

County of Santa Clara



Finance Agency Controller-Treasurer Department

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February 17, 2023

DocuSigned by:
Submitted by: *Margaret Olaiya*
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Margaret Olaiya, Finance Director

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

FROM: MARIA OBERG, CONTROLLER-TREASURER *MO*

SUBJECT: COUNTY OF SANTA CLARA TREASURY INVESTMENT PORTFOLIO STATUS

RECOMMENDATION

Receive and file the December 31, 2022, 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 December 31, 2022, 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 | \$ 12,267,013,341 | \$ 11,873,933,120 | -\$ 393,080,221 | -3.20% |

TO: SANTA CLARA COUNTY SCHOOL DISTRICTS AND SPECIAL PURPOSE DISTRICTS

Page 2

The yield of the Pool on December 31, 2022 was 2.70%. As a comparison, on December 31, 2022, the yield of a 6-month Treasury Bill was 4.75%. A two-year Treasury Note was 4.43%. The State of California Local Agency Investment Fund (LAIF) yield was 2.17%.

Attached with the current investment-economic outlook is a schedule that lists the average weighted maturities and yield for the Commingled Investment 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 maturing securities, 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:

December 31, 2022, Quarterly Investment Report



Quarterly Investment Report

December 31, 2022



Quarterly Investment Review Table of Contents

Quarterly Investment Report Table of Contents

| | |
|--|----|
| Summary of Cost Values versus Market Values and Yields | 1 |
| Economic Update and Portfolio Strategy | 2 |
| Liquidity Adequacy and Review and Monitoring | 5 |
| Commingled Pool: Allocation by Security Types | 6 |
| Commingled Pool: Allocation by Ratings | 7 |
| Commingled Pool: Holdings by Issuer | 8 |
| Commingled Pool: Historical Month End Book Values | 9 |
| Commingled Pool: Distribution by Maturity | 10 |
| Commingled Pool: Yield to Maturity and Weighted Average Maturity | 11 |
| Approved Issuers and Broker/Dealers | 12 |
| Commingled Pool: Compliance with Investment Policy | 13 |
| Commingled Pool: Month Ended October 31, 2022 | 14 |
| Commingled Pool: Month Ended November 30, 2022 | 15 |
| Holdings Report: Commingled Pool | 16 |
| Holdings Report: Worker's Compensation | 33 |
| Holdings Report: Park Charter Fund | 35 |
| Holdings Report: San Jose-Evergreen | 36 |
| Transaction Activity Report | 37 |

Board of Supervisors: Sylvia Arenas, Cindy Chavez, Otto Lee, Susan Ellenberg, S. Joseph Simitian

County Executive: Jeffrey V. Smith



Santa Clara County Commingled Pool and Segregated Investments

December 31, 2022

| Fund | Cost Value** | Market Value | Variance | % Variance |
|--|-------------------------|-------------------------|-----------------------|---------------|
| Commingled Investment Pool | \$12,267,013,341 | \$11,873,933,120 | -\$393,080,221 | -3.20% |
| Worker's Compensation | \$30,421,903 | \$28,842,610 | -\$1,579,293 | -5.19% |
| Park Charter Fund | \$4,467,148 | \$4,273,560 | -\$193,588 | -4.33% |
| San Jose-Evergreen | \$21,543,274 | \$21,474,549 | -\$68,725 | -0.32% |
| Medical Malpractice Insurance Fund (1) | \$9,909,061 | \$9,374,244 | -\$534,818 | -5.40% |
| Total | \$12,333,354,727 | \$11,937,898,082 | -\$395,456,645 | -3.21% |

(1) Managed by Chandler Asset Management, Inc.

Summary of Yields* for Select Santa Clara County Investment Funds

| Fund | 2022 | | | 2021 |
|----------------------------|---------------|---------------|---------------|---------------|
| | <u>Oct 31</u> | <u>Nov 30</u> | <u>Dec 31</u> | <u>Dec 31</u> |
| Commingled Investment Pool | 1.88% | 2.30% | 2.70% | 0.65% |
| Worker's Compensation | 1.79% | 1.89% | 1.98% | 0.87% |
| Weighted Yield | 1.88% | 2.30% | 2.70% | 0.65% |

*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

Economic Update and Portfolio Strategy

December 31, 2022

The defining economic event of 2022 has been the Federal Reserve Bank (Fed) raising interest rates to combat stubbornly high inflation. Fed funds, the bank's policy rate, ended the year at 4.5 percent, significantly higher than its less than 1 percent rate at the beginning of 2022. The fed funds rate influences borrowing costs throughout the economy, including rates on mortgages, credit cards and auto loans. Raising fed funds tends to curb hiring, spending and investment.

After concerted policy tightening by the central bank, U.S. inflation continued to decelerate in December, adding evidence that price pressures may have peaked and providing incentive to slow the pace of interest rate hikes. Despite the Fed's efforts to slow business activity, the U.S. economy continues to exhibit solid momentum. Gross domestic product (GDP), the total value of all goods and services produced in the economy, increased at a 2.9 percent annualized rate in the fourth quarter, ending December 2022. Growth underscored how even with rising interest rates and rapid inflation, consumer and business demand remained solid. A strong labor market and wage growth has underpinned household spending.

