12
Commingled Pool: Month Ended July 31, 2019	13
Commingled Pool: Month Ended August 31, 2019	14
Holdings Report: Commingled Pool	15
Holdings Report: Worker's Compensation	29
Holdings Report: Park Charter Fund	30
Holdings Report: San Jose-Evergreen	31
Transaction Activity Report	33

Board of Supervisors: Mike Wasserman, Cindy Chavez, Dave Cortese, Susan Ellenberg, S. Joseph Simitian

County Executive: Jeffrey V. Smith



Santa Clara County Commingled Pool and Segregated Investments

September 30, 2019

Fund	Cost Value**	Market Value	Variance	% Variance
Commingled Investment Pool	\$7,179,462,383	\$7,209,676,195	\$30,213,812	0.42%
Worker's Compensation	\$29,030,406	\$29,359,775	\$329,369	1.13%
Park Charter Fund	\$4,259,656	\$4,298,602	\$38,946	0.91%
San Jose-Evergreen	\$20,808,719	\$20,767,011	-\$41,708	-0.20%
Medical Malpractice Insurance Fund (1)	\$9,423,357	\$9,536,916	\$113,559	1.21%
Total	\$7,242,984,521	\$7,273,638,499	\$30,653,978	0.42%

(1) Managed by Chandler Asset Management, Inc.

Summary of Yields* for Select Santa Clara County Investment Funds

Fund	2019			2018
	<u>Jul 31</u>	<u>Aug 31</u>	<u>Sep 30</u>	<u>Sep 30</u>
Commingled Investment Pool	2.22%	2.17%	2.13%	1.86%
Worker's Compensation	2.34%	2.25%	2.20%	1.98%
Weighted Yield	2.22%	2.17%	2.13%	1.86%

*Yield to maturity (YTM) is the rate of return paid on a bond, note, or other fixed income security if the investor buys and holds it to its maturity date and if the coupon interest paid over the life of the bond is reinvested at the same rate as the coupon rate. The calculation for YTM is based on the coupon rate, length of time to maturity, and market price at time of purchase.

Yield is a snapshot measure of the yield of the portfolio on the day it was measured based on the current portfolio holdings on that day. This is not a measure of total return, and is not intended to be, since it does not factor in unrealized capital gains and losses and reinvestment rates are dependent upon interest rate changes

**Cost Value is the amortized book value of the securities as of the date of this report.



Santa Clara County Commingled Pool and Segregated Investments

Portfolio Strategy

September 30, 2019

Federal Reserve Bank (Fed) policy makers reduced interest rates twice during the quarter ending September 30, 2019 and each time by a quarter of a percentage point. Most recently, on October 30th, policy makers citing subdued inflation and slowing global growth dropped rates again by the same amount and for the third time this year. After its last rate revision, the Fed indicated it intends to avoid making further reductions unless the economic outlook changes materially. Financial markets are interpreting policy maker's comments to mean that current interest rate levels provide sufficient accommodation and only a significant deterioration in the economy's current trajectory would prompt further rate cuts. Fed policy makers have stressed they do not see a recession on the horizon. Instead, they have sought to portray recent rate reductions as insurance providing the economy with extra insulation to mitigate the effect of slower economic growth outside of the U.S. The Fed carries a dual mandate of achieving maximum employment and stable prices.

The Fed has set a range of 1.5 percent to 1.75 percent for its benchmark interest rate on over-night loans between banks. Fed rate reductions have caused mortgage, auto and personal loan rates to fall, making it cheaper to borrow money. Mortgage rates remain near historic lows. The 30-year fixed rate mortgage dropped to 3.49% in September, the lowest level in almost three years, and a full percentage point lower than a year earlier. Home prices and home sales have increased robustly since the Fed began lowering rates in late July, 2019.

The assessment by Fed policy makers of the U.S. economy highlighting a strong job market, rising incomes and solid consumer confidence has been validated in recent economic reports. Gross domestic product (GDP) is the broadest growth measure of goods and services. GDP increased at a 1.9 percent annualized rate in the quarter ending September 30, 2019. Growth was only slightly lower than the 2 percent growth posted in the prior quarter. The magnitude of third quarter gains suggest a modest deceleration but slowing momentum is typically seen at the end of long cycles. The U.S. is in the 11th year of an economic expansion. Gains in residential housing but more importantly, strength in consumer spending, the biggest part and 70 percent of the economy accounted for the majority of the third quarter's results.

In contrast to the 2.9 percent increase in consumer spending, business investment posted a 3 percent annualized decline over the quarter. After a one percent decline in the quarter ending June 30th, business investment has contracted sequentially across two quarters. This component has been hurt by slowing global growth, trade disputes between the U.S. and China, weak manufacturing and a reduction in investment in oil and gas exploration.



Santa Clara County Commingled Pool and Segregated Investments

Portfolio Strategy

September 30, 2019

Concerns do exist about the persistence of weak business investment trends and whether or not it poses a more generalized threat to the domestic economy. The International Monetary Fund recently cut its projection for 2019 global growth to 3%, the lowest since the 2008-2009 financial crisis. The U.S.-China trade dispute has disturbed long established supply chains, caused businesses to postpone investments, soured business sentiment and slowed hiring. Undoubtedly, retaliation against tariffs worth billions imposed upon Chinese products helped tip the U.S. manufacturing sector into recession earlier this year. Some economists contend the worse may have already passed. Most recently, the U.S.-China trade tensions have ratcheted down, with both sides expressing a desire to reach a partial deal to minimize further damage, even if a larger agreement is yet to be resolved. Manufacturing has steadily declined over time in importance. Accounting for approximately 25 percent of GDP in the 1960's, the sector currently contributes a modest 11 percent of GDP. Even though the factory sector may be in a downturn, its ability to impact the broader expanding economy may be limited.

A healthy labor market also has reaffirmed the Fed's assessment of the economy. September marked the 108th straight month of U.S. job growth, the longest such streak on record. Nonfarm payrolls increased 128.0 thousand in October, followed by a 180.0 thousand gain in September. Despite a moderation in the pace of job growth over time, mostly due to the shrinking of the pool of qualified workers, momentum remains sufficient to keep labor markets healthy while supporting higher wages and spending. The strongest sources of new job gains occurred in leisure and hospitality, education and health services and professional and business services.

The portfolio strategy continues to focus on the:

- (1) acquisition of high-quality issuers;
- (2) identifying and selecting bonds with attractive valuations;
- (3) appropriately sizing the liquidity portion of the portfolio to ensure adequate cash for near term obligations; and
- (4) ensuring that monies targeted for longer term investments are deployed in vehicles with favorable risk-adjusted yields.

Broker-dealers have generally down-sized the amount of securities carried in inventories in response to risk-curbing rules crafted after the 2008 financial crisis. These risk curbing rules include the international regulatory framework for banks called Basel III and the U.S. 2010 Dodd-Frank Law. The Treasury Division has increased its capability to review a larger volume of inventory listings to find attractive bonds. Portfolio structuring does not solely rely on interest rate anticipation strategies, which primarily speculate on the direction of interest rates to earn favorable returns.



Santa Clara County Commingled Pool and Segregated Investments

Portfolio Compliance, Review, and Monitoring

September 30, 2019

Yield and Weighted Average Maturity

The yield of the Commingled Pool is 2.13 and the weighted average life is 558 days.

Compliance

The County Treasurer believes the Commingled Pool contains sufficient cash flow from liquid and maturing securities, bank deposits and incoming cash to meet the next six months of expected expenditures.

Review and Monitoring

FTN Financial Main Street Advisors, the County's investment advisor, currently monitors the Treasury Department's investment activities.

Additional Information

Securities are purchased with the expectation that they will be held to maturity, so unrealized gains or losses are not reflected in the yield calculations.

The market values of securities were taken from pricing services provided by the Bank of New York Mellon, Bloomberg Analytics, dealer quotes, and an independent pricing service.

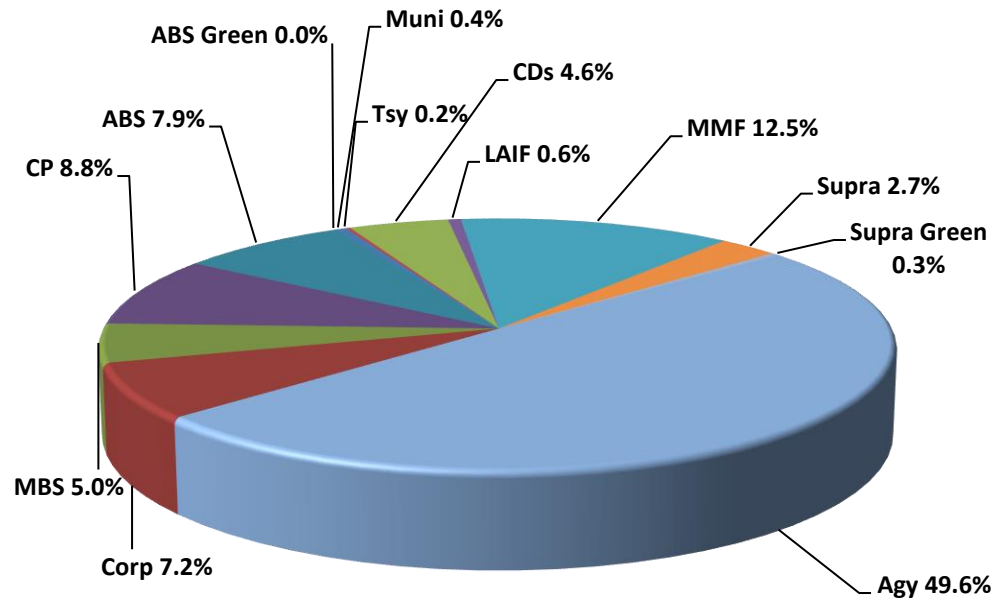


Santa Clara County Commingled Pool

Allocation by Security Types

September 30, 2019

Sector	9/30/2019	6/30/2019	% Chng
Federal Agencies	49.63%	45.58%	4.1%
Corporate Bonds	7.16%	6.62%	0.5%
Mortgage Backed Securities	4.99%	3.90%	1.1%
Commercial Paper	8.84%	9.47%	-0.6%
ABS	7.92%	6.04%	1.9%
ABS Green Bonds	0.00%	0.00%	0.0%
Municipal Securities	0.44%	0.40%	0.0%
U.S. Treasuries	0.21%	1.81%	-1.6%
Negotiable CDs	4.60%	10.92%	-6.3%
LAIF	0.59%	0.49%	0.1%
Money Market Funds	12.53%	12.24%	0.3%
Supranationals	2.75%	2.25%	0.5%
Supranationals Green Bonds	0.35%	0.29%	0.1%
Total	100.00%	100.00%	



Sector	9/30/2019	6/30/2019
Federal Agencies	3,563,469,579	3,903,465,859
Corporate Bonds	514,048,492	567,061,231
Mortgage Backed Securities	358,124,917	334,163,847
Commercial Paper	634,857,044	811,221,473
ABS	568,707,478	517,437,678
ABS Green Bonds	-	36,538
Municipal Securities	31,429,925	34,436,493
U.S. Treasuries	14,991,821	154,865,330
Negotiable CDs	330,000,000	935,000,000
LAIF	42,047,613	41,780,631
Money Market Funds	899,494,058	1,048,124,051
Supranational	197,291,456	192,308,761
Supranationals Green Bonds	25,000,000	25,000,000
Total	7,179,462,383	8,564,901,892

Amounts are based on book value

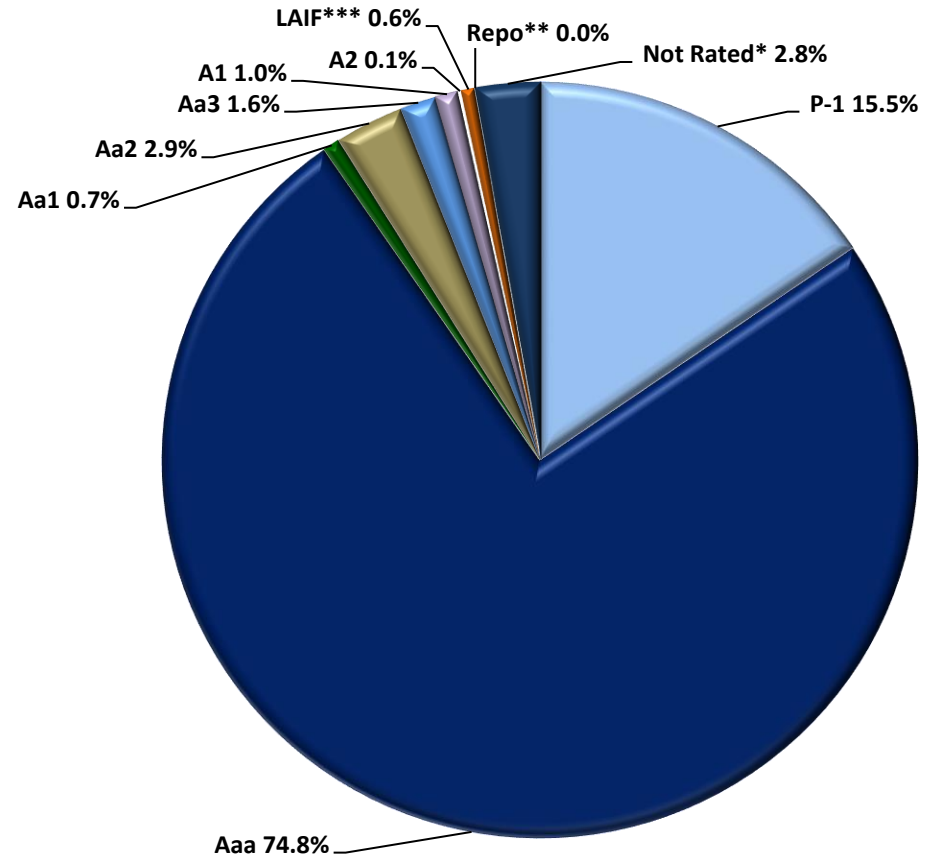


Santa Clara County Commingled Pool

Allocation by Ratings

September 30, 2019

Moody's Rating	Portfolio \$	Portfolio %
P-1	1,114,283,616	15.5%
Aaa	5,370,482,163	74.8%
Aa1	51,984,762	0.7%
Aa2	210,508,705	2.9%
Aa3	111,388,721	1.6%
A1	70,418,829	1.0%
A2	9,998,969	0.1%
A3	-	0.0%
LAIF***	42,047,613	0.6%
Repo**	-	0.0%
Not Rated*	198,349,005	2.8%
Total	7,179,462,383	100.0%



*Not Rated by Moody's but A-1+ by S&P

**Repurchase Agreements are not rated, but are collateralized by U.S. Treasury securities or securities issued by the Federal Agencies of the U.S.

***LAIF is not rated, but is comprised of State Code allowable securities

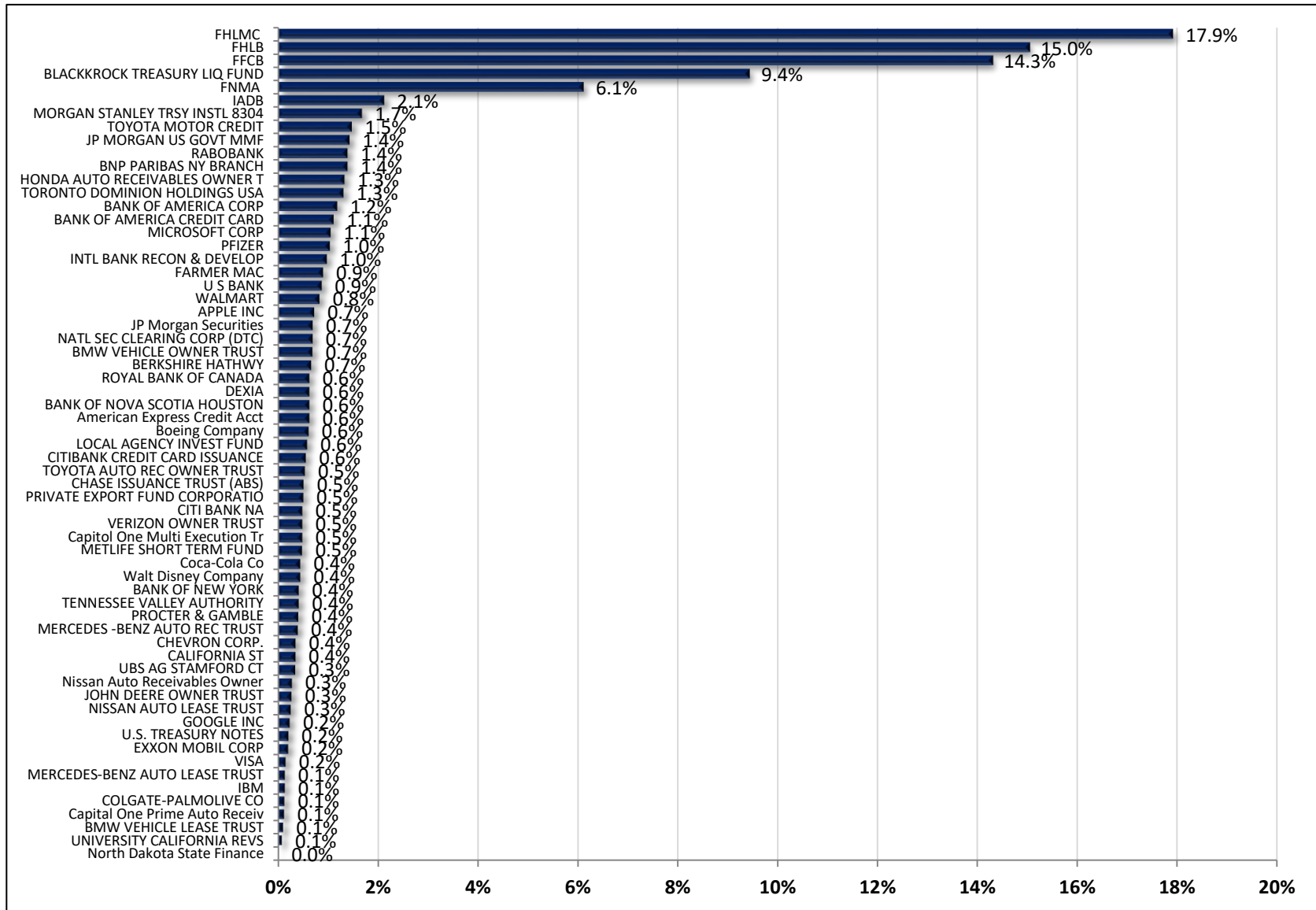
Amounts are based on book values



Santa Clara County Commingled Pool

Holdings by Issuer - Percent of Commingled Pool

September 30, 2019



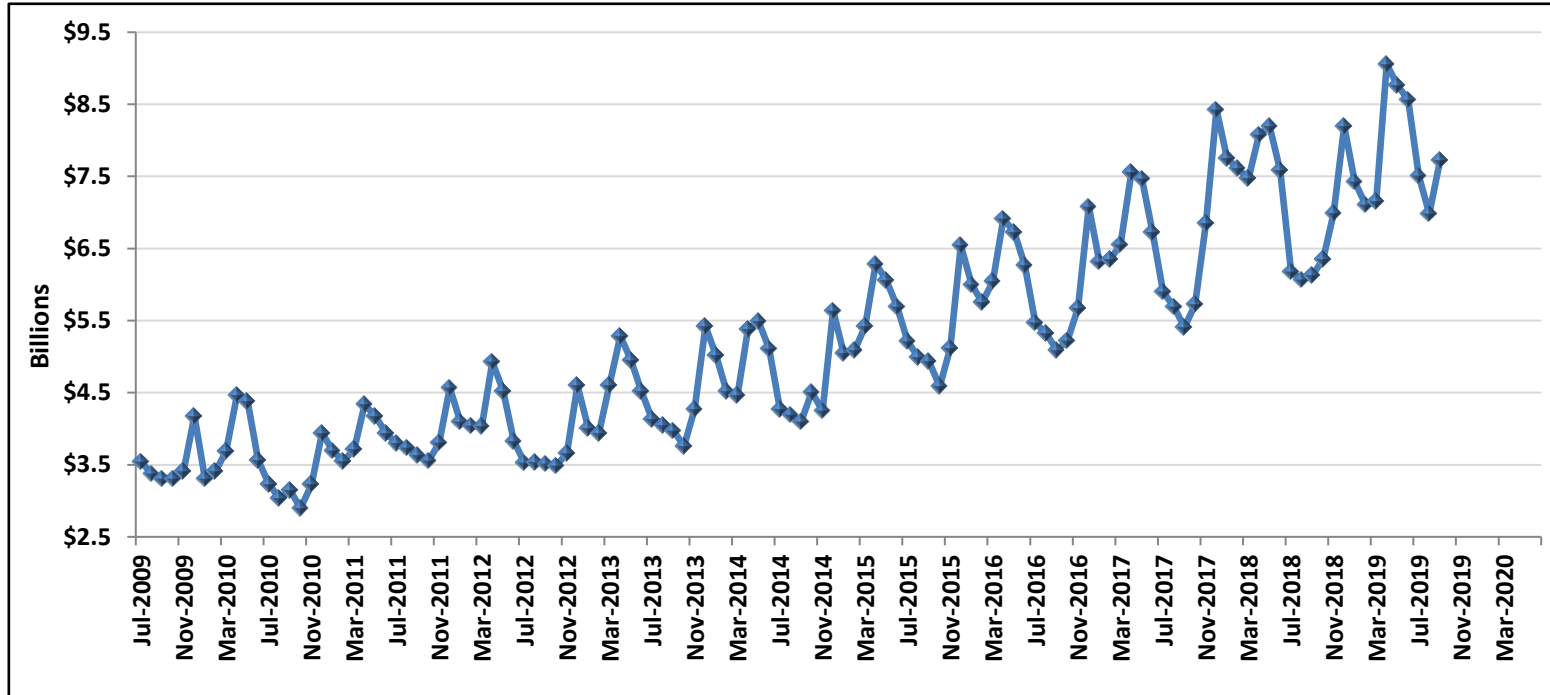
Amounts are based on book values



Santa Clara County Commingled Pool

Historical Month End Book Values

September 30, 2019



Fiscal Year	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
FY 2010	\$3.541	\$3.373	\$3.307	\$3.307	\$3.408	\$4.175	\$3.307	\$3.408	\$3.687	\$4.463	\$4.384	\$3.536
FY 2011	\$3.230	\$3.032	\$3.143	\$2.898	\$3.227	\$3.943	\$3.695	\$3.551	\$3.712	\$4.339	\$4.179	\$3.935
FY 2012	\$3.801	\$3.736	\$3.637	\$3.555	\$3.805	\$4.567	\$4.097	\$4.040	\$4.032	\$4.926	\$4.525	\$3.833
FY 2013	\$3.508	\$3.517	\$3.515	\$3.469	\$3.645	\$4.600	\$3.918	\$3.982	\$4.606	\$5.286	\$4.952	\$4.521
FY 2014	\$4.133	\$4.052	\$3.975	\$3.758	\$4.271	\$5.419	\$5.019	\$4.520	\$4.461	\$5.386	\$5.487	\$5.108
FY 2015	\$4.267	\$4.194	\$4.096	\$4.051	\$4.247	\$5.639	\$5.045	\$5.085	\$5.420	\$6.284	\$6.065	\$5.690
FY 2016	\$5.212	\$4.990	\$4.941	\$4.587	\$5.120	\$6.543	\$5.997	\$5.752	\$6.040	\$6.911	\$6.728	\$6.263
FY 2017	\$5.469	\$5.328	\$5.088	\$5.220	\$5.671	\$7.082	\$6.319	\$6.348	\$6.550	\$7.556	\$7.469	\$6.730
FY 2018	\$5.898	\$5.689	\$5.408	\$5.720	\$6.850	\$8.427	\$7.754	\$7.608	\$7.472	\$8.079	\$8.192	\$7.584
FY 2019	\$6.180	\$6.068	\$6.127	\$6.350	\$6.987	\$8.199	\$7.425	\$7.105	\$7.151	\$9.054	\$8.767	\$8.565
FY 2020	\$7.510	\$6.984	\$7.179									

Amounts in billions

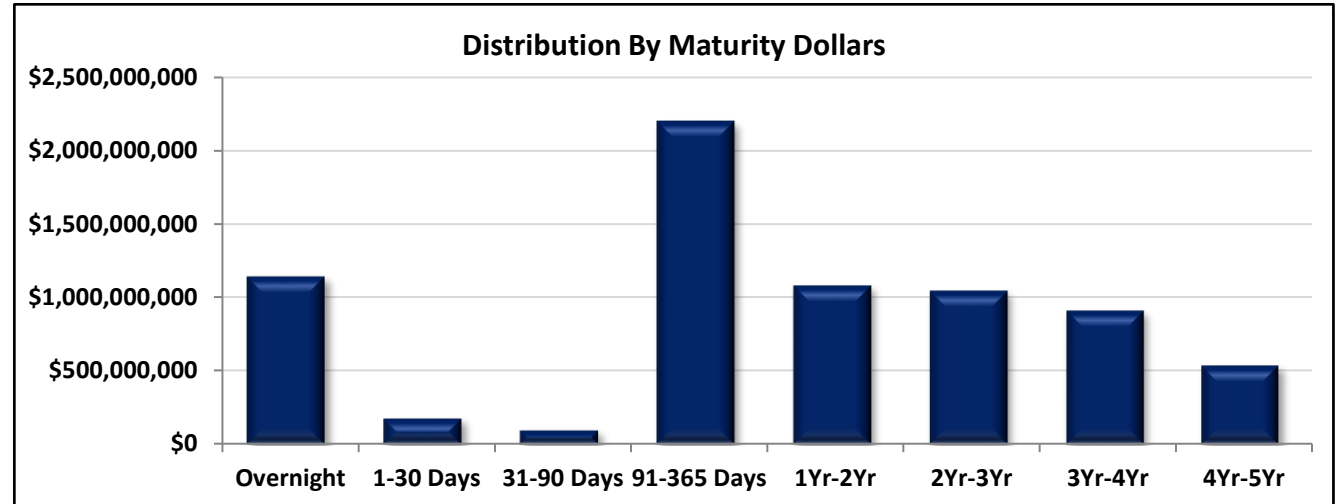


Santa Clara County Commingled Pool

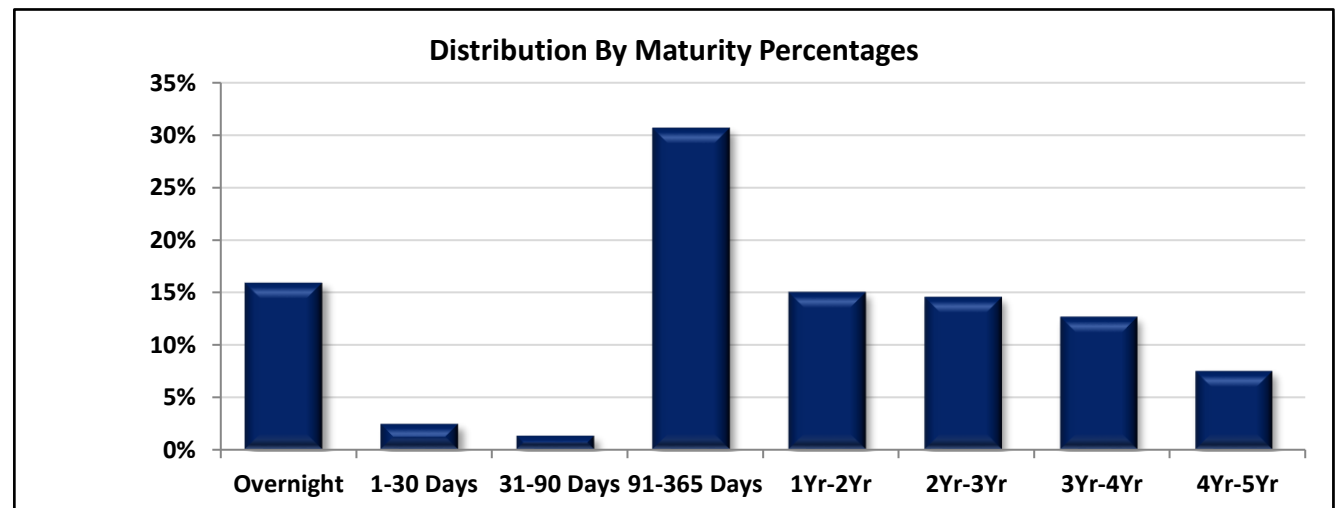
Distribution by Maturity

September 30, 2019

Maturity	Amount*
Overnight	1,141,541,670
1-30 Days	175,490,918
31-90 Days	94,250,099
91-365 Days	2,200,664,058
1Yr-2Yr	1,078,705,066
2Yr-3Yr	1,044,990,302
3Yr-4Yr	908,101,632
4Yr-5Yr	535,718,637
	7,179,462,383



Maturity	Amount*
Overnight	15.90%
1-30 Days	2.44%
31-90 Days	1.31%
91-365 Days	30.65%
1Yr-2Yr	15.02%
2Yr-3Yr	14.56%
3Yr-4Yr	12.65%
4Yr-5Yr	7.46%
	100.00%



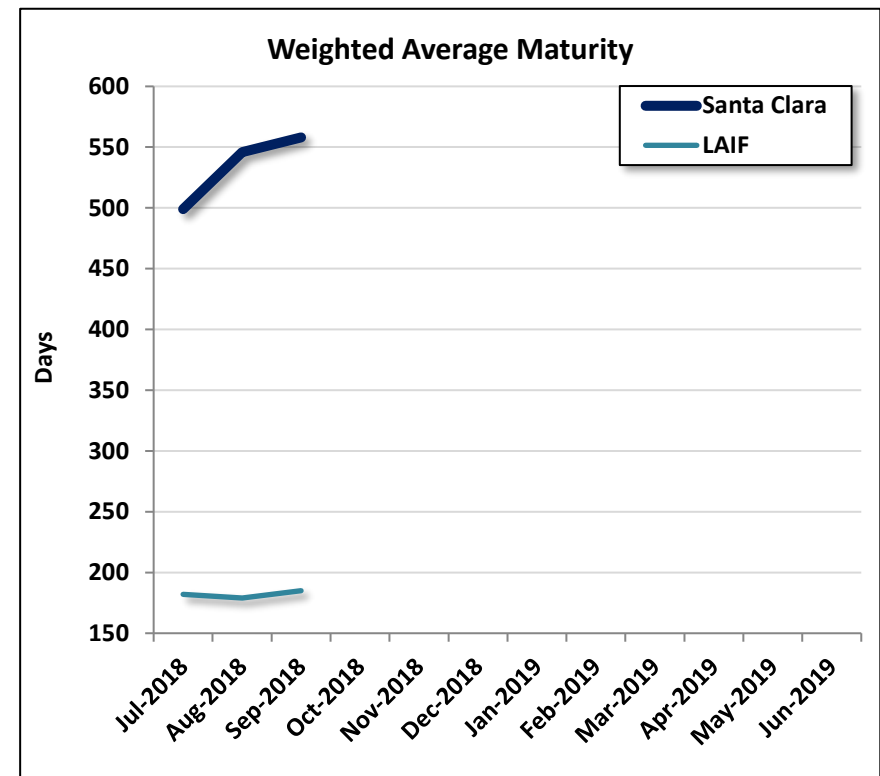
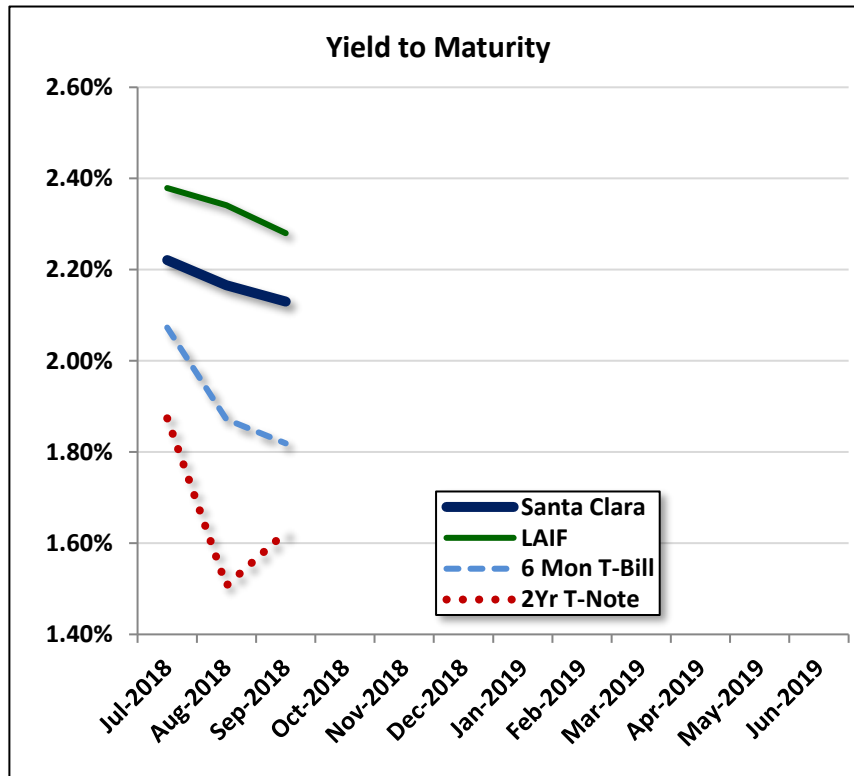
*Amounts are based on book value



Santa Clara County Commingled Pool

Yield to Maturity and Weighted Average Maturity

September 30, 2019



Item	Jul-18	Aug-18	Sep-18	Oct-18	Nov-18	Dec-18	Jan-19	Feb-19	Mar-19	Apr-19	May-19	Jun-19
SCC YTM	2.22%	2.17%	2.13%									
LAIF YTM	2.38%	2.34%	2.28%									
6 Mon T-Bill	2.07%	1.87%	1.82%									
2Yr T-Note	1.87%	1.51%	1.62%									
SCC WAM	499	546	558									
LAIF WAM	182	179	185									



Santa Clara County

Approved Issuers and Broker/Dealers

September 30, 2019

Direct Commercial Paper Issuers

Toyota Motor Credit
US Bank, NA
Dexia Credit Local, NY

Broker/Dealers

Academy Securities, Inc
Bank of America Merrill Lynch
Barclays Capital, Inc
BMO Capital Markets
BNP Paribas Securities Corp
BNY Mellon Capital Markets, LLC
BOK Financial Securities (Bank of Oklahoma)
Brean Capital LLC
Cantor Fitzgerald & Co
Citigroup Global Markets Inc
Daiwa Capital Markets America Inc
Deutsche Bank Securities Inc
FTN Financial Capital Markets
Incapital LLC
Jefferies & Co
JP Morgan Securities, Inc
Keybank Capital Markets, Inc
Loop Capital Markets LLC
Mizuho Securities USA, Inc
MUFG Securities USA LLC
Raymond James, Inc.
RBC Capital Markets, Inc
UBS Financial Services Inc
Vining Sparks LP
Williams Capital