Inflation

Some of the most important price pressures over the past two years have started to decline. Consumer prices in the U.S. rose by 6.5 percent in December, compared with a year earlier and is the lowest increase since October 2021, according to the Bureau of Labor Statistics. More encouraging, prices increased only 0.9 percent in the second half of the year, which translates into an annualized inflation rate of about 1.9 percent since the end of June, and which is down from the above 11 percent in the first half of 2022.

Lower gas prices helped pull inflation lower in December, contributing to the Consumer Price Index (CPI) slowest annual increase in more than a year. Further details indicate prices for certain goods are beginning to decline as supply chains disruptions are resolved and consumer demand for goods wanes. Core goods, a category of products which accounts for 27 percent of core CPI, including automobiles, furniture and apparel fell at almost a 5 percent annualized rate in the fourth quarter of 2022.

Forecasts indicate prices for goods are expected to climb more slowly or decline outright. Used cars and trucks, a big source of inflation early on, became cheaper in December, and new cars also declined slightly in price. Nevertheless, strong gains in demand for services are expected to continue.

Rate Hikes

Since lifting rates from near zero in March 2022, the Fed has moved aggressively, while signaling its intent to deliver a soft landing that avoids a significant surge in unemployment. Most recently, in December 2022, the Fed raised rates by half a percentage point at its meeting to a target range of 4.25 percent to 4.5 percent. The December rate increment marked a downshift by the Fed following four consecutive 75 basis-point hikes that have boosted rates at the fastest pace since the 1980s. Currently, updated quarterly forecasts from the Fed show policy makers ending hikes in 2023 at a 5.1 percent rate.



Santa Clara County Commingled Pool and Segregated Investments

Economic Update and Portfolio Strategy

December 31, 2022

Since 1988, the Fed has gone through five rate-hiking cycles, of which, four ended in recession. The only one that did not result in economic contraction was the 1994-1995 cycle which ended in a soft landing.

Federal Reserve policy makers have hinted that the Fed might need to retain higher rates for longer if financial conditions don't remain sufficiently tight and if resilient consumer demand, particularly for services, paired with a tight labor market keep upward pressure on prices. Although policy makers acknowledge reports of decelerating goods inflation as positive and inflation should moderate in 2023 as the economy slows, the decline may not reach the 2 percent target held by the Fed.

Employment

The U.S. labor market broadly remains strong but has gradually lost steam in recent months. Employers added 223,000 jobs in December, the smallest gain in two years, nevertheless applications for unemployment insurance remain historically low and wage growth is firm. The job market remains historically tight, with unemployment in December at 3.5 percent matching multidecade lows. Employers appear to be holding on to workers due to fears that, given labor shortages since the onset of the pandemic, they won't be able to find workers to fill future openings.

Recently, layoffs and hiring freezes began occurring at startups and large tech companies such as Amazon.com Inc. and Facebook parent Meta Platforms Inc. that hired aggressively early in the pandemic. Still, tech firms making cuts are outnumbered by those that are hiring. Job openings across the economy are down from record highs but far exceed the number of unemployed Americans, providing opportunities for workers who lose their jobs. A recent survey concluded most laid off tech workers are finding jobs shortly after beginning their search, evidencing the strength of labor market demands.

GDP

Fourth quarter GDP posted a 2.9 percent annualized rate compared to the prior quarter's 3.2 percent. That is two consecutive quarters of above trend GDP growth in 2022 following two quarters of negative growth. This is consistent with what growth should have been using a pre-pandemic estimate. Most of fourth quarter growth came from a decline in imports and inventory accumulation. Consumer spending was also pivotal, although the housing market weakened, and businesses cut back their spending on equipment.

Economists expect that consumer spending will weaken in early 2023 as result of declining net worth, but spending is unlikely to face a sudden, sharp drop because of cash constraints. Household and business balance sheets are in very good shape, and there is little risk of a financial cataclysm like what happened in 2008. Of note, given the most rapid rise in short-term rates since the early 1980s, the only significant financial blowups have occurred in crypto, which produced little to no contagion effects.



Santa Clara County Commingled Pool and Segregated Investments

Portfolio Strategy

December 31, 2022

Fed Policy

The impact of the Fed's tightening policy continues to cascade through the economy. December production at U.S. factories declined by the most since February 2021, indicating further softening in manufacturing as demand moderates at home and abroad. The 1.3 percent decrease in December followed a 1.1 percent decline in November. Adding mining and utilities, total industrial output dropped 0.7 percent in December.

The Fed has significantly slowed housing demand. With borrowing costs roughly double where they were at the start of 2022, homebuyers have pulled back. The rapid increase in rates has made housing unaffordable for many Americans. Furthermore, with aggressive discounting due to slumping demand, sellers have been reluctant to list their properties.

Interest rates on credit cards that averaged 16.3 percent at the beginning of 2022 have climbed to just over 19 percent, according to Bankrate.com, the highest level since 1985. Because of high interest rates, almost one in three car buyers are now taking out six to seven year loans on used vehicles to help lower monthly payments.

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.