**Santa Clara County Commingled Pool
Compliance with Investment Policy
September 30, 2019**



Item/Sector	Parameters	In Compliance
Maturity	Weighted Average Maturity (WAM) must be less than 24 months	Yes
Interest Periods	Securities must pay interest within one year of the initial investment and at least semiannually in subsequent years	Yes
Investment Swaps	Similar maturity swaps, so as not to affect cash flow needs, should have minimum 5 basis point gain	Yes
Issuer Limits	No more than 5% of the portfolio shall be invested in aggregate of any single institution of the following types: Bankers Acceptances, CP, Negotiable CDs, and Corporate Notes	Yes
U.S. Treasuries	No sector limit, no issuer limit, max maturity 5 years	Yes
U.S. Federal Agencies	No sector limit, no issuer limit, max maturity 5 years	Yes
LAIF	No sector limit, no issuer limit, CA State's deposit limit \$65 million	Yes
Repurchase Agreements	No sector limit, no Issuer limit, max maturity 92 days, treasury and agency collateral at 102% of investment, if maturity exceeds 15 days, must be collateralized by securities with 5 years or less maturities	Yes
Commercial Paper	Sector limit 40%, issuer limit 5%, max maturity 270 days, rated by at least two: A-1 (S&P), P-1 (Moody's), F-1 (Fitch), issued by domestic corporation w/ at least \$500 mil of assets, and long term debt rated by at least two: AA- (S&P/Fitch)/Aa3 (Moody's)	Yes
Corporate Bonds	Sector limit 30%, issuer limit 5%, max maturity 5 years, rated by at least two: AA- (S&P/Fitch)/Aa3 (Moody's), issued by domestic corps/depositories	Yes
Money Market Funds	Sector limit 20%, issuer limit 10%, rated by at least two: AAA-m (S&P/Fitch)/Aaa-mf (Moody's), MMF has at least \$500 mil managed	Yes
Negotiable Certificates of Deposit	Sector limit 30%, issuer limit 5%, max maturity 5 years, if under 1 year rated by at least two: A-1 (S&P), P-1 (Moody's), F-1 (Fitch), if greater than 1 year rated by at least two: AA- (S&P/Fitch)/Aa3 (Moody's)	Yes
Municipal Securities	Sector limit 10%, no issuer limit, State of CA, local CA agencies, and other municipal securities of the other 49 states, if long-term rated, then by at least two: A- (S&P/Fitch)/A3 (Moody's), if short-term rated, then by at least two: SP-1 (S&P), MIG-1 (Moody's), F-1 (Fitch), revenue based bonds payable solely out of the States' or local agencies' revenues	Yes
Mortgage-Backed Securities	Sector limit 20% in aggregate with ABS, no issuer limit, max maturity 5 years, collateralized by pools of conforming residential mortgage loans insured by FHLMC/FNMA and residential mortgages guaranteed by FHA (GNMA)	Yes
Asset-Backed Securities	Sector limit 20% in aggregate with ABS, no issuer limit, max maturity 5 years, collateralized by pools of loans such as installment/receivables, security must be rated by at least two: AA- (S&P/Fitch), Aa3 (Moody's), issuer rated by at least two: A- (S&P/Fitch), A3 (Moody's)	Yes
Supranational Debt Obligations	Sector limit 10%, max maturity 5 years, issued or unconditionally guaranteed by the IBRD, rated by at least two: AAA (S&P/Fitch), Aaa (Moody's)	Yes
Bankers' Acceptances	Sector limit 40%, issuer limit 5%, max maturity 180 days, rated by at least two: A-1 (S&P), P-1 (Moody's), F-1 (Fitch), issued by commercial banks, collateral must exceed market value of security by 2%	Yes, None in Portfolio
Securities Lending	Sector limit 20%, max maturity 92 days for loans and reinvestment, loan counterparty must be a primary dealer, loaned securities must be owned for at least 30 days	Yes, None in Portfolio



Santa Clara County Commingled Pool

Allocation by Security Types

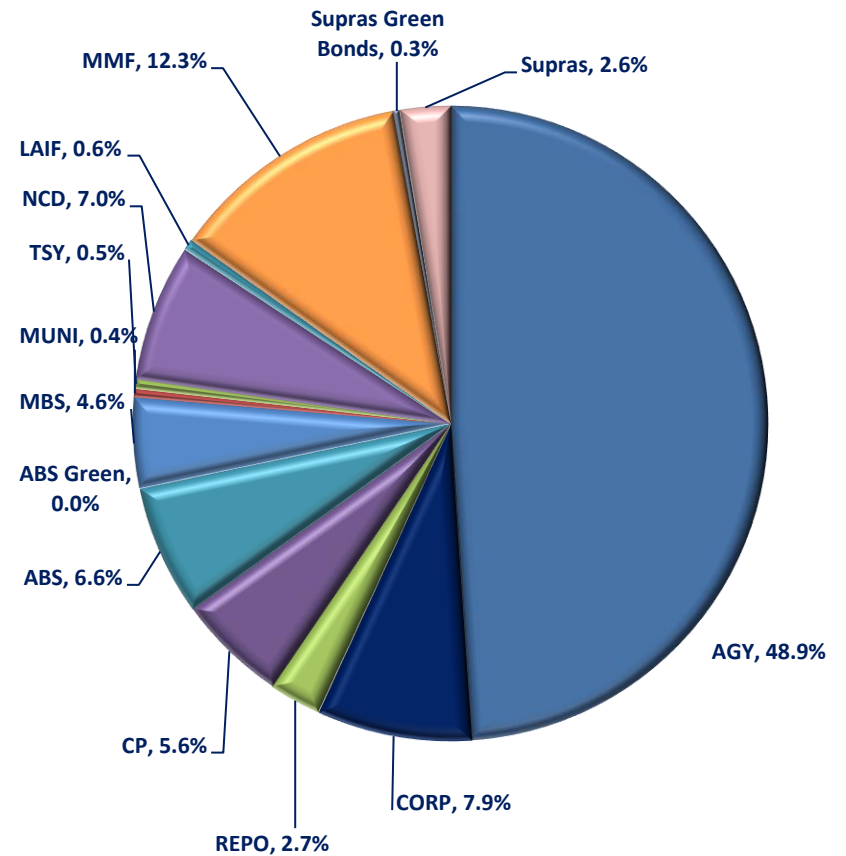
For the Month Ended July 31, 2019

Average Daily Balance	\$ 8,313,609,710.61
Book Yield	2.221%
Weighted Average Maturity	499 Days

Investment Type	Par Value (Millions)	Book Value* (Millions)	Value (Millions)
Federal Agencies	\$ 3,680.98	\$ 3,678.13	\$ 3,683.68
Corporate Bonds	589.83	590.13	593.04
Repurchase Agreements	200.00	200.00	200.00
Commercial Paper	424.70	422.19	422.25
Asset-Backed Securities	497.26	497.13	499.55
Asset-Backed Sec Green Bds	-	-	-
Mortgage Backed Securities	340.20	340.09	344.81
Municipal Securities	31.39	31.43	31.41
U.S. Treasuries	40.00	39.97	40.06
Negotiable CDs	525.00	525.00	525.35
LAIF	42.05	42.05	42.05
Money Market Funds	926.20	926.20	926.20
Suprationals Green Bonds	25.00	25.00	25.00
Suprationals	192.00	192.30	192.44
Total	\$ 7,514.60	\$ 7,509.61	\$ 7,525.83

*Represents Amortized Book Value

Asset Allocation By Market Value





Santa Clara County Commingled Pool

Allocation by Security Types

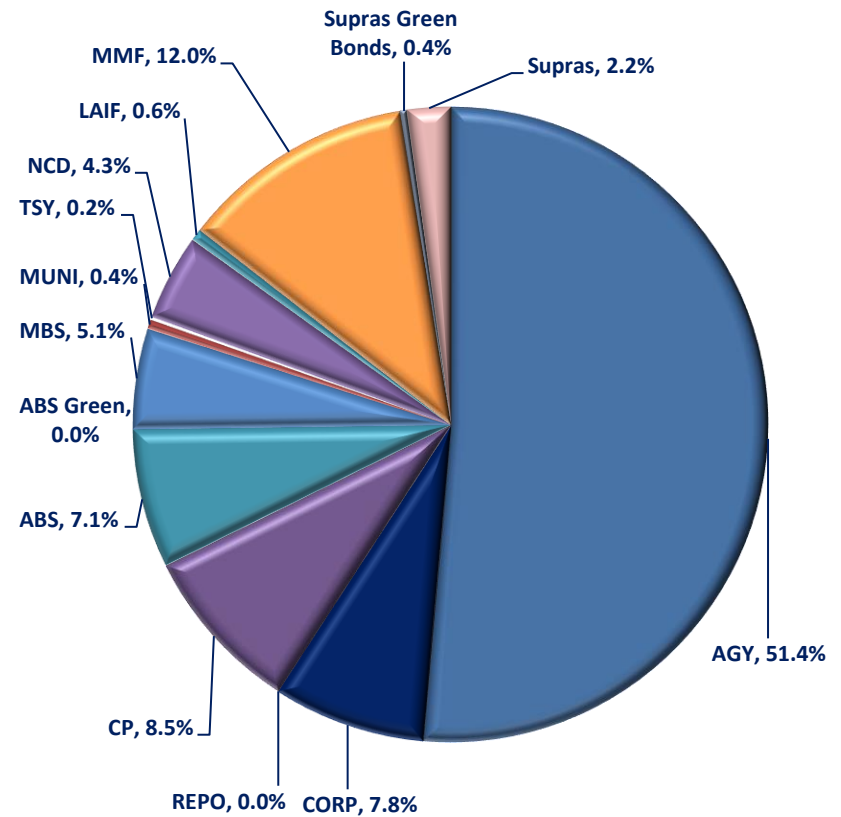
For the Month Ended August 31, 2019

Average Daily Balance	\$ 7,228,967,619.09
Book Yield	2.166%
Weighted Average Maturity	546 Days

Investment Type	Par Value (Millions)	Book Value* (Millions)	Value (Millions)
Federal Agencies	\$ 3,592.42	\$ 3,589.86	\$ 3,609.78
Corporate Bonds	538.88	539.16	544.54
Repurchase Agreements	-	-	-
Commercial Paper	602.70	599.35	599.32
Asset-Backed Securities	494.89	494.79	499.06
Asset-Backed Sec Green Bds	-	-	-
Mortgage Backed Securities	349.80	349.88	358.75
Municipal Securities	31.39	31.43	31.50
U.S. Treasuries	15.00	14.99	15.11
Negotiable CDs	305.00	305.00	305.48
LAIF	42.05	42.05	42.05
Money Market Funds	840.06	840.06	840.06
Supranationals Green Bonds	25.00	25.00	25.00
Supranationals	152.00	152.30	153.00
Total	\$ 6,989.19	\$ 6,983.87	\$ 7,023.64

*Represents Amortized Book Value

Asset Allocation By Market Value



SANTA CLARA COUNTY INVESTMENTS
Fund COMM - COMMINGLED POOL
Investments by Fund
September 30, 2019

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
Negotiable CDs											
06052TF70	39679	BANK OF AMERICA CORP	07/12/2019	45,000,000.00	45,000,000.00	45,023,715.00	2.150	2.121	2.151	02/05/2020	127
06052TF96	39743	BANK OF AMERICA CORP	08/15/2019	40,000,000.00	40,000,000.00	40,004,320.00	2.010	2.010	2.037	01/17/2020	108
05586FXA0	39304	BNP PARIBAS NY BRANCH	03/13/2019	50,000,000.00	50,000,000.00	50,119,200.00	2.690	2.690	2.727	02/21/2020	143
06417G5U8	39351	BANK OF NOVA SCOTIA HOUSTON	03/27/2019	45,000,000.00	45,000,000.00	45,064,305.00	2.580	2.580	2.615	01/17/2020	108
17305TK50	39671	CITI BANK NA	07/10/2019	35,000,000.00	35,000,000.00	35,010,290.00	2.190	2.190	2.220	01/10/2020	101
25215FES9	39336	DEXIA	03/22/2019	45,000,000.00	45,000,000.00	45,045,000.00	2.550	2.550	2.585	01/22/2020	113
78012UMJ1	39300	ROYAL BANK OF CANADA	03/12/2019	45,000,000.00	45,000,000.00	45,074,970.00	2.640	2.640	2.676	01/13/2020	104
90275DJV3	39800	UBS AG STAMFORD CT	09/03/2019	25,000,000.00	25,000,000.00	24,994,550.00	2.000	2.000	2.027	03/06/2020	157
Subtotal and Average				330,000,000.00	330,000,000.00	330,336,350.00		2.384	2.417		119
Mortgage Backed Securities (MBS)											
3137AYCE9	38387	FHLMC Multi-Family	01/12/2018	20,157,000.00	20,000,000.00	20,399,848.00	2.682	2.443	2.477	10/25/2022	1,120
3137AYCE9	38391	FHLMC Multi-Family	01/16/2018	7,555,078.13	7,500,000.00	7,649,943.00	2.682	2.454	2.488	10/25/2022	1,120
3137AWQH1	38465	FHLMC Multi-Family	02/22/2018	5,460,553.13	5,580,000.00	5,628,034.31	2.307	3.155	3.198	08/25/2022	1,059
3137B36J2	38643	FHLMC Multi-Family	03/20/2018	20,345,312.50	20,000,000.00	20,831,486.00	3.320	2.865	2.905	02/25/2023	1,243
3137AYCE9	38666	FHLMC Multi-Family	04/17/2018	11,616,539.06	11,745,000.00	11,979,810.74	2.682	2.879	2.919	10/25/2022	1,120
3137AYCE9	38744	FHLMC Multi-Family	06/05/2018	19,788,281.25	20,000,000.00	20,399,848.00	2.682	2.877	2.917	10/25/2022	1,120
3137B4WB8	38854	FHLMC Multi-Family	09/12/2018	4,768,285.16	4,775,000.00	4,948,817.16	3.060	2.968	3.009	07/25/2023	1,393
3137B5JM6	38864	FHLMC Multi-Family	09/25/2018	10,135,937.50	10,000,000.00	10,534,355.00	3.531	2.710	2.748	07/25/2023	1,393
3137B3NA2	38945	FHLMC Multi-Family	11/02/2018	10,605,782.00	10,605,782.00	11,028,850.89	3.250	3.173	3.217	04/25/2023	1,302
3137B5KW2	39026	FHLMC Multi-Family	12/03/2018	10,092,187.50	10,000,000.00	10,506,005.00	3.458	3.164	3.208	08/25/2023	1,424
3137B04Y7	39295	FHLMC Multi-Family	03/11/2019	26,755,312.50	27,000,000.00	27,492,855.30	2.615	2.792	2.831	01/25/2023	1,212
3137BQR90	39342	FHLMC Multi-Family	03/26/2019	23,034,375.00	23,400,000.00	23,589,862.92	2.272	2.637	2.674	01/25/2023	1,212
3137BP4J5	39654	FHLMC Multi-Family	07/01/2019	22,977,162.47	22,662,891.94	23,056,519.18	2.446	1.911	1.938	03/25/2026	2,367
3137BQR90	39721	FHLMC Multi-Family	07/31/2019	3,591,047.66	3,580,000.00	3,609,047.40	2.272	2.113	2.142	01/25/2023	1,212
3138LAYM5	38477	FNMA Multi-Family	02/27/2018	3,451,624.16	3,490,896.76	3,520,880.60	2.550	2.795	2.834	09/01/2022	1,066
3136B1XP4	38664	FNMA Multi-Family	04/30/2018	3,238,966.99	3,175,797.21	3,234,617.74	3.560	2.746	2.784	09/25/2021	725
3136B1XP4	38665	FNMA Multi-Family	04/30/2018	3,238,966.99	3,175,797.21	3,234,617.74	3.560	2.746	2.784	09/25/2021	725
31381N7G2	38884	FNMA Multi-Family	10/11/2018	3,419,303.24	3,410,244.78	3,429,687.37	3.270	3.045	3.088	10/01/2020	366
31381TYT1	39150	FNMA Multi-Family	01/14/2019	29,565,113.77	29,621,811.77	30,250,468.37	2.750	2.670	2.707	03/01/2022	882
31381RZ23	39158	FNMA Multi-Family	01/16/2019	14,702,683.51	14,373,112.54	14,735,520.37	3.840	2.825	2.865	08/01/2021	670

Portfolio SCL2
AP

Fund COMM - COMMINGLED POOL
Investments by Fund
September 30, 2019

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
Mortgage Backed Securities (MBS)											
31381RLL6	39218	FNMA Multi-Family	02/07/2019	12,013,602.63	11,761,826.04	12,057,638.32	3.840	2.833	2.872	07/01/2021	639
31381RLL6	39219	FNMA Multi-Family	02/07/2019	2,005,347.53	1,963,320.20	2,012,698.10	3.840	2.833	2.872	07/01/2021	639
3138LGKH8	39319	FNMA Multi-Family	03/19/2019	24,609,375.00	25,000,000.00	25,377,327.00	2.470	2.794	2.833	01/01/2024	1,553
3138EKX67	39457	FNMA Multi-Family	04/18/2019	15,501,654.49	15,564,276.38	15,856,395.28	2.513	2.578	2.614	03/01/2023	1,247
3138LEYD7	39587	FNMA Multi-Family	05/30/2019	18,492,598.78	18,827,972.04	18,869,666.96	1.970	2.656	2.693	11/01/2023	1,492
3138LGFF8	39609	FNMA Multi-Family	06/11/2019	4,976,953.13	5,000,000.00	4,994,549.05	2.150	2.249	2.280	01/01/2024	1,553
3138L2BU0	39632	FNMA Multi-Family	06/24/2019	6,810,573.62	6,819,097.49	6,798,629.01	2.310	2.315	2.347	12/01/2022	1,157
3138LOU90	39734	FNMA Multi-Family	08/13/2019	5,085,937.50	5,000,000.00	5,089,054.65	2.590	1.983	2.011	09/01/2022	1,066
31381VBJ3	39735	FNMA Multi-Family	08/13/2019	5,182,243.64	5,077,519.80	5,202,630.34	2.830	2.010	2.038	06/01/2022	974
3138LORM5	39844	FNMA Multi-Family	09/13/2019	8,947,118.55	8,887,061.46	8,916,935.05	2.135	1.872	1.898	11/01/2022	1,127
Subtotal and Average				358,124,917.39	357,997,407.62	365,236,598.85		2.647	2.684		1,231
Federal Agency Bonds											
3133EGWH4	37018	FFCB NOTES	09/30/2016	10,003,751.64	10,000,000.00	9,907,689.50	1.280	1.243	1.260	09/29/2021	729
3133EGT47	37194	FFCB NOTES	12/08/2016	10,000,000.00	10,000,000.00	10,059,292.30	2.010	1.982	2.010	12/08/2021	799
3133EG5D3	37378	FFCB NOTES	01/27/2017	5,000,000.00	5,000,000.00	5,039,713.40	2.030	2.002	2.030	01/27/2022	849
3133EG6C4	37404	FFCB NOTES	02/03/2017	14,999,762.78	15,000,000.00	14,986,370.25	1.550	1.533	1.554	02/03/2020	125
3133EHBA0	37502	FFCB NOTES	03/02/2017	19,996,868.15	20,000,000.00	19,974,291.00	1.520	1.537	1.558	03/02/2020	153
3133EHEZ2	37639	FFCB NOTES	04/06/2017	15,000,000.00	15,000,000.00	14,982,557.70	1.600	1.578	1.600	04/06/2020	188
3133EHFL2	37665	FFCB NOTES	04/13/2017	14,998,978.67	15,000,000.00	14,978,007.45	1.550	1.541	1.563	04/13/2020	195
3133EHFL2	37666	FFCB NOTES	04/13/2017	9,999,448.89	10,000,000.00	9,985,338.30	1.550	1.539	1.560	04/13/2020	195
3133EHFL2	37667	FFCB NOTES	04/13/2017	9,999,448.89	10,000,000.00	9,985,338.30	1.550	1.539	1.560	04/13/2020	195
3133EHGA5	37725	FFCB NOTES	04/21/2017	25,000,183.33	25,000,000.00	24,994,348.50	1.440	1.406	1.426	10/21/2019	20
3133EHHG1	37761	FFCB NOTES	05/03/2017	5,000,000.00	5,000,000.00	4,996,249.35	1.750	1.726	1.750	05/03/2021	580
3133EHHG1	37762	FFCB NOTES	05/03/2017	10,000,000.00	10,000,000.00	9,992,498.70	1.750	1.726	1.750	05/03/2021	580
3133EHJA2	37793	FFCB NOTES	05/08/2017	34,997,749.63	35,000,000.00	34,942,741.05	1.550	1.539	1.561	05/08/2020	220
3133EHHK5	37841	FFCB NOTES	05/23/2017	12,002,551.16	12,000,000.00	11,976,692.64	1.570	1.522	1.543	07/23/2020	296
3133EHWM1	38024	FFCB NOTES	09/01/2017	3,002,932.50	3,000,000.00	2,996,528.16	1.700	1.624	1.647	09/01/2021	701
3133EHWM1	38025	FFCB NOTES	09/01/2017	5,000,000.00	5,000,000.00	4,994,213.60	1.700	1.676	1.700	09/01/2021	701
3133EHWM1	38026	FFCB NOTES	09/01/2017	7,007,479.79	7,000,000.00	6,991,899.04	1.700	1.619	1.642	09/01/2021	701
3133EHZA4	38046	FFCB NOTES	09/20/2017	9,984,884.51	10,000,000.00	9,981,535.40	1.660	1.715	1.739	09/20/2021	720
3133EHJ95	38081	FFCB NOTES	10/26/2017	9,998,752.31	10,000,000.00	9,988,937.20	1.750	1.737	1.762	10/26/2020	391

Fund COMM - COMMINGLED POOL
Investments by Fund
September 30, 2019

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
Federal Agency Bonds											
3133EHJ95	38082	FFCB NOTES	10/26/2017	4,998,395.83	5,000,000.00	4,994,468.60	1.750	1.756	1.780	10/26/2020	391
3133EHP31	38126	FFCB NOTES	11/10/2017	9,973,953.74	9,975,000.00	10,017,106.57	1.950	1.928	1.955	11/02/2021	763
3133EHW58	38169	FFCB NOTES	11/27/2017	14,998,266.67	15,000,000.00	15,009,269.25	1.900	1.943	1.970	11/27/2020	423
3133EHW58	38204	FFCB NOTES	12/01/2017	21,530,254.11	21,550,000.00	21,563,316.82	1.900	1.954	1.982	11/27/2020	423
3133EGYC3	38310	FFCB NOTES	12/20/2017	8,393,814.41	8,550,000.00	8,529,599.87	1.730	2.338	2.371	10/12/2022	1,107
3133EJGH6	38506	FFCB NOTES	03/15/2018	23,002,589.85	23,000,000.00	23,151,937.77	2.440	2.395	2.429	10/15/2020	380
3133EJHL6	38545	FFCB NOTES	03/27/2018	9,997,848.89	10,000,000.00	10,027,175.10	2.375	2.387	2.420	03/27/2020	178
3133EJLU1	38629	FFCB NOTES	04/24/2018	14,998,654.76	15,000,000.00	15,027,115.65	2.420	2.829	2.869	01/24/2020	115
3133EJLU1	38630	FFCB NOTES	04/24/2018	29,998,493.33	30,000,000.00	30,054,231.30	2.420	2.814	2.854	01/24/2020	115
3133EJPX1	38718	FFCB NOTES	05/21/2018	4,984,498.18	5,000,000.00	5,198,369.15	2.875	3.253	3.299	12/21/2022	1,177
3133EJSU4	38831	FFCB NOTES	06/29/2018	10,000,427.37	10,000,000.00	10,015,173.50	2.530	2.476	2.511	12/26/2019	86
3133EJTT6	38837	FFCB NOTES	07/05/2018	4,997,881.33	5,000,000.00	5,049,059.55	2.625	2.623	2.659	01/05/2021	462
3133EJTT6	38838	FFCB NOTES	07/05/2018	4,997,881.33	5,000,000.00	5,049,059.55	2.625	2.623	2.659	01/05/2021	462
3133EJZH5	38878	FFCB NOTES	10/05/2018	13,907,625.47	14,000,000.00	14,477,778.98	2.800	2.997	3.038	09/13/2022	1,078
3133EJK24	38943	FFCB NOTES	11/01/2018	14,998,548.88	15,000,000.00	15,376,783.50	3.000	2.963	3.004	10/19/2021	749
3133EJW70	38999	FFCB NOTES	11/26/2018	34,980,794.72	35,000,000.00	35,614,787.95	2.875	2.869	2.909	05/26/2021	603
3133EJW70	39023	FFCB NOTES	11/30/2018	26,807,899.06	26,825,000.00	27,296,191.05	2.875	2.875	2.915	05/26/2021	603
3133EJ3B3	39075	FFCB NOTES	12/17/2018	9,990,713.33	10,000,000.00	10,231,156.70	2.800	2.805	2.844	12/17/2021	808
3133EJY60	39105	FFCB NOTES	12/24/2018	12,586,848.24	12,500,000.00	13,083,792.75	3.020	2.765	2.803	03/03/2023	1,249
3133EJ3B3	39108	FFCB NOTES	12/24/2018	4,306,092.78	4,300,000.00	4,399,397.38	2.800	2.695	2.732	12/17/2021	808
3133EJ4Q9	39157	FFCB NOTES	01/16/2019	19,988,033.57	20,000,000.00	20,180,414.60	2.550	2.562	2.598	01/11/2021	468
3133EJ5V7	39165	FFCB NOTES	01/18/2019	14,850,967.37	14,875,000.00	15,356,195.69	2.625	2.640	2.676	01/18/2023	1,205
3133EJ5P0	39173	FFCB NOTES	01/25/2019	9,988,516.03	10,000,000.00	10,205,860.70	2.600	2.615	2.652	01/18/2022	840
3133EKCS3	39296	FFCB NOTES	03/11/2019	20,012,133.33	20,000,000.00	20,208,913.60	2.550	2.472	2.506	03/11/2021	527
3133EKEW2	39357	FFCB NOTES	03/28/2019	19,988,538.33	20,000,000.00	20,300,749.80	2.280	2.272	2.303	03/28/2022	909
3133EKLA2	39565	FFCB NOTES	05/22/2019	9,596,894.09	9,590,000.00	9,822,232.02	2.300	2.247	2.279	05/15/2023	1,322
3133EKNR3	39594	FFCB NOTES	06/03/2019	10,004,186.48	10,000,000.00	10,145,397.50	2.200	2.153	2.183	06/03/2022	976
3133EKSN7	39639	FFCB NOTES	06/26/2019	9,961,985.07	10,000,000.00	10,058,681.30	1.770	1.850	1.876	06/26/2023	1,364
3133EKPS9	39689	FFCB NOTES	07/17/2019	20,057,035.29	20,000,000.00	20,142,172.20	2.125	1.924	1.951	06/07/2021	615
3133EKVD5	39693	FFCB NOTES	07/18/2019	11,238,008.50	11,250,000.00	11,298,595.05	1.875	1.896	1.922	01/18/2022	840
3133EKVC7	39701	FFCB NOTES	07/22/2019	14,997,424.27	15,000,000.00	15,026,412.45	1.875	1.858	1.884	07/19/2021	657
3133EKZV1	39751	FFCB NOTES	08/19/2019	19,993,221.76	20,000,000.00	19,920,469.40	1.550	1.546	1.568	08/16/2021	685

Portfolio SCL2
AP

Fund COMM - COMMINGLED POOL
Investments by Fund
September 30, 2019

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
Federal Agency Bonds											
3130A5Z77	36288	FHLB NOTES	10/21/2015	5,013,521.01	5,000,000.00	4,999,063.00	1.830	1.469	1.490	07/29/2020	302
3130A5Z77	36289	FHLB NOTES	10/19/2015	5,015,367.79	5,000,000.00	4,999,063.00	1.830	1.424	1.444	07/29/2020	302
3130A5Z77	36298	FHLB NOTES	10/23/2015	5,015,047.61	5,000,000.00	4,999,063.00	1.830	1.432	1.452	07/29/2020	302
3130A5Z77	36308	FHLB NOTES	10/26/2015	10,024,702.86	10,000,000.00	9,998,126.00	1.830	1.498	1.519	07/29/2020	302
3130A5Z77	36310	FHLB NOTES	10/26/2015	5,012,681.96	5,000,000.00	4,999,063.00	1.830	1.490	1.511	07/29/2020	302
3130A7PU3	36679	FHLB NOTES	04/11/2016	10,002,642.86	10,000,000.00	9,967,661.00	1.200	1.131	1.147	04/06/2020	188
313378J77	36756	FHLB NOTES	05/12/2016	15,049,708.54	15,000,000.00	15,000,828.00	1.875	1.105	1.120	03/13/2020	164
313378J77	36760	FHLB NOTES	05/13/2016	6,019,108.96	6,000,000.00	6,000,331.20	1.875	1.133	1.149	03/13/2020	164
3133834H1	36877	FHLB NOTES	07/12/2016	15,032,683.40	15,000,000.00	14,949,384.75	1.375	1.040	1.055	06/12/2020	255
313378J77	36886	FHLB NOTES	07/15/2016	15,052,527.09	15,000,000.00	15,000,828.00	1.875	1.055	1.069	03/13/2020	164
313380WG8	36993	FHLB NOTES	09/30/2016	19,546,610.63	19,500,000.00	19,411,222.16	1.375	1.100	1.115	09/11/2020	346
313380WG8	37022	FHLB NOTES	10/06/2016	12,016,291.17	12,000,000.00	11,945,367.48	1.375	1.210	1.227	09/11/2020	346
3133834H1	37037	FHLB NOTES	10/13/2016	10,009,020.02	10,000,000.00	9,966,256.50	1.375	1.225	1.242	06/12/2020	255
313380WG8	37054	FHLB NOTES	10/24/2016	10,014,602.72	10,000,000.00	9,954,472.90	1.375	1.199	1.216	09/11/2020	346
313383HU8	37058	FHLB NOTES	10/19/2016	15,059,901.64	15,000,000.00	14,989,268.55	1.750	1.147	1.163	06/12/2020	255
313380WG8	37072	FHLB NOTES	10/28/2016	13,873,836.12	13,860,000.00	13,796,899.44	1.375	1.248	1.266	09/11/2020	346
3130AA3R7	37108	FHLB NOTES	11/17/2016	34,999,671.43	35,000,000.00	34,976,225.90	1.375	1.363	1.382	11/15/2019	45
3130AABG2	37149	FHLB NOTES	11/30/2016	14,974,181.99	15,000,000.00	15,061,065.00	1.875	1.931	1.957	11/29/2021	790
313382K69	37711	FHLB NOTES	04/13/2017	25,872,908.89	25,860,000.00	25,858,211.26	1.750	1.690	1.714	03/12/2021	528
313378CR0	37726	FHLB NOTES	04/19/2017	25,250,715.10	25,000,000.00	25,357,947.75	2.250	1.794	1.819	03/11/2022	892
313378J77	37778	FHLB NOTES	04/28/2017	14,020,861.22	14,000,000.00	14,000,772.80	1.875	1.513	1.535	03/13/2020	164
313379RB7	37961	FHLB NOTES	06/30/2017	5,010,452.85	5,000,000.00	5,011,117.85	1.875	1.722	1.746	06/11/2021	619
3130ACE26	38033	FHLB NOTES	09/08/2017	21,977,080.60	22,000,000.00	21,899,775.26	1.375	1.462	1.482	09/28/2020	363
3130A3UQ5	38102	FHLB NOTES	11/03/2017	10,007,923.08	10,000,000.00	10,004,185.30	1.875	1.781	1.806	12/11/2020	437
3130ACUK8	38178	FHLB NOTES	11/28/2017	25,000,000.00	25,000,000.00	25,087,816.50	2.000	1.972	2.000	05/28/2021	605
313383HU8	38247	FHLB NOTES	12/08/2017	24,969,110.90	25,000,000.00	24,982,114.25	1.750	1.905	1.932	06/12/2020	255
3130A66T9	38269	FHLB NOTES	12/13/2017	24,916,634.62	25,000,000.00	24,945,410.75	1.625	1.961	1.989	09/11/2020	346
3130ADJH6	38418	FHLB NOTES	01/29/2018	7,614,313.59	7,615,000.00	7,620,897.89	2.100	2.099	2.128	01/29/2020	120
313370US5	38436	FHLB NOTES	02/05/2018	5,025,082.26	5,000,000.00	5,047,332.45	2.875	2.292	2.324	09/11/2020	346
3130ADUY6	38570	FHLB NOTES	04/06/2018	31,572,252.80	31,575,000.00	31,758,467.80	2.450	2.425	2.459	09/21/2020	356
3130ADXU1	38578	FHLB NOTES	04/09/2018	19,997,262.22	20,000,000.00	20,024,894.60	2.320	2.340	2.372	01/09/2020	100
3130AECJ7	38733	FHLB NOTES	05/21/2018	9,998,826.41	10,000,000.00	10,048,671.30	2.625	2.607	2.643	05/28/2020	240

Fund COMM - COMMINGLED POOL
Investments by Fund
September 30, 2019

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
Federal Agency Bonds											
3130AFB63	38896	FHLB NOTES	10/22/2018	14,990,841.67	15,000,000.00	15,222,244.65	2.950	2.958	2.999	01/22/2021	479
3130AFB63	38901	FHLB NOTES	10/23/2018	4,996,943.45	5,000,000.00	5,074,081.55	2.950	2.958	2.999	01/22/2021	479
3130AFB63	38920	FHLB NOTES	10/26/2018	25,003,798.39	25,000,000.00	25,370,407.75	2.950	2.898	2.939	01/22/2021	479
3130AFB63	38922	FHLB NOTES	10/26/2018	5,000,496.71	5,000,000.00	5,074,081.55	2.950	2.902	2.943	01/22/2021	479
313370E38	38978	FHLB NOTES	11/19/2018	20,074,185.44	20,000,000.00	20,207,540.20	3.375	2.787	2.826	06/12/2020	255
3130AFE78	39016	FHLB NOTES	11/29/2018	14,344,432.99	14,350,000.00	14,928,135.38	3.000	2.970	3.012	12/09/2022	1,165
3130A0F70	39069	FHLB NOTES	12/14/2018	10,174,808.64	10,000,000.00	10,699,234.90	3.375	2.883	2.923	12/08/2023	1,529
3130A0F70	39106	FHLB NOTES	12/24/2018	3,575,776.59	3,500,000.00	3,744,732.22	3.375	2.778	2.817	12/08/2023	1,529
3130ABFD3	39138	FHLB NOTES	01/08/2019	15,003,183.32	15,000,000.00	15,398,573.25	2.625	2.580	2.616	06/07/2022	980
3130AB3H7	39362	FHLB NOTES	03/29/2019	14,312,553.66	14,250,000.00	14,721,163.43	2.375	2.238	2.269	03/08/2024	1,620
313370E38	39383	FHLB NOTES	04/08/2019	10,063,874.76	10,000,000.00	10,103,770.10	3.375	2.404	2.438	06/12/2020	255
313370E38	39393	FHLB NOTES	04/08/2019	23,444,072.07	23,295,000.00	23,536,732.45	3.375	2.402	2.436	06/12/2020	255
313379Q69	39545	FHLB NOTES	05/16/2019	24,951,286.68	25,000,000.00	25,316,680.00	2.125	2.169	2.200	06/10/2022	983
3130A5P45	39552	FHLB NOTES	05/20/2019	15,060,386.32	15,000,000.00	15,282,192.15	2.375	2.188	2.219	06/10/2022	983
3133834G3	39559	FHLB NOTES	05/21/2019	9,960,834.02	10,000,000.00	10,189,862.80	2.125	2.205	2.236	06/09/2023	1,347
3130A1W95	39563	FHLB NOTES	05/22/2019	24,978,744.93	25,000,000.00	25,241,077.25	2.250	2.269	2.301	06/11/2021	619
3133834G3	39592	FHLB NOTES	06/03/2019	9,989,622.13	10,000,000.00	10,189,862.80	2.125	2.124	2.154	06/09/2023	1,347
3133834G3	39665	FHLB NOTES	07/08/2019	21,657,794.60	21,505,000.00	21,913,299.95	2.125	1.897	1.923	06/09/2023	1,347
313378JP7	39786	FHLB NOTES	08/29/2019	5,530,909.59	5,445,000.00	5,518,858.87	2.375	1.525	1.546	09/10/2021	710
3130A2UW4	39852	FHLB NOTES	09/16/2019	10,506,238.73	10,000,000.00	10,572,109.30	2.875	1.776	1.801	09/13/2024	1,809
3137EADM8	35873	FHLMC NOTES	04/16/2015	29,999,947.88	30,000,000.00	29,999,087.40	1.250	1.296	1.314	10/02/2019	1
3137EADM8	36322	FHLMC NOTES	10/29/2015	9,999,969.78	10,000,000.00	9,999,695.80	1.250	1.343	1.362	10/02/2019	1
3137EADM8	36332	FHLMC NOTES	11/04/2015	18,349,888.31	18,350,000.00	18,349,441.79	1.250	1.456	1.476	10/02/2019	1
3137EADM8	36337	FHLMC NOTES	11/06/2015	7,999,937.64	8,000,000.00	7,999,756.64	1.250	1.519	1.540	10/02/2019	1
3137EADM8	36340	FHLMC NOTES	11/09/2015	9,999,906.56	10,000,000.00	9,999,695.80	1.250	1.576	1.598	10/02/2019	1
3137EAEC9	36989	FHLMC NOTES	09/27/2016	19,944,637.72	20,000,000.00	19,793,145.60	1.125	1.261	1.278	08/12/2021	681
3137EAEC9	36992	FHLMC NOTES	09/29/2016	9,974,660.47	10,000,000.00	9,896,572.80	1.125	1.248	1.265	08/12/2021	681
3137EAEE5	37443	FHLMC NOTES	02/09/2017	20,001,302.46	20,000,000.00	19,975,560.00	1.500	1.456	1.477	01/17/2020	108
3137EAEF2	37835	FHLMC NOTES	04/20/2017	44,971,642.50	45,000,000.00	44,868,824.55	1.375	1.471	1.491	04/20/2020	202
3137EA EJ4	38057	FHLMC NOTES	09/29/2017	14,991,000.28	15,000,000.00	14,965,927.20	1.625	1.663	1.687	09/29/2020	364
3137EA EK1	38135	FHLMC NOTES	11/15/2017	24,990,994.45	25,000,000.00	25,025,806.00	1.875	1.881	1.908	11/17/2020	413
3137EA EL9	38462	FHLMC NOTES	02/16/2018	44,945,550.00	45,000,000.00	45,363,827.70	2.375	2.433	2.466	02/16/2021	504

Fund COMM - COMMINGLED POOL
Investments by Fund
September 30, 2019

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
Federal Agency Bonds											
3135G0UU5	35847	FNMA NOTES	04/13/2015	7,007,391.29	7,000,000.00	6,995,763.39	1.750	1.474	1.494	03/06/2020	157
3135G0UU5	35856	FNMA NOTES	04/14/2015	14,599,690.22	14,584,000.00	14,575,173.33	1.750	1.469	1.489	03/06/2020	157
3135G0A78	36347	FNMA NOTES	11/13/2015	9,998,584.88	10,000,000.00	9,991,255.80	1.625	1.650	1.672	01/21/2020	112
3135G0A78	36361	FNMA NOTES	11/18/2015	20,000,453.76	20,000,000.00	19,982,511.60	1.625	1.585	1.607	01/21/2020	112
3135G0A78	36383	FNMA NOTES	11/24/2015	9,999,022.71	10,000,000.00	9,991,255.80	1.625	1.635	1.658	01/21/2020	112
3135G0A78	36384	FNMA NOTES	11/24/2015	9,999,081.50	10,000,000.00	9,991,255.80	1.625	1.633	1.656	01/21/2020	112
3135G0S38	37582	FNMA NOTES	02/09/2017	10,023,184.71	10,000,000.00	10,071,552.70	2.000	1.866	1.892	01/05/2022	827
3135G0T45	37783	FNMA NOTES	04/10/2017	39,909,549.64	40,000,000.00	40,272,400.00	1.875	1.943	1.970	04/05/2022	917
3135G0S38	38079	FNMA NOTES	10/25/2017	9,998,382.78	10,000,000.00	10,071,552.70	2.000	1.979	2.007	01/05/2022	827
3135G0S38	38142	FNMA NOTES	11/16/2017	11,392,445.96	11,395,000.00	11,476,534.30	2.000	1.982	2.010	01/05/2022	827
3135G0T78	38163	FNMA NOTES	11/22/2017	4,974,523.22	5,000,000.00	5,050,784.20	2.000	2.149	2.179	10/05/2022	1,100
3135G0T60	38209	FNMA NOTES	12/04/2017	9,968,348.54	10,000,000.00	9,972,747.10	1.500	1.866	1.892	07/30/2020	303
880591EV0	38503	TENNESSEE VALLEY AUTHORITY	03/08/2018	19,990,254.75	20,000,000.00	20,032,474.40	2.250	2.327	2.360	03/15/2020	166
880591EV0	38815	TENNESSEE VALLEY AUTHORITY	06/21/2018	9,984,441.03	10,000,000.00	10,016,237.20	2.250	2.535	2.570	03/15/2020	166
Subtotal and Average				1,893,722,328.69	1,892,499,000.00	1,904,281,391.93		1.967	1.995		495

Federal Agency Bonds - CALLABLE

31422BDZ0	39341	FARMER MAC	03/25/2019	25,000,000.00	25,000,000.00	25,069,548.50	2.610	2.574	2.610	03/25/2022	906
3133EF2L0	36688	FFCB NOTES	04/13/2016	20,000,000.00	20,000,000.00	19,954,749.80	1.400	1.380	1.400	04/13/2020	195
3133EF2L0	36689	FFCB NOTES	04/13/2016	15,000,000.00	15,000,000.00	14,966,062.35	1.400	1.380	1.400	04/13/2020	195
3133EF2L0	36690	FFCB NOTES	04/13/2016	15,000,000.00	15,000,000.00	14,966,062.35	1.400	1.380	1.400	04/13/2020	195
3133EGKA2	36866	FFCB NOTES	07/06/2016	20,000,000.00	20,000,000.00	19,876,432.60	1.500	1.479	1.500	07/06/2021	644
3133EHKT9	38272	FFCB NOTES	12/13/2017	10,856,654.36	10,915,000.00	10,915,206.29	2.220	2.368	2.400	11/25/2022	1,151
3133EGG82	38326	FFCB NOTES	12/26/2017	1,968,751.91	2,000,000.00	1,981,145.90	1.520	2.262	2.293	11/15/2021	776
3133EGNK7	38341	FFCB NOTES	12/29/2017	4,423,130.82	4,450,000.00	4,432,220.38	1.320	2.049	2.077	07/27/2020	300
3133EGAH8	38342	FFCB NOTES	12/29/2017	10,768,996.79	10,875,000.00	10,814,896.70	1.550	2.144	2.174	05/17/2021	594
3133EGKD6	38346	FFCB NOTES	12/29/2017	6,920,167.79	7,000,000.00	6,964,344.80	1.625	2.188	2.218	10/05/2021	735
3133EFF28	38368	FFCB NOTES	01/05/2018	5,205,558.62	5,245,000.00	5,225,023.89	1.650	2.171	2.202	03/01/2021	517
3133EFX44	39107	FFCB NOTES	12/24/2018	5,364,898.83	5,490,000.00	5,476,798.58	2.050	2.814	2.853	10/05/2022	1,100
3133EGXA8	39206	FFCB NOTES	02/04/2019	17,485,417.15	18,020,000.00	17,916,655.84	1.730	2.658	2.695	01/04/2023	1,191
3133EKRP3	39628	FFCB NOTES	06/21/2019	15,000,000.00	15,000,000.00	15,066,029.70	2.220	2.189	2.220	06/21/2024	1,725
3133EKRP3	39629	FFCB NOTES	06/21/2019	10,000,000.00	10,000,000.00	10,044,019.80	2.220	2.189	2.220	06/21/2024	1,725

Portfolio SCL2
AP

Fund COMM - COMMINGLED POOL
Investments by Fund
September 30, 2019

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
Federal Agency Bonds - CALLABLE											
3133EKZM1	39739	FFCB NOTES	08/14/2019	24,000,000.00	24,000,000.00	23,895,203.52	1.990	1.962	1.990	08/14/2023	1,413
3133EKC61	39756	FFCB NOTES	08/20/2019	5,000,000.00	5,000,000.00	4,981,428.25	2.100	2.071	2.100	08/20/2024	1,785
3133EKC61	39757	FFCB NOTES	08/20/2019	10,000,000.00	10,000,000.00	9,962,856.50	2.100	2.071	2.100	08/20/2024	1,785
3133EKC61	39758	FFCB NOTES	08/20/2019	5,000,000.00	5,000,000.00	4,981,428.25	2.100	2.071	2.100	08/20/2024	1,785
3133EKZN9	39768	FFCB NOTES	08/23/2019	15,000,000.00	15,000,000.00	14,893,217.25	2.060	2.031	2.059	08/13/2024	1,778
3133EKH66	39801	FFCB NOTES	09/03/2019	20,000,000.00	20,000,000.00	19,972,382.60	1.850	1.824	1.850	03/03/2022	884
3133EKM94	39832	FFCB NOTES	09/11/2019	15,000,000.00	15,000,000.00	14,980,094.10	1.900	1.873	1.900	09/11/2023	1,441
3133EKM94	39833	FFCB NOTES	09/11/2019	15,000,000.00	15,000,000.00	14,980,094.10	1.900	1.873	1.900	09/11/2023	1,441
3133EKN93	39853	FFCB NOTES	09/16/2019	14,971,737.50	15,000,000.00	14,992,806.75	1.960	1.972	2.000	09/16/2024	1,812
3130A3XL3	36117	FHLB NOTES	07/09/2015	7,246,340.57	7,250,000.00	7,240,630.54	1.500	1.624	1.646	02/10/2020	132
3130A9W49	37131	FHLB NOTES	11/25/2016	15,000,000.00	15,000,000.00	14,966,094.45	1.250	1.232	1.250	02/24/2020	146
3130AANA2	37382	FHLB NOTES	01/30/2017	25,000,000.00	25,000,000.00	24,983,753.00	1.750	1.726	1.750	07/30/2020	303
3130AANA2	37383	FHLB NOTES	01/30/2017	5,000,000.00	5,000,000.00	4,996,750.60	1.750	1.726	1.750	07/30/2020	303
3130AB3T1	37641	FHLB NOTES	04/24/2017	20,000,000.00	20,000,000.00	19,987,302.00	1.750	1.726	1.750	07/24/2020	297
3130ABZE9	38016	FHLB NOTES	08/28/2017	8,400,000.00	8,400,000.00	8,387,306.76	1.650	1.627	1.650	08/28/2020	332
3130ACK52	38389	FHLB NOTES	01/12/2018	24,886,504.58	25,000,000.00	24,964,627.25	1.700	2.134	2.164	10/05/2020	370
3130AEXG0	38855	FHLB NOTES	09/25/2018	15,000,000.00	15,000,000.00	15,082,437.15	3.000	2.958	3.000	03/25/2022	906
3130A9MR9	38858	FHLB NOTES	09/17/2018	9,308,362.45	9,685,000.00	9,589,018.45	1.650	2.981	3.023	10/12/2022	1,107
3130AC2P8	38859	FHLB NOTES	09/17/2018	9,906,051.64	10,000,000.00	9,985,002.50	1.800	2.831	2.870	08/28/2020	332
3130AFA72	38921	FHLB NOTES	10/26/2018	12,000,000.00	12,000,000.00	12,191,649.60	3.250	3.205	3.250	04/26/2023	1,303
3130A8R54	39014	FHLB NOTES	11/28/2018	4,762,344.55	5,000,000.00	4,976,608.25	1.800	3.102	3.145	07/28/2023	1,396
3130ACF66	39151	FHLB NOTES	01/15/2019	24,548,112.32	25,000,000.00	24,939,554.75	2.150	2.752	2.790	09/26/2022	1,091
3130ACF66	39372	FHLB NOTES	04/04/2019	20,568,342.02	20,765,000.00	20,714,794.18	2.150	2.448	2.482	09/26/2022	1,091
3130AH2B8	39834	FHLB NOTES	09/11/2019	20,000,000.00	20,000,000.00	19,952,047.20	1.970	1.943	1.970	09/11/2024	1,807
3134G8JT7	36583	FHLMC NOTES	02/24/2016	12,500,000.00	12,500,000.00	12,479,701.00	1.500	1.479	1.500	02/24/2020	146
3134G8S83	36648	FHLMC NOTES	03/30/2016	20,000,000.00	20,000,000.00	19,980,113.00	1.500	1.479	1.500	12/30/2019	90
3134G9AV9	36729	FHLMC NOTES	04/28/2016	14,999,678.57	15,000,000.00	14,991,451.05	1.250	1.261	1.279	10/28/2019	27
3134G9AV9	36730	FHLMC NOTES	04/28/2016	4,249,908.93	4,250,000.00	4,247,577.80	1.250	1.261	1.279	10/28/2019	27
3134G9HM2	36785	FHLMC NOTES	05/26/2016	9,000,000.00	9,000,000.00	8,991,311.04	1.300	1.282	1.300	11/26/2019	56
3134G9HW0	36787	FHLMC NOTES	05/26/2016	5,250,000.00	5,250,000.00	5,244,534.22	1.250	1.232	1.250	11/26/2019	56
3134G3K90	37344	FHLMC NOTES	01/19/2017	10,000,907.69	10,000,000.00	9,985,404.20	1.700	1.667	1.690	09/25/2020	360
3134GBBM3	37518	FHLMC NOTES	03/29/2017	25,000,000.00	25,000,000.00	25,086,608.25	2.000	1.972	2.000	03/29/2021	545

Portfolio SCL2
AP

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Fund COMM - COMMINGLED POOL
Investments by Fund
September 30, 2019

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
Federal Agency Bonds - CALLABLE											
3134GA5T7	37578	FHLMC NOTES	02/28/2017	3,500,000.00	3,500,000.00	3,536,520.09	2.125	2.095	2.125	01/26/2022	848
3134GA5T7	37579	FHLMC NOTES	02/28/2017	20,000,000.00	20,000,000.00	20,208,686.20	2.125	2.096	2.125	01/26/2022	848
3134GBGZ9	37669	FHLMC NOTES	04/27/2017	15,000,000.00	15,000,000.00	15,107,213.25	2.000	1.972	2.000	01/27/2022	849
3134GBEF5	37696	FHLMC NOTES	04/27/2017	3,640,000.00	3,640,000.00	3,636,130.53	1.700	1.676	1.700	04/27/2020	209
3134GBJJ2	37741	FHLMC NOTES	04/26/2017	10,000,000.00	10,000,000.00	9,995,769.00	1.750	1.726	1.750	01/26/2021	483
3134GBJJ2	37742	FHLMC NOTES	04/26/2017	25,000,000.00	25,000,000.00	24,989,422.50	1.750	1.726	1.750	01/26/2021	483
3134GBLR1	37801	FHLMC NOTES	05/25/2017	20,000,000.00	20,000,000.00	19,986,288.60	1.750	1.726	1.750	11/25/2020	421
3134GBLQ3	37804	FHLMC NOTES	05/22/2017	20,000,000.00	20,000,000.00	19,964,354.20	1.650	1.627	1.650	05/22/2020	234
3134GBPM8	37817	FHLMC NOTES	05/24/2017	15,000,000.00	15,000,000.00	15,111,770.10	2.000	1.972	2.000	02/24/2022	877
3134GBRR5	37849	FHLMC NOTES	06/15/2017	20,000,000.00	20,000,000.00	20,020,040.60	1.800	1.775	1.800	06/15/2021	623
3134GBRU8	37861	FHLMC NOTES	06/22/2017	30,000,000.00	30,000,000.00	29,938,150.80	1.625	1.602	1.625	06/22/2020	265
3134GBSM5	37880	FHLMC NOTES	06/22/2017	5,450,000.00	5,450,000.00	5,442,815.10	1.700	1.676	1.700	09/22/2020	357
3134GBRZ7	37893	FHLMC NOTES	06/20/2017	15,000,000.00	15,000,000.00	14,986,548.45	1.500	1.479	1.500	12/20/2019	80
3134GBSW3	37894	FHLMC NOTES	06/22/2017	5,000,000.00	5,000,000.00	4,997,105.15	1.750	1.726	1.750	12/22/2020	448
3134GBYF3	37988	FHLMC NOTES	07/27/2017	5,750,000.00	5,750,000.00	5,751,332.79	1.800	1.775	1.800	01/27/2021	484
3134GBF64	38055	FHLMC NOTES	09/28/2017	6,000,000.00	6,000,000.00	5,986,217.94	1.600	1.578	1.600	09/28/2020	363
3134GBU83	38090	FHLMC NOTES	10/30/2017	15,000,000.00	15,000,000.00	15,090,312.75	2.000	1.972	2.000	10/29/2021	759
3134GBZ70	38170	FHLMC NOTES	11/27/2017	25,000,000.00	25,000,000.00	25,018,603.00	1.875	1.849	1.875	11/27/2020	423
3134GBZ70	38171	FHLMC NOTES	11/27/2017	10,000,000.00	10,000,000.00	10,007,441.20	1.875	1.849	1.875	11/27/2020	423
3134GSAC9	38334	FHLMC NOTES	12/28/2017	10,000,000.00	10,000,000.00	10,031,133.50	2.050	2.021	2.050	12/28/2020	454
3134GSAX3	38352	FHLMC NOTES	01/08/2018	25,000,000.00	25,000,000.00	25,097,245.50	2.220	2.189	2.220	07/01/2022	1,004
3134GSFE0	38466	FHLMC NOTES	02/26/2018	20,000,000.00	20,000,000.00	20,193,803.00	2.500	2.465	2.500	02/26/2021	514
3134GSMY8	38796	FHLMC NOTES	06/15/2018	15,000,000.00	15,000,000.00	15,125,516.85	2.750	3.426	3.474	06/15/2023	1,353
3134GSB95	39006	FHLMC NOTES	11/27/2018	10,000,000.00	10,000,000.00	10,016,419.80	3.000	2.958	3.000	11/27/2020	423
3134GSL60	39122	FHLMC NOTES	12/27/2018	25,000,000.00	25,000,000.00	25,068,227.50	3.000	2.959	3.000	09/27/2022	1,092
3134GSJ48	39123	FHLMC NOTES	12/27/2018	30,000,000.00	30,000,000.00	30,086,121.30	3.100	3.057	3.100	06/27/2022	1,000
3134GSS63	39188	FHLMC NOTES	01/30/2019	15,000,000.00	15,000,000.00	15,046,975.80	2.800	2.761	2.800	01/30/2023	1,217
3134GSS63	39189	FHLMC NOTES	01/30/2019	10,000,000.00	10,000,000.00	10,031,317.20	2.800	2.761	2.800	01/30/2023	1,217
3134GSS63	39199	FHLMC NOTES	02/01/2019	10,185,000.00	10,185,000.00	10,216,896.57	2.800	2.761	2.799	01/30/2023	1,217
3134GS6T7	39353	FHLMC NOTES	03/27/2019	15,000,000.00	15,000,000.00	15,058,398.75	2.625	2.589	2.625	09/27/2022	1,092
3134GS6F7	39354	FHLMC NOTES	03/27/2019	30,000,000.00	30,000,000.00	30,116,049.00	2.720	2.682	2.720	03/27/2023	1,273
3134GTGT4	39472	FHLMC NOTES	04/24/2019	25,000,000.00	25,000,000.00	25,057,690.50	2.550	2.515	2.550	01/24/2023	1,211

Portfolio SCL2
AP

Fund COMM - COMMINGLED POOL
Investments by Fund
September 30, 2019

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
Federal Agency Bonds - CALLABLE											
3134GTFW8	39473	FHLMC NOTES	04/24/2019	25,000,000.00	25,000,000.00	25,143,222.25	2.560	2.525	2.560	07/24/2023	1,392
3134GTJV6	39478	FHLMC NOTES	04/25/2019	40,000,000.00	40,000,000.00	40,020,188.40	2.590	2.554	2.590	10/25/2022	1,120
3134GTMQ3	39564	FHLMC NOTES	05/22/2019	12,300,000.00	12,300,000.00	12,353,464.78	2.500	2.465	2.500	05/22/2023	1,329
3134GTQS5	39593	FHLMC NOTES	06/03/2019	10,259,578.06	10,250,000.00	10,289,143.21	2.625	2.567	2.603	06/03/2024	1,707
3134GTXX6	39649	FHLMC NOTES	06/28/2019	25,000,000.00	25,000,000.00	25,038,502.00	2.100	2.073	2.102	06/26/2024	1,730
3134GTA52	39682	FHLMC NOTES	07/15/2019	15,000,000.00	15,000,000.00	15,030,759.75	2.300	2.268	2.300	07/15/2024	1,749
3134GTH55	39698	FHLMC NOTES	07/19/2019	25,000,000.00	25,000,000.00	25,068,759.25	2.200	2.169	2.200	07/19/2024	1,753
3134GTS20	39726	FHLMC NOTES	08/02/2019	20,000,000.00	20,000,000.00	20,088,789.60	2.070	2.041	2.070	08/02/2024	1,767
3134GTS20	39727	FHLMC NOTES	08/02/2019	5,000,000.00	5,000,000.00	5,022,197.40	2.070	2.041	2.070	08/02/2024	1,767
3134GTS61	39728	FHLMC NOTES	08/05/2019	20,000,000.00	20,000,000.00	20,028,431.60	2.100	2.071	2.100	02/05/2024	1,588
3134GT3M3	39773	FHLMC NOTES	08/26/2019	25,000,000.00	25,000,000.00	24,957,151.25	2.050	2.021	2.050	08/26/2022	1,060
3136G3PR0	36797	FNMA NOTES	05/27/2016	24,980,982.49	25,000,000.00	24,875,250.25	1.500	1.526	1.548	05/26/2021	603
3136G4BV4	37017	FNMA NOTES	09/30/2016	20,003,739.58	20,000,000.00	19,956,328.00	1.450	1.411	1.430	09/30/2020	365
3136G4MD2	37509	FNMA NOTES	03/16/2017	3,000,000.00	3,000,000.00	2,997,240.66	1.850	1.824	1.850	09/16/2020	351
3136G4NP4	38233	FNMA NOTES	12/06/2017	39,934,476.79	40,000,000.00	39,964,340.00	1.800	1.979	2.007	07/24/2020	297
3136G4NP4	38235	FNMA NOTES	12/07/2017	5,989,975.50	6,000,000.00	5,994,651.00	1.800	1.983	2.011	07/24/2020	297
3136G4TX1	39845	FNMA NOTES	09/13/2019	24,987,656.36	25,000,000.00	25,008,144.75	2.125	2.108	2.138	09/12/2023	1,442
Subtotal and Average				1,480,573,275.87	1,483,170,000.00	1,484,030,067.71		2.100	2.130		878
US Treasury Notes											
912828Y46	39102	U.S. TREASURY NOTES	12/21/2018	14,991,820.79	15,000,000.00	15,093,165.00	2.625	2.654	2.691	07/31/2020	304
Subtotal and Average				14,991,820.79	15,000,000.00	15,093,165.00		2.654	2.691		304
Corporate Bonds											
037833DJ6	38124	APPLE INC	11/13/2017	44,985,930.00	45,000,000.00	45,094,428.00	2.000	2.001	2.029	11/13/2020	409
037833DL1	39831	APPLE INC	09/11/2019	6,998,832.04	7,000,000.00	6,989,071.32	1.700	1.682	1.705	09/11/2022	1,076
06405LAA9	39031	BANK OF NEW YORK	12/04/2018	25,000,000.00	25,000,000.00	25,006,793.00	2.803	2.845	2.885	12/04/2020	430
06405LAA9	39032	BANK OF NEW YORK	12/04/2018	5,000,000.00	5,000,000.00	5,001,358.60	2.803	2.845	2.885	12/04/2020	430
084670BQ0	38830	BERKSHIRE HATHWY	06/29/2018	9,920,487.30	10,000,000.00	10,051,924.10	2.200	2.732	2.770	03/15/2021	531
084670BJ6	39496	BERKSHIRE HATHWY	04/30/2019	10,649,547.47	10,500,000.00	10,878,458.01	3.000	2.517	2.552	02/11/2023	1,229
084670BR8	39544	BERKSHIRE HATHWY	05/16/2019	16,698,682.87	16,624,000.00	17,041,760.79	2.750	2.576	2.611	03/15/2023	1,261
084664BQ3	39658	BERKSHIRE HATHWY	07/03/2019	10,281,173.91	10,000,000.00	10,298,566.60	4.250	1.995	2.023	01/15/2021	472

Fund COMM - COMMINGLED POOL
Investments by Fund
September 30, 2019

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
Corporate Bonds											
19416QEL0	39553	COLGATE-PALMOLIVE CO	05/20/2019	9,469,880.97	9,506,000.00	9,598,288.34	2.250	2.344	2.377	11/15/2022	1,141
166764BP4	37503	CHEVRON CORP.	03/03/2017	8,000,000.00	8,000,000.00	8,000,512.16	1.991	1.963	1.991	03/03/2020	154
166764BG4	39549	CHEVRON CORP.	05/17/2019	8,524,696.71	8,575,000.00	8,608,108.68	2.100	2.438	2.472	05/16/2021	593
166764BN9	39573	CHEVRON CORP.	05/24/2019	8,874,979.93	8,885,000.00	9,017,757.72	2.498	2.510	2.545	03/03/2022	884
02079KAA5	38601	GOOGLE INC	04/16/2018	16,950,166.36	16,705,000.00	17,160,342.22	3.625	2.645	2.682	05/19/2021	596
459200JN2	37380	IBM	01/27/2017	9,998,968.89	10,000,000.00	9,993,060.60	1.900	1.906	1.933	01/27/2020	118
191216BT6	38529	Coca-Cola Co	03/19/2018	7,437,624.79	7,500,000.00	7,503,383.10	1.875	2.646	2.682	10/27/2020	392
594918BV5	37419	MICROSOFT CORP	02/06/2017	14,998,836.81	15,000,000.00	14,992,843.95	1.850	1.847	1.873	02/06/2020	128
594918AY0	38123	MICROSOFT CORP	11/13/2017	14,094,835.90	14,096,000.00	14,084,215.46	1.850	1.847	1.872	02/12/2020	134
594918BW3	39355	MICROSOFT CORP	03/27/2019	20,027,263.36	20,000,000.00	20,279,250.60	2.400	2.305	2.337	02/06/2022	859
594918BW3	39361	MICROSOFT CORP	03/29/2019	20,058,582.28	20,000,000.00	20,279,250.60	2.400	2.235	2.266	02/06/2022	859
594918BX1	39489	MICROSOFT CORP	04/29/2019	6,553,321.20	6,500,000.00	6,771,200.35	2.875	2.635	2.672	02/06/2024	1,589
742718EQ8	38524	PROCTER & GAMBLE	03/15/2018	19,578,696.02	20,000,000.00	19,982,457.60	1.700	2.728	2.766	11/03/2021	764
742718EQ8	38526	PROCTER & GAMBLE	03/16/2018	9,793,099.31	10,000,000.00	9,991,228.80	1.700	2.709	2.747	11/03/2021	764
89236TDH5	37057	TOYOTA MOTOR CREDIT	10/18/2016	4,999,960.65	5,000,000.00	4,998,762.00	1.550	1.545	1.567	10/18/2019	17
89236TDU6	37702	TOYOTA MOTOR CREDIT	04/17/2017	4,999,582.59	5,000,000.00	5,000,377.70	1.950	1.938	1.965	04/17/2020	199
89233P5F9	39332	TOYOTA MOTOR CREDIT	03/21/2019	11,357,810.75	11,213,000.00	11,543,616.99	3.400	2.675	2.712	09/15/2021	715
89236TFX8	39439	TOYOTA MOTOR CREDIT	04/12/2019	24,986,714.58	25,000,000.00	25,435,709.00	2.650	2.635	2.671	04/12/2022	924
89236TFX8	39452	TOYOTA MOTOR CREDIT	04/17/2019	14,985,890.09	15,000,000.00	15,261,425.40	2.650	2.652	2.688	04/12/2022	924
90331HNJ8	38409	U S BANK	01/23/2018	44,996,850.00	45,000,000.00	45,031,764.60	2.350	2.340	2.373	01/23/2020	114
90331HPA5	39207	U S BANK	02/04/2019	2,998,369.88	3,000,000.00	3,036,903.54	3.000	2.974	3.016	02/04/2021	492
90331HPC1	39569	U S BANK	05/23/2019	14,985,984.44	15,000,000.00	15,252,149.25	2.650	2.650	2.687	05/23/2022	965
92826CAC6	39527	VISA	05/09/2019	11,217,086.21	11,156,000.00	11,470,520.66	2.800	2.583	2.619	12/14/2022	1,170
931142EA7	38076	WALMART	10/20/2017	6,996,118.85	7,000,000.00	7,015,547.21	1.900	1.920	1.947	12/15/2020	441
931142EG4	38826	WALMART	06/27/2018	39,995,462.57	40,000,000.00	40,261,694.80	2.850	2.843	2.882	06/23/2020	266
931142EG4	39672	WALMART	07/10/2019	7,571,007.42	7,532,000.00	7,581,277.13	2.850	2.097	2.126	06/23/2020	266
931142EL3	39714	WALMART	07/29/2019	5,150,997.55	5,000,000.00	5,195,960.05	2.850	2.148	2.178	07/08/2024	1,742
30231GAV4	38852	EXXON MOBIL CORP	09/10/2018	9,911,050.51	10,000,000.00	10,052,375.10	2.222	2.837	2.876	03/01/2021	517
30231GBB7	39747	EXXON MOBIL CORP	08/16/2019	5,000,000.00	5,000,000.00	5,021,767.40	1.902	1.875	1.902	08/16/2022	1,050
Subtotal and Average				514,048,492.21	513,792,000.00	518,784,111.43		2.411	2.444		600

Fund COMM - COMMINGLED POOL
Investments by Fund
September 30, 2019

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
Asset Backed Securities (ABS)											
02582JHQ6	38646	American Express Credit Acct	03/21/2018	44,994,775.50	45,000,000.00	45,115,326.00	2.670	2.653	2.690	10/17/2022	1,112
05522RCZ9	39062	BANK OF AMERICA CREDIT CARD	12/12/2018	20,147,080.47	20,140,000.00	20,482,621.68	3.000	2.862	2.902	09/15/2023	1,445
05522RDA3	39082	BANK OF AMERICA CREDIT CARD	12/18/2018	15,000,585.94	15,000,000.00	15,324,460.50	3.100	3.064	3.107	12/15/2023	1,536
05522RCY2	39220	BANK OF AMERICA CREDIT CARD	02/08/2019	24,936,523.44	25,000,000.00	25,269,995.00	2.700	2.716	2.753	07/17/2023	1,385
05522RCY2	39320	BANK OF AMERICA CREDIT CARD	03/19/2019	19,987,500.00	20,000,000.00	20,215,996.00	2.700	2.711	2.749	07/17/2023	1,385
05586VAD4	39327	BMW VEHICLE LEASE TRUST	03/20/2019	7,498,898.25	7,500,000.00	7,612,807.50	2.920	2.906	2.946	08/22/2022	1,056
05582QAD9	36893	BMW VEHICLE OWNER TRUST	07/20/2016	217,541.58	217,542.56	217,358.37	1.160	1.147	1.163	11/25/2020	421
09659QAD9	38412	BMW VEHICLE OWNER TRUST	01/24/2018	31,999,680.00	32,000,000.00	32,072,348.80	2.350	2.329	2.362	04/25/2022	937
05588CAC6	39861	BMW VEHICLE OWNER TRUST	09/18/2019	17,247,681.60	17,250,000.00	17,257,219.13	1.920	1.907	1.934	01/25/2024	1,577
161571HN7	38708	CHASE ISSUANCE TRUST (ABS)	05/10/2018	37,000,000.00	37,000,000.00	37,029,074.60	2.228	2.240	2.272	04/17/2023	1,294
14041NFU0	39811	Capitol One Multi Execution Tr	09/05/2019	34,991,187.00	35,000,000.00	34,858,939.50	1.720	1.711	1.735	08/15/2024	1,780
14042WAC4	39586	Capital One Prime Auto Receiv	05/30/2019	8,998,176.60	9,000,000.00	9,102,039.30	2.510	2.500	2.535	11/15/2023	1,506
43814RAC0	37059	HONDA AUTO RECEIVABLES OWNER T	10/25/2016	2,254,733.31	2,254,879.65	2,250,588.84	1.210	1.199	1.216	12/18/2020	444
43814TAC6	37615	HONDA AUTO RECEIVABLES OWNER T	03/28/2017	6,246,772.52	6,247,144.23	6,239,052.93	1.720	1.706	1.729	06/22/2020	265
43811BAC8	37976	HONDA AUTO RECEIVABLES OWNER T	06/27/2017	15,393,990.21	15,395,321.91	15,364,615.94	1.680	1.666	1.690	08/16/2021	685
43814UAG4	38738	HONDA AUTO RECEIVABLES OWNER T	05/30/2018	11,999,738.40	12,000,000.00	12,119,922.00	3.010	2.988	3.030	05/18/2022	960
43815AAC6	39013	HONDA AUTO RECEIVABLES OWNER T	11/28/2018	21,746,748.38	21,750,000.00	22,180,504.28	3.160	3.144	3.188	01/17/2023	1,204
43814WAC9	39269	HONDA AUTO RECEIVABLES OWNER T	02/27/2019	13,749,631.50	13,750,000.00	13,992,536.25	2.830	2.809	2.848	03/20/2023	1,266
43815MAC0	39582	HONDA AUTO RECEIVABLES OWNER T	05/29/2019	16,999,365.90	17,000,000.00	17,184,880.10	2.520	2.500	2.535	06/21/2023	1,359
43815NAC8	39777	HONDA AUTO RECEIVABLES OWNER T	08/27/2019	7,249,939.83	7,250,000.00	7,234,661.18	1.780	1.762	1.787	08/15/2023	1,414
47787XAC1	37507	JOHN DEERE OWNER TRUST	03/02/2017	2,627,342.04	2,627,716.23	2,625,237.24	1.780	1.769	1.793	04/15/2021	562
47788CAC6	38476	JOHN DEERE OWNER TRUST	02/28/2018	8,249,406.83	8,250,000.00	8,283,714.45	2.660	2.641	2.678	04/18/2022	930
477870AC3	39706	JOHN DEERE OWNER TRUST	07/24/2019	8,748,142.38	8,750,000.00	8,807,604.75	2.210	2.199	2.230	12/15/2023	1,536
58772TAC4	39190	MERCEDES-BENZ AUTO LEASE TRUST	01/30/2019	9,999,707.00	10,000,000.00	10,104,624.00	3.100	3.079	3.122	11/15/2021	776
58769BAD6	36956	MERCEDES -BENZ AUTO REC TRUST	09/14/2016	1,358,044.31	1,358,209.88	1,356,308.66	1.260	1.251	1.269	02/16/2021	504
58769TAD7	39883	MERCEDES -BENZ AUTO REC TRUST	09/25/2019	26,996,282.10	27,000,000.00	27,030,796.20	1.930	1.917	1.944	03/15/2024	1,627
65478DAD9	38475	NISSAN AUTO LEASE TRUST	02/28/2018	18,497,885.45	18,500,000.00	18,587,460.60	2.650	2.585	2.621	05/16/2022	958
65479HAC1	39578	Nissan Auto Receivables Owner	05/28/2019	19,995,478.00	20,000,000.00	20,242,000.00	2.500	2.489	2.523	11/15/2023	1,506
89231LAD9	37035	TOYOTA AUTO REC OWNER TRUST	10/12/2016	1,327,475.33	1,327,641.55	1,326,667.99	1.230	1.222	1.239	10/15/2020	380
89238MAD0	37568	TOYOTA AUTO REC OWNER TRUST	03/15/2017	3,254,910.67	3,255,293.82	3,252,078.24	1.730	1.684	1.708	02/16/2021	504
89238KAD4	38137	TOYOTA AUTO REC OWNER TRUST	11/15/2017	23,997,787.20	24,000,000.00	23,988,004.80	1.930	1.914	1.940	01/18/2022	840
89231PAD0	38958	TOYOTA AUTO REC OWNER TRUST	11/07/2018	9,997,837.00	10,000,000.00	10,185,010.00	3.180	3.167	3.211	03/15/2023	1,261