Santa Clara County Commingled Pool and Segregated Investments

Portfolio Liquidity Adequacy, Review, and Monitoring

December 31, 2022

Yield and Weighted Average Maturity

The yield of the Commingled Pool is 2.7 and the weighted average life is 618 days.

Liquidity Adequacy

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

FHN 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.

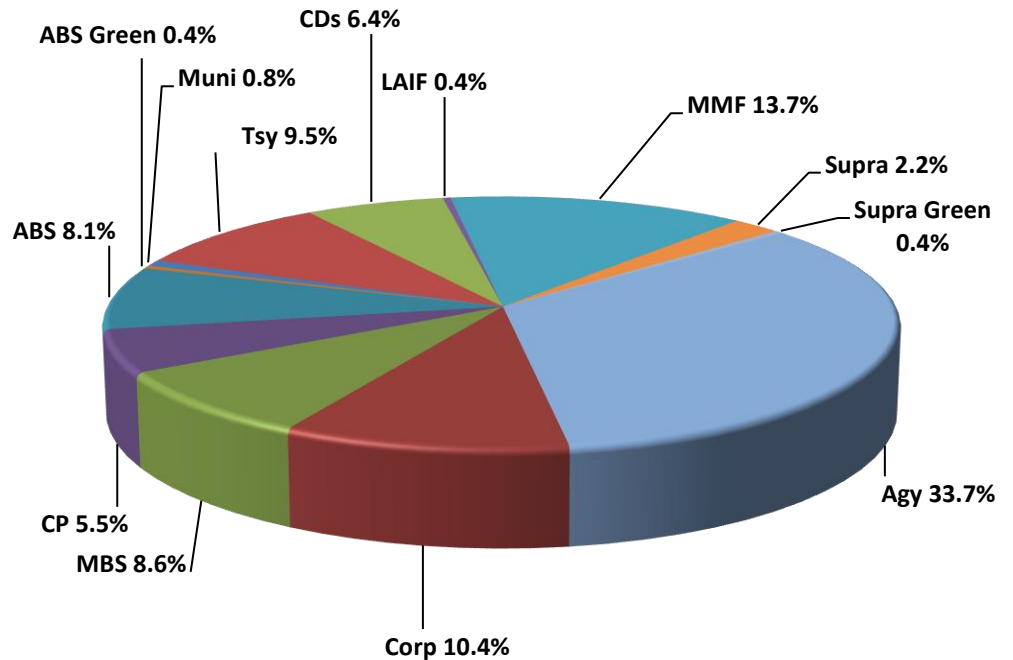


Santa Clara County Commingled Pool

Allocation by Security Types

December 31, 2022

| Sector | 12/31/2022 | 9/30/2022 | % Chng |
|----------------------------|----------------|----------------|--------|
| Federal Agencies | 33.74% | 34.26% | -0.52% |
| Corporate Bonds | 10.41% | 11.91% | -1.49% |
| Mortgage Backed Securities | 8.61% | 11.06% | -2.45% |
| Commercial Paper | 5.50% | 5.47% | 0.02% |
| ABS | 8.08% | 11.31% | -3.23% |
| ABS Green Bonds | 0.40% | 0.52% | -0.12% |
| Municipal Securities | 0.78% | 1.02% | -0.24% |
| U.S. Treasuries | 9.46% | 10.68% | -1.22% |
| Negotiable CDs | 6.40% | 1.28% | 5.12% |
| LAIF | 0.35% | 0.46% | -0.11% |
| Money Market Funds | 13.66% | 9.08% | 4.58% |
| Supranationals | 2.21% | 2.42% | -0.21% |
| Supranationals Green Bonds | 0.40% | 0.53% | -0.13% |
| Total | 100.00% | 100.00% | |



| Sector | 12/31/2022 | 9/30/2022 |
|----------------------------|-----------------------|----------------------|
| Federal Agencies | 4,139,231,500 | 3,208,608,684 |
| Corporate Bonds | 1,277,132,786 | 1,114,938,624 |
| Mortgage Backed Securities | 1,055,672,750 | 1,035,545,982 |
| Commercial Paper | 674,175,736 | 512,349,222 |
| ABS | 990,622,882 | 1,058,733,163 |
| ABS Green Bonds | 48,993,778 | 48,993,778 |
| Municipal Securities | 95,236,649 | 95,580,931 |
| U.S. Treasuries | 1,160,253,760 | 999,782,192 |
| Negotiable CDs | 785,000,000 | 120,000,000 |
| LAIF | 43,474,846 | 43,327,418 |
| Money Market Funds | 1,675,989,907 | 850,439,288 |
| Supranational | 271,578,941 | 226,713,478 |
| Supranationals Green Bonds | 49,649,806 | 49,620,667 |
| Total | 12,267,013,341 | 9,364,633,429 |

Amounts are based on book value

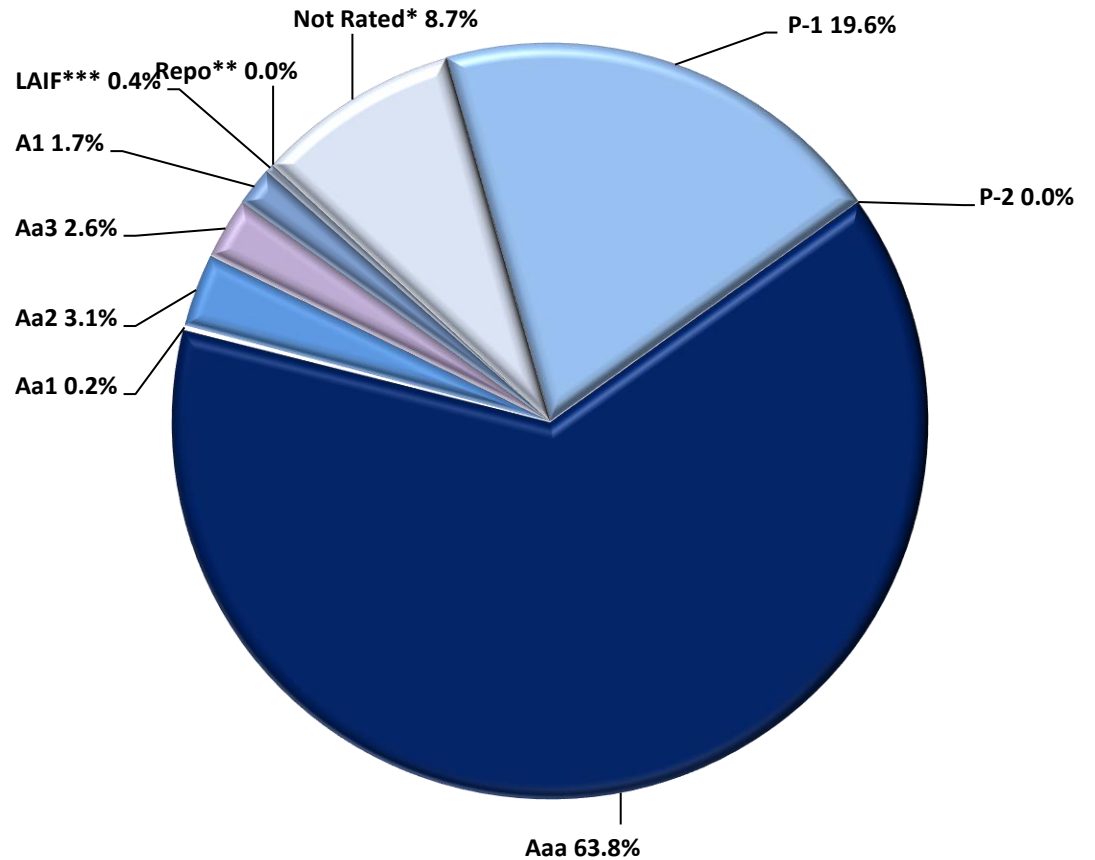


Santa Clara County Commingled Pool

Allocation by Ratings

December 31, 2022

| Moody's Rating | Portfolio \$ | Portfolio % |
|----------------|-----------------------|---------------|
| P-1 | 2,402,965,402 | 19.6% |
| P-2 | - | 0.0% |
| Aaa | 7,821,921,517 | 63.8% |
| Aa1 | 22,500,605 | 0.2% |
| Aa2 | 383,155,957 | 3.1% |
| Aa3 | 321,322,683 | 2.6% |
| A1 | 204,906,550 | 1.7% |
| A2 | 2,495,000 | 0.0% |
| A3 | - | 0.0% |
| LAIF*** | 43,474,846 | 0.4% |
| Repo** | - | 0.0% |
| Not Rated* | 1,064,270,781 | 8.7% |
| Total | 12,267,013,341 | 100.0% |



*Not Rated by Moody's but at least A-1 & F1 by S&P & Fitch.