Fund COMM - COMMINGLED POOL
Investments by Fund
September 30, 2019

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
Asset Backed Securities (ABS)											
92349GAA9	39612	VERIZON OWNER TRUST	06/12/2019	34,997,553.50	35,000,000.00	35,276,951.50	2.330	2.312	2.344	12/20/2023	1,541
Subtotal and Average				528,708,402.24	528,823,749.83	532,191,406.33		2.402	2.436		1,260
Municipal Bonds											
13063CSQ4	36313	CALIFORNIA ST	10/27/2015	10,227,109.12	10,220,000.00	10,219,284.60	1.800	1.632	1.655	04/01/2020	183
13063CP87	36731	CALIFORNIA ST	04/28/2016	14,977,340.10	15,000,000.00	14,931,600.00	1.500	1.608	1.630	04/01/2021	548
65887PHS7	37523	North Dakota State Finance	03/06/2017	534,540.30	500,000.00	536,150.00	5.000	1.400	1.420	10/01/2021	731
91412GWY7	39314	UNIVERSITY CALIFORNIA REVS	03/15/2019	4,025,935.16	4,000,000.00	4,100,360.00	2.826	2.530	2.566	05/15/2022	957
91412HEX7	39321	UNIVERSITY CALIFORNIA REVS	03/19/2019	1,000,000.00	1,000,000.00	1,026,550.00	2.657	2.620	2.657	05/15/2023	1,322
91412HEW9	39322	UNIVERSITY CALIFORNIA REVS	03/19/2019	665,000.00	665,000.00	677,994.10	2.608	2.571	2.606	05/15/2022	957
Subtotal and Average				31,429,924.68	31,385,000.00	31,491,938.70		1.784	1.808		518
Commercial Paper, Discount											
09659CX11	39894	BNP PARIBAS NY BRANCH	09/30/2019	50,000,000.00	50,000,000.00	49,997,264.00	1.790	1.790	1.814	10/01/2019	0
09702LA88	39670	Boeing Company	07/10/2019	22,854,177.75	23,000,000.00	22,871,583.41	2.350	2.378	2.411	01/08/2020	99
09702LA88	39719	Boeing Company	07/31/2019	21,080,196.12	21,203,000.00	21,084,616.65	2.150	2.170	2.201	01/08/2020	99
46640QXX4	39279	JP Morgan Securities	03/04/2019	49,891,536.84	50,000,000.00	49,915,137.50	2.590	2.681	2.718	10/31/2019	30
19121AAX9	39839	Coca-Cola Co	09/12/2019	24,838,458.34	25,000,000.00	24,828,141.75	1.950	1.965	1.992	01/31/2020	122
59157TAH6	39787	METLIFE SHORT TERM FUND	08/30/2019	34,796,650.08	35,000,000.00	34,795,191.20	1.980	1.995	2.023	01/17/2020	108
63763PAF6	39731	NATL SEC CLEARING CORP (DTC)	08/12/2019	24,859,470.33	25,000,000.00	24,856,491.25	1.950	1.966	1.993	01/15/2020	106
63763PA90	39789	NATL SEC CLEARING CORP (DTC)	08/30/2019	24,869,612.59	25,000,000.00	24,864,819.00	1.920	1.933	1.960	01/09/2020	100
7426M2BU4	39635	PRIVATE EXPORT FUND CORPORATIO	06/25/2019	3,469,453.06	3,500,000.00	3,464,457.75	2.100	2.162	2.192	02/28/2020	150
7426M2AH4	39681	PRIVATE EXPORT FUND CORPORATIO	07/15/2019	19,872,521.36	20,000,000.00	19,841,074.00	2.120	2.190	2.221	01/17/2020	108
7426M2CD1	39884	PRIVATE EXPORT FUND CORPORATIO	09/26/2019	12,984,920.05	13,100,000.00	12,984,920.05	1.950	1.968	1.995	03/13/2020	164
71708EBD6	39772	PFIZER	08/26/2019	19,856,077.84	20,000,000.00	19,852,616.40	1.960	1.978	2.005	02/13/2020	135
71708EAV7	39781	PFIZER	08/28/2019	29,807,225.76	30,000,000.00	29,804,316.00	1.970	1.986	2.014	01/29/2020	120
71708EAV7	39825	PFIZER	09/10/2019	24,837,025.42	25,000,000.00	24,836,930.00	2.000	2.015	2.043	01/29/2020	120
21687BX14	39893	RABOBANK	09/30/2019	100,000,000.00	100,000,000.00	99,994,528.00	1.840	1.840	1.865	10/01/2019	0
89116EAX1	39720	TORONTO DOMINION HOLDINGS USA	07/31/2019	34,742,130.54	35,000,000.00	34,611,811.15	2.170	2.243	2.274	01/31/2020	122
89116EAX1	39723	TORONTO DOMINION HOLDINGS USA	08/01/2019	19,853,330.77	20,000,000.00	19,778,177.80	2.160	2.232	2.263	01/31/2020	122
89116EFS7	39857	TORONTO DOMINION HOLDINGS USA	09/17/2019	39,408,906.08	40,000,000.00	39,408,906.08	1.980	2.035	2.064	06/26/2020	269
89233GA71	39645	TOYOTA MOTOR CREDIT	06/27/2019	44,738,522.33	45,000,000.00	44,761,657.50	2.140	2.200	2.230	01/07/2020	98

Fund COMM - COMMINGLED POOL
Investments by Fund
September 30, 2019

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
Commercial Paper, Discount											
2546R2AQ9	39782	Walt Disney Company	08/27/2019	19,877,161.76	20,000,000.00	19,870,466.60	1.965	1.981	2.008	01/24/2020	115
2546R2AX4	39799	Walt Disney Company	09/03/2019	12,219,667.17	12,300,000.00	12,215,445.74	1.970	1.986	2.013	01/31/2020	122
Subtotal and Average				634,857,044.19	638,103,000.00	634,638,551.83		2.067	2.096		90
Federal Agency Discount Notes											
31315KTF7	39755	FARMER MAC	08/20/2019	14,890,523.00	15,000,000.00	14,892,666.60	1.890	1.934	1.961	02/18/2020	140
313312RW2	39662	FFCB DISCOUNT NOTE	07/05/2019	49,695,675.91	50,000,000.00	49,725,069.50	2.060	2.110	2.140	01/16/2020	107
313384RN1	39673	FHLB DISCOUNT	07/10/2019	24,857,475.90	25,000,000.00	24,872,812.50	2.085	2.136	2.166	01/08/2020	99
313312RL6	39736	FHLB DISCOUNT	08/13/2019	24,873,419.80	25,000,000.00	24,875,382.00		1.935	1.961	01/06/2020	97
313384MK2	39895	FHLB DISCOUNT	09/30/2019	50,000,000.00	50,000,000.00	50,000,000.00	1.580	1.602	1.624	10/01/2019	0
31315KRG7	39597	FARMER MAC DISCOUNT NOTE	06/05/2019	24,856,879.61	25,000,000.00	24,880,520.75		2.284	2.316	01/02/2020	93
Subtotal and Average				189,173,974.22	190,000,000.00	189,246,451.35		1.966	1.993		77
Local Agency Investment Fund											
SYS8506	8506	LOCAL AGENCY INVEST FUND	07/01/2015	42,047,612.51	42,047,612.51	42,047,612.51	2.280	2.248	2.280		1
Subtotal and Average				42,047,612.51	42,047,612.51	42,047,612.51		2.249	2.280		1
Money Market											
SYS37590	37590	JP MORGAN US GOVT MMF	02/27/2017	102,759,048.60	102,759,048.60	102,759,048.60	1.810	1.785	1.810		1
SYS34292	34292	MORGAN STANLEY TRSY INSTL 8304	05/21/2013	120,454,174.39	120,454,174.39	120,454,174.39	1.820	1.795	1.820		1
SYS23519	23519	BLACKROCK TREASURY LIQ FUND	02/01/2008	676,280,834.93	676,280,834.93	676,280,834.93	1.870	1.844	1.870		1
Subtotal and Average				899,494,057.92	899,494,057.92	899,494,057.92		1.831	1.856		1
Supranationals - Green Bond											
45818WBU9	38324	IADB	12/21/2017	25,000,000.00	25,000,000.00	24,997,350.50	2.353	2.366	2.399	01/15/2022	837
Subtotal and Average				25,000,000.00	25,000,000.00	24,997,350.50		2.367	2.399		837
Supranationals											
4581X0CX4	37663	IADB	04/12/2017	34,983,484.73	35,000,000.00	34,932,299.50	1.625	1.680	1.704	05/12/2020	224
45818WBP0	38317	IADB	12/21/2017	45,022,259.21	45,000,000.00	44,993,700.00	2.373	2.327	2.359	07/15/2022	1,018
45818WBM7	38385	IADB	01/12/2018	20,066,728.44	20,000,000.00	20,055,800.00	2.503	2.287	2.319	07/15/2021	653
45818WBM7A	38739	IADB	05/30/2018	10,044,143.26	10,000,000.00	10,027,900.00	2.503	2.255	2.286	07/15/2021	653
4581X0DF2	39495	IADB	04/29/2019	17,150,594.25	17,000,000.00	17,701,703.39	2.625	2.372	2.405	01/16/2024	1,568

Fund COMM - COMMINGLED POOL
Investments by Fund
September 30, 2019

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
Supranationals											
459058FA6	36653	INTL BANK RECON & DEVELOP	03/30/2016	19,992,392.50	20,000,000.00	19,933,910.00	1.376	1.435	1.455	03/30/2020	181
459058GQ0	39367	INTL BANK RECON & DEVELOP	04/02/2019	5,031,854.06	5,000,000.00	5,187,623.75	2.500	2.315	2.347	03/19/2024	1,631
45905U4D3	39865	INTL BANK RECON & DEVELOP	09/19/2019	35,000,000.00	35,000,000.00	35,000,000.00	2.080	0.596	0.604	09/19/2022	1,084
459058HG1	39871	INTL BANK RECON & DEVELOP	09/23/2019	10,000,000.00	10,000,000.00	9,994,208.10	2.200	2.169	2.200	09/23/2024	1,819
Subtotal and Average				197,291,456.45	197,000,000.00	197,827,144.74		1.803	1.828		852
ABS - Cont.											
17305EFW0	37208	CITIBANK CREDIT CARD ISSUANCE	12/08/2016	39,999,075.47	40,000,000.00	39,979,996.00	1.750	1.725	1.749	11/19/2021	780
Subtotal and Average				39,999,075.47	40,000,000.00	39,979,996.00		1.726	1.750		780
Total Investments and Average				7,179,462,382.63	7,184,311,827.88	7,209,676,194.80		2.101	2.130		558

Fund WK - WORKERS COMP
Investments by Fund
September 30, 2019

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
Mortgage Backed Securities (MBS)											
3138LGKH8	39318	FNMA Multi-Family	03/19/2019	2,953,125.00	3,000,000.00	3,045,279.24	2.470	2.794	2.833	01/01/2024	1,553
Subtotal and Average				2,953,125.00	3,000,000.00	3,045,279.24		2.795	2.834		1,553
Federal Agency Bonds											
3133EJZU6	38872	FFCB NOTES	09/27/2018	2,994,013.48	3,000,000.00	3,063,267.24	2.850	2.915	2.956	09/20/2021	720
3133EJZH5	38879	FFCB NOTES	10/05/2018	993,401.82	1,000,000.00	1,034,127.07	2.800	2.997	3.038	09/13/2022	1,078
3133EJ3B3	39112	FFCB NOTES	12/24/2018	2,002,833.85	2,000,000.00	2,046,231.34	2.800	2.695	2.732	12/17/2021	808
3130A0F70	39114	FHLB NOTES	12/24/2018	1,532,475.68	1,500,000.00	1,604,885.24	3.375	2.778	2.817	12/08/2023	1,529
3137EAEC9	37310	FHLMC NOTES	12/30/2016	2,461,716.26	2,500,000.00	2,474,143.20	1.125	1.961	1.988	08/12/2021	681
3135G0R39	37309	FNMA NOTES	12/30/2016	3,498,890.15	3,500,000.00	3,497,892.27	1.000	1.489	1.510	10/24/2019	23
Subtotal and Average				13,483,331.24	13,500,000.00	13,720,546.36		2.329	2.361		663
Money Market											
SYS34789	34789	BLACKKROCK TREASURY LIQ FUND	12/26/2013	12,593,949.33	12,593,949.33	12,593,949.33	1.870	1.844	1.870		1
Subtotal and Average				12,593,949.33	12,593,949.33	12,593,949.33		1.844	1.870		1
Total Investments and Average				29,030,405.57	29,093,949.33	29,359,774.93		2.166	2.196		466

Fund PCF - PARK CHARTER FUND
Investments by Fund
September 30, 2019

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
Federal Agency Bonds											
3133EJ3B3	39113	FFCB NOTES	12/24/2018	1,702,408.77	1,700,000.00	1,739,296.64	2.800	2.695	2.732	12/17/2021	808
3137EAEC9	37307	FHLMC NOTES	12/30/2016	492,343.25	500,000.00	494,828.64	1.125	1.961	1.988	08/12/2021	681
3135G0R39	37308	FNMA NOTES	12/30/2016	1,499,524.35	1,500,000.00	1,499,096.69	1.000	1.488	1.508	10/24/2019	23
Subtotal and Average				3,694,276.37	3,700,000.00	3,733,221.97		2.107	2.137		472
Money Market											
SYS33657	33657	BLACKROCK TREASURY LIQ FUND	09/30/2012	565,380.01	565,380.01	565,380.01	1.990	1.962	1.990		1
Subtotal and Average				565,380.01	565,380.01	565,380.01		1.963	1.990		1
Total Investments and Average				4,259,656.38	4,265,380.01	4,298,601.98		2.088	2.117		409

Fund SJE - SAN JOSE- EVERGREEN
Investments by Fund
September 30, 2019

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Date	Days To Maturity
Municipal Bonds											
010411AE6	39793	Alabama State	08/30/2019	536,600.87	500,000.00	533,820.00	5.000	0.947	0.960	08/01/2021	670
13063C5Q9	37543	CALIFORNIA ST	03/14/2017	541,990.09	500,000.00	553,450.00	5.000	1.844	1.870	08/01/2022	1,035
13063BFJ6	37573	CALIFORNIA ST	03/20/2017	422,959.01	400,000.00	406,764.00	5.250	2.661	2.698	03/01/2022	882
13063BAM4	37714	CALIFORNIA ST	03/08/2017	235,648.81	225,000.00	225,731.25	5.250	0.957	0.971	10/01/2021	731
20772JQ96	37546	Connecticut-F	03/09/2017	531,323.55	500,000.00	537,910.00	5.000	1.873	1.900	11/15/2021	776
246381NB9	39874	DELAWARE ST	09/23/2019	578,596.94	500,000.00	579,335.00	5.000	1.242	1.260	02/01/2024	1,584
341150M31	35185	FLORIDA STATE BOARD EDUCATION	06/27/2014	1,090,709.41	1,065,000.00	1,094,425.95	5.000	1.588	1.610	07/01/2020	274
419792JY3	39790	Hawaii State	08/30/2019	579,899.93	500,000.00	572,195.00	5.000	0.907	0.920	10/01/2023	1,461
57582RKW5	37561	MASSACHUSETTS ST	03/16/2017	216,111.74	200,000.00	218,336.00	5.000	1.607	1.630	04/01/2022	913
57582RWB8	39846	MASSACHUSETTS ST	09/13/2019	551,650.89	500,000.00	550,330.00	5.000	1.154	1.170	07/01/2022	1,004
574193KT4	39795	MARYLAND ST	08/30/2019	111,081.22	100,000.00	110,366.00	5.000	1.006	1.020	08/01/2022	1,035
574193RL4	39807	MARYLAND ST	09/04/2019	574,590.62	500,000.00	569,490.00	5.000	1.006	1.020	08/01/2023	1,400
56052AZE9	39802	Maine State	09/03/2019	447,824.33	420,000.00	445,993.80	5.000	0.966	0.980	06/01/2021	609
6041294D5	35288	MINNESOTA ST	08/21/2014	205,684.30	200,000.00	206,158.00	5.000	1.410	1.430	08/01/2020	305
60412AQP1	39803	MINNESOTA ST	09/03/2019	575,605.97	500,000.00	569,890.00	5.000	0.957	0.970	08/01/2023	1,400
6041297C4	39813	MINNESOTA ST	09/05/2019	555,407.65	500,000.00	552,120.00	5.000	1.006	1.020	08/01/2022	1,035
658256T93	35131	NORTH CAROLINA ST	06/05/2014	372,286.08	365,000.00	372,847.50	5.000	1.400	1.420	05/01/2020	213
658256Z21	39792	NORTH CAROLINA ST	08/30/2019	572,370.39	500,000.00	567,730.00	5.000	0.956	0.970	06/01/2023	1,339
647293RQ4	39826	NEW MEXICO ST SEVERANCE TAX	09/10/2019	546,990.74	500,000.00	544,080.00	5.000	1.035	1.050	03/01/2022	882
677521Q82	37526	OHIO ST	03/08/2017	325,368.13	305,000.00	327,365.65	5.000	1.509	1.530	10/01/2021	731
677522XY5	39812	OHIO ST	09/05/2019	545,744.11	500,000.00	542,945.00	5.000	1.006	1.020	02/01/2022	854
68609BSH1	39791	OREGON ST	08/30/2019	590,289.04	500,000.00	582,275.00	5.000	0.948	0.961	05/01/2024	1,674
68609TJY5	39873	OREGON ST	09/23/2019	212,292.11	200,000.00	212,378.00	5.000	1.242	1.260	06/01/2021	609
9242582V7	39794	VERMONT ST	08/30/2019	566,657.86	500,000.00	561,755.00	5.000	0.956	0.970	02/15/2023	1,233
93974CC65	37524	WASHINGTON ST	03/08/2017	530,729.23	500,000.00	532,475.00	5.000	1.352	1.371	07/01/2021	639
97705MFT7	37717	WISCONSIN STATE	03/29/2017	541,065.69	500,000.00	547,605.00	5.000	1.647	1.670	05/01/2022	943
Subtotal and Average				12,559,478.71	11,480,000.00	12,517,771.15		1.273	1.291		957
Money Market - Tax Exempt											
SYS33615	33615	Dreyfus Tax Exempt Inst	09/25/2012	8,249,240.34	8,249,240.34	8,249,240.34	1.250	1.232	1.250		1
Subtotal and Average				8,249,240.34	8,249,240.34	8,249,240.34		1.233	1.250		1

**Fund SJE - SAN JOSE- EVERGREEN
Investments by Fund
September 30, 2019**

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Market Value	Current Rate	YTM 360	YTM 365	
Total Investments and Average				20,808,719.05	19,729,240.34	20,767,011.49	1.257	1.275	578

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
July 1, 2019 - September 30, 2019
Sorted by Fund - Transaction Date
COMMINGLED POOL Fund

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39651	COMM	SYS39651	BCREPO 2.38% MAT	Purchase	07/01/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39652	COMM	313384HQ5	FHDN DISC NOTE	Purchase	07/01/2019	FHLB DISCOUNT	49,997,015.00			-49,997,015.00
39653	COMM	313384HQ5	FHDN DISC NOTE	Purchase	07/01/2019	FHLB DISCOUNT	99,994,027.78			-99,994,027.78
39654	COMM	3137BP4J5	FNAM 2.446% MAT	Purchase	07/01/2019	FHLMC Multi-Family	23,463,333.69			-23,463,333.69
36822	COMM	64990CEM9	NYSHGR 1.456%	Redemption	07/01/2019	New York State		3,000,000.00		3,000,000.00
39646	COMM	313384HP7	FHDN DISC NOTE	Redemption	07/01/2019	FHLB DISCOUNT		100,000,000.00		100,000,000.00
39647	COMM	313384HP7	FHDN DISC NOTE	Redemption	07/01/2019	FHLB DISCOUNT		100,000,000.00		100,000,000.00
39648	COMM	313384HP7	FHDN DISC NOTE	Redemption	07/01/2019	FHLB DISCOUNT		10,000,000.00		10,000,000.00
36822	COMM	64990CEM9	NYSHGR 1.456%	Interest	07/01/2019	New York State			21,840.00	21,840.00
37300	COMM	3133EG2P9	FEDERAL FARM CR	Interest	07/01/2019	FFCB NOTES			116,000.00	116,000.00
37301	COMM	3133EG2P9	FEDERAL FARM CR	Interest	07/01/2019	FFCB NOTES			174,000.00	174,000.00
38352	COMM	3134GSAX3	FEDERAL HOME LN	Interest	07/01/2019	FHLMC NOTES			277,500.00	277,500.00
39655	COMM	SYS39655	BCREPO 2.5% MAT	Purchase	07/02/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39656	COMM	313384HR3	FHDN DISC NOTE	Purchase	07/02/2019	FHLB DISCOUNT	149,990,625.00			-149,990,625.00
39651	COMM	SYS39651	BCREPO 2.38% MAT	Redemption	07/02/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39652	COMM	313384HQ5	FHDN DISC NOTE	Redemption	07/02/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39653	COMM	313384HQ5	FHDN DISC NOTE	Redemption	07/02/2019	FHLB DISCOUNT		100,000,000.00		100,000,000.00
39651	COMM	SYS39651	BCREPO 2.38% MAT	Interest	07/02/2019	BARCLAYS CAPITAL			13,222.22	13,222.22
34292	COMM	SYS34292	MSTI 0.0%	Interest	07/02/2019	MORGAN STANLEY			90,138.42	90,138.42
34292	COMM	SYS34292	MSTI 0.0%	Purchase	07/02/2019	MORGAN STANLEY	90,138.42			-90,138.42
37590	COMM	SYS37590	JPM TE 0.44%	Interest	07/02/2019	JP MORGAN US			549,025.54	549,025.54
37590	COMM	SYS37590	JPM TE 0.44%	Purchase	07/02/2019	JP MORGAN US	549,025.54			-549,025.54
39659	COMM	SYS39659	BCREPO 2.55% MAT	Purchase	07/03/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39658	COMM	084664BQ3	BERKSHIRE	Purchase	07/03/2019	BERKSHIRE	10,532,833.33			-10,532,833.33
39657	COMM	313384HT9	FHDN DISC NOTE	Purchase	07/03/2019	FHLB DISCOUNT	149,981,250.00			-149,981,250.00
39655	COMM	SYS39655	BCREPO 2.5% MAT	Redemption	07/03/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39656	COMM	313384HR3	FHDN DISC NOTE	Redemption	07/03/2019	FHLB DISCOUNT		150,000,000.00		150,000,000.00
39655	COMM	SYS39655	BCREPO 2.5% MAT	Interest	07/03/2019	BARCLAYS CAPITAL			13,888.88	13,888.88
39206	COMM	3133EGXA8	FEDERAL FARM CR	Accr Int	07/04/2019	FFCB NOTES		25,978.83	-25,978.83	0.00
39661	COMM	SYS39661	BCREPO 2.55% MAT	Purchase	07/05/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39662	COMM	313312RW2	FCDN ZERO CPN	Purchase	07/05/2019	FFCB DISCOUNT	49,442,083.33			-49,442,083.33
39660	COMM	313384HW2	FHDN DISC NOTE	Purchase	07/05/2019	FHLB DISCOUNT	149,972,375.01			-149,972,375.01
38848	COMM	78012UGJ8	RBC 2.63% MAT	Redemption	07/05/2019	ROYAL BANK OF		20,000,000.00		20,000,000.00
39297	COMM	89116FU57	TDNY DISC NOTE	Redemption	07/05/2019	TORONTO		50,000,000.00		50,000,000.00

Portfolio SCL2

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SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39376	COMM	3134GTBP7	FEDERAL HOME LN	Redemption	07/05/2019	FHLMC NOTES		25,000,000.00		25,000,000.00
39657	COMM	313384HT9	FHDN DISC NOTE	Redemption	07/05/2019	FHLB DISCOUNT		150,000,000.00		150,000,000.00
39659	COMM	SYS39659	BCREPO 2.55% MAT	Redemption	07/05/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
37582	COMM	3135G0S38	FEDERAL NATL MTG	Interest	07/05/2019	FNMA NOTES			100,000.00	100,000.00
38079	COMM	3135G0S38	FEDERAL NATL MTG	Interest	07/05/2019	FNMA NOTES			100,000.00	100,000.00
38142	COMM	3135G0S38	FEDERAL NATL MTG	Interest	07/05/2019	FNMA NOTES			113,950.00	113,950.00
38837	COMM	3133EJTT6	FEDERAL FARM CR	Interest	07/05/2019	FFCB NOTES			65,625.00	65,625.00
38838	COMM	3133EJTT6	FEDERAL FARM CR	Interest	07/05/2019	FFCB NOTES			65,625.00	65,625.00
38848	COMM	78012UGJ8	RBC 2.63% MAT	Interest	07/05/2019	ROYAL BANK OF			452,944.44	452,944.44
39206	COMM	3133EGXA8	FEDERAL FARM CR	Interest	07/05/2019	FFCB NOTES			155,873.00	155,873.00
39376	COMM	3134GTBP7	FEDERAL HOME LN	Interest	07/05/2019	FHLMC NOTES			168,750.00	168,750.00
39659	COMM	SYS39659	BCREPO 2.55% MAT	Interest	07/05/2019	BARCLAYS CAPITAL			28,333.34	28,333.34
39663	COMM	SYS39663	BCREPO 2.45% MAT	Purchase	07/08/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39664	COMM	313384HX0	FHDN DISC NOTE	Purchase	07/08/2019	FHLB DISCOUNT	149,990,791.68			-149,990,791.68
39665	COMM	3133834G3	FEDERAL HOME	Purchase	07/08/2019	FHLB NOTES	21,704,156.64			-21,704,156.64
39046	COMM	06417G3L0	BNSHOU 2.88% MAT	Redemption	07/08/2019	BANK OF NOVA		60,000,000.00		60,000,000.00
39143	COMM	06052TD80	BA 2.81% MAT	Redemption	07/08/2019	BANK OF AMERICA		60,000,000.00		60,000,000.00
39660	COMM	313384HW2	FHDN DISC NOTE	Redemption	07/08/2019	FHLB DISCOUNT		150,000,000.00		150,000,000.00
39661	COMM	SYS39661	BCREPO 2.55% MAT	Redemption	07/08/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
36866	COMM	3133EGKA2	FEDERAL FARM CR	Interest	07/08/2019	FFCB NOTES			150,000.00	150,000.00
39046	COMM	06417G3L0	BNSHOU 2.88% MAT	Interest	07/08/2019	BANK OF NOVA			1,008,000.00	1,008,000.00
39143	COMM	06052TD80	BA 2.81% MAT	Interest	07/08/2019	BANK OF AMERICA			843,000.00	843,000.00
39661	COMM	SYS39661	BCREPO 2.55% MAT	Interest	07/08/2019	BARCLAYS CAPITAL			42,499.99	42,499.99
39666	COMM	SYS39666	BCREPO 2.44% MAT	Purchase	07/09/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39667	COMM	313384HY8	FHDN DISC NOTE	Purchase	07/09/2019	FHLB DISCOUNT	149,990,833.32			-149,990,833.32
39663	COMM	SYS39663	BCREPO 2.45% MAT	Redemption	07/09/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39664	COMM	313384HX0	FHDN DISC NOTE	Redemption	07/09/2019	FHLB DISCOUNT		150,000,000.00		150,000,000.00
38578	COMM	3130ADXU1	FEDERAL HOME	Interest	07/09/2019	FHLB NOTES			232,000.00	232,000.00
39663	COMM	SYS39663	BCREPO 2.45% MAT	Interest	07/09/2019	BARCLAYS CAPITAL			13,611.11	13,611.11
39668	COMM	SYS39668	BCREPO 2.44% MAT	Purchase	07/10/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39670	COMM	09702LA88	BOEING ZERO CPN	Purchase	07/10/2019	Boeing Company	22,726,747.22			-22,726,747.22
39671	COMM	17305TK50	CITINA 2.19% MAT	Purchase	07/10/2019	CITI BANK NA	35,000,000.00			-35,000,000.00
39669	COMM	313384HZ5	FHDN DISC NOTE	Purchase	07/10/2019	FHLB DISCOUNT	149,991,249.99			-149,991,249.99
39673	COMM	313384RN1	FHDN DISC NOTE	Purchase	07/10/2019	FHLB DISCOUNT	24,736,479.17			-24,736,479.17
39672	COMM	931142EG4	WALMART INC, SR	Purchase	07/10/2019	WALMART	7,593,203.78			-7,593,203.78
39418	COMM	09702MUA9	BOEING DISC NOTE	Redemption	07/10/2019	Boeing Company		50,000,000.00		50,000,000.00
39419	COMM	09702MUA9	BOEING DISC NOTE	Redemption	07/10/2019	Boeing Company		7,500,000.00		7,500,000.00
39666	COMM	SYS39666	BCREPO 2.44% MAT	Redemption	07/10/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39667	COMM	313384HY8	FHDN DISC NOTE	Redemption	07/10/2019	FHLB DISCOUNT		150,000,000.00		150,000,000.00
39666	COMM	SYS39666	BCREPO 2.44% MAT	Interest	07/10/2019	BARCLAYS CAPITAL			13,555.55	13,555.55

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39674	COMM	SYS39674	BCREPO 2.4% MAT	Purchase	07/11/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39675	COMM	313384JA8	FHDN DISC NOTE	Purchase	07/11/2019	FHLB DISCOUNT	149,991,249.99			-149,991,249.99
39668	COMM	SYS39668	BCREPO 2.44% MAT	Redemption	07/11/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39669	COMM	313384HZ5	FHDN DISC NOTE	Redemption	07/11/2019	FHLB DISCOUNT		150,000,000.00		150,000,000.00
39157	COMM	3133EJ4Q9	FEDERAL FARM CR	Interest	07/11/2019	FFCB NOTES			255,000.00	255,000.00
39157	COMM	3133EJ4Q9	FEDERAL FARM CR	Accr Int	07/11/2019	FFCB NOTES		7,083.33	-7,083.33	0.00
39668	COMM	SYS39668	BCREPO 2.44% MAT	Interest	07/11/2019	BARCLAYS CAPITAL			13,555.56	13,555.56
39679	COMM	06052TF70	BAC 2.15% MAT	Purchase	07/12/2019	BANK OF AMERICA	45,000,000.00			-45,000,000.00
39676	COMM	SYS39676	BCREPO 2.33% MAT	Purchase	07/12/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39677	COMM	313384JD2	FHDN DISC NOTE	Purchase	07/12/2019	FHLB DISCOUNT	149,974,374.99			-149,974,374.99
36875	COMM	3135G0L50	FEDERAL NATL MTG	Redemption	07/12/2019	FNMA NOTES		30,000,000.00		30,000,000.00
39045	COMM	78012UKV6	RBC 2.9% MAT	Redemption	07/12/2019	ROYAL BANK OF		45,000,000.00		45,000,000.00
39245	COMM	7426M3UC1	PEFCO DISC NOTE	Redemption	07/12/2019	PRIVATE EXPORT		50,000,000.00		50,000,000.00
39674	COMM	SYS39674	BCREPO 2.4% MAT	Redemption	07/12/2019	BARCLAYS CAPITAL	200,000,000.00			200,000,000.00
39675	COMM	313384JA8	FHDN DISC NOTE	Redemption	07/12/2019	FHLB DISCOUNT		150,000,000.00		150,000,000.00
36875	COMM	3135G0L50	FEDERAL NATL MTG	Interest	07/12/2019	FNMA NOTES			157,500.00	157,500.00
39045	COMM	78012UKV6	RBC 2.9% MAT	Interest	07/12/2019	ROYAL BANK OF			786,625.00	786,625.00
39674	COMM	SYS39674	BCREPO 2.4% MAT	Interest	07/12/2019	BARCLAYS CAPITAL			13,333.32	13,333.32
39678	COMM	SYS39678	BCREPO 2.42% MAT	Purchase	07/15/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39680	COMM	313384JE0	FHDN DISC NOTE	Purchase	07/15/2019	FHLB DISCOUNT	149,991,249.99			-149,991,249.99
39682	COMM	3134GTA52	FHLMC 2.3% MAT	Purchase	07/15/2019	FHLMC NOTES	15,000,000.00			-15,000,000.00
39681	COMM	7426M2AH4	PEFCO ZERO CPN	Purchase	07/15/2019	PRIVATE EXPORT	19,780,933.33			-19,780,933.33
8506	COMM	SYS8506	LAIF 1.65%	Purchase	07/15/2019	LOCAL AGENCY	266,981.82			-266,981.82
36753	COMM	89231UAD9	TOYO 1.3% MAT	Redemption	07/15/2019	TOYOTA AUTO REC		36,536.60		36,536.60
36753	COMM	89231UAD9	TOYO 1.3% MAT	Cap G/L	07/15/2019	TOYOTA AUTO REC		1.87		1.87
36800	COMM	43814QAC2	HAROT 1.39% MAT	Redemption	07/15/2019	HONDA AUTO		0.01		0.01
36929	COMM	161571HF47	CHAIT 1.27% MAT	Redemption	07/15/2019	CHASE ISSUANCE		22,993,668.10		22,993,668.10
38300	COMM	912828S43	UNITED STATES	Redemption	07/15/2019	U.S. TREASURY		20,000,000.00		20,000,000.00
39081	COMM	06370RRU5	BMOCHI 2.88% MAT	Redemption	07/15/2019	BANK OF		50,000,000.00		50,000,000.00
39103	COMM	912828S43	UNITED STATES	Redemption	07/15/2019	U.S. TREASURY		35,000,000.00		35,000,000.00
39231	COMM	7426M3UF4	PEFCO DISC NOTE	Redemption	07/15/2019	PRIVATE EXPORT		30,000,000.00		30,000,000.00
39676	COMM	SYS39676	BCREPO 2.33% MAT	Redemption	07/15/2019	BARCLAYS CAPITAL	200,000,000.00			200,000,000.00
39677	COMM	313384JD2	FHDN DISC NOTE	Redemption	07/15/2019	FHLB DISCOUNT		150,000,000.00		150,000,000.00
36753	COMM	89231UAD9	TOYO 1.3% MAT	Interest	07/15/2019	TOYOTA AUTO REC			39.58	39.58
38300	COMM	912828S43	UNITED STATES	Interest	07/15/2019	U.S. TREASURY			75,000.00	75,000.00
38317	COMM	45818WBPO	IADB 1.42917% MAT	Interest	07/15/2019	IADB			303,300.00	303,300.00
38324	COMM	45818WBU9	IADB 1.64203% MAT	Interest	07/15/2019	IADB			165,500.00	165,500.00
38385	COMM	45818WBM7	IADB 1.92152% MAT	Interest	07/15/2019	IADB			141,400.00	141,400.00
38739	COMM	45818WBM7A	IADB 1.92152% MAT	Interest	07/15/2019	IADB			70,700.00	70,700.00
39081	COMM	06370RRU5	BMOCHI 2.88% MAT	Interest	07/15/2019	BANK OF			836,000.00	836,000.00