**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

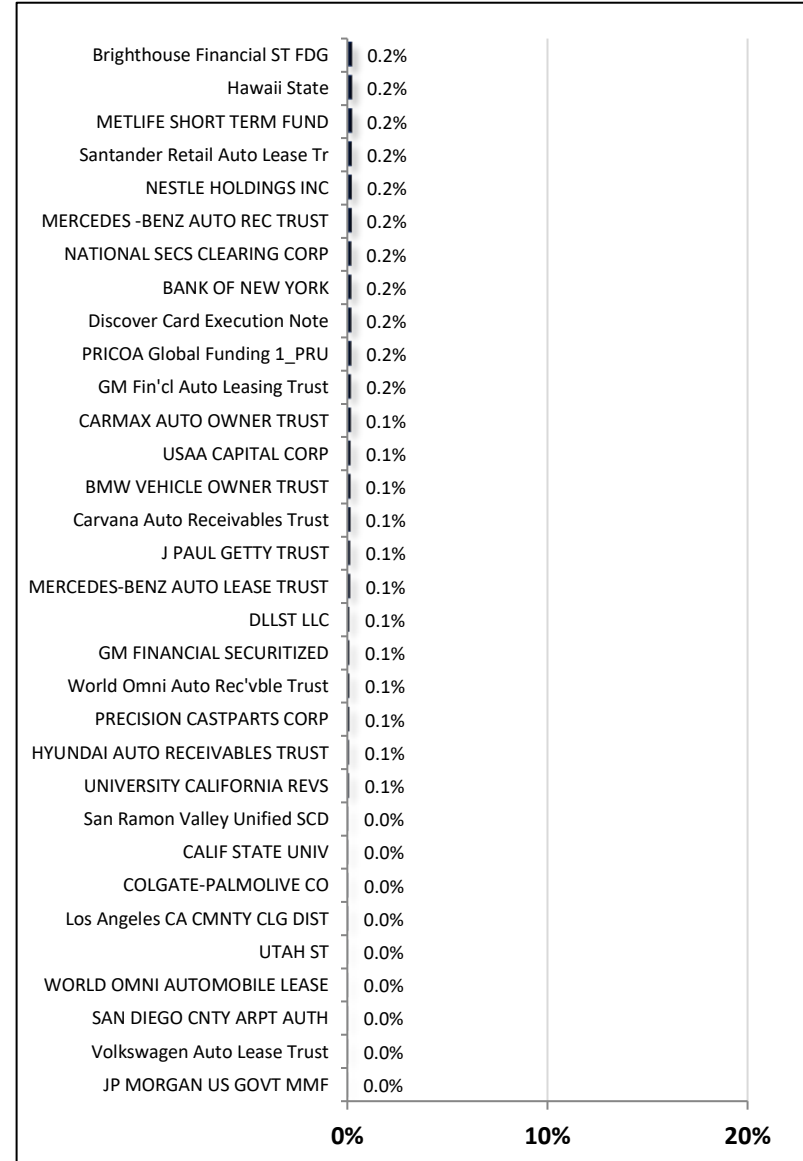
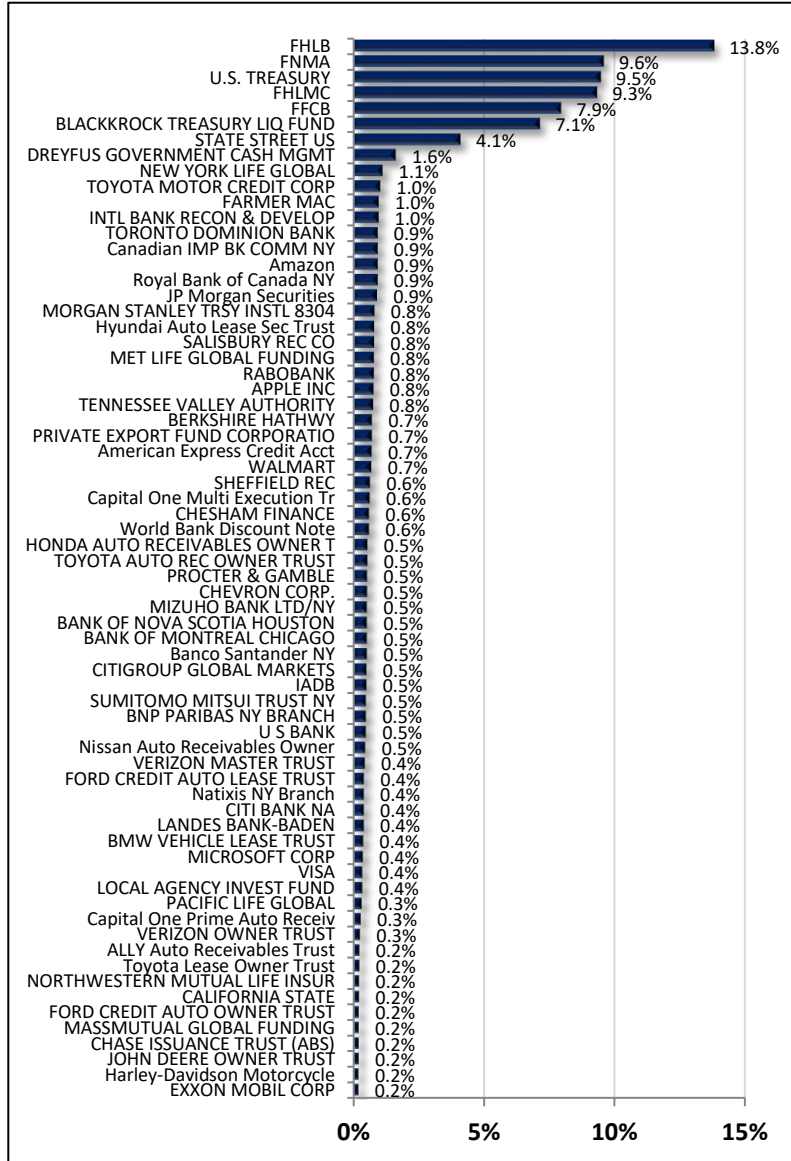
Amounts are based on book values



Santa Clara County Commingled Pool

Holdings by Issuer - Percent of Commingled Pool

December 31, 2022



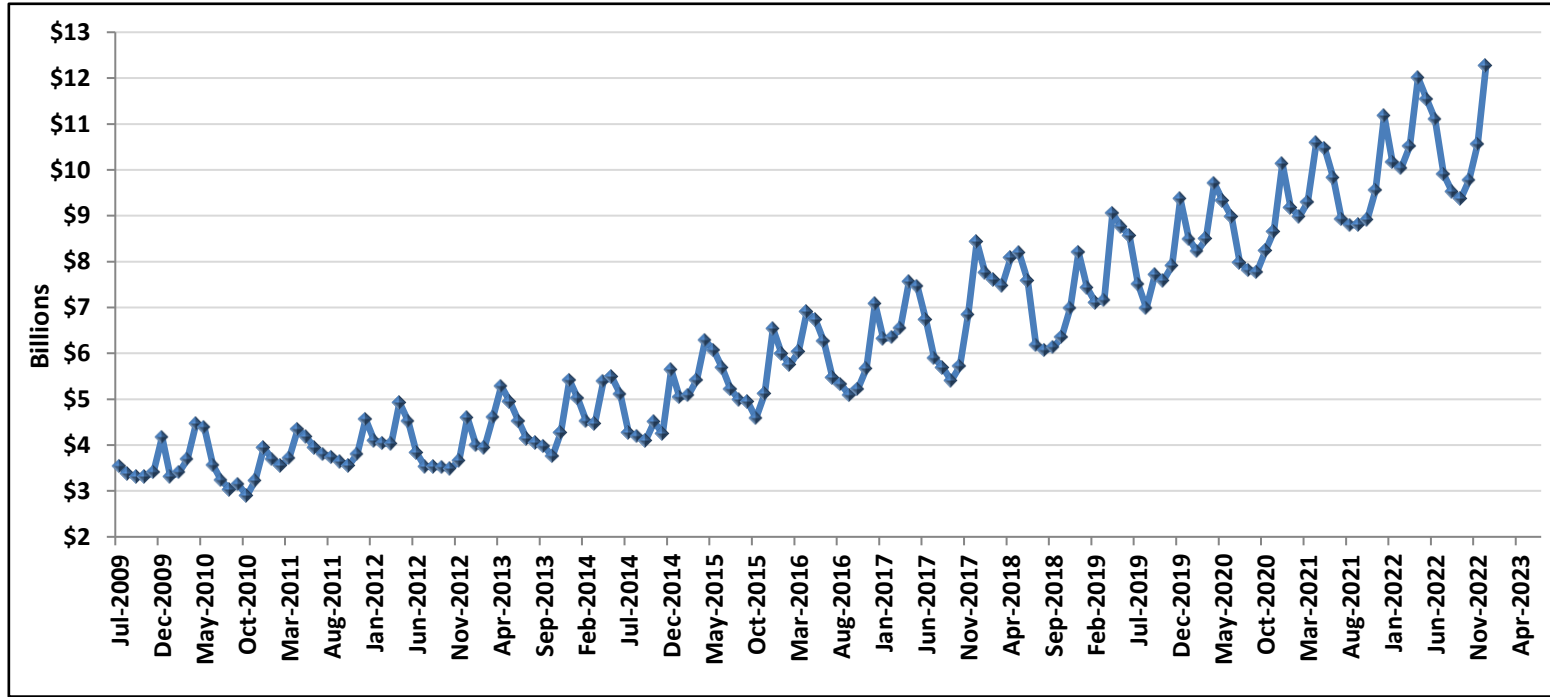
Amounts are based on book values



Santa Clara County Commingled Pool

Historical Month End Book Values

December 31, 2022



| Fiscal Year | Jul | Aug | Sep | Oct | Nov | Dec | Jan | Feb | Mar | Apr | May | Jun |
|-------------|---------|---------|---------|---------|----------|----------|----------|----------|----------|----------|----------|----------|
| 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 | \$7.583 | \$7.909 | \$9.363 | \$8.487 | \$8.219 | \$8.494 | \$9.705 | \$9.321 | \$8.977 |
| FY 2021 | \$7.976 | \$7.814 | \$7.767 | \$8.234 | \$8.653 | \$10.129 | \$9.174 | \$8.981 | \$9.296 | \$10.594 | \$10.473 | \$9.829 |
| FY 2022 | \$8.922 | \$8.794 | \$8.809 | \$8.909 | \$9.553 | \$11.180 | \$10.167 | \$10.031 | \$10.519 | \$12.009 | \$11.545 | \$11.103 |
| FY 2023 | \$9.904 | \$9.523 | \$9.365 | \$9.772 | \$10.556 | \$12.267 | | | | | | |