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39103	COMM	912828S43	UNITED STATES	Interest	07/15/2019	U.S. TREASURY			131,250.00	131,250.00
39658	COMM	084664BQ3	BERKSHIRE	Interest	07/15/2019	BERKSHIRE			212,500.00	212,500.00
39658	COMM	084664BQ3	BERKSHIRE	Accr Int	07/15/2019	BERKSHIRE		198,333.33	-198,333.33	0.00
39676	COMM	SYS39676	BCREPO 2.33% MAT	Interest	07/15/2019	BARCLAYS CAPITAL			38,833.33	38,833.33
36557	COMM	65478UAD1	NALT 1.34% MAT	Interest	07/15/2019	NISSAN AUTO			676.29	676.29
36557	COMM	65478UAD1	NALT 1.34% MAT	Redemption	07/15/2019	NISSAN AUTO		205,089.74		205,089.74
36800	COMM	43814QAC2	HAROT 1.39% MAT	Interest	07/15/2019	HONDA AUTO			52.28	52.28
36800	COMM	43814QAC2	HAROT 1.39% MAT	Redemption	07/15/2019	HONDA AUTO		45,140.05		45,140.05
36800	COMM	43814QAC2	HAROT 1.39% MAT	Interest	07/15/2019	HONDA AUTO				0.00
36800	COMM	43814QAC2	HAROT 1.39% MAT	Redemption	07/15/2019	HONDA AUTO				0.00
36905	COMM	47788NAC2	JDOT 1.25% MAT	Interest	07/15/2019	JOHN DEERE			529.23	529.23
36905	COMM	47788NAC2	JDOT 1.25% MAT	Redemption	07/15/2019	JOHN DEERE		285,350.63		285,350.63
36929	COMM	161571HF47	CHAIT 1.27% MAT	Interest	07/15/2019	CHASE ISSUANCE			24,341.66	24,341.66
36929	COMM	161571HF47	CHAIT 1.27% MAT	Redemption	07/15/2019	CHASE ISSUANCE		1,028,037.64		1,028,037.64
36929	COMM	161571HF47	CHAIT 1.27% MAT	Interest	07/15/2019	CHASE ISSUANCE				0.00
36929	COMM	161571HF47	CHAIT 1.27% MAT	Redemption	07/15/2019	CHASE ISSUANCE				0.00
36956	COMM	58769BAD6	MBART 1.26% MAT	Interest	07/15/2019	MERCEDES -BENZ			2,731.64	2,731.64
36956	COMM	58769BAD6	MBART 1.26% MAT	Redemption	07/15/2019	MERCEDES -BENZ		406,264.37		406,264.37
37035	COMM	89231LAD9	TAOT 1.23% MAT	Interest	07/15/2019	TOYOTA AUTO REC			3,491.68	3,491.68
37035	COMM	89231LAD9	TAOT 1.23% MAT	Redemption	07/15/2019	TOYOTA AUTO REC		676,286.88		676,286.88
37507	COMM	47787XAC1	JDOT 1.78% MAT	Interest	07/15/2019	JOHN DEERE			5,916.53	5,916.53
37507	COMM	47787XAC1	JDOT 1.78% MAT	Redemption	07/15/2019	JOHN DEERE		404,307.85		404,307.85
37568	COMM	89238MAD0	TAOT 1.73% MAT	Interest	07/15/2019	TOYOTA AUTO REC			7,209.10	7,209.10
37568	COMM	89238MAD0	TAOT 1.73% MAT	Redemption	07/15/2019	TOYOTA AUTO REC		563,214.05		563,214.05
37976	COMM	43811BAC8	HAROT 1.68% MAT	Interest	07/15/2019	HONDA AUTO			27,797.73	27,797.73
37976	COMM	43811BAC8	HAROT 1.68% MAT	Redemption	07/15/2019	HONDA AUTO		1,478,183.50		1,478,183.50
38137	COMM	89238KAD4	TAOT 1.93% MAT	Interest	07/15/2019	TOYOTA AUTO REC			38,599.99	38,599.99
38137	COMM	89238KAD4	TAOT 1.93% MAT	Redemption	07/15/2019	TOYOTA AUTO REC		810,414.82		810,414.82
38475	COMM	65478DAD9	NALT 2.65% MAT	Interest	07/15/2019	NISSAN AUTO			40,854.16	40,854.16
38475	COMM	65478DAD9	NALT 2.65% MAT	Redemption	07/15/2019	NISSAN AUTO		546,065.79		546,065.79
38476	COMM	47788CAC6	JDOT 2.66% MAT	Interest	07/15/2019	JOHN DEERE			18,287.50	18,287.50
38476	COMM	47788CAC6	JDOT 2.66% MAT	Redemption	07/15/2019	JOHN DEERE		248,647.06		248,647.06
38646	COMM	02582JHQ6	AMXCA 2.67% MAT	Interest	07/15/2019	American Express			100,125.00	100,125.00
38646	COMM	02582JHQ6	AMXCA 2.67% MAT	Redemption	07/15/2019	American Express		1,168,299.93		1,168,299.93
38708	COMM	161571HN7	CHAIT 2.1227% MAT	Interest	07/15/2019	CHASE ISSUANCE			74,656.75	74,656.75
38708	COMM	161571HN7	CHAIT 2.1227% MAT	Redemption	07/15/2019	CHASE ISSUANCE		834,458.01		834,458.01
38785	COMM	58769DAE0	MBALT 2.01% MAT	Interest	07/15/2019	MERCEDES-BENZ			6,700.00	6,700.00
38785	COMM	58769DAE0	MBALT 2.01% MAT	Redemption	07/15/2019	MERCEDES-BENZ		342,048.69		342,048.69
38958	COMM	89231PAD0	TAOT 3.18% MAT	Interest	07/15/2019	TOYOTA AUTO REC			26,500.00	26,500.00
38958	COMM	89231PAD0	TAOT 3.18% MAT	Redemption	07/15/2019	TOYOTA AUTO REC		222,631.98		222,631.98

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39013	COMM	43815AAC6	HAROT 3.16% MAT	Interest	07/15/2019	HONDA AUTO			57,274.99	57,274.99
39013	COMM	43815AAC6	HAROT 3.16% MAT	Redemption	07/15/2019	HONDA AUTO		495,397.09		495,397.09
39062	COMM	05522RCZ9	BACCT 3.1% MAT	Interest	07/15/2019	BANK OF AMERICA			50,350.00	50,350.00
39062	COMM	05522RCZ9	BACCT 3.1% MAT	Redemption	07/15/2019	BANK OF AMERICA		414,252.56		414,252.56
39082	COMM	05522RDA3	BACCT 3.1% MAT	Interest	07/15/2019	BANK OF AMERICA			38,750.00	38,750.00
39082	COMM	05522RDA3	BACCT 3.1% MAT	Redemption	07/15/2019	BANK OF AMERICA		284,018.36		284,018.36
39190	COMM	58772TAC4	MBALT 3.1% MAT	Interest	07/15/2019	MERCEDES-BENZ			25,833.33	25,833.33
39190	COMM	58772TAC4	MBALT 3.1% MAT	Redemption	07/15/2019	MERCEDES-BENZ		342,228.22		342,228.22
39220	COMM	05522RCY2	BACCT 2.7% MAT	Interest	07/15/2019	BANK OF AMERICA			56,250.00	56,250.00
39220	COMM	05522RCY2	BACCT 2.7% MAT	Redemption	07/15/2019	BANK OF AMERICA		537,979.28		537,979.28
39320	COMM	05522RCY2	BACCT 2.7% MAT	Interest	07/15/2019	BANK OF AMERICA			45,000.00	45,000.00
39320	COMM	05522RCY2	BACCT 2.7% MAT	Redemption	07/15/2019	BANK OF AMERICA		431,209.31		431,209.31
39578	COMM	65479HAC1	NAROT 2.5% MAT	Interest	07/15/2019	Nissan Auto Receivab			41,666.66	41,666.66
39578	COMM	65479HAC1	NAROT 2.5% MAT	Redemption	07/15/2019	Nissan Auto Receivab		363,778.35		363,778.35
8506	COMM	SYS8506	LAIF 1.65%	Interest	07/15/2019	LOCAL AGENCY			266,981.82	266,981.82
39683	COMM	SYS39683	BCREPO 2.44% MAT	Purchase	07/16/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39685	COMM	22533UUS0	CACPNY DISC NOTE	Purchase	07/16/2019	Credit Agricole Corp	59,961,333.34			-59,961,333.34
39684	COMM	313384JF7	FHDN DISC NOTE	Purchase	07/16/2019	FHLB DISCOUNT	149,990,833.32			-149,990,833.32
39686	COMM	65558TKB0	NDAFNY 2.32% MAT	Purchase	07/16/2019	Nordea Bank Finland	50,000,000.00			-50,000,000.00
39678	COMM	SYS39678	BCREPO 2.42% MAT	Redemption	07/16/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39680	COMM	313384JE0	FHDN DISC NOTE	Redemption	07/16/2019	FHLB DISCOUNT		150,000,000.00		150,000,000.00
39495	COMM	4581X0DF2	IADB 2.625% MAT	Interest	07/16/2019	IADB			223,125.00	223,125.00
39495	COMM	4581X0DF2	IADB 2.625% MAT	Accr Int	07/16/2019	IADB		127,677.08	-127,677.08	0.00
39678	COMM	SYS39678	BCREPO 2.42% MAT	Interest	07/16/2019	BARCLAYS CAPITAL			13,444.45	13,444.45
39586	COMM	14042WAC4	COPAR 2.51% MAT	Interest	07/16/2019	Capital One Prime Au			18,825.03	18,825.03
39586	COMM	14042WAC4	COPAR 2.51% MAT	Redemption	07/16/2019	Capital One Prime Au		163,668.71		163,668.71
39687	COMM	SYS39687	BCREPO 2.44% MAT	Purchase	07/17/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39689	COMM	3133EKPS9	FEDERAL FARM CR	Purchase	07/17/2019	FFCB NOTES	20,111,222.22			-20,111,222.22
39688	COMM	313384JG5	FHDN DISC NOTE	Purchase	07/17/2019	FHLB DISCOUNT	99,993,888.88			-99,993,888.88
39650	COMM	30229BUH8	XON DISC NOTE	Redemption	07/17/2019	Exxon Mobil Group		90,000,000.00		90,000,000.00
39683	COMM	SYS39683	BCREPO 2.44% MAT	Redemption	07/17/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39684	COMM	313384JF7	FHDN DISC NOTE	Redemption	07/17/2019	FHLB DISCOUNT		150,000,000.00		150,000,000.00
37443	COMM	3137EAE5	FEDERAL HOME LN	Interest	07/17/2019	FHLMC NOTES			150,000.00	150,000.00
39683	COMM	SYS39683	BCREPO 2.44% MAT	Interest	07/17/2019	BARCLAYS CAPITAL			13,555.55	13,555.55
39690	COMM	SYS39690	BCREPO 2.44% MAT	Purchase	07/18/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39693	COMM	3133EKVD5	FEDERAL FARM CR	Purchase	07/18/2019	FFCB NOTES	11,236,950.00			-11,236,950.00
39691	COMM	313384JH3	FHDN DISC NOTE	Purchase	07/18/2019	FHLB DISCOUNT	99,993,889.00			-99,993,889.00
39692	COMM	30229BUV7	XON DISC NOTE	Purchase	07/18/2019	Exxon Mobil Group	89,937,850.00			-89,937,850.00
39687	COMM	SYS39687	BCREPO 2.44% MAT	Redemption	07/18/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39688	COMM	313384JG5	FHDN DISC NOTE	Redemption	07/18/2019	FHLB DISCOUNT		100,000,000.00		100,000,000.00

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39165	COMM	3133EJ5V7	FEDERAL FARM CR	Interest	07/18/2019	FFCB NOTES			195,234.38	195,234.38
39173	COMM	3133EJ5P0	FEDERAL FARM CR	Interest	07/18/2019	FFCB NOTES			130,000.00	130,000.00
39173	COMM	3133EJ5P0	FEDERAL FARM CR	Accr Int	07/18/2019	FFCB NOTES		5,055.56	-5,055.56	0.00
39687	COMM	SYS39687	BCREPO 2.44% MAT	Interest	07/18/2019	BARCLAYS CAPITAL			13,555.57	13,555.57
37059	COMM	43814RAC0	HAROT 1.21% MAT	Interest	07/18/2019	HONDA AUTO			3,827.69	3,827.69
37059	COMM	43814RAC0	HAROT 1.21% MAT	Redemption	07/18/2019	HONDA AUTO		512,931.14		512,931.14
38738	COMM	43814UAG4	HAROT 3.01% MAT	Interest	07/18/2019	HONDA AUTO			30,100.00	30,100.00
38738	COMM	43814UAG4	HAROT 3.01% MAT	Redemption	07/18/2019	HONDA AUTO		356,038.59		356,038.59
39269	COMM	43814WAC9	HAROT 2.83% MAT	Interest	07/18/2019	HONDA AUTO			32,427.08	32,427.08
39269	COMM	43814WAC9	HAROT 2.83% MAT	Redemption	07/18/2019	HONDA AUTO		294,610.66		294,610.66
39694	COMM	SYS39694	BCREPO 2.4% MAT	Purchase	07/19/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39695	COMM	313384JL4	FHDN DISC NOTE	Purchase	07/19/2019	FHLB DISCOUNT	74,985,937.50			-74,985,937.50
39698	COMM	3134GTH55	FEDERAL HOME LN	Purchase	07/19/2019	FHLMC NOTES	25,000,000.00			-25,000,000.00
39696	COMM	21687BUS8	RABO DISC NOTE	Purchase	07/19/2019	RABOBANK	99,954,694.44			-99,954,694.44
39697	COMM	30229BUP0	XON DISC NOTE	Purchase	07/19/2019	Exxon Mobil Group	24,993,611.11			-24,993,611.11
38403	COMM	3137EAEB1	FEDERAL HOME LN	Redemption	07/19/2019	FHLMC NOTES		25,000,000.00		25,000,000.00
38984	COMM	21685V6U8	RB 2.85% MAT	Redemption	07/19/2019	RABOBANK		50,000,000.00		50,000,000.00
39087	COMM	21685V7C7	RABO 2.85% MAT	Redemption	07/19/2019	RABOBANK		50,000,000.00		50,000,000.00
39690	COMM	SYS39690	BCREPO 2.44% MAT	Redemption	07/19/2019	BARCLAYS CAPITAL	200,000,000.00			200,000,000.00
39691	COMM	313384JH3	FHDN DISC NOTE	Redemption	07/19/2019	FHLB DISCOUNT		100,000,000.00		100,000,000.00
38403	COMM	3137EAEB1	FEDERAL HOME LN	Interest	07/19/2019	FHLMC NOTES			109,375.00	109,375.00
38984	COMM	21685V6U8	RB 2.85% MAT	Interest	07/19/2019	RABOBANK			953,958.34	953,958.34
39087	COMM	21685V7C7	RABO 2.85% MAT	Interest	07/19/2019	RABOBANK			843,125.00	843,125.00
39690	COMM	SYS39690	BCREPO 2.44% MAT	Interest	07/19/2019	BARCLAYS CAPITAL			13,555.54	13,555.54
39699	COMM	SYS39699	BCREPO 2.38% MAT	Purchase	07/22/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39701	COMM	3133EKVC7	FEDERAL FARM CR	Purchase	07/22/2019	FFCB NOTES	14,999,493.75			-14,999,493.75
39700	COMM	313384JM2	FHDN DISC NOTE	Purchase	07/22/2019	FHLB DISCOUNT	49,996,875.00			-49,996,875.00
38907	COMM	90333VZU7	USBKMN 2.91% MAT	Redemption	07/22/2019	US BANK		35,000,000.00		35,000,000.00
39694	COMM	SYS39694	BCREPO 2.4% MAT	Redemption	07/22/2019	BARCLAYS CAPITAL	200,000,000.00			200,000,000.00
39695	COMM	313384JL4	FHDN DISC NOTE	Redemption	07/22/2019	FHLB DISCOUNT		75,000,000.00		75,000,000.00
36347	COMM	3135G0A78	FEDERAL NATL MTG	Interest	07/22/2019	FNMA NOTES			81,250.00	81,250.00
36361	COMM	3135G0A78	FEDERAL NATL MTG	Interest	07/22/2019	FNMA NOTES			162,500.00	162,500.00
36383	COMM	3135G0A78	FEDERAL NATL MTG	Interest	07/22/2019	FNMA NOTES			81,250.00	81,250.00
36384	COMM	3135G0A78	FEDERAL NATL MTG	Interest	07/22/2019	FNMA NOTES			81,250.00	81,250.00
38896	COMM	3130AFB63	FEDERAL HOME	Interest	07/22/2019	FHLB NOTES			221,250.00	221,250.00
38901	COMM	3130AFB63	FEDERAL HOME	Interest	07/22/2019	FHLB NOTES			73,750.00	73,750.00
38907	COMM	90333VZU7	USBKMN 2.91% MAT	Interest	07/22/2019	US BANK			766,704.17	766,704.17
38920	COMM	3130AFB63	FEDERAL HOME	Interest	07/22/2019	FHLB NOTES			368,750.00	368,750.00
38922	COMM	3130AFB63	FEDERAL HOME	Interest	07/22/2019	FHLB NOTES			73,750.00	73,750.00
39694	COMM	SYS39694	BCREPO 2.4% MAT	Interest	07/22/2019	BARCLAYS CAPITAL			39,999.99	39,999.99

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
37615	COMM	43814TAC6	HAROT 1.72% MAT	Interest	07/22/2019	HONDA AUTO			12,042.87	12,042.87
37615	COMM	43814TAC6	HAROT 1.72% MAT	Redemption	07/22/2019	HONDA AUTO		724,049.77		724,049.77
39327	COMM	05586VAD4	BMWLT 3.38% MAT	Interest	07/22/2019	BMW VEHICLE			18,250.00	18,250.00
39327	COMM	05586VAD4	BMWLT 3.38% MAT	Redemption	07/22/2019	BMW VEHICLE		188,428.62		188,428.62
39582	COMM	43815MAC0	HAROT 2.52% MAT	Interest	07/22/2019	HONDA AUTO			35,700.00	35,700.00
39582	COMM	43815MAC0	HAROT 2.52% MAT	Redemption	07/22/2019	HONDA AUTO		342,539.69		342,539.69
39702	COMM	SYS39702	BCREPO 2.38% MAT	Purchase	07/23/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39703	COMM	313384JN0	FHDN DISC NOTE	Purchase	07/23/2019	FHLB DISCOUNT	99,993,750.00			-99,993,750.00
39467	COMM	09702MUP6	BOEING DISC NOTE	Redemption	07/23/2019	Boeing Company		50,000,000.00		50,000,000.00
39697	COMM	30229BUP0	XON DISC NOTE	Redemption	07/23/2019	Exxon Mobil Group		25,000,000.00		25,000,000.00
39699	COMM	SYS39699	BCREPO 2.38% MAT	Redemption	07/23/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39700	COMM	313384JM2	FHDN DISC NOTE	Redemption	07/23/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
37841	COMM	3133EHKH5	FEDERAL FARM CR	Interest	07/23/2019	FFCB NOTES			94,200.00	94,200.00
38409	COMM	90331HNJ8	USB 2.35% MAT	Interest	07/23/2019	U S BANK			528,750.00	528,750.00
39699	COMM	SYS39699	BCREPO 2.38% MAT	Interest	07/23/2019	BARCLAYS CAPITAL			13,222.22	13,222.22
39704	COMM	SYS39704	BCREPO 2.4% MAT	Purchase	07/24/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39705	COMM	313384JP5	FHDN DISC NOTE	Purchase	07/24/2019	FHLB DISCOUNT	149,990,625.00			-149,990,625.00
39706	COMM	477870AC3	JDOT 2.21% MAT	Purchase	07/24/2019	JOHN DEERE	8,748,142.38			-8,748,142.38
39485	COMM	59157UUQ1	METSHR DISC NOTE	Redemption	07/24/2019	METLIFE SHORT		14,129,000.00		14,129,000.00
39702	COMM	SYS39702	BCREPO 2.38% MAT	Redemption	07/24/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39703	COMM	313384JN0	FHDN DISC NOTE	Redemption	07/24/2019	FHLB DISCOUNT		100,000,000.00		100,000,000.00
38233	COMM	3136G4NP4	FEDERAL NATL MTG	Interest	07/24/2019	FNMA NOTES			360,000.00	360,000.00
38235	COMM	3136G4NP4	FEDERAL NATL MTG	Interest	07/24/2019	FNMA NOTES			54,000.00	54,000.00
38629	COMM	3133EJLU1	FEDERAL FARM CR	Interest	07/24/2019	FFCB NOTES			181,500.00	181,500.00
38630	COMM	3133EJLU1	FEDERAL FARM CR	Interest	07/24/2019	FFCB NOTES			363,000.00	363,000.00
39472	COMM	3134GTGT4	FEDERAL HOME LN	Interest	07/24/2019	FHLMC NOTES			159,375.00	159,375.00
39473	COMM	3134GTFW8	FEDERAL HOME LN	Interest	07/24/2019	FHLMC NOTES			160,000.00	160,000.00
39702	COMM	SYS39702	BCREPO 2.38% MAT	Interest	07/24/2019	BARCLAYS CAPITAL			13,222.22	13,222.22
39707	COMM	SYS39707	BCREPO 2.41% MAT	Purchase	07/25/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39708	COMM	313384JQ3	FHDN DISC NOTE	Purchase	07/25/2019	FHLB DISCOUNT	149,990,625.00			-149,990,625.00
39093	COMM	3137FBUV6	FHLMCM 2.52688%	Redemption	07/25/2019	FHLMC Multi-Family		19,987,500.00		19,987,500.00
39704	COMM	SYS39704	BCREPO 2.4% MAT	Redemption	07/25/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39705	COMM	313384JP5	FHDN DISC NOTE	Redemption	07/25/2019	FHLB DISCOUNT		150,000,000.00		150,000,000.00
39704	COMM	SYS39704	BCREPO 2.4% MAT	Interest	07/25/2019	BARCLAYS CAPITAL			13,333.34	13,333.34
36893	COMM	05582QAD9	BMWOT 1.16% MAT	Interest	07/25/2019	BMW VEHICLE			1,431.04	1,431.04
36893	COMM	05582QAD9	BMWOT 1.16% MAT	Redemption	07/25/2019	BMW VEHICLE		424,046.16		424,046.16
38387	COMM	3137AYCE9		Interest	07/25/2019	FHLMC Multi-Family			44,700.00	44,700.00
38387	COMM	3137AYCE9		Redemption	07/25/2019	FHLMC Multi-Family		571,251.97		571,251.97
38391	COMM	3137AYCE9		Interest	07/25/2019	FHLMC Multi-Family			16,762.50	16,762.50
38391	COMM	3137AYCE9		Redemption	07/25/2019	FHLMC Multi-Family		214,111.88		214,111.88

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
38412	COMM	09659QAD9	BMWOT 2.35% MAT	Interest	07/25/2019	BMW VEHICLE			62,666.66	62,666.66
38412	COMM	09659QAD9	BMWOT 2.35% MAT	Redemption	07/25/2019	BMW VEHICLE		1,005,943.61		1,005,943.61
38465	COMM	3137AWQH1	FHLMCM 2.307%	Interest	07/25/2019	FHLMC Multi-Family			10,727.55	10,727.55
38465	COMM	3137AWQH1	FHLMCM 2.307%	Redemption	07/25/2019	FHLMC Multi-Family		162,354.86		162,354.86
38477	COMM	3138LAYM5	FHLMCM 2.55% MAT	Interest	07/25/2019	FHLMC Multi-Family			7,454.83	7,454.83
38477	COMM	3138LAYM5	FHLMCM 2.55% MAT	Redemption	07/25/2019	FNMA Multi-Family		6,008.48		6,008.48
38643	COMM	3137B36J2	FHLMCM 3.32% MAT	Interest	07/25/2019	FHLMC Multi-Family			55,333.34	55,333.34
38643	COMM	3137B36J2	FHLMCM 3.32% MAT	Redemption	07/25/2019	FHLMC Multi-Family		527,631.38		527,631.38
38664	COMM	3136B1XP4	FNMAM 3.56% MAT	Interest	07/25/2019	FNMA Multi-Family			9,870.59	9,870.59
38664	COMM	3136B1XP4	FNMAM 3.56% MAT	Redemption	07/25/2019	FNMA Multi-Family		6,527.52		6,527.52
38665	COMM	3136B1XP4	FNMAM 3.56% MAT	Interest	07/25/2019	FNMA Multi-Family			9,870.59	9,870.59
38665	COMM	3136B1XP4	FNMAM 3.56% MAT	Redemption	07/25/2019	FNMA Multi-Family		6,527.52		6,527.52
38666	COMM	3137AYCE9		Interest	07/25/2019	FHLMC Multi-Family			26,250.08	26,250.08
38666	COMM	3137AYCE9		Redemption	07/25/2019	FHLMC Multi-Family		329,214.21		329,214.21
38744	COMM	3137AYCE9		Interest	07/25/2019	FHLMC Multi-Family			44,700.00	44,700.00
38744	COMM	3137AYCE9		Redemption	07/25/2019	FHLMC Multi-Family		560,802.43		560,802.43
38854	COMM	3137B4WB8	FHLMCM 3.06% MAT	Interest	07/25/2019	FHLMC Multi-Family			12,176.25	12,176.25
38854	COMM	3137B4WB8	FHLMCM 3.06% MAT	Redemption	07/25/2019	FHLMC Multi-Family		113,599.54		113,599.54
38864	COMM	3137B5JM6	FHLMCM 3.531%	Interest	07/25/2019	FHLMC Multi-Family			29,425.00	29,425.00
38864	COMM	3137B5JM6	FHLMCM 3.531%	Redemption	07/25/2019	FHLMC Multi-Family		239,629.31		239,629.31
38884	COMM	31381N7G2	FNMAM 3.27% MAT	Interest	07/25/2019	FNMA Multi-Family			9,345.78	9,345.78
38884	COMM	31381N7G2	FNMAM 3.27% MAT	Redemption	07/25/2019	FNMA Multi-Family		6,719.98		6,719.98
38945	COMM	3137B3NA2	FHLMC REMIC	Interest	07/25/2019	FHLMC Multi-Family			28,723.99	28,723.99
38945	COMM	3137B3NA2	FHLMC REMIC	Redemption	07/25/2019	FHLMC Multi-Family		265,358.43		265,358.43
39026	COMM	3137B5KW2	FHLMCM 3.458%	Interest	07/25/2019	FHLMC Multi-Family			28,816.67	28,816.67
39026	COMM	3137B5KW2	FHLMCM 3.458%	Redemption	07/25/2019	FHLMC Multi-Family		234,943.40		234,943.40
39093	COMM	3137FBUV6	FHLMCM 2.52688%	Interest	07/25/2019	FHLMC Multi-Family			44,175.00	44,175.00
39093	COMM	3137FBUV6	FHLMCM 2.52688%	Redemption	07/25/2019	FHLMC Multi-Family		1,593,392.78		1,593,392.78
39093	COMM	3137FBUV6	FHLMCM 2.52688%	Interest	07/25/2019	FHLMC Multi-Family				0.00
39093	COMM	3137FBUV6	FHLMCM 2.52688%	Redemption	07/25/2019	FHLMC Multi-Family				0.00
39150	COMM	31381TYT1	FNMAM 2.75% MAT	Interest	07/25/2019	FNMA Multi-Family			68,311.21	68,311.21
39150	COMM	31381TYT1	FNMAM 2.75% MAT	Redemption	07/25/2019	FNMA Multi-Family		64,334.22		64,334.22
39158	COMM	31381RZ23	FNMAM 3.84% MAT	Interest	07/25/2019	FNMA Multi-Family			46,249.21	46,249.21
39158	COMM	31381RZ23	FNMAM 3.84% MAT	Redemption	07/25/2019	FNMA Multi-Family		27,882.36		27,882.36
39218	COMM	31381RLL6	FNMAM 3.84% MAT	Interest	07/25/2019	FNMA Multi-Family			37,832.37	37,832.37
39218	COMM	31381RLL6	FNMAM 3.84% MAT	Redemption	07/25/2019	FNMA Multi-Family		21,199.62		21,199.62
39219	COMM	31381RLL6	FNMAM 3.84% MAT	Interest	07/25/2019	FNMA Multi-Family			6,315.09	6,315.09
39219	COMM	31381RLL6	FNMAM 3.84% MAT	Redemption	07/25/2019	FNMA Multi-Family		3,538.71		3,538.71
39295	COMM	3137B04Y7	FHLMCM 2.615%	Interest	07/25/2019	FHLMC Multi-Family			58,837.51	58,837.51
39295	COMM	3137B04Y7	FHLMCM 2.615%	Redemption	07/25/2019	FHLMC Multi-Family		714,670.45		714,670.45

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39319	COMM	3138LGKH8	FNMAM 2.47% MAT	Interest	07/25/2019	FNMA Multi-Family			51,458.33	51,458.33
39319	COMM	3138LGKH8	FNMAM 2.47% MAT	Redemption	07/25/2019	FNMA Multi-Family		547,444.21		547,444.21
39342	COMM	3137BQR90	FHLMCM 2.272% Interest		07/25/2019	FHLMC Multi-Family			44,303.99	44,303.99
39342	COMM	3137BQR90	FHLMCM 2.272% Redemption		07/25/2019	FHLMC Multi-Family		618,382.24		618,382.24
39457	COMM	3138EKX67	FNMAM 2.537% MAT	Interest	07/25/2019	FNMA Multi-Family			43,919.00	43,919.00
39457	COMM	3138EKX67	FNMAM 2.537% MAT	Redemption	07/25/2019	FNMA Multi-Family		960,477.56		960,477.56
39587	COMM	3138LEYD7	FNMAM 1.97% MAT	Interest	07/25/2019	FNMA Multi-Family			31,059.66	31,059.66
39587	COMM	3138LEYD7	FNMAM 1.97% MAT	Redemption	07/25/2019	FNMA Multi-Family		31,617.33		31,617.33
39609	COMM	3138LGF8	FNMAM 2.15% MAT	Interest	07/25/2019	FNMA Multi-Family			8,958.33	8,958.33
39609	COMM	3138LGF8	FNMAM 2.15% MAT	Redemption	07/25/2019	FNMA Multi-Family		111,339.00		111,339.00
39609	COMM	3138LGF8	FNMAM 2.15% MAT	Interest	07/25/2019	FNMA Multi-Family			-2,986.11	-2,986.11
39609	COMM	3138LGF8	FNMAM 2.15% MAT	Redemption	07/25/2019	FNMA Multi-Family				0.00
39632	COMM	3138L2BU0	FNMAM 2.31% MAT	Interest	07/25/2019	FNMA Multi-Family			13,200.90	13,200.90
39632	COMM	3138L2BU0	FNMAM 2.31% MAT	Redemption	07/25/2019	FNMA Multi-Family		13,274.48		13,274.48
39632	COMM	3138L2BU0	FNMAM 2.31% MAT	Interest	07/25/2019	FNMA Multi-Family			-10,120.69	-10,120.69
39632	COMM	3138L2BU0	FNMAM 2.31% MAT	Redemption	07/25/2019	FNMA Multi-Family				0.00
39709	COMM	SYS39709	BCREPO 2.4% MAT	Purchase	07/26/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39711	COMM	313384JT7-2	FHDN DISC NOTE	Purchase	07/26/2019	FHLB DISCOUNT	149,971,875.00			-149,971,875.00
39710	COMM	21687BUX7	RABO DISC NOTE	Purchase	07/26/2019	RABOBANK	99,967,638.88			-99,967,638.88
36902	COMM	3136G3A62	FEDERAL NATL MTG	Redemption	07/26/2019	FNMA NOTES		15,000,000.00		15,000,000.00
37621	COMM	3134GBEW8	FEDERAL HOME LN	Redemption	07/26/2019	FHLMC NOTES		25,000,000.00		25,000,000.00
37668	COMM	3134GBEW8	FEDERAL HOME LN	Redemption	07/26/2019	FHLMC NOTES		8,000,000.00		8,000,000.00
38408	COMM	3134G9Q75	FHLMC 1.25% MAT	Redemption	07/26/2019	FHLMC NOTES		20,000,000.00		20,000,000.00
38931	COMM	46640QUS8	JPMSCC ZERO CPN	Redemption	07/26/2019	JP Morgan Securities		45,000,000.00		45,000,000.00
39636	COMM	71344UUS6	PEPPP DISC NOTE	Redemption	07/26/2019	PEPSICO INC		23,850,000.00		23,850,000.00
39685	COMM	22533UUS0	CACPNY DISC NOTE	Redemption	07/26/2019	Credit Agricole Corp		60,000,000.00		60,000,000.00
39686	COMM	65558TKB0	NDAFNY 2.32% MAT	Redemption	07/26/2019	Nordea Bank Finland		50,000,000.00		50,000,000.00
39696	COMM	21687BUS8	RABO DISC NOTE	Redemption	07/26/2019	RABOBANK		100,000,000.00		100,000,000.00
39707	COMM	SYS39707	BCREPO 2.41% MAT	Redemption	07/26/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39708	COMM	313384JQ3	FHDN DISC NOTE	Redemption	07/26/2019	FHLB DISCOUNT		150,000,000.00		150,000,000.00
36902	COMM	3136G3A62	FEDERAL NATL MTG	Interest	07/26/2019	FNMA NOTES			78,750.00	78,750.00
37621	COMM	3134GBEW8	FEDERAL HOME LN	Interest	07/26/2019	FHLMC NOTES			93,750.00	93,750.00
37668	COMM	3134GBEW8	FEDERAL HOME LN	Interest	07/26/2019	FHLMC NOTES			30,000.00	30,000.00
37741	COMM	3134GBJJ2	FEDERAL HOME LN	Interest	07/26/2019	FHLMC NOTES			87,500.00	87,500.00
37742	COMM	3134GBJJ2	FEDERAL HOME LN	Interest	07/26/2019	FHLMC NOTES			218,750.00	218,750.00
38408	COMM	3134G9Q75	FHLMC 1.25% MAT	Interest	07/26/2019	FHLMC NOTES			125,000.00	125,000.00
39686	COMM	65558TKB0	NDAFNY 2.32% MAT	Interest	07/26/2019	Nordea Bank Finland			32,222.22	32,222.22
39707	COMM	SYS39707	BCREPO 2.41% MAT	Interest	07/26/2019	BARCLAYS CAPITAL			13,388.89	13,388.89
39712	COMM	SYS39712	BCREPO 2.39% MAT	Purchase	07/29/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39713	COMM	313384JU4	FHDN DISC NOTE	Purchase	07/29/2019	FHLB DISCOUNT	199,988,055.56			-199,988,055.56

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39714	COMM	931142EL3	WALMART INC, SR	Purchase	07/29/2019	WALMART	5,164,762.50			-5,164,762.50
39692	COMM	30229BUV7	XON DISC NOTE	Redemption	07/29/2019	Exxon Mobil Group		90,000,000.00		90,000,000.00
39709	COMM	SYS39709	BCREPO 2.4% MAT	Redemption	07/29/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39711	COMM	313384JT7-2	FHDN DISC NOTE	Redemption	07/29/2019	FHLB DISCOUNT		150,000,000.00		150,000,000.00
36288	COMM	3130A5Z77	FEDERAL HOME	Interest	07/29/2019	FHLB NOTES			45,750.00	45,750.00
36289	COMM	3130A5Z77	FEDERAL HOME	Interest	07/29/2019	FHLB NOTES			45,750.00	45,750.00
36298	COMM	3130A5Z77	FEDERAL HOME	Interest	07/29/2019	FHLB NOTES			45,750.00	45,750.00
36308	COMM	3130A5Z77	FEDERAL HOME	Interest	07/29/2019	FHLB NOTES			91,500.00	91,500.00
36310	COMM	3130A5Z77	FEDERAL HOME	Interest	07/29/2019	FHLB NOTES			45,750.00	45,750.00
37378	COMM	3133EG5D3	FEDERAL FARM CR	Interest	07/29/2019	FFCB NOTES			50,750.00	50,750.00
37380	COMM	459200JN2	INTERNATIONAL	Interest	07/29/2019	IBM			95,000.00	95,000.00
37669	COMM	3134GBGZ9	FEDERAL HOME LN	Interest	07/29/2019	FHLMC NOTES			150,000.00	150,000.00
37988	COMM	3134GBYF3	FEDERAL HOME LN	Interest	07/29/2019	FHLMC NOTES			51,750.00	51,750.00
38341	COMM	3133EGNK7	FEDERAL FARM CR	Interest	07/29/2019	FFCB NOTES			29,370.00	29,370.00
38418	COMM	3130ADJH6	FHLB 2.1% MAT	Interest	07/29/2019	FHLB NOTES			79,957.50	79,957.50
39014	COMM	3130A8R54	FEDERAL HOME	Interest	07/29/2019	FHLB NOTES			45,000.00	45,000.00
39709	COMM	SYS39709	BCREPO 2.4% MAT	Interest	07/29/2019	BARCLAYS CAPITAL			40,000.02	40,000.02
39715	COMM	SYS39715	BCREPO 2.38% MAT	Purchase	07/30/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39716	COMM	313384JV2X-2	FHDN DISC NOTE	Purchase	07/30/2019	FHLB DISCOUNT	178,967,559.61			-178,967,559.61
39712	COMM	SYS39712	BCREPO 2.39% MAT	Redemption	07/30/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39713	COMM	313384JU4	FHDN DISC NOTE	Redemption	07/30/2019	FHLB DISCOUNT		200,000,000.00		200,000,000.00
37382	COMM	3130AANA2	FEDERAL HOME	Interest	07/30/2019	FHLB NOTES			218,750.00	218,750.00
37383	COMM	3130AANA2	FEDERAL HOME	Interest	07/30/2019	FHLB NOTES			43,750.00	43,750.00
38209	COMM	3135G0T60	FEDERAL NATL MTG	Interest	07/30/2019	FNMA NOTES			75,000.00	75,000.00
39188	COMM	3134GSS63	FEDERAL HOME LN	Interest	07/30/2019	FHLMC NOTES			210,000.00	210,000.00
39189	COMM	3134GSS63	FEDERAL HOME LN	Interest	07/30/2019	FHLMC NOTES			140,000.00	140,000.00
39199	COMM	3134GSS63	FEDERAL HOME LN	Interest	07/30/2019	FHLMC NOTES			142,590.00	142,590.00
39199	COMM	3134GSS63	FEDERAL HOME LN	Accr Int	07/30/2019	FHLMC NOTES		792.17	-792.17	0.00
39712	COMM	SYS39712	BCREPO 2.39% MAT	Interest	07/30/2019	BARCLAYS CAPITAL			13,277.77	13,277.77
39717	COMM	SYS39717	BCREPO 2.53% MAT	Purchase	07/31/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39719	COMM	09702LA88	BOEING ZERO CPN	Purchase	07/31/2019	Boeing Company	20,999,127.27			-20,999,127.27
39718	COMM	22533UV18	CACPNY DISC NOTE	Purchase	07/31/2019	Credit Agricole Corp	71,995,300.00			-71,995,300.00
39721	COMM	3137BQR90	FHLMCM 2.272%	Purchase	07/31/2019	FHLMC Multi-Family	3,604,603.92			-3,604,603.92
39720	COMM	89116EAX1	TDHUSA ZERO CPN	Purchase	07/31/2019	TORONTO	34,611,811.11			-34,611,811.11
38457	COMM	9128282K5	UNITED STATES	Redemption	07/31/2019	U.S. TREASURY		25,000,000.00		25,000,000.00
38957	COMM	06370RNO8	BMOCHI 2.88% MAT	Redemption	07/31/2019	BANK OF		50,000,000.00		50,000,000.00
39391	COMM	55379WF68	MUFG 2.54% MAT	Redemption	07/31/2019	MUFG Mitsubishi		50,000,000.00		50,000,000.00
39392	COMM	55379WF68	MUFG 2.54% MAT	Redemption	07/31/2019	MUFG Mitsubishi		20,000,000.00		20,000,000.00
39400	COMM	313384JV2X	FHDN DISC NOTE	Redemption	07/31/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39401	COMM	16677KUX9	CHEVRO DISC NOTE	Redemption	07/31/2019	CHEVRON		40,000,000.00		40,000,000.00