Amounts in billions

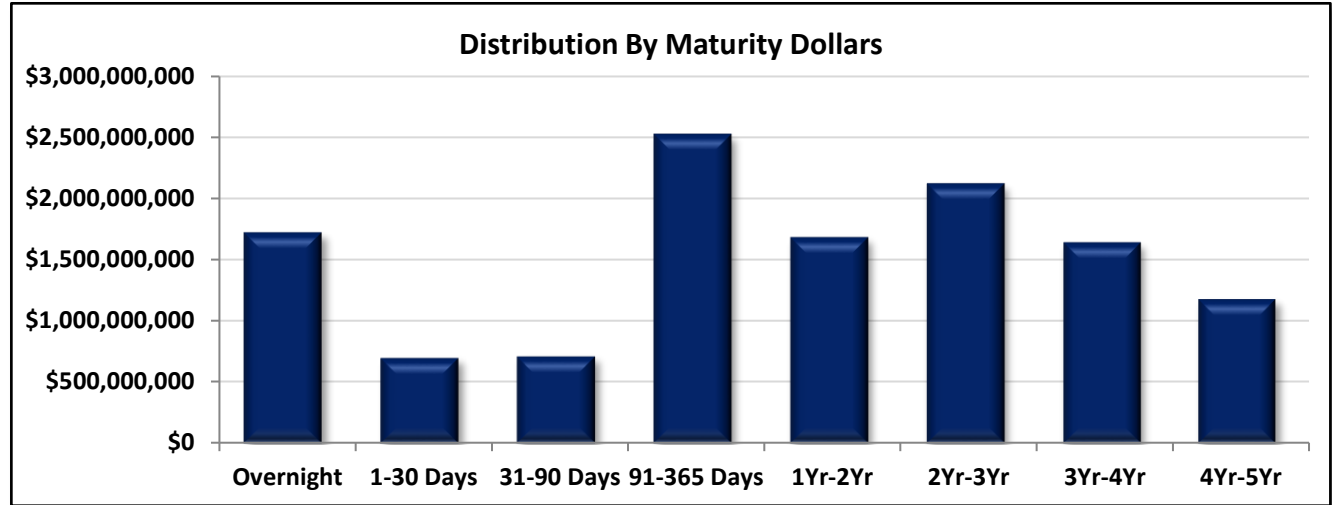


Santa Clara County Commingled Pool

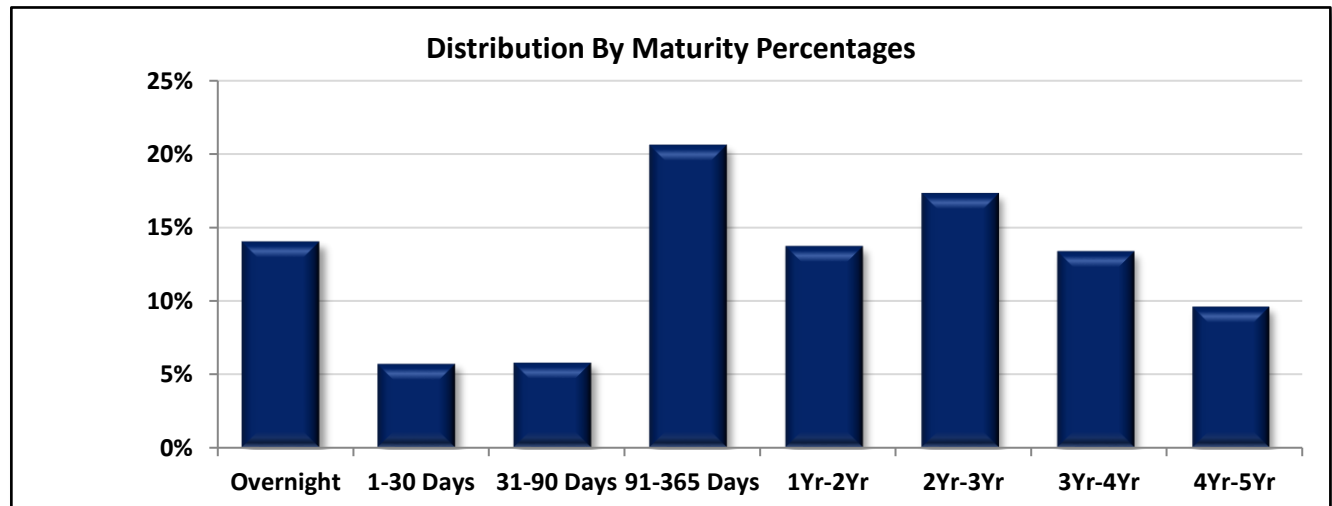
Distribution by Maturity

December 31, 2022

| Maturity | Amount* |
|-------------|----------------|
| Overnight | 1,719,464,753 |
| 1-30 Days | 696,266,377 |
| 31-90 Days | 707,499,344 |
| 91-365 Days | 2,525,092,403 |
| 1Yr-2Yr | 1,681,640,188 |
| 2Yr-3Yr | 2,122,219,994 |
| 3Yr-4Yr | 1,639,273,578 |
| 4Yr-5Yr | 1,175,556,705 |
| | 12,267,013,341 |



| Maturity | Amount* |
|-------------|---------|
| Overnight | 14.02% |
| 1-30 Days | 5.68% |
| 31-90 Days | 5.77% |
| 91-365 Days | 20.58% |
| 1Yr-2Yr | 13.71% |
| 2Yr-3Yr | 17.30% |
| 3Yr-4Yr | 13.36% |
| 4Yr-5Yr | 9.58% |
| | 100.00% |



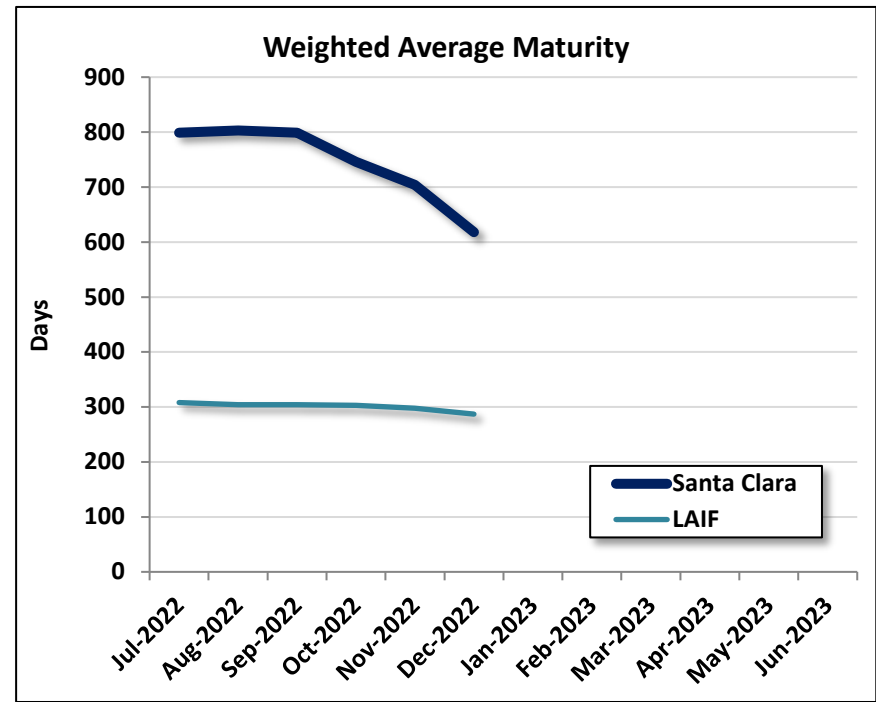
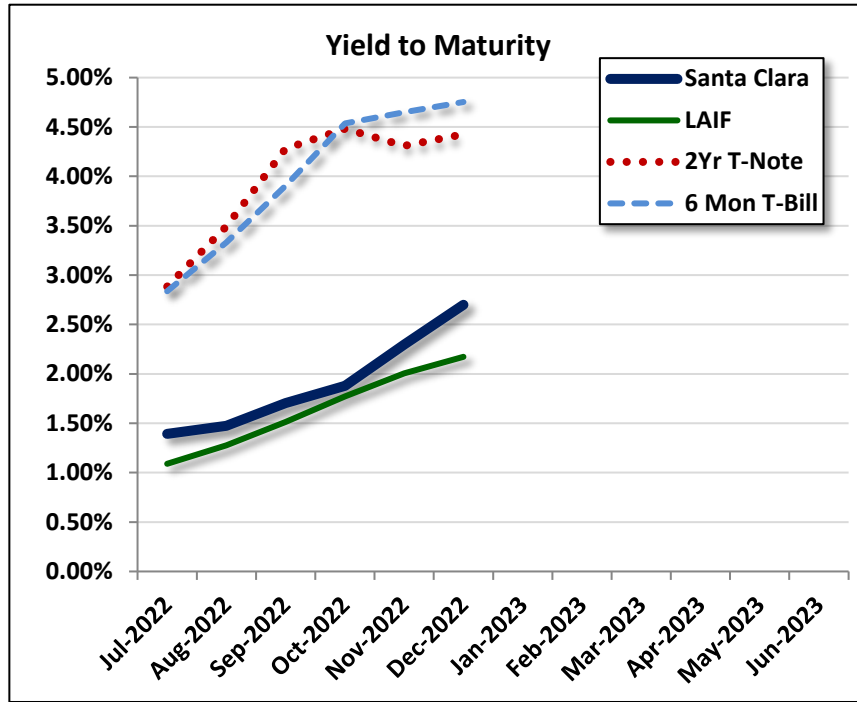
*Amounts are based on book value



Santa Clara County Commingled Pool

Yield to Maturity and Weighted Average Maturity

December 31, 2022



| Item | Jul-22 | Aug-22 | Sep-22 | Oct-22 | Nov-22 | Dec-22 | Jan-23 | Feb-23 | Mar-23 | Apr-23 | May-23 | Jun-23 |
|---------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| SCC YTM | 1.39% | 1.48% | 1.71% | 1.88% | 2.30% | 2.70% | | | | | | |
| LAIF YTM | 1.09% | 1.28% | 1.51% | 1.77% | 2.01% | 2.17% | | | | | | |
| 6 Mon T-Bill | 2.84% | 3.33% | 3.90% | 4.54% | 4.65% | 4.75% | | | | | | |
| 2Yr T-Note | 2.88% | 3.49% | 4.28% | 4.48% | 4.31% | 4.43% | | | | | | |
| SCC WAM | 799 | 803 | 799 | 746 | 704 | 618 | | | | | | |
| LAIF WAM | 308 | 304 | 304 | 303 | 298 | 287 | | | | | | |
| SCC Duration* | 1.64 | 1.66 | 1.61 | 1.56 | 1.44 | 1.27 | | | | | | |
| LAIF Duration | 0.84 | 0.83 | 0.83 | 0.83 | 0.82 | 0.78 | | | | | | |

*Duration is expressed in years. The Duration for LAIF is an estimate

Note: Yield to Maturity for 2Yr T-Note and 6 Mon T-bill are yields at market levels. LAIF and Santa Clara yields are calculated at purchase cost.



Santa Clara