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39402	COMM	17327BUX1	CITIGR DISC NOTE	Redemption	07/31/2019	CITIGROUP GLOBAL		50,000,000.00		50,000,000.00
39403	COMM	17327BUX1	CITIGR DISC NOTE	Redemption	07/31/2019	CITIGROUP GLOBAL		10,000,000.00		10,000,000.00
39438	COMM	912828TH3	UNITED STATES	Redemption	07/31/2019	U.S. TREASURY		35,000,000.00		35,000,000.00
39479	COMM	71708FUX8	PFIZER DISC NOTE	Redemption	07/31/2019	PFIZER		50,000,000.00		50,000,000.00
39710	COMM	21687BUX7	RABO DISC NOTE	Redemption	07/31/2019	RABOBANK		100,000,000.00		100,000,000.00
39715	COMM	SYS39715	BCREPO 2.38% MAT	Redemption	07/31/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39716	COMM	313384JV2X-2	FHDN DISC NOTE	Redemption	07/31/2019	FHLB DISCOUNT		178,978,000.00		178,978,000.00
38457	COMM	9128282K5	UNITED STATES	Interest	07/31/2019	U.S. TREASURY			171,875.00	171,875.00
38957	COMM	06370RNO8	BMOCHI 2.88% MAT	Interest	07/31/2019	BANK OF			1,064,000.00	1,064,000.00
39102	COMM	912828Y46	UNITED STATES	Interest	07/31/2019	U.S. TREASURY			196,875.00	196,875.00
39391	COMM	55379WF68	MUFG 2.54% MAT	Interest	07/31/2019	MUFG Mitsubishi			402,166.67	402,166.67
39392	COMM	55379WF68	MUFG 2.54% MAT	Interest	07/31/2019	MUFG Mitsubishi			160,866.67	160,866.67
39438	COMM	912828TH3	UNITED STATES	Interest	07/31/2019	U.S. TREASURY			153,125.00	153,125.00
39438	COMM	912828TH3	UNITED STATES	Accr Int	07/31/2019	U.S. TREASURY		60,065.61	-60,065.61	0.00
39715	COMM	SYS39715	BCREPO 2.38% MAT	Interest	07/31/2019	BARCLAYS CAPITAL			13,222.21	13,222.21
39722	COMM	SYS39722	BCREPO 2.18% MAT	Purchase	08/01/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39723	COMM	89116EAX1	TDHUSA ZERO CPN	Purchase	08/01/2019	TORONTO	19,780,400.00			-19,780,400.00
39717	COMM	SYS39717	BCREPO 2.53% MAT	Redemption	08/01/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39718	COMM	22533UV18	CACPNY DISC NOTE	Redemption	08/01/2019	Credit Agricole Corp		72,000,000.00		72,000,000.00
39717	COMM	SYS39717	BCREPO 2.53% MAT	Interest	08/01/2019	BARCLAYS CAPITAL			14,055.57	14,055.57
39724	COMM	SYS39724	BCREPO 2.16% MAT	Purchase	08/02/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39725	COMM	313384KK4	FHDN DISC NOTE	Purchase	08/02/2019	FHLB DISCOUNT	49,967,500.00			-49,967,500.00
39726	COMM	3134GTS20	FHLMC 2.07% MAT	Purchase	08/02/2019	FHLMC NOTES	20,000,000.00			-20,000,000.00
39727	COMM	3134GTS20	FHLMC 2.07% MAT	Purchase	08/02/2019	FHLMC NOTES	5,000,000.00			-5,000,000.00
36918	COMM	037833CB4	APPLE INC, SR GLBL	Redemption	08/02/2019	APPLE INC		30,000,000.00		30,000,000.00
37253	COMM	3135G0N33	FNMA 0.875% MAT	Redemption	08/02/2019	FNMA NOTES		20,000,000.00		20,000,000.00
38367	COMM	3135G0N33	FNMA 0.875% MAT	Redemption	08/02/2019	FNMA NOTES		40,000,000.00		40,000,000.00
38908	COMM	78012UJP1	RBC 2.89% MAT	Redemption	08/02/2019	ROYAL BANK OF		25,000,000.00		25,000,000.00
39349	COMM	313384JX8	FHDN DISC NOTE	Redemption	08/02/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
36918	COMM	037833CB4	APPLE INC, SR GLBL	Interest	08/02/2019	APPLE INC			163,166.64	163,166.64
37253	COMM	3135G0N33	FNMA 0.875% MAT	Interest	08/02/2019	FNMA NOTES			87,500.00	87,500.00
38367	COMM	3135G0N33	FNMA 0.875% MAT	Interest	08/02/2019	FNMA NOTES			175,000.00	175,000.00
38908	COMM	78012UJP1	RBC 2.89% MAT	Interest	08/02/2019	ROYAL BANK OF			565,958.33	565,958.33
34292	COMM	SYS34292	MSTI 0.0%	Interest	08/02/2019	MORGAN STANLEY			503,696.82	503,696.82
34292	COMM	SYS34292	MSTI 0.0%	Purchase	08/02/2019	MORGAN STANLEY	503,696.82			-503,696.82
37590	COMM	SYS37590	JPM TE 0.44%	Interest	08/02/2019	JP MORGAN US			567,451.18	567,451.18
37590	COMM	SYS37590	JPM TE 0.44%	Purchase	08/02/2019	JP MORGAN US	567,451.18			-567,451.18
39728	COMM	3134GTS61	FEDERAL HOME LN	Purchase	08/05/2019	FHLMC NOTES	20,000,000.00			-20,000,000.00
37372	COMM	3130A8Y72	FEDERAL HOME	Redemption	08/05/2019	FHLB NOTES		35,000,000.00		35,000,000.00
38615	COMM	3130A8Y72	FEDERAL HOME	Redemption	08/05/2019	FHLB NOTES		25,000,000.00		25,000,000.00

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
38949	COMM	05586FGN1	BNP P 2.93% MAT	Redemption	08/05/2019	BNP PARIBAS NY		50,000,000.00		50,000,000.00
39722	COMM	SYS39722	BCREPO 2.18% MAT	Redemption	08/05/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
37372	COMM	3130A8Y72	FEDERAL HOME	Interest	08/05/2019	FHLB NOTES			153,125.00	153,125.00
37404	COMM	3133EG6C4	FEDERAL FARM CR	Interest	08/05/2019	FFCB NOTES			116,250.00	116,250.00
38615	COMM	3130A8Y72	FEDERAL HOME	Interest	08/05/2019	FHLB NOTES			109,375.00	109,375.00
38949	COMM	05586FGN1	BNP P 2.93% MAT	Interest	08/05/2019	BNP PARIBAS NY			1,110,958.34	1,110,958.34
39207	COMM	90331HPA5	UBS F 3.0% MAT	Interest	08/05/2019	U S BANK			45,000.00	45,000.00
39722	COMM	SYS39722	BCREPO 2.18% MAT	Interest	08/05/2019	BARCLAYS CAPITAL			12,111.09	12,111.09
37419	COMM	594918BV5	MICROSOFT CORP,	Interest	08/06/2019	MICROSOFT CORP			138,750.00	138,750.00
39355	COMM	594918BW3	MICROSOFT CORP,	Interest	08/06/2019	MICROSOFT CORP			240,000.00	240,000.00
39355	COMM	594918BW3	MICROSOFT CORP,	Accr Int	08/06/2019	MICROSOFT CORP		68,000.00	-68,000.00	0.00
39361	COMM	594918BW3	MICROSOFT CORP,	Interest	08/06/2019	MICROSOFT CORP			240,000.00	240,000.00
39361	COMM	594918BW3	MICROSOFT CORP,	Accr Int	08/06/2019	MICROSOFT CORP		70,666.67	-70,666.67	0.00
39489	COMM	594918BX1	MICROSOFT CORP,	Interest	08/06/2019	MICROSOFT CORP			93,437.50	93,437.50
39489	COMM	594918BX1	MICROSOFT CORP,	Accr Int	08/06/2019	MICROSOFT CORP		43,085.07	-43,085.07	0.00
36923	COMM	594918BN3	MICROSOFT CORP,	Redemption	08/08/2019	MICROSOFT CORP		10,000,000.00		10,000,000.00
36923	COMM	594918BN3	MICROSOFT CORP,	Interest	08/08/2019	MICROSOFT CORP			55,000.00	55,000.00
39729	COMM	SYS39729	BCREPO 2.11% MAT	Purchase	08/09/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39724	COMM	SYS39724	BCREPO 2.16% MAT	Redemption	08/09/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39724	COMM	SYS39724	BCREPO 2.16% MAT	Interest	08/09/2019	BARCLAYS CAPITAL			84,000.00	84,000.00
39730	COMM	SYS39730	BCREPO 2.11% MAT	Purchase	08/12/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39731	COMM	63763PAF6	NSCCPP DISC NOTE	Purchase	08/12/2019	NATL SEC	24,788,750.00			-24,788,750.00
39729	COMM	SYS39729	BCREPO 2.11% MAT	Redemption	08/12/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
36117	COMM	3130A3XL3	FEDERAL HOME	Interest	08/12/2019	FHLB NOTES			54,375.00	54,375.00
36989	COMM	3137EAEC9	FEDERAL HOME LN	Interest	08/12/2019	FHLMC NOTES			112,500.00	112,500.00
36992	COMM	3137EAEC9	FEDERAL HOME LN	Interest	08/12/2019	FHLMC NOTES			56,250.00	56,250.00
38123	COMM	594918AY0	MICROSOFT CORP,	Interest	08/12/2019	MICROSOFT CORP			130,388.00	130,388.00
39496	COMM	084670BJ6	BERKSHIRE	Interest	08/12/2019	BERKSHIRE			157,500.00	157,500.00
39496	COMM	084670BJ6	BERKSHIRE	Accr Int	08/12/2019	BERKSHIRE		69,125.00	-69,125.00	0.00
39729	COMM	SYS39729	BCREPO 2.11% MAT	Interest	08/12/2019	BARCLAYS CAPITAL			35,166.68	35,166.68
39732	COMM	SYS39732	BCREPO 2.15% MAT	Purchase	08/13/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39736	COMM	313312RL6	FHDN DISC NOTE	Purchase	08/13/2019	FHLB DISCOUNT	24,805,333.33			-24,805,333.33
39734	COMM	3138LOU90	FNMA 2.59% MAT	Purchase	08/13/2019	FNMA Multi-Family	5,094,570.84			-5,094,570.84
39735	COMM	31381VBJ3	FNMA 2.83% MAT	Purchase	08/13/2019	FNMA Multi-Family	5,203,784.78			-5,203,784.78
39733	COMM	21687BVE8	RABO DISC NOTE	Purchase	08/13/2019	RABOBANK	99,994,250.00			-99,994,250.00
39730	COMM	SYS39730	BCREPO 2.11% MAT	Redemption	08/13/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39730	COMM	SYS39730	BCREPO 2.11% MAT	Interest	08/13/2019	BARCLAYS CAPITAL			11,722.21	11,722.21
39737	COMM	SYS39737	BCREPO 2.12% MAT	Purchase	08/14/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39739	COMM	3133EKZM1	FEDERAL FARM CR	Purchase	08/14/2019	FFCB NOTES	24,000,000.00			-24,000,000.00
39738	COMM	21687BVF5	RABO DISC NOTE	Purchase	08/14/2019	RABOBANK	99,994,250.00			-99,994,250.00

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
37300	COMM	3133EG2P9	FEDERAL FARM CR	Redemption	08/14/2019	FFCB NOTES		10,000,000.00		10,000,000.00
37301	COMM	3133EG2P9	FEDERAL FARM CR	Redemption	08/14/2019	FFCB NOTES		15,000,000.00		15,000,000.00
38832	COMM	084670BL1	BERKSHIRE	Redemption	08/14/2019	BERKSHIRE		5,953,000.00		5,953,000.00
39725	COMM	313384KK4	FHDN DISC NOTE	Redemption	08/14/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39732	COMM	SYS39732	BCREPO 2.15% MAT	Redemption	08/14/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39733	COMM	21687BVE8	RABO DISC NOTE	Redemption	08/14/2019	RABOBANK		100,000,000.00		100,000,000.00
37300	COMM	3133EG2P9	FEDERAL FARM CR	Interest	08/14/2019	FFCB NOTES			29,000.00	29,000.00
37301	COMM	3133EG2P9	FEDERAL FARM CR	Interest	08/14/2019	FFCB NOTES			43,500.00	43,500.00
38832	COMM	084670BL1	BERKSHIRE	Interest	08/14/2019	BERKSHIRE			62,506.50	62,506.50
39732	COMM	SYS39732	BCREPO 2.15% MAT	Interest	08/14/2019	BARCLAYS CAPITAL			11,944.44	11,944.44
39743	COMM	06052TF96	BAC 2.01% MAT	Purchase	08/15/2019	BANK OF AMERICA	40,000,000.00			-40,000,000.00
39740	COMM	SYS39740	BCREPO 2.17% MAT	Purchase	08/15/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39742	COMM	313384KM0	FHDN DISC NOTE	Purchase	08/15/2019	FHLB DISCOUNT		49,997,222.00		-49,997,222.00
39741	COMM	21687BVG3	RABO DISC NOTE	Purchase	08/15/2019	RABOBANK	99,994,222.22			-99,994,222.22
36881	COMM	459058FK4	IBRD 0.875% MAT	Redemption	08/15/2019	INTL BANK RECON &		40,000,000.00		40,000,000.00
36905	COMM	47788NAC2	JDOT 1.25% MAT	Redemption	08/15/2019	JOHN DEERE		222,691.13		222,691.13
36933	COMM	084664CK5	BERKSHIRE	Redemption	08/15/2019	BERKSHIRE		10,000,000.00		10,000,000.00
38785	COMM	58769DAE0	MBALT 2.01% MAT	Redemption	08/15/2019	MERCEDES-BENZ		3,626,087.12		3,626,087.12
39737	COMM	SYS39737	BCREPO 2.12% MAT	Redemption	08/15/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39738	COMM	21687BVF5	RABO DISC NOTE	Redemption	08/15/2019	RABOBANK		100,000,000.00		100,000,000.00
36881	COMM	459058FK4	IBRD 0.875% MAT	Interest	08/15/2019	INTL BANK RECON &			175,200.00	175,200.00
36933	COMM	084664CK5	BERKSHIRE	Interest	08/15/2019	BERKSHIRE			65,000.00	65,000.00
39737	COMM	SYS39737	BCREPO 2.12% MAT	Interest	08/15/2019	BARCLAYS CAPITAL			11,777.78	11,777.78
36557	COMM	65478UAD1	NALT 1.34% MAT	Interest	08/15/2019	NISSAN AUTO			447.27	447.27
36557	COMM	65478UAD1	NALT 1.34% MAT	Redemption	08/15/2019	NISSAN AUTO		226,229.50		226,229.50
36905	COMM	47788NAC2	JDOT 1.25% MAT	Interest	08/15/2019	JOHN DEERE			231.99	231.99
36905	COMM	47788NAC2	JDOT 1.25% MAT	Redemption	08/15/2019	JOHN DEERE		17.73		17.73
36905	COMM	47788NAC2	JDOT 1.25% MAT	Interest	08/15/2019	JOHN DEERE				0.00
36905	COMM	47788NAC2	JDOT 1.25% MAT	Redemption	08/15/2019	JOHN DEERE				0.00
36956	COMM	58769BAD6	MBART 1.26% MAT	Interest	08/15/2019	MERCEDES -BENZ			2,305.07	2,305.07
36956	COMM	58769BAD6	MBART 1.26% MAT	Redemption	08/15/2019	MERCEDES -BENZ		427,813.27		427,813.27
37035	COMM	89231LAD9	TAOT 1.23% MAT	Interest	08/15/2019	TOYOTA AUTO REC			2,798.49	2,798.49
37035	COMM	89231LAD9	TAOT 1.23% MAT	Redemption	08/15/2019	TOYOTA AUTO REC		732,365.58		732,365.58
37507	COMM	47787XAC1	JDOT 1.78% MAT	Interest	08/15/2019	JOHN DEERE			5,316.80	5,316.80
37507	COMM	47787XAC1	JDOT 1.78% MAT	Redemption	08/15/2019	JOHN DEERE		552,562.66		552,562.66
37568	COMM	89238MAD0	TAOT 1.73% MAT	Interest	08/15/2019	TOYOTA AUTO REC			6,397.13	6,397.13
37568	COMM	89238MAD0	TAOT 1.73% MAT	Redemption	08/15/2019	TOYOTA AUTO REC		612,359.04		612,359.04
37976	COMM	43811BAC8	HAROT 1.68% MAT	Interest	08/15/2019	HONDA AUTO			25,728.28	25,728.28
37976	COMM	43811BAC8	HAROT 1.68% MAT	Redemption	08/15/2019	HONDA AUTO		1,508,052.00		1,508,052.00
38137	COMM	89238KAD4	TAOT 1.93% MAT	Interest	08/15/2019	TOYOTA AUTO REC			38,599.99	38,599.99

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
38137	COMM	89238KAD4	TAOT 1.93% MAT	Redemption	08/15/2019	TOYOTA AUTO REC		838,563.46		838,563.46
38475	COMM	65478DAD9	NALT 2.65% MAT	Interest	08/15/2019	NISSAN AUTO			40,854.16	40,854.16
38475	COMM	65478DAD9	NALT 2.65% MAT	Redemption	08/15/2019	NISSAN AUTO		563,810.76		563,810.76
38476	COMM	47788CAC6	JDOT 2.66% MAT	Interest	08/15/2019	JOHN DEERE			18,287.50	18,287.50
38476	COMM	47788CAC6	JDOT 2.66% MAT	Redemption	08/15/2019	JOHN DEERE		256,942.52		256,942.52
38646	COMM	02582JHQ6	AMXCA 2.67% MAT	Interest	08/15/2019	American Express			100,125.00	100,125.00
38646	COMM	02582JHQ6	AMXCA 2.67% MAT	Redemption	08/15/2019	American Express		1,203,221.78		1,203,221.78
38708	COMM	161571HN7	CHAIT 2.1227% MAT	Interest	08/15/2019	CHASE ISSUANCE			80,449.32	80,449.32
38708	COMM	161571HN7	CHAIT 2.1227% MAT	Redemption	08/15/2019	CHASE ISSUANCE		858,746.58		858,746.58
38785	COMM	58769DAE0	MBALT 2.01% MAT	Interest	08/15/2019	MERCEDES-BENZ			6,127.07	6,127.07
38785	COMM	58769DAE0	MBALT 2.01% MAT	Redemption	08/15/2019	MERCEDES-BENZ		31,864.19		31,864.19
38785	COMM	58769DAE0	MBALT 2.01% MAT	Interest	08/15/2019	MERCEDES-BENZ				0.00
38785	COMM	58769DAE0	MBALT 2.01% MAT	Redemption	08/15/2019	MERCEDES-BENZ				0.00
38958	COMM	89231PAD0	TAOT 3.18% MAT	Interest	08/15/2019	TOYOTA AUTO REC			26,500.00	26,500.00
38958	COMM	89231PAD0	TAOT 3.18% MAT	Redemption	08/15/2019	TOYOTA AUTO REC		229,331.84		229,331.84
39013	COMM	43815AAC6	HAROT 3.16% MAT	Interest	08/15/2019	HONDA AUTO			57,274.99	57,274.99
39013	COMM	43815AAC6	HAROT 3.16% MAT	Redemption	08/15/2019	HONDA AUTO		510,479.18		510,479.18
39062	COMM	05522RCZ9	BACCT 3.1% MAT	Interest	08/15/2019	BANK OF AMERICA			50,350.00	50,350.00
39062	COMM	05522RCZ9	BACCT 3.1% MAT	Redemption	08/15/2019	BANK OF AMERICA		425,513.88		425,513.88
39082	COMM	05522RDA3	BACCT 3.1% MAT	Interest	08/15/2019	BANK OF AMERICA			38,750.00	38,750.00
39082	COMM	05522RDA3	BACCT 3.1% MAT	Redemption	08/15/2019	BANK OF AMERICA		291,753.56		291,753.56
39190	COMM	58772TAC4	MBALT 3.1% MAT	Interest	08/15/2019	MERCEDES-BENZ			25,833.33	25,833.33
39190	COMM	58772TAC4	MBALT 3.1% MAT	Redemption	08/15/2019	MERCEDES-BENZ		356,169.65		356,169.65
39220	COMM	05522RCY2	BACCT 2.7% MAT	Interest	08/15/2019	BANK OF AMERICA			56,250.00	56,250.00
39220	COMM	05522RCY2	BACCT 2.7% MAT	Redemption	08/15/2019	BANK OF AMERICA		552,333.93		552,333.93
39320	COMM	05522RCY2	BACCT 2.7% MAT	Interest	08/15/2019	BANK OF AMERICA			45,000.00	45,000.00
39320	COMM	05522RCY2	BACCT 2.7% MAT	Redemption	08/15/2019	BANK OF AMERICA				0.00
39578	COMM	65479HAC1	NAROT 2.5% MAT	Interest	08/15/2019	Nissan Auto Receivab			41,666.66	41,666.66
39578	COMM	65479HAC1	NAROT 2.5% MAT	Redemption	08/15/2019	Nissan Auto Receivab		374,318.42		374,318.42
39586	COMM	14042WAC4	COPAR 2.51% MAT	Interest	08/15/2019	Capital One Prime Au			18,825.00	18,825.00
39586	COMM	14042WAC4	COPAR 2.51% MAT	Redemption	08/15/2019	Capital One Prime Au		168,411.84		168,411.84
39744	COMM	SYS39744	BCREPO 2.11% MAT	Purchase	08/16/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39746	COMM	313384KQ1	FHDN DISC NOTE	Purchase	08/16/2019	FHLB DISCOUNT	49,991,458.33			-49,991,458.33
39745	COMM	21687BVK4	RABO DISC NOTE	Purchase	08/16/2019	RABOBANK	99,982,750.00			-99,982,750.00
39747	COMM	30231GBB7	EXXON MOBIL	Purchase	08/16/2019	EXXON MOBIL	5,000,000.00			-5,000,000.00
38991	COMM	89114MMK0	TDNY 3.1% MAT	Redemption	08/16/2019	TORONTO		45,000,000.00		45,000,000.00
39118	COMM	3134G94B0	FEDERAL HOME LN	Redemption	08/16/2019	FHLMC NOTES		1,969,000.00		1,969,000.00
39118	COMM	3134G94B0	FEDERAL HOME LN	Cap G/L	08/16/2019	FHLMC NOTES		31,000.00		31,000.00
39350	COMM	313384KM0	FHDN DISC NOTE	Redemption	08/16/2019	FHLB DISCOUNT		25,000,000.00		25,000,000.00
39740	COMM	SYS39740	BCREPO 2.17% MAT	Redemption	08/16/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39741	COMM	21687BVG3	RABO DISC NOTE	Redemption	08/16/2019	RABOBANK		100,000,000.00		100,000,000.00
39742	COMM	313384KM0	FHDN DISC NOTE	Redemption	08/16/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
38462	COMM	3137EAE19	FEDERAL HOME LN	Interest	08/16/2019	FHLMC NOTES			534,375.00	534,375.00
38991	COMM	89114MMK0	TDNY 3.0% MAT	Interest	08/16/2019	TORONTO			1,005,000.00	1,005,000.00
39118	COMM	3134G94B0	FEDERAL HOME LN	Interest	08/16/2019	FHLMC NOTES			22,500.00	22,500.00
39740	COMM	SYS39740	BCREPO 2.17% MAT	Interest	08/16/2019	BARCLAYS CAPITAL			12,055.56	12,055.56
39748	COMM	SYS39748	BCREPO 2.09% MAT	Purchase	08/19/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39751	COMM	3133EKZV1	FEDERAL FARM CR	Purchase	08/19/2019	FFCB NOTES	19,995,383.33			-19,995,383.33
39749	COMM	313384KR9	FHDN DISC NOTE	Purchase	08/19/2019	FHLB DISCOUNT	49,997,153.00			-49,997,153.00
39750	COMM	21687BVL2	RABO DISC NOTE	Purchase	08/19/2019	RABOBANK	99,994,250.00			-99,994,250.00
39744	COMM	SYS39744	BCREPO 2.11% MAT	Redemption	08/19/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39745	COMM	21687BVK4	RABO DISC NOTE	Redemption	08/19/2019	RABOBANK		100,000,000.00		100,000,000.00
39746	COMM	313384KQ1	FHDN DISC NOTE	Redemption	08/19/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39744	COMM	SYS39744	BCREPO 2.11% MAT	Interest	08/19/2019	BARCLAYS CAPITAL			35,166.66	35,166.66
37059	COMM	43814RAC0	HAROT 1.21% MAT	Interest	08/19/2019	HONDA AUTO			3,310.49	3,310.49
37059	COMM	43814RAC0	HAROT 1.21% MAT	Redemption	08/19/2019	HONDA AUTO		526,371.59		526,371.59
38738	COMM	43814UAG4	HAROT 3.01% MAT	Interest	08/19/2019	HONDA AUTO			30,100.00	30,100.00
38738	COMM	43814UAG4	HAROT 3.01% MAT	Redemption	08/19/2019	HONDA AUTO		368,101.59		368,101.59
39269	COMM	43814WAC9	HAROT 2.83% MAT	Interest	08/19/2019	HONDA AUTO			32,427.08	32,427.08
39269	COMM	43814WAC9	HAROT 2.83% MAT	Redemption	08/19/2019	HONDA AUTO		303,515.04		303,515.04
39752	COMM	SYS39752	BCREPO 2.12% MAT	Purchase	08/20/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39755	COMM	31315KTF7	FAMCA DISC NOTE	Purchase	08/20/2019	FARMER MAC	14,856,675.00			-14,856,675.00
39756	COMM	3133EKC61	FEDERAL FARM CR	Purchase	08/20/2019	FFCB NOTES	5,000,000.00			-5,000,000.00
39757	COMM	3133EKC61	FEDERAL FARM CR	Purchase	08/20/2019	FFCB NOTES	10,000,000.00			-10,000,000.00
39758	COMM	3133EKC61	FEDERAL FARM CR	Purchase	08/20/2019	FFCB NOTES	5,000,000.00			-5,000,000.00
39754	COMM	313384KS7	FHDN DISC NOTE	Purchase	08/20/2019	FHLB DISCOUNT	49,997,152.78			-49,997,152.78
39753	COMM	21687BVM0	RABO DISC NOTE	Purchase	08/20/2019	RABOBANK	99,994,250.00			-99,994,250.00
39748	COMM	SYS39748	BCREPO 2.09% MAT	Redemption	08/20/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39749	COMM	313384KR9	FHDN DISC NOTE	Redemption	08/20/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39750	COMM	21687BVL2	RABO DISC NOTE	Redemption	08/20/2019	RABOBANK		100,000,000.00		100,000,000.00
39748	COMM	SYS39748	BCREPO 2.09% MAT	Interest	08/20/2019	BARCLAYS CAPITAL			11,611.12	11,611.12
39327	COMM	05586VAD4	BMWLT 3.38% MAT	Interest	08/20/2019	BMW VEHICLE			18,250.00	18,250.00
39327	COMM	05586VAD4	BMWLT 3.38% MAT	Redemption	08/20/2019	BMW VEHICLE		194,716.20		194,716.20
39612	COMM	92349GAA9	VERIZON OWNER	Interest	08/20/2019	VERIZON OWNER			154,038.89	154,038.89
39612	COMM	92349GAA9	VERIZON OWNER	Redemption	08/20/2019	VERIZON OWNER		633,310.94		633,310.94
39759	COMM	SYS39759	BCREPO 2.08% MAT	Purchase	08/21/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39761	COMM	313384KT5	FHDN DISC NOTE	Purchase	08/21/2019	FHLB DISCOUNT	49,997,180.56			-49,997,180.56
39760	COMM	21687BVM8	RABO DISC NOTE	Purchase	08/21/2019	RABOBANK	99,994,250.00			-99,994,250.00
39752	COMM	SYS39752	BCREPO 2.12% MAT	Redemption	08/21/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39753	COMM	21687BVM0	RABO DISC NOTE	Redemption	08/21/2019	RABOBANK		100,000,000.00		100,000,000.00

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39754	COMM	313384KS7	FHDN DISC NOTE	Redemption	08/21/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39752	COMM	SYS39752	BCREPO 2.12% MAT	Interest	08/21/2019	BARCLAYS CAPITAL			11,777.79	11,777.79
37615	COMM	43814TAC6	HAROT 1.72% MAT	Interest	08/21/2019	HONDA AUTO			11,005.07	11,005.07
37615	COMM	43814TAC6	HAROT 1.72% MAT	Redemption	08/21/2019	HONDA AUTO		726,628.98		726,628.98
39582	COMM	43815MAC0	HAROT 2.52% MAT	Interest	08/21/2019	HONDA AUTO			35,700.00	35,700.00
39582	COMM	43815MAC0	HAROT 2.52% MAT	Redemption	08/21/2019	HONDA AUTO		352,862.63		352,862.63
39762	COMM	SYS39762	BCREPO 2.07% MAT	Purchase	08/22/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39764	COMM	313384KU2	FHDN DISC NOTE	Purchase	08/22/2019	FHLB DISCOUNT	49,997,180.56			-49,997,180.56
39763	COMM	21687BVP3	RABO DISC NOTE	Purchase	08/22/2019	RABOBANK	99,994,250.00			-99,994,250.00
37454	COMM	3134G3A91	FEDERAL HOME LN	Redemption	08/22/2019	FHLMC NOTES		20,000,000.00		20,000,000.00
39759	COMM	SYS39759	BCREPO 2.08% MAT	Redemption	08/22/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39760	COMM	21687BVN8	RABO DISC NOTE	Redemption	08/22/2019	RABOBANK		100,000,000.00		100,000,000.00
39761	COMM	313384KT5	FHDN DISC NOTE	Redemption	08/22/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
37454	COMM	3134G3A91	FEDERAL HOME LN	Interest	08/22/2019	FHLMC NOTES			140,000.00	140,000.00
39759	COMM	SYS39759	BCREPO 2.08% MAT	Interest	08/22/2019	BARCLAYS CAPITAL			11,555.57	11,555.57
39765	COMM	SYS39765	BCREPO 2.07% MAT	Purchase	08/23/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39768	COMM	3133EKZN9	FEDERAL FARM CR	Purchase	08/23/2019	FFCB NOTES	15,008,583.33			-15,008,583.33
39766	COMM	313384KX6	FHDN DISC NOTE	Purchase	08/23/2019	FHLB DISCOUNT	49,991,541.67			-49,991,541.67
39767	COMM	21687BVS7	RABO DISC NOTE	Purchase	08/23/2019	RABOBANK	99,982,750.00			-99,982,750.00
39762	COMM	SYS39762	BCREPO 2.07% MAT	Redemption	08/23/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39763	COMM	21687BVP3	RABO DISC NOTE	Redemption	08/23/2019	RABOBANK		100,000,000.00		100,000,000.00
39764	COMM	313384KU2	FHDN DISC NOTE	Redemption	08/23/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39762	COMM	SYS39762	BCREPO 2.07% MAT	Interest	08/23/2019	BARCLAYS CAPITAL			11,500.01	11,500.01
39769	COMM	SYS39769	BCREPO 2.08% MAT	Purchase	08/26/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39770	COMM	313384KY4	FHDN DISC NOTE	Purchase	08/26/2019	FHLB DISCOUNT	49,997,180.56			-49,997,180.56
39773	COMM	3134GT3M3	FHLMC 2.05% MAT	Purchase	08/26/2019	FHLMC NOTES	25,000,000.00			-25,000,000.00
39772	COMM	71708EBD6	PFIZER DISC NOTE	Purchase	08/26/2019	PFIZER	19,813,800.00			-19,813,800.00
39771	COMM	21687BVT5	RABO DISC NOTE	Purchase	08/26/2019	RABOBANK	99,994,250.00			-99,994,250.00
39008	COMM	22535CAQ4	CANYCD 2.98% MAT	Redemption	08/26/2019	Credit Agricole CIB		40,000,000.00		40,000,000.00
39015	COMM	13606BK54	CIBCNY 2.97% MAT	Redemption	08/26/2019	Canadian IMP BK		50,000,000.00		50,000,000.00
39765	COMM	SYS39765	BCREPO 2.07% MAT	Redemption	08/26/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39766	COMM	313384KX6	FHDN DISC NOTE	Redemption	08/26/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39767	COMM	21687BVS7	RABO DISC NOTE	Redemption	08/26/2019	RABOBANK		100,000,000.00		100,000,000.00
36583	COMM	3134G8JT7	FEDERAL HOME LN	Interest	08/26/2019	FHLMC NOTES			93,750.00	93,750.00
37817	COMM	3134GBPM8	FEDERAL HOME LN	Interest	08/26/2019	FHLMC NOTES			150,000.00	150,000.00
38466	COMM	3134GSFE0	FEDERAL HOME LN	Interest	08/26/2019	FHLMC NOTES			250,000.00	250,000.00
39008	COMM	22535CAQ4	CANYCD 2.98% MAT	Interest	08/26/2019	Credit Agricole CIB			900,622.22	900,622.22
39015	COMM	13606BK54	CIBCNY 2.97% MAT	Interest	08/26/2019	Canadian IMP BK			1,117,875.00	1,117,875.00
39765	COMM	SYS39765	BCREPO 2.07% MAT	Interest	08/26/2019	BARCLAYS CAPITAL			34,499.99	34,499.99
36893	COMM	05582QAD9	BMWOT 1.16% MAT	Interest	08/26/2019	BMW VEHICLE			1,021.13	1,021.13

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
36893	COMM	05582QAD9	BMWOT 1.16% MAT	Redemption	08/26/2019	BMW VEHICLE		430,034.76		430,034.76
38387	COMM	3137AYCE9		Interest	08/26/2019	FHLMC Multi-Family			44,700.00	44,700.00
38387	COMM	3137AYCE9		Redemption	08/26/2019	FHLMC Multi-Family		583,484.93		583,484.93
38391	COMM	3137AYCE9		Interest	08/26/2019	FHLMC Multi-Family			16,762.50	16,762.50
38391	COMM	3137AYCE9		Redemption	08/26/2019	FHLMC Multi-Family		218,696.95		218,696.95
38412	COMM	09659QAD9	BMWOT 2.35% MAT	Interest	08/26/2019	BMW VEHICLE			62,666.66	62,666.66
38412	COMM	09659QAD9	BMWOT 2.35% MAT	Redemption	08/26/2019	BMW VEHICLE		1,039,753.17		1,039,753.17
38465	COMM	3137AWQH1	FHLMCM 2.307%	Interest	08/26/2019	FHLMC Multi-Family			10,727.55	10,727.55
38465	COMM	3137AWQH1	FHLMCM 2.307%	Redemption	08/26/2019	FHLMC Multi-Family		166,022.34		166,022.34
38477	COMM	3138LAYM5	FHLMCM 2.55% MAT	Interest	08/26/2019	FNMA Multi-Family			7,690.13	7,690.13
38477	COMM	3138LAYM5	FHLMCM 2.55% MAT	Redemption	08/26/2019	FNMA Multi-Family		5,614.50		5,614.50
38643	COMM	3137B36J2	FHLMCM 3.32% MAT	Interest	08/26/2019	FHLMC Multi-Family			55,333.34	55,333.34
38643	COMM	3137B36J2	FHLMCM 3.32% MAT	Redemption	08/26/2019	FHLMC Multi-Family		537,855.19		537,855.19
38664	COMM	3136B1XP4	FNMAM 3.56% MAT	Interest	08/26/2019	FNMA Multi-Family			9,934.66	9,934.66
38664	COMM	3136B1XP4	FNMAM 3.56% MAT	Redemption	08/26/2019	FNMA Multi-Family		23,331.96		23,331.96
38665	COMM	3136B1XP4	FNMAM 3.56% MAT	Interest	08/26/2019	FNMA Multi-Family			9,934.66	9,934.66
38665	COMM	3136B1XP4	FNMAM 3.56% MAT	Redemption	08/26/2019	FNMA Multi-Family		23,331.96		23,331.96
38666	COMM	3137AYCE9		Interest	08/26/2019	FHLMC Multi-Family			26,250.08	26,250.08
38666	COMM	3137AYCE9		Redemption	08/26/2019	FHLMC Multi-Family		336,264.10		336,264.10
38744	COMM	3137AYCE9		Interest	08/26/2019	FHLMC Multi-Family			44,700.00	44,700.00
38744	COMM	3137AYCE9		Redemption	08/26/2019	FHLMC Multi-Family		572,811.62		572,811.62
38854	COMM	3137B4WB8	FHLMCM 3.06% MAT	Interest	08/26/2019	FHLMC Multi-Family			12,176.25	12,176.25
38854	COMM	3137B4WB8	FHLMCM 3.06% MAT	Redemption	08/26/2019	FHLMC Multi-Family		115,535.67		115,535.67
38864	COMM	3137B5JM6	FHLMCM 3.531%	Interest	08/26/2019	FHLMC Multi-Family			29,425.00	29,425.00
38864	COMM	3137B5JM6	FHLMCM 3.531%	Redemption	08/26/2019	FHLMC Multi-Family		243,743.95		243,743.95
38884	COMM	31381N7G2	FNMAM 3.27% MAT	Interest	08/26/2019	FNMA Multi-Family			9,638.38	9,638.38
38884	COMM	31381N7G2	FNMAM 3.27% MAT	Redemption	08/26/2019	FNMA Multi-Family		6,327.28		6,327.28
38945	COMM	3137B3NA2	FHLMC REMIC	Interest	08/26/2019	FHLMC Multi-Family			28,723.99	28,723.99
38945	COMM	3137B3NA2	FHLMC REMIC	Redemption	08/26/2019	FHLMC Multi-Family		270,238.91		270,238.91
39026	COMM	3137B5KW2	FHLMCM 3.458%	Interest	08/26/2019	FHLMC Multi-Family			28,816.67	28,816.67
39026	COMM	3137B5KW2	FHLMCM 3.458%	Redemption	08/26/2019	FHLMC Multi-Family		238,879.50		238,879.50
39150	COMM	31381TYT1	FNMAM 2.75% MAT	Interest	08/26/2019	FNMA Multi-Family			70,435.91	70,435.91
39150	COMM	31381TYT1	FNMAM 2.75% MAT	Redemption	08/26/2019	FNMA Multi-Family		61,081.22		61,081.22
39158	COMM	31381RZ23	FNMAM 3.84% MAT	Interest	08/26/2019	FNMA Multi-Family			47,698.65	47,698.65
39158	COMM	31381RZ23	FNMAM 3.84% MAT	Redemption	08/26/2019	FNMA Multi-Family		25,881.90		25,881.90
39218	COMM	31381RLL6	FNMAM 3.84% MAT	Interest	08/26/2019	FNMA Multi-Family			39,023.34	39,023.34
39218	COMM	31381RLL6	FNMAM 3.84% MAT	Redemption	08/26/2019	FNMA Multi-Family		19,754.29		19,754.29
39219	COMM	31381RLL6	FNMAM 3.84% MAT	Interest	08/26/2019	FNMA Multi-Family			6,513.90	6,513.90
39219	COMM	31381RLL6	FNMAM 3.84% MAT	Redemption	08/26/2019	FNMA Multi-Family		3,297.44		3,297.44
39295	COMM	3137B04Y7	FHLMCM 2.615%	Interest	08/26/2019	FHLMC Multi-Family			58,837.51	58,837.51

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39295	COMM	3137B04Y7	FHLMCM 2.615%	Redemption	08/26/2019	FHLMC Multi-Family		728,743.81		728,743.81
39319	COMM	3138LGKH8	FNMAM 2.47% MAT	Interest	08/26/2019	FNMA Multi-Family			53,173.61	53,173.61
39319	COMM	3138LGKH8	FNMAM 2.47% MAT	Redemption	08/26/2019	FNMA Multi-Family		555,687.43		555,687.43
39342	COMM	3137BQR90	FHLMCM 2.272%	Interest	08/26/2019	FHLMC Multi-Family			44,303.99	44,303.99
39342	COMM	3137BQR90	FHLMCM 2.272%	Redemption	08/26/2019	FHLMC Multi-Family		630,498.87		630,498.87
39457	COMM	3138EKX67	FNMAM 2.537% MAT	Interest	08/26/2019	FNMA Multi-Family			33,712.47	33,712.47
39457	COMM	3138EKX67	FNMAM 2.537% MAT	Redemption	08/26/2019	FNMA Multi-Family		32,174.39		32,174.39
39587	COMM	3138LEYD7	FNMAM 1.97% MAT	Interest	08/26/2019	FNMA Multi-Family			32,041.35	32,041.35
39587	COMM	3138LEYD7	FNMAM 1.97% MAT	Redemption	08/26/2019	FNMA Multi-Family		29,957.95		29,957.95
39609	COMM	3138LGFF8	FNMAM 2.15% MAT	Interest	08/26/2019	FNMA Multi-Family			9,256.94	9,256.94
39609	COMM	3138LGFF8	FNMAM 2.15% MAT	Redemption	08/26/2019	FNMA Multi-Family		113,006.30		113,006.30
39632	COMM	3138L2BU0	FNMAM 2.31% MAT	Interest	08/26/2019	FNMA Multi-Family			13,614.53	13,614.53
39632	COMM	3138L2BU0	FNMAM 2.31% MAT	Redemption	08/26/2019	FNMA Multi-Family		12,599.48		12,599.48
39654	COMM	3137BP4J5	FNMAM 2.446% MAT	Interest	08/26/2019	FHLMC Multi-Family			47,171.97	47,171.97
39654	COMM	3137BP4J5	FNMAM 2.446% MAT	Redemption	08/26/2019	FHLMC Multi-Family		239,316.80		239,316.80
39721	COMM	3137BQR90	FHLMCM 2.272%	Interest	08/26/2019	FHLMC Multi-Family			6,778.13	6,778.13
39721	COMM	3137BQR90	FHLMCM 2.272%	Redemption	08/26/2019	FHLMC Multi-Family		98,294.46		98,294.46
39721	COMM	3137BQR90	FHLMCM 2.272%	Interest	08/26/2019	FHLMC Multi-Family			-6,778.13	-6,778.13
39721	COMM	3137BQR90	FHLMCM 2.272%	Redemption	08/26/2019	FHLMC Multi-Family				0.00
39775	COMM	SYS39775	BCREPO 2.14% MAT	Purchase	08/27/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39774	COMM	313384KZ1	FHDN DISC NOTE	Purchase	08/27/2019	FHLB DISCOUNT	49,997,180.56			-49,997,180.56
39777	COMM	43815NAC8	HAROT 1.78% MAT	Purchase	08/27/2019	HONDA AUTO	7,249,939.83			-7,249,939.83
39776	COMM	21687BVU2	RABO DISC NOTE	Purchase	08/27/2019	RABOBANK	99,994,250.00			-99,994,250.00
39782	COMM	2546R2AQ9	WALTPP DISC NOTE	Purchase	08/27/2019	Walt Disney Company	19,836,250.00			-19,836,250.00
39022	COMM	3133EHFD0	FEDERAL FARM CR	Redemption	08/27/2019	FFCB NOTES		4,708,089.00		4,708,089.00
39022	COMM	3133EHFD0	FEDERAL FARM CR	Cap G/L	08/27/2019	FFCB NOTES		141,911.00		141,911.00
39769	COMM	SYS39769	BCREPO 2.08% MAT	Redemption	08/27/2019	BARCLAYS CAPITAL	200,000,000.00			200,000,000.00
39770	COMM	313384KY4	FHDN DISC NOTE	Redemption	08/27/2019	FHLB DISCOUNT	50,000,000.00			50,000,000.00
39771	COMM	21687BVT5	RABO DISC NOTE	Redemption	08/27/2019	RABOBANK	100,000,000.00			100,000,000.00
39022	COMM	3133EHFD0	FEDERAL FARM CR	Interest	08/27/2019	FFCB NOTES			43,973.33	43,973.33
39769	COMM	SYS39769	BCREPO 2.08% MAT	Interest	08/27/2019	BARCLAYS CAPITAL			11,555.54	11,555.54
39777	COMM	43815NAC8	HAROT 1.78% MAT	Interest	08/27/2019	HONDA AUTO			10,754.17	10,754.17
39777	COMM	43815NAC8	HAROT 1.78% MAT	Redemption	08/27/2019	HONDA AUTO				0.00
39778	COMM	SYS39778	BCREPO 2.11% MAT	Purchase	08/28/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39780	COMM	313384LA5	FHDN DISC NOTE	Purchase	08/28/2019	FHLB DISCOUNT	49,997,180.56			-49,997,180.56
39781	COMM	71708EAV7	PFIZER DISC NOTE	Purchase	08/28/2019	PFIZER	29,747,183.33			-29,747,183.33
39779	COMM	21687BVV0		Purchase	08/28/2019	RABOBANK	99,994,250.00			-99,994,250.00
37580	COMM	3134GA6W9	FEDERAL HOME LN	Redemption	08/28/2019	FHLMC NOTES		11,150,000.00		11,150,000.00
39774	COMM	313384KZ1	FHDN DISC NOTE	Redemption	08/28/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39775	COMM	SYS39775	BCREPO 2.14% MAT	Redemption	08/28/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39776	COMM	21687BVU2	RABO DISC NOTE	Redemption	08/28/2019	RABOBANK		100,000,000.00		100,000,000.00
37578	COMM	3134GA5T7	FHLMC 2.125% MAT	Interest	08/28/2019	FHLMC NOTES			37,187.50	37,187.50
37579	COMM	3134GA5T7	FHLMC 2.125% MAT	Interest	08/28/2019	FHLMC NOTES			212,500.00	212,500.00
37580	COMM	3134GA6W9	FEDERAL HOME LN	Interest	08/28/2019	FHLMC NOTES			83,625.00	83,625.00
38016	COMM	3130ABZE9	FEDERAL HOME	Interest	08/28/2019	FHLB NOTES			69,300.00	69,300.00
38859	COMM	3130AC2P8	FEDERAL HOME	Interest	08/28/2019	FHLB NOTES			90,000.00	90,000.00
39775	COMM	SYS39775	BCREPO 2.14% MAT	Interest	08/28/2019	BARCLAYS CAPITAL			11,888.89	11,888.89
39783	COMM	SYS39783	BCREPO 2.11% MAT	Purchase	08/29/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39784	COMM	313384LB3	FHDN DISC NOTE	Purchase	08/29/2019	FHLB DISCOUNT	49,997,180.56			-49,997,180.56
39786	COMM	313378JP7	FEDERAL HOME	Purchase	08/29/2019	FHLB NOTES	5,595,550.47			-5,595,550.47
39785	COMM	21687BVW8	RABO DISC NOTE	Purchase	08/29/2019	RABOBANK	99,994,250.00			-99,994,250.00
39778	COMM	SYS39778	BCREPO 2.11% MAT	Redemption	08/29/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39779	COMM	21687BVV0	FHDN DISC NOTE	Redemption	08/29/2019	RABOBANK		100,000,000.00		100,000,000.00
39780	COMM	313384LA5	FHDN DISC NOTE	Redemption	08/29/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39778	COMM	SYS39778	BCREPO 2.11% MAT	Interest	08/29/2019	BARCLAYS CAPITAL			11,722.23	11,722.23
39788	COMM	313384LF4	FHDN DISC NOTE	Purchase	08/30/2019	FHLB DISCOUNT	49,989,444.44			-49,989,444.44
39787	COMM	59157TAH6	METSHR DISC NOTE	Purchase	08/30/2019	METLIFE SHORT	34,730,500.00			-34,730,500.00
39789	COMM	63763PA90	NSCCPP DISC NOTE	Purchase	08/30/2019	NATL SEC	24,824,000.00			-24,824,000.00
39252	COMM	13606BQ33	CIBCNY 2.58% MAT	Redemption	08/30/2019	Canadian IMP BK		50,000,000.00		50,000,000.00
39783	COMM	SYS39783	BCREPO 2.11% MAT	Redemption	08/30/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39784	COMM	313384LB3	FHDN DISC NOTE	Redemption	08/30/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39785	COMM	21687BVW8	RABO DISC NOTE	Redemption	08/30/2019	RABOBANK		100,000,000.00		100,000,000.00
39252	COMM	13606BQ33	CIBCNY 2.58% MAT	Interest	08/30/2019	Canadian IMP BK			684,416.67	684,416.67
39783	COMM	SYS39783	BCREPO 2.11% MAT	Interest	08/30/2019	BARCLAYS CAPITAL			11,722.22	11,722.22
39796	COMM	SYS39796	BCREPO 2.15% MAT	Purchase	09/03/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39801	COMM	3133EKH66	FEDERAL FARM CR	Purchase	09/03/2019	FFCB NOTES	20,000,000.00			-20,000,000.00
39798	COMM	313384LG2	FHDN DISC NOTE	Purchase	09/03/2019	FHLB DISCOUNT	49,997,250.00			-49,997,250.00
39797	COMM	21687BW49	RABO DISC NOTE	Purchase	09/03/2019	RABOBANK	99,994,250.00			-99,994,250.00
39800	COMM	90275DJV3	UBS AG STAMFORD	Purchase	09/03/2019	UBS AG STAMFORD	25,000,000.00			-25,000,000.00
39799	COMM	2546R2AX4	WALTPP DISC NOTE	Purchase	09/03/2019	Walt Disney Company	12,199,037.50			-12,199,037.50
38302	COMM	912828TN0	UNITED STATES	Redemption	09/03/2019	U.S. TREASURY		25,000,000.00		25,000,000.00
39788	COMM	313384LF4	FHDN DISC NOTE	Redemption	09/03/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
34292	COMM	SYS34292	MSTI 0.0%	Redemption	09/03/2019	MORGAN STANLEY		200,593,835.24		200,593,835.24
37590	COMM	SYS37590	JPM TE 0.44%	Redemption	09/03/2019	JP MORGAN US		200,000,000.00		200,000,000.00
37502	COMM	3133EHBA0	FEDERAL FARM CR	Interest	09/03/2019	FFCB NOTES			152,000.00	152,000.00
37503	COMM	166764BP4	CHEVRON CORP	Interest	09/03/2019	CHEVRON CORP.			79,640.00	79,640.00
38024	COMM	3133EHWM1	FEDERAL FARM CR	Interest	09/03/2019	FFCB NOTES			25,500.00	25,500.00
38025	COMM	3133EHWM1	FEDERAL FARM CR	Interest	09/03/2019	FFCB NOTES			42,500.00	42,500.00
38026	COMM	3133EHWM1	FEDERAL FARM CR	Interest	09/03/2019	FFCB NOTES			59,500.00	59,500.00
38302	COMM	912828TN0	UNITED STATES	Interest	09/03/2019	U.S. TREASURY			125,000.00	125,000.00

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
38368	COMM	3133EFF28	FEDERAL FARM CR	Interest	09/03/2019	FFCB NOTES			43,271.25	43,271.25
38852	COMM	30231GAV4	EXXON MOBIL	Interest	09/03/2019	EXXON MOBIL			111,100.00	111,100.00
39105	COMM	3133EJY60	FEDERAL FARM CR	Interest	09/03/2019	FFCB NOTES			188,750.00	188,750.00
39573	COMM	166764BN9	CHEVRON CORP	Interest	09/03/2019	CHEVRON CORP.			110,973.65	110,973.65
39573	COMM	166764BN9	CHEVRON CORP	Accr Int	09/03/2019	CHEVRON CORP.		49,938.14	-49,938.14	0.00
39805	COMM	SYS39805	BCREPO 2.2% MAT	Purchase	09/04/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39804	COMM	313384LH0	FHDN DISC NOTE	Purchase	09/04/2019	FHLB DISCOUNT	49,997,194.44			-49,997,194.44
39806	COMM	21687BW56	RABO DISC NOTE	Purchase	09/04/2019	RABOBANK	99,994,250.00			-99,994,250.00
39796	COMM	SYS39796	BCREPO 2.15% MAT	Redemption	09/04/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39797	COMM	21687BW49	RABO DISC NOTE	Redemption	09/04/2019	RABOBANK		100,000,000.00		100,000,000.00
39798	COMM	313384LG2	FHDN DISC NOTE	Redemption	09/04/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39031	COMM	06405LAA9	BANK NEW YORK	Interest	09/04/2019	BANK OF NEW			179,048.61	179,048.61
39032	COMM	06405LAA9	BANK NEW YORK	Interest	09/04/2019	BANK OF NEW			35,809.71	35,809.71
39796	COMM	SYS39796	BCREPO 2.15% MAT	Interest	09/04/2019	BARCLAYS CAPITAL			11,944.43	11,944.43
34292	COMM	SYS34292	MSTI 0.0%	Interest	09/04/2019	MORGAN STANLEY			454,174.39	454,174.39
34292	COMM	SYS34292	MSTI 0.0%	Purchase	09/04/2019	MORGAN STANLEY	454,174.39			-454,174.39
37590	COMM	SYS37590	JPM TE 0.44%	Interest	09/04/2019	JP MORGAN US			511,173.25	511,173.25
37590	COMM	SYS37590	JPM TE 0.44%	Purchase	09/04/2019	JP MORGAN US	511,173.25			-511,173.25
39808	COMM	SYS39808	BCREPO 2.2% MAT	Purchase	09/05/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39809	COMM	09659CW61	BNP P DISC NOTE	Purchase	09/05/2019	BNP PARIBAS NY	74,995,687.50			-74,995,687.50
39811	COMM	14041NFU0	COMET 1.72% MAT	Purchase	09/05/2019	Capitol One Multi Ex	34,991,187.00			-34,991,187.00
39810	COMM	313384LJ6	FHDN DISC NOTE	Purchase	09/05/2019	FHLB DISCOUNT	49,997,250.00			-49,997,250.00
39804	COMM	313384LH0	FHDN DISC NOTE	Redemption	09/05/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39805	COMM	SYS39805	BCREPO 2.2% MAT	Redemption	09/05/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39806	COMM	21687BW56	RABO DISC NOTE	Redemption	09/05/2019	RABOBANK		100,000,000.00		100,000,000.00
39805	COMM	SYS39805	BCREPO 2.2% MAT	Interest	09/05/2019	BARCLAYS CAPITAL			12,222.23	12,222.23
39814	COMM	SYS39814	BCREPO 2.15% MAT	Purchase	09/06/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39815	COMM	313384LM9	FHDN DISC NOTE	Purchase	09/06/2019	FHLB DISCOUNT	49,991,750.00			-49,991,750.00
39816	COMM	21687BW98	RABO DISC NOTE	Purchase	09/06/2019	RABOBANK	99,982,666.66			-99,982,666.66
39808	COMM	SYS39808	BCREPO 2.2% MAT	Redemption	09/06/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39809	COMM	09659CW61	BNP P DISC NOTE	Redemption	09/06/2019	BNP PARIBAS NY		75,000,000.00		75,000,000.00
39810	COMM	313384LJ6	FHDN DISC NOTE	Redemption	09/06/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
35847	COMM	3135G0UU5	FEDERAL NATL MTG	Interest	09/06/2019	FNMA NOTES			61,250.00	61,250.00
35856	COMM	3135G0UU5	FEDERAL NATL MTG	Interest	09/06/2019	FNMA NOTES			127,610.00	127,610.00
39808	COMM	SYS39808	BCREPO 2.2% MAT	Interest	09/06/2019	BARCLAYS CAPITAL			12,222.21	12,222.21
39817	COMM	SYS39817	BCREPO 2.1% MAT	Purchase	09/09/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39820	COMM	09659CWA2	BNP P DISC NOTE	Purchase	09/09/2019	BNP PARIBAS NY	49,997,111.11			-49,997,111.11
39818	COMM	313384LN7	FHDN DISC NOTE	Purchase	09/09/2019	FHLB DISCOUNT	49,997,222.22			-49,997,222.22
39819	COMM	21687BWA5	RABO DISC NOTE	Purchase	09/09/2019	RABOBANK	99,994,194.44			-99,994,194.44
39814	COMM	SYS39814	BCREPO 2.15% MAT	Redemption	09/09/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39815	COMM	313384LM9	FHDN DISC NOTE	Redemption	09/09/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39816	COMM	21687BW98	RABO DISC NOTE	Redemption	09/09/2019	RABOBANK		100,000,000.00		100,000,000.00
39138	COMM	3130ABFD3	FEDERAL HOME	Interest	09/09/2019	FHLB NOTES			98,437.50	98,437.50
39362	COMM	3130AB3H7	FEDERAL HOME	Interest	09/09/2019	FHLB NOTES			169,218.75	169,218.75
39362	COMM	3130AB3H7	FEDERAL HOME	Accr Int	09/09/2019	FHLB NOTES		19,742.19	-19,742.19	0.00
39814	COMM	SYS39814	BCREPO 2.15% MAT	Interest	09/09/2019	BARCLAYS CAPITAL			35,833.34	35,833.34
39821	COMM	SYS39821	BCREPO 2.13% MAT	Purchase	09/10/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39823	COMM	09659CWBO	BNP P DISC NOTE	Purchase	09/10/2019	BNP PARIBAS NY	49,997,125.00			-49,997,125.00
39824	COMM	313384LP2	FHDN DISC NOTE	Purchase	09/10/2019	FHLB DISCOUNT	49,997,250.00			-49,997,250.00
39825	COMM	71708EAV7	PFIZER DISC NOTE	Purchase	09/10/2019	PFIZER	24,804,166.67			-24,804,166.67
39822	COMM	21687BWB3	RABO DISC NOTE	Purchase	09/10/2019	RABOBANK	99,994,222.22			-99,994,222.22
39817	COMM	SYS39817	BCREPO 2.1% MAT	Redemption	09/10/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39818	COMM	313384LN7	FHDN DISC NOTE	Redemption	09/10/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39819	COMM	21687BWA5	RABO DISC NOTE	Redemption	09/10/2019	RABOBANK		100,000,000.00		100,000,000.00
39820	COMM	09659CWA2	BNP P DISC NOTE	Redemption	09/10/2019	BNP PARIBAS NY		50,000,000.00		50,000,000.00
39786	COMM	313378JP7	FEDERAL HOME	Interest	09/10/2019	FHLB NOTES			64,659.38	64,659.38
39786	COMM	313378JP7	FEDERAL HOME	Accr Int	09/10/2019	FHLB NOTES		60,707.97	-60,707.97	0.00
39817	COMM	SYS39817	BCREPO 2.1% MAT	Interest	09/10/2019	BARCLAYS CAPITAL			11,666.65	11,666.65
39831	COMM	037833DL1	APPLE INC, SR GLBL	Purchase	09/11/2019	APPLE INC	6,998,810.00			-6,998,810.00
39827	COMM	SYS39827	BCREPO 2.13% MAT	Purchase	09/11/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39829	COMM	09659CWC8	BNP P DISC NOTE	Purchase	09/11/2019	BNP PARIBAS NY	49,997,125.00			-49,997,125.00
39832	COMM	3133EKM94	FEDERAL FARM CR	Purchase	09/11/2019	FFCB NOTES	15,000,000.00			-15,000,000.00
39833	COMM	3133EKM94	FEDERAL FARM CR	Purchase	09/11/2019	FFCB NOTES	15,000,000.00			-15,000,000.00
39828	COMM	313384LQ0	FHDN DISC NOTE	Purchase	09/11/2019	FHLB DISCOUNT	49,997,250.00			-49,997,250.00
39834	COMM	3130AH2B8	FEDERAL HOME	Purchase	09/11/2019	FHLB NOTES	20,000,000.00			-20,000,000.00
39830	COMM	21687BWC1	RABO DISC NOTE	Purchase	09/11/2019	RABOBANK	99,994,222.22			-99,994,222.22
39821	COMM	SYS39821	BCREPO 2.13% MAT	Redemption	09/11/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39822	COMM	21687BWB3	RABO DISC NOTE	Redemption	09/11/2019	RABOBANK		100,000,000.00		100,000,000.00
39823	COMM	09659CWBO	BNP P DISC NOTE	Redemption	09/11/2019	BNP PARIBAS NY		50,000,000.00		50,000,000.00
39824	COMM	313384LP2	FHDN DISC NOTE	Redemption	09/11/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
36993	COMM	313380WG8	FEDERAL HOME	Interest	09/11/2019	FHLB NOTES			134,062.50	134,062.50
37022	COMM	313380WG8	FEDERAL HOME	Interest	09/11/2019	FHLB NOTES			82,500.00	82,500.00
37054	COMM	313380WG8	FEDERAL HOME	Interest	09/11/2019	FHLB NOTES			68,750.00	68,750.00
37072	COMM	313380WG8	FEDERAL HOME	Interest	09/11/2019	FHLB NOTES			95,287.50	95,287.50
37726	COMM	313378CR0	FHLB 2.25% MAT	Interest	09/11/2019	FHLB NOTES			281,250.00	281,250.00
38269	COMM	3130A66T9	FEDERAL HOME	Interest	09/11/2019	FHLB NOTES			203,125.00	203,125.00
38436	COMM	313370US5	FEDERAL HOME	Interest	09/11/2019	FHLB NOTES			71,875.00	71,875.00
39296	COMM	3133EKCS3	FEDERAL FARM CR	Interest	09/11/2019	FFCB NOTES			255,000.00	255,000.00
39821	COMM	SYS39821	BCREPO 2.13% MAT	Interest	09/11/2019	BARCLAYS CAPITAL			11,833.32	11,833.32
39835	COMM	SYS39835	BCREPO 2.18% MAT	Purchase	09/12/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39837	COMM	09659CWD6	BNP P DISC NOTE	Purchase	09/12/2019	BNP PARIBAS NY	49,997,125.00			-49,997,125.00
39836	COMM	313384LR8	FHDN DISC NOTE	Purchase	09/12/2019	FHLB DISCOUNT	49,997,250.00			-49,997,250.00
39839	COMM	19121AAX9	KOPP DISC NOTE	Purchase	09/12/2019	Coca-Cola Co	24,809,062.50			-24,809,062.50
39838	COMM	21687BWD9	RABO DISC NOTE	Purchase	09/12/2019	RABOBANK	99,994,222.22			-99,994,222.22
39301	COMM	3130AG2J3	FEDERAL HOME	Redemption	09/12/2019	FHLB NOTES		50,000,000.00		50,000,000.00
39827	COMM	SYS39827	BCREPO 2.13% MAT	Redemption	09/12/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39828	COMM	313384LQ0	FHDN DISC NOTE	Redemption	09/12/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39829	COMM	09659CWC8	BNP P DISC NOTE	Redemption	09/12/2019	BNP PARIBAS NY		50,000,000.00		50,000,000.00
39830	COMM	21687BWC1	RABO DISC NOTE	Redemption	09/12/2019	RABOBANK		100,000,000.00		100,000,000.00
37711	COMM	313382K69	FEDERAL HOME	Interest	09/12/2019	FHLB NOTES			226,275.00	226,275.00
39301	COMM	3130AG2J3	FEDERAL HOME	Interest	09/12/2019	FHLB NOTES			642,500.00	642,500.00
39827	COMM	SYS39827	BCREPO 2.13% MAT	Interest	09/12/2019	BARCLAYS CAPITAL			11,833.33	11,833.33
39840	COMM	SYS39840	BCREPO 2.18% MAT	Purchase	09/13/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39842	COMM	09659CWC9	BNP P DISC NOTE	Purchase	09/13/2019	BNP PARIBAS NY	49,991,333.33			-49,991,333.33
39841	COMM	313384LU1	FHDN DISC NOTE	Purchase	09/13/2019	FHLB DISCOUNT	49,991,666.67			-49,991,666.67
39845	COMM	3136G4TX1	FEDERAL NATL MTGPurchase		09/13/2019	FNMA NOTES	24,988,975.69			-24,988,975.69
39844	COMM	3138LORM5	FNMA 2.135% MAT	Purchase	09/13/2019	FNMA Multi-Family	8,959,767.81			-8,959,767.81
39843	COMM	21687BWG2	RABO DISC NOTE	Purchase	09/13/2019	RABOBANK	99,982,583.34			-99,982,583.34
35826	COMM	313383VN8	FEDERAL HOME	Redemption	09/13/2019	FHLB NOTES		9,460,000.00		9,460,000.00
35827	COMM	313383VN8	FEDERAL HOME	Redemption	09/13/2019	FHLB NOTES		25,155,000.00		25,155,000.00
38596	COMM	3130A02T6	FEDERAL HOME	Redemption	09/13/2019	FHLB NOTES		25,000,000.00		25,000,000.00
39835	COMM	SYS39835	BCREPO 2.18% MAT	Redemption	09/13/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39836	COMM	313384LR8	FHDN DISC NOTE	Redemption	09/13/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39837	COMM	09659CWD6	BNP P DISC NOTE	Redemption	09/13/2019	BNP PARIBAS NY		50,000,000.00		50,000,000.00
39838	COMM	21687BWD9	RABO DISC NOTE	Redemption	09/13/2019	RABOBANK		100,000,000.00		100,000,000.00
35826	COMM	313383VN8	FEDERAL HOME	Interest	09/13/2019	FHLB NOTES			94,600.00	94,600.00
35827	COMM	313383VN8	FEDERAL HOME	Interest	09/13/2019	FHLB NOTES			251,550.00	251,550.00
36756	COMM	313378J77	FEDERAL HOME	Interest	09/13/2019	FHLB NOTES			140,625.00	140,625.00
36760	COMM	313378J77	FEDERAL HOME	Interest	09/13/2019	FHLB NOTES			56,250.00	56,250.00
36886	COMM	313378J77	FEDERAL HOME	Interest	09/13/2019	FHLB NOTES			140,625.00	140,625.00
37778	COMM	313378J77	FEDERAL HOME	Interest	09/13/2019	FHLB NOTES			131,250.00	131,250.00
38596	COMM	3130A02T6	FEDERAL HOME	Interest	09/13/2019	FHLB NOTES			296,875.00	296,875.00
38878	COMM	3133EJZH5	FEDERAL FARM CR	Interest	09/13/2019	FFCB NOTES			196,000.00	196,000.00
39835	COMM	SYS39835	BCREPO 2.18% MAT	Interest	09/13/2019	BARCLAYS CAPITAL			12,111.12	12,111.12
36557	COMM	65478UAD1	NALT 1.34% MAT	Interest	09/15/2019	NISSAN AUTO				0.00
36557	COMM	65478UAD1	NALT 1.34% MAT	Redemption	09/15/2019	NISSAN AUTO				0.00
39848	COMM	0530A3WJ3	ADPPP DISC NOTE	Purchase	09/16/2019	AUTO DATA PROC	74,989,583.34			-74,989,583.34
39847	COMM	SYS39847	BCREPO 2.41% MAT	Purchase	09/16/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39849	COMM	09659CWH7	BNP P DISC NOTE	Purchase	09/16/2019	BNP PARIBAS NY	49,997,097.22			-49,997,097.22
39853	COMM	3133EKN93	FEDERAL FARM CR	Purchase	09/16/2019	FFCB NOTES	14,971,500.00			-14,971,500.00

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39851	COMM	313384LV9	FHDN DISC NOTE	Purchase	09/16/2019	FHLB DISCOUNT	49,996,944.44			-49,996,944.44
39852	COMM	3130A2UW4	FEDERAL HOME	Purchase	09/16/2019	FHLB NOTES	10,512,895.83			-10,512,895.83
39850	COMM	21687BWH0	RABO DISC NOTE	Purchase	09/16/2019	RABOBANK	99,994,027.78			-99,994,027.78
36557	COMM	65478UAD1	NALT 1.34% MAT	Redemption	09/16/2019	NISSAN AUTO		174,273.33		174,273.33
39840	COMM	SYS39840	BCREPO 2.18% MAT	Redemption	09/16/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39841	COMM	313384LU1	FHDN DISC NOTE	Redemption	09/16/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39842	COMM	09659CWG9	BNP P DISC NOTE	Redemption	09/16/2019	BNP PARIBAS NY		50,000,000.00		50,000,000.00
39843	COMM	21687BWG2	RABO DISC NOTE	Redemption	09/16/2019	RABOBANK		100,000,000.00		100,000,000.00
37509	COMM	3136G4MD2	FEDERAL NATL MTG	Interest	09/16/2019	FNMA NOTES			27,750.00	27,750.00
38503	COMM	880591EV0	TENNESSEE	Interest	09/16/2019	TENNESSEE			225,000.00	225,000.00
38815	COMM	880591EV0	TENNESSEE	Interest	09/16/2019	TENNESSEE			112,500.00	112,500.00
38830	COMM	084670BQ0	BERKSHIRE	Interest	09/16/2019	BERKSHIRE			110,000.00	110,000.00
39332	COMM	89233P5F9	TOYO 3.4% MAT	Interest	09/16/2019	TOYOTA MOTOR			190,621.00	190,621.00
39332	COMM	89233P5F9	TOYO 3.4% MAT	Accr Int	09/16/2019	TOYOTA MOTOR		6,354.03	-6,354.03	0.00
39544	COMM	084670BR8	BERKSHIRE	Interest	09/16/2019	BERKSHIRE			228,580.00	228,580.00
39544	COMM	084670BR8	BERKSHIRE	Accr Int	09/16/2019	BERKSHIRE		77,463.22	-77,463.22	0.00
39840	COMM	SYS39840	BCREPO 2.18% MAT	Interest	09/16/2019	BARCLAYS CAPITAL			36,333.34	36,333.34
36557	COMM	65478UAD1	NALT 1.34% MAT	Interest	09/16/2019	NISSAN AUTO			194.65	194.65
36557	COMM	65478UAD1	NALT 1.34% MAT	Redemption	09/16/2019	NISSAN AUTO		13,230.32		13,230.32
36956	COMM	58769BAD6	MBART 1.26% MAT	Interest	09/16/2019	MERCEDES -BENZ			1,855.86	1,855.86
36956	COMM	58769BAD6	MBART 1.26% MAT	Redemption	09/16/2019	MERCEDES -BENZ		409,276.80		409,276.80
37035	COMM	89231LAD9	TAOT 1.23% MAT	Interest	09/16/2019	TOYOTA AUTO REC			2,047.81	2,047.81
37035	COMM	89231LAD9	TAOT 1.23% MAT	Redemption	09/16/2019	TOYOTA AUTO REC		670,220.68		670,220.68
37507	COMM	47787XAC1	JDOT 1.78% MAT	Interest	09/16/2019	JOHN DEERE			4,497.16	4,497.16
37507	COMM	47787XAC1	JDOT 1.78% MAT	Redemption	09/16/2019	JOHN DEERE		404,080.91		404,080.91
37976	COMM	43811BAC8	HAROT 1.68% MAT	Interest	09/16/2019	HONDA AUTO			23,616.99	23,616.99
37976	COMM	43811BAC8	HAROT 1.68% MAT	Redemption	09/16/2019	HONDA AUTO		1,473,956.85		1,473,956.85
38137	COMM	89238KAD4	TAOT 1.93% MAT	Interest	09/16/2019	TOYOTA AUTO REC			38,599.99	38,599.99
38137	COMM	89238KAD4	TAOT 1.93% MAT	Redemption	09/16/2019	TOYOTA AUTO REC		868,319.42		868,319.42
38475	COMM	65478DAD9	NALT 2.65% MAT	Interest	09/16/2019	NISSAN AUTO			40,854.16	40,854.16
38475	COMM	65478DAD9	NALT 2.65% MAT	Redemption	09/16/2019	NISSAN AUTO		582,418.30		582,418.30
38476	COMM	47788CAC6	JDOT 2.66% MAT	Interest	09/16/2019	JOHN DEERE			18,287.50	18,287.50
38476	COMM	47788CAC6	JDOT 2.66% MAT	Redemption	09/16/2019	JOHN DEERE		265,657.54		265,657.54
38708	COMM	161571HN7	CHAIT 2.1227% MAT	Interest	09/16/2019	CHASE ISSUANCE			78,773.15	78,773.15
38708	COMM	161571HN7	CHAIT 2.1227% MAT	Redemption	09/16/2019	CHASE ISSUANCE		884,684.58		884,684.58
38958	COMM	89231PAD0	TAOT 3.18% MAT	Interest	09/16/2019	TOYOTA AUTO REC			26,500.00	26,500.00
38958	COMM	89231PAD0	TAOT 3.18% MAT	Redemption	09/16/2019	TOYOTA AUTO REC		236,267.85		236,267.85
39013	COMM	43815AAC6	HAROT 3.16% MAT	Interest	09/16/2019	HONDA AUTO			57,274.99	57,274.99
39013	COMM	43815AAC6	HAROT 3.16% MAT	Redemption	09/16/2019	HONDA AUTO		526,111.23		526,111.23
39062	COMM	05522RCZ9	BACCT 3.% MAT	Interest	09/16/2019	BANK OF AMERICA			50,350.00	50,350.00

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39062	COMM	05522RCZ9	BACCT 3.1% MAT	Redemption	09/16/2019	BANK OF AMERICA		437,100.94		437,100.94
39082	COMM	05522RDA3	BACCT 3.1% MAT	Interest	09/16/2019	BANK OF AMERICA			38,750.00	38,750.00
39082	COMM	05522RDA3	BACCT 3.1% MAT	Redemption	09/16/2019	BANK OF AMERICA		299,693.12		299,693.12
39190	COMM	58772TAC4	MBALT 3.1% MAT	Interest	09/16/2019	MERCEDES-BENZ			25,833.33	25,833.33
39190	COMM	58772TAC4	MBALT 3.1% MAT	Redemption	09/16/2019	MERCEDES-BENZ		371,022.12		371,022.12
39220	COMM	05522RCY2	BACCT 2.7% MAT	Interest	09/16/2019	BANK OF AMERICA			56,250.00	56,250.00
39220	COMM	05522RCY2	BACCT 2.7% MAT	Redemption	09/16/2019	BANK OF AMERICA		567,116.34		567,116.34
39320	COMM	05522RCY2	BACCT 2.7% MAT	Interest	09/16/2019	BANK OF AMERICA			45,000.00	45,000.00
39320	COMM	05522RCY2	BACCT 2.7% MAT	Redemption	09/16/2019	BANK OF AMERICA		454,563.68		454,563.68
39578	COMM	65479HAC1	NAROT 2.5% MAT	Interest	09/16/2019	Nissan Auto Receivab			41,666.66	41,666.66
39578	COMM	65479HAC1	NAROT 2.5% MAT	Redemption	09/16/2019	Nissan Auto Receivab		385,146.75		385,146.75
39586	COMM	14042WAC4	COPAR 2.51% MAT	Interest	09/16/2019	Capital One Prime Au			18,825.00	18,825.00
39586	COMM	14042WAC4	COPAR 2.51% MAT	Redemption	09/16/2019	Capital One Prime Au		173,284.71		173,284.71
39706	COMM	477870AC3	JDOT 2.21% MAT	Interest	09/16/2019	JOHN DEERE			27,394.79	27,394.79
39706	COMM	477870AC3	JDOT 2.21% MAT	Redemption	09/16/2019	JOHN DEERE		161,893.82		161,893.82
39777	COMM	43815NAC8	HAROT 1.78% MAT	Interest	09/16/2019	HONDA AUTO			6,452.50	6,452.50
39777	COMM	43815NAC8	HAROT 1.78% MAT	Redemption	09/16/2019	HONDA AUTO		147,024.23		147,024.23
39854	COMM	SYS39854	BCREPO 5.25% MAT	Purchase	09/17/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39856	COMM	313384LW7	FHDN DISC NOTE	Purchase	09/17/2019	FHLB DISCOUNT	49,993,750.00			-49,993,750.00
39855	COMM	21687BWJ6	RABO DISC NOTE	Purchase	09/17/2019	RABOBANK	99,993,777.78			-99,993,777.78
39857	COMM	89116EFS7	TDHUSA ZERO CPN	Purchase	09/17/2019	TORONTO	39,377,400.00			-39,377,400.00
39847	COMM	SYS39847	BCREPO 2.41% MAT	Redemption	09/17/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39849	COMM	09659CWH7	BNP P DISC NOTE	Redemption	09/17/2019	BNP PARIBAS NY		50,000,000.00		50,000,000.00
39850	COMM	21687BWH0	RABO DISC NOTE	Redemption	09/17/2019	RABOBANK		100,000,000.00		100,000,000.00
39851	COMM	313384LV9	FHDN DISC NOTE	Redemption	09/17/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39847	COMM	SYS39847	BCREPO 2.41% MAT	Interest	09/17/2019	BARCLAYS CAPITAL			13,388.89	13,388.89
37568	COMM	89238MAD0	TAOT 1.73% MAT	Interest	09/17/2019	TOYOTA AUTO REC			5,514.31	5,514.31
37568	COMM	89238MAD0	TAOT 1.73% MAT	Redemption	09/17/2019	TOYOTA AUTO REC		569,663.34		569,663.34
38646	COMM	02582JHQ6	AMXCA 2.67% MAT	Interest	09/17/2019	American Express			100,125.00	100,125.00
38646	COMM	02582JHQ6	AMXCA 2.67% MAT	Redemption	09/17/2019	American Express		1,239,552.75		1,239,552.75
39858	COMM	SYS39858	BCREPO 2.5% MAT	Purchase	09/18/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39861	COMM	05588CAC6	BMWOT 1.92% MAT	Purchase	09/18/2019	BMW VEHICLE	17,247,681.60			-17,247,681.60
39859	COMM	313384LX5	FHDN DISC NOTE	Purchase	09/18/2019	FHLB DISCOUNT	49,997,013.89			-49,997,013.89
39860	COMM	21687BWK3	RABO DISC NOTE	Purchase	09/18/2019	RABOBANK	99,994,055.56			-99,994,055.56
39358	COMM	3130AG2H7	FEDERAL HOME	Redemption	09/18/2019	FHLB NOTES		20,011,000.00		20,011,000.00
39358	COMM	3130AG2H7	FEDERAL HOME	Cap G/L	09/18/2019	FHLB NOTES		-11,000.00		-11,000.00
39848	COMM	0530A3WJ3	ADPPP DISC NOTE	Redemption	09/18/2019	AUTO DATA PROC		75,000,000.00		75,000,000.00
39854	COMM	SYS39854	BCREPO 5.25% MAT	Redemption	09/18/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39855	COMM	21687BWJ6	RABO DISC NOTE	Redemption	09/18/2019	RABOBANK		100,000,000.00		100,000,000.00
39856	COMM	313384LW7	FHDN DISC NOTE	Redemption	09/18/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39358	COMM	3130AG2H7	FEDERAL HOME	Interest	09/18/2019	FHLB NOTES			265,000.00	265,000.00
39358	COMM	3130AG2H7	FEDERAL HOME	Accr Int	09/18/2019	FHLB NOTES		14,722.22	-14,722.22	0.00
39854	COMM	SYS39854	BCREPO 5.25% MAT	Interest	09/18/2019	BARCLAYS CAPITAL			29,166.68	29,166.68
37059	COMM	43814RAC0	HAROT 1.21% MAT	Interest	09/18/2019	HONDA AUTO			2,779.73	2,779.73
37059	COMM	43814RAC0	HAROT 1.21% MAT	Redemption	09/18/2019	HONDA AUTO		501,881.92		501,881.92
38738	COMM	43814UAG4	HAROT 3.01% MAT	Interest	09/18/2019	HONDA AUTO			30,100.00	30,100.00
38738	COMM	43814UAG4	HAROT 3.01% MAT	Redemption	09/18/2019	HONDA AUTO		380,775.16		380,775.16
39269	COMM	43814WAC9	HAROT 2.83% MAT	Interest	09/18/2019	HONDA AUTO			32,427.08	32,427.08
39269	COMM	43814WAC9	HAROT 2.83% MAT	Redemption	09/18/2019	HONDA AUTO		312,723.31		312,723.31
39862	COMM	SYS39862	BCREPO 1.9% MAT	Purchase	09/19/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39863	COMM	313384LY3	FHDN DISC NOTE	Purchase	09/19/2019	FHLB DISCOUNT	49,997,430.56			-49,997,430.56
39865	COMM	45905U4D3	IBRD 2.08% MAT	Purchase	09/19/2019	INTL BANK RECON &	35,000,000.00			-35,000,000.00
39864	COMM	21687BWP2	RABO DISC NOTE	Purchase	09/19/2019	RABOBANK	99,980,111.12			-99,980,111.12
39340	COMM	3133EKDR4	FEDERAL FARM CR	Redemption	09/19/2019	FFCB NOTES		12,050,000.00		12,050,000.00
39858	COMM	SYS39858	BCREPO 2.5% MAT	Redemption	09/19/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39859	COMM	313384LX5	FHDN DISC NOTE	Redemption	09/19/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39860	COMM	21687BWK3	RABO DISC NOTE	Redemption	09/19/2019	RABOBANK		100,000,000.00		100,000,000.00
39340	COMM	3133EKDR4	FEDERAL FARM CR	Interest	09/19/2019	FFCB NOTES			164,482.50	164,482.50
39340	COMM	3133EKDR4	FEDERAL FARM CR	Accr Int	09/19/2019	FFCB NOTES		5,482.75	-5,482.75	0.00
39367	COMM	459058GQ0	IBRD 2.5% MAT	Interest	09/19/2019	INTL BANK RECON &			62,500.00	62,500.00
39367	COMM	459058GQ0	IBRD 2.5% MAT	Accr Int	09/19/2019	INTL BANK RECON &		4,513.89	-4,513.89	0.00
39858	COMM	SYS39858	BCREPO 2.5% MAT	Interest	09/19/2019	BARCLAYS CAPITAL			13,888.88	13,888.88
39867	COMM	SYS39867	BCREPO 1.82% MAT	Purchase	09/20/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39866	COMM	313384MB2	FHDN DISC NOTE	Purchase	09/20/2019	FHLB DISCOUNT	49,992,291.67			-49,992,291.67
39862	COMM	SYS39862	BCREPO 1.9% MAT	Redemption	09/20/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39863	COMM	313384LY3	FHDN DISC NOTE	Redemption	09/20/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
38046	COMM	3133EHZA4	FEDERAL FARM CR	Interest	09/20/2019	FFCB NOTES			83,000.00	83,000.00
39862	COMM	SYS39862	BCREPO 1.9% MAT	Interest	09/20/2019	BARCLAYS CAPITAL			10,555.55	10,555.55
39327	COMM	05586VAD4	BMWLT 3.38% MAT	Interest	09/20/2019	BMW VEHICLE			18,250.00	18,250.00
39327	COMM	05586VAD4	BMWLT 3.38% MAT	Redemption	09/20/2019	BMW VEHICLE		201,277.93		201,277.93
39612	COMM	92349GAA9	VERIZON OWNER	Interest	09/20/2019	VERIZON OWNER			67,958.35	67,958.35
39612	COMM	92349GAA9	VERIZON OWNER	Redemption	09/20/2019	VERIZON OWNER		651,750.85		651,750.85
39872	COMM	SYS39872	BCREPO 1.82% MAT	Purchase	09/23/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39868	COMM	09659CWQ7	BNP P DISC NOTE	Purchase	09/23/2019	BNP PARIBAS NY	49,997,527.78			-49,997,527.78
39870	COMM	313384MC0	FHDN DISC NOTE	Purchase	09/23/2019	FHLB DISCOUNT	49,997,458.33			-49,997,458.33
39871	COMM	459058HG1	IBRD 2.2% MAT	Purchase	09/23/2019	INTL BANK RECON &	10,000,000.00			-10,000,000.00
39869	COMM	21687BWQ0	RABO DISC NOTE	Purchase	09/23/2019	RABOBANK	99,995,027.78			-99,995,027.78
36966	COMM	48125LRG9	JPMCC 1.65% MAT	Redemption	09/23/2019	JPMORGAN		12,500,000.00		12,500,000.00
39531	COMM	2546R3WP5	WALTPP DISC NOTE	Redemption	09/23/2019	Walt Disney Company		50,000,000.00		50,000,000.00
39864	COMM	21687BWP2	RABO DISC NOTE	Redemption	09/23/2019	RABOBANK		100,000,000.00		100,000,000.00

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39866	COMM	313384MB2	FHDN DISC NOTE	Redemption	09/23/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39867	COMM	SYS39867	BCREPO 1.82% MAT	Redemption	09/23/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
36966	COMM	48125LRG9	JPMCC 1.65% MAT	Interest	09/23/2019	JPMORGAN			103,125.00	103,125.00
38570	COMM	3130ADUY6	FEDERAL HOME	Interest	09/23/2019	FHLB NOTES			386,793.75	386,793.75
39867	COMM	SYS39867	BCREPO 1.82% MAT	Interest	09/23/2019	BARCLAYS CAPITAL			30,333.33	30,333.33
37615	COMM	43814TAC6	HAROT 1.72% MAT	Interest	09/23/2019	HONDA AUTO			9,963.57	9,963.57
37615	COMM	43814TAC6	HAROT 1.72% MAT	Redemption	09/23/2019	HONDA AUTO		704,183.95		704,183.95
39582	COMM	43815MAC0	HAROT 2.52% MAT	Interest	09/23/2019	HONDA AUTO			35,700.00	35,700.00
39582	COMM	43815MAC0	HAROT 2.52% MAT	Redemption	09/23/2019	HONDA AUTO		363,515.91		363,515.91
39875	COMM	SYS39875	BCREPO 1.92% MAT	Purchase	09/24/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39877	COMM	09659CWR5	BNP P DISC NOTE	Purchase	09/24/2019	BNP PARIBAS NY	49,997,513.89			-49,997,513.89
39878	COMM	313384MD8	FHDN DISC NOTE	Purchase	09/24/2019	FHLB DISCOUNT	49,997,458.33			-49,997,458.33
39876	COMM	21687BWR8	RABO DISC NOTE	Purchase	09/24/2019	RABOBANK	99,995,027.78			-99,995,027.78
39644	COMM	2546R3WQ3	WALTPP DISC NOTE	Redemption	09/24/2019	Walt Disney Company		40,000,000.00		40,000,000.00
39868	COMM	09659CWQ7	BNP P DISC NOTE	Redemption	09/24/2019	BNP PARIBAS NY		50,000,000.00		50,000,000.00
39869	COMM	21687BWQ0	RABO DISC NOTE	Redemption	09/24/2019	RABOBANK		100,000,000.00		100,000,000.00
39870	COMM	313384MC0	FHDN DISC NOTE	Redemption	09/24/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39872	COMM	SYS39872	BCREPO 1.82% MAT	Redemption	09/24/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39872	COMM	SYS39872	BCREPO 1.82% MAT	Interest	09/24/2019	BARCLAYS CAPITAL			10,111.13	10,111.13
39879	COMM	SYS39879	BCREPO 1.97% MAT	Purchase	09/25/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39882	COMM	09659CWS3	BNP P DISC NOTE	Purchase	09/25/2019	BNP PARIBAS NY	49,997,513.89			-49,997,513.89
39880	COMM	313384ME6	FHDN DISC NOTE	Purchase	09/25/2019	FHLB DISCOUNT	49,997,486.11			-49,997,486.11
39883	COMM	58769TAD7	MBART 1.93% MAT	Purchase	09/25/2019	MERCEDES -BENZ	26,996,282.10			-26,996,282.10
39881	COMM	21687BWS6	RABO DISC NOTE	Purchase	09/25/2019	RABOBANK	99,995,000.00			-99,995,000.00
39875	COMM	SYS39875	BCREPO 1.92% MAT	Redemption	09/25/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39876	COMM	21687BWR8	RABO DISC NOTE	Redemption	09/25/2019	RABOBANK		100,000,000.00		100,000,000.00
39877	COMM	09659CWR5	BNP P DISC NOTE	Redemption	09/25/2019	BNP PARIBAS NY		50,000,000.00		50,000,000.00
39878	COMM	313384MD8	FHDN DISC NOTE	Redemption	09/25/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
37344	COMM	3134G3K90	FEDERAL HOME LN	Interest	09/25/2019	FHLMC NOTES			85,000.00	85,000.00
38855	COMM	3130AEXG0	FEDERAL HOME	Interest	09/25/2019	FHLB NOTES			225,000.00	225,000.00
39341	COMM	31422BDZ0	FAMCA 2.61% MAT	Interest	09/25/2019	FARMER MAC			326,250.00	326,250.00
39875	COMM	SYS39875	BCREPO 1.92% MAT	Interest	09/25/2019	BARCLAYS CAPITAL			10,666.67	10,666.67
36893	COMM	05582QAD9	BMWOT 1.16% MAT	Interest	09/25/2019	BMW VEHICLE			605.42	605.42
36893	COMM	05582QAD9	BMWOT 1.16% MAT	Redemption	09/25/2019	BMW VEHICLE		408,758.95		408,758.95
38387	COMM	3137AYCE9		Interest	09/25/2019	FHLMC Multi-Family			44,700.00	44,700.00
38387	COMM	3137AYCE9		Redemption	09/25/2019	FHLMC Multi-Family		596,345.66		596,345.66
38391	COMM	3137AYCE9		Interest	09/25/2019	FHLMC Multi-Family			16,762.50	16,762.50
38391	COMM	3137AYCE9		Redemption	09/25/2019	FHLMC Multi-Family		223,517.29		223,517.29
38412	COMM	09659QAD9	BMWOT 2.35% MAT	Interest	09/25/2019	BMW VEHICLE			62,666.66	62,666.66
38412	COMM	09659QAD9	BMWOT 2.35% MAT	Redemption	09/25/2019	BMW VEHICLE		1,075,341.31		1,075,341.31

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
38465	COMM	3137AWQH1	FHLMCM 2.307%	Interest	09/25/2019	FHLMC Multi-Family			10,727.55	10,727.55
38465	COMM	3137AWQH1	FHLMCM 2.307%	Redemption	09/25/2019	FHLMC Multi-Family		169,888.16		169,888.16
38477	COMM	3138LAYM5	FHLMCM 2.55% MAT	Interest	09/25/2019	FNMA Multi-Family			7,677.80	7,677.80
38477	COMM	3138LAYM5	FHLMCM 2.55% MAT	Redemption	09/25/2019	FNMA Multi-Family		5,635.13		5,635.13
38643	COMM	3137B36J2	FHLMCM 3.32% MAT	Interest	09/25/2019	FHLMC Multi-Family			55,333.34	55,333.34
38643	COMM	3137B36J2	FHLMCM 3.32% MAT	Redemption	09/25/2019	FHLMC Multi-Family		548,555.13		548,555.13
38664	COMM	3136B1XP4	FNMAM 3.56% MAT	Interest	09/25/2019	FNMA Multi-Family			9,782.01	9,782.01
38664	COMM	3136B1XP4	FNMAM 3.56% MAT	Redemption	09/25/2019	FNMA Multi-Family		121,508.96		121,508.96
38665	COMM	3136B1XP4	FNMAM 3.56% MAT	Interest	09/25/2019	FNMA Multi-Family			9,782.01	9,782.01
38665	COMM	3136B1XP4	FNMAM 3.56% MAT	Redemption	09/25/2019	FNMA Multi-Family		121,508.96		121,508.96
38666	COMM	3137AYCE9		Interest	09/25/2019	FHLMC Multi-Family			26,250.08	26,250.08
38666	COMM	3137AYCE9		Redemption	09/25/2019	FHLMC Multi-Family		343,675.78		343,675.78
38744	COMM	3137AYCE9		Interest	09/25/2019	FHLMC Multi-Family			44,700.00	44,700.00
38744	COMM	3137AYCE9		Redemption	09/25/2019	FHLMC Multi-Family		585,437.10		585,437.10
38854	COMM	3137B4WB8	FHLMCM 3.06% MAT	Interest	09/25/2019	FHLMC Multi-Family			12,176.25	12,176.25
38854	COMM	3137B4WB8	FHLMCM 3.06% MAT	Redemption	09/25/2019	FHLMC Multi-Family		117,552.58		117,552.58
38864	COMM	3137B5JM6	FHLMCM 3.531%	Interest	09/25/2019	FHLMC Multi-Family			29,425.00	29,425.00
38864	COMM	3137B5JM6	FHLMCM 3.531%	Redemption	09/25/2019	FHLMC Multi-Family		248,030.32		248,030.32
38884	COMM	31381N7G2	FNMAM 3.27% MAT	Interest	09/25/2019	FNMA Multi-Family			9,620.56	9,620.56
38884	COMM	31381N7G2	FNMAM 3.27% MAT	Redemption	09/25/2019	FNMA Multi-Family		6,351.08		6,351.08
38945	COMM	3137B3NA2	FHLMC REMIC	Interest	09/25/2019	FHLMC Multi-Family			28,723.99	28,723.99
38945	COMM	3137B3NA2	FHLMC REMIC	Redemption	09/25/2019	FHLMC Multi-Family		275,336.59		275,336.59
39026	COMM	3137B5KW2	FHLMCM 3.458%	Interest	09/25/2019	FHLMC Multi-Family			28,816.67	28,816.67
39026	COMM	3137B5KW2	FHLMCM 3.458%	Redemption	09/25/2019	FHLMC Multi-Family		242,976.55		242,976.55
39150	COMM	31381TYT1	FNMAM 2.75% MAT	Interest	09/25/2019	FNMA Multi-Family			70,291.27	70,291.27
39150	COMM	31381TYT1	FNMAM 2.75% MAT	Redemption	09/25/2019	FNMA Multi-Family		61,303.05		61,303.05
39158	COMM	31381RZ23	FNMAM 3.84% MAT	Interest	09/25/2019	FNMA Multi-Family			47,613.06	47,613.06
39158	COMM	31381RZ23	FNMAM 3.84% MAT	Redemption	09/25/2019	FNMA Multi-Family		26,000.04		26,000.04
39218	COMM	31381RLL6	FNMAM 3.84% MAT	Interest	09/25/2019	FNMA Multi-Family			38,958.02	38,958.02
39218	COMM	31381RLL6	FNMAM 3.84% MAT	Redemption	09/25/2019	FNMA Multi-Family		19,833.58		19,833.58
39219	COMM	31381RLL6	FNMAM 3.84% MAT	Interest	09/25/2019	FNMA Multi-Family			6,502.99	6,502.99
39219	COMM	31381RLL6	FNMAM 3.84% MAT	Redemption	09/25/2019	FNMA Multi-Family		3,310.68		3,310.68
39295	COMM	3137B04Y7	FHLMCM 2.615%	Interest	09/25/2019	FHLMC Multi-Family			58,837.51	58,837.51
39295	COMM	3137B04Y7	FHLMCM 2.615%	Redemption	09/25/2019	FHLMC Multi-Family		743,487.83		743,487.83
39319	COMM	3138LGKH8	FNMAM 2.47% MAT	Interest	09/25/2019	FNMA Multi-Family			53,173.61	53,173.61
39319	COMM	3138LGKH8	FNMAM 2.47% MAT	Redemption	09/25/2019	FNMA Multi-Family		564,242.05		564,242.05
39342	COMM	3137BQR90	FHLMCM 2.272%	Interest	09/25/2019	FHLMC Multi-Family			44,303.99	44,303.99
39342	COMM	3137BQR90	FHLMCM 2.272%	Redemption	09/25/2019	FHLMC Multi-Family		643,192.80		643,192.80
39457	COMM	3138EKX67	FNMAM 2.537% MAT	Interest	09/25/2019	FNMA Multi-Family			33,643.07	33,643.07
39457	COMM	3138EKX67	FNMAM 2.537% MAT	Redemption	09/25/2019	FNMA Multi-Family		32,278.77		32,278.77

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39587	COMM	3138LEYD7	FNMAM 1.97% MAT	Interest	09/25/2019	FNMA Multi-Family			31,990.53	31,990.53
39587	COMM	3138LEYD7	FNMAM 1.97% MAT	Redemption	09/25/2019	FNMA Multi-Family		30,043.67		30,043.67
39609	COMM	3138LGFF8	FNMAM 2.15% MAT	Interest	09/25/2019	FNMA Multi-Family			9,256.94	9,256.94
39609	COMM	3138LGFF8	FNMAM 2.15% MAT	Redemption	09/25/2019	FNMA Multi-Family		114,736.56		114,736.56
39632	COMM	3138L2BU0	FNMAM 2.31% MAT	Interest	09/25/2019	FNMA Multi-Family			13,589.47	13,589.47
39632	COMM	3138L2BU0	FNMAM 2.31% MAT	Redemption	09/25/2019	FNMA Multi-Family		12,640.35		12,640.35
39654	COMM	3137BP4J5	FNMAM 2.446% MAT	Interest	09/25/2019	FHLMC Multi-Family			46,684.16	46,684.16
39654	COMM	3137BP4J5	FNMAM 2.446% MAT	Redemption	09/25/2019	FHLMC Multi-Family		240,204.80		240,204.80
39721	COMM	3137BQR90	FHLMCM 2.272%	Interest	09/25/2019	FHLMC Multi-Family			6,778.13	6,778.13
39721	COMM	3137BQR90	FHLMCM 2.272%	Redemption	09/25/2019	FHLMC Multi-Family		100,273.44		100,273.44
39734	COMM	3138LOU90	FNMAM 2.59% MAT	Interest	09/25/2019	FNMA Multi-Family			11,151.39	11,151.39
39734	COMM	3138LOU90	FNMAM 2.59% MAT	Redemption	09/25/2019	FNMA Multi-Family		157,667.63		157,667.63
39734	COMM	3138LOU90	FNMAM 2.59% MAT	Interest	09/25/2019	FNMA Multi-Family			-4,316.67	-4,316.67
39734	COMM	3138LOU90	FNMAM 2.59% MAT	Redemption	09/25/2019	FNMA Multi-Family				0.00
39735	COMM	31381VBJ3	FNMAM 2.83% MAT	Interest	09/25/2019	FNMA Multi-Family			12,402.14	12,402.14
39735	COMM	31381VBJ3	FNMAM 2.83% MAT	Redemption	09/25/2019	FNMA Multi-Family		11,698.20		11,698.20
39735	COMM	31381VBJ3	FNMAM 2.83% MAT	Interest	09/25/2019	FNMA Multi-Family			-4,800.83	-4,800.83
39735	COMM	31381VBJ3	FNMAM 2.83% MAT	Redemption	09/25/2019	FNMA Multi-Family				0.00
39885	COMM	SYS39885	BCREPO 1.8% MAT	Purchase	09/26/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39887	COMM	09659CWT1	BNP P DISC NOTE	Purchase	09/26/2019	BNP PARIBAS NY	49,997,513.89			-49,997,513.89
39892	COMM	313384MF3	FHDN DISC NOTE	Purchase	09/26/2019	FHLB DISCOUNT	49,997,569.44			-49,997,569.44
39884	COMM	7426M2CD1	PEFCO DISC NOTE	Purchase	09/26/2019	PRIVATE EXPORT	12,980,080.42			-12,980,080.42
39886	COMM	21687BWT4	RABO DISC NOTE	Purchase	09/26/2019	RABOBANK	99,995,027.78			-99,995,027.78
39518	COMM	45920GWS1	IBM DISC NOTE MAT	Redemption	09/26/2019	IBM		40,000,000.00		40,000,000.00
39879	COMM	SYS39879	BCREPO 1.97% MAT	Redemption	09/26/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39880	COMM	313384ME6	FHDN DISC NOTE	Redemption	09/26/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39881	COMM	21687BWS6	RABO DISC NOTE	Redemption	09/26/2019	RABOBANK		100,000,000.00		100,000,000.00
39882	COMM	09659CWS3	BNP P DISC NOTE	Redemption	09/26/2019	BNP PARIBAS NY		50,000,000.00		50,000,000.00
39151	COMM	3130ACF66	FEDERAL HOME	Interest	09/26/2019	FHLB NOTES			268,750.00	268,750.00
39372	COMM	3130ACF66	FEDERAL HOME	Interest	09/26/2019	FHLB NOTES			223,223.75	223,223.75
39372	COMM	3130ACF66	FEDERAL HOME	Accr Int	09/26/2019	FHLB NOTES		9,921.06	-9,921.06	0.00
39879	COMM	SYS39879	BCREPO 1.97% MAT	Interest	09/26/2019	BARCLAYS CAPITAL			10,944.45	10,944.45
39888	COMM	SYS39888	BCREPO 1.8% MAT	Purchase	09/27/2019	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39890	COMM	09659CWW4	BNP P DISC NOTE	Purchase	09/27/2019	BNP PARIBAS NY	49,992,583.33			-49,992,583.33
39891	COMM	313384MJ5	FHDN DISC NOTE	Purchase	09/27/2019	FHLB DISCOUNT	49,993,125.00			-49,993,125.00
39889	COMM	21687BWW7	RABO DISC NOTE	Purchase	09/27/2019	RABOBANK	99,985,166.66			-99,985,166.66
37103	COMM	3135G0Q30	FEDERAL NATL MTG	Redemption	09/27/2019	FNMA NOTES		30,000,000.00		30,000,000.00
37305	COMM	3133EG2D6	FEDERAL FARM CR	Redemption	09/27/2019	FFCB NOTES		25,000,000.00		25,000,000.00
39885	COMM	SYS39885	BCREPO 1.8% MAT	Redemption	09/27/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39886	COMM	21687BWT4	RABO DISC NOTE	Redemption	09/27/2019	RABOBANK		100,000,000.00		100,000,000.00

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39887	COMM	09659CWT1	BNP P DISC NOTE	Redemption	09/27/2019	BNP PARIBAS NY		50,000,000.00		50,000,000.00
39892	COMM	313384MF3	FHDN DISC NOTE	Redemption	09/27/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
37103	COMM	3135G0Q30	FEDERAL NATL MTG	Interest	09/27/2019	FNMA NOTES			177,000.00	177,000.00
37305	COMM	3133EG2D6	FEDERAL FARM CR	Interest	09/27/2019	FFCB NOTES			193,750.00	193,750.00
38545	COMM	3133EJHL6	FEDERAL FARM CR	Interest	09/27/2019	FFCB NOTES			118,750.00	118,750.00
39353	COMM	3134GS6T7	FEDERAL HOME LN	Interest	09/27/2019	FHLMC NOTES			196,875.00	196,875.00
39354	COMM	3134GS6F7	FEDERAL HOME LN	Interest	09/27/2019	FHLMC NOTES			408,000.00	408,000.00
39885	COMM	SYS39885	BCREPO 1.8% MAT	Interest	09/27/2019	BARCLAYS CAPITAL			9,999.98	9,999.98
39894	COMM	09659CX11	BNP P DISC NOTE	Purchase	09/30/2019	BNP PARIBAS NY	49,997,513.89			-49,997,513.89
39895	COMM	313384MK2	FHDN DISC NOTE	Purchase	09/30/2019	FHLB DISCOUNT	49,997,805.56			-49,997,805.56
39893	COMM	21687BX14	RABO DISC NOTE	Purchase	09/30/2019	RABOBANK	99,994,888.88			-99,994,888.88
34292	COMM	SYS34292	MSTI 0.%	Purchase	09/30/2019	MORGAN STANLEY	50,000,000.00			-50,000,000.00
36649	COMM	3134G8PD5	FEDERAL HOME LN	Redemption	09/30/2019	FHLMC NOTES		20,000,000.00		20,000,000.00
36650	COMM	3134G8PD5	FEDERAL HOME LN	Redemption	09/30/2019	FHLMC NOTES		3,715,000.00		3,715,000.00
36651	COMM	3134G8PD5	FEDERAL HOME LN	Redemption	09/30/2019	FHLMC NOTES		6,375,000.00		6,375,000.00
36654	COMM	3134G8PD5	FEDERAL HOME LN	Redemption	09/30/2019	FHLMC NOTES		12,500,000.00		12,500,000.00
36773	COMM	90331HML4	USB 2.125% MAT	Redemption	09/30/2019	U S BANK		19,961,974.56		19,961,974.56
36773	COMM	90331HML4	USB 2.125% MAT	Cap G/L	09/30/2019	U S BANK		-372,974.56		-372,974.56
36880	COMM	3136G3SY2	FEDERAL NATL MTG	Redemption	09/30/2019	FNMA NOTES		7,500,000.00		7,500,000.00
39888	COMM	SYS39888	BCREPO 1.8% MAT	Redemption	09/30/2019	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39889	COMM	21687BWW7	RABO DISC NOTE	Redemption	09/30/2019	RABOBANK		100,000,000.00		100,000,000.00
39890	COMM	09659CWW4	BNP P DISC NOTE	Redemption	09/30/2019	BNP PARIBAS NY		50,000,000.00		50,000,000.00
39891	COMM	313384MJ5	FHDN DISC NOTE	Redemption	09/30/2019	FHLB DISCOUNT		50,000,000.00		50,000,000.00
36648	COMM	3134G8S83	FEDERAL HOME LN	Interest	09/30/2019	FHLMC NOTES			150,000.00	150,000.00
36649	COMM	3134G8PD5	FEDERAL HOME LN	Interest	09/30/2019	FHLMC NOTES			135,000.00	135,000.00
36650	COMM	3134G8PD5	FEDERAL HOME LN	Interest	09/30/2019	FHLMC NOTES			25,076.25	25,076.25
36651	COMM	3134G8PD5	FEDERAL HOME LN	Interest	09/30/2019	FHLMC NOTES			43,031.25	43,031.25
36653	COMM	459058FA6	IBRD 1.375% MAT	Interest	09/30/2019	INTL BANK RECON &			137,600.00	137,600.00
36654	COMM	3134G8PD5	FEDERAL HOME LN	Interest	09/30/2019	FHLMC NOTES			84,375.00	84,375.00
36773	COMM	90331HML4	USB 2.125% MAT	Interest	09/30/2019	U S BANK			173,444.28	173,444.28
36880	COMM	3136G3SY2	FEDERAL NATL MTG	Interest	09/30/2019	FNMA NOTES			46,875.00	46,875.00
37017	COMM	3136G4BV4	FEDERAL NATL MTG	Interest	09/30/2019	FNMA NOTES			145,000.00	145,000.00
37018	COMM	3133EGWH4	FEDERAL FARM CR	Interest	09/30/2019	FFCB NOTES			64,000.00	64,000.00
37518	COMM	3134GBBM3	FEDERAL HOME LN	Interest	09/30/2019	FHLMC NOTES			250,000.00	250,000.00
38033	COMM	3130ACE26	FEDERAL HOME	Interest	09/30/2019	FHLB NOTES			151,250.00	151,250.00
38055	COMM	3134GBF64	FEDERAL HOME LN	Interest	09/30/2019	FHLMC NOTES			48,000.00	48,000.00
38057	COMM	3137EAEJ4	FEDERAL HOME LN	Interest	09/30/2019	FHLMC NOTES			121,875.00	121,875.00
39357	COMM	3133EKEW2	FEDERAL FARM CR	Interest	09/30/2019	FFCB NOTES			228,000.00	228,000.00
39888	COMM	SYS39888	BCREPO 1.8% MAT	Interest	09/30/2019	BARCLAYS CAPITAL			30,000.00	30,000.00
Totals for COMMINGLED POOL							21,802,639,731.	23,441,207,414.	47,065,937.86	1,685,633,620.4

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
Sorted by Fund - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
Grand Total							21,802,639,731.	23,441,207,414.	47,065,937.86	1,685,633,620.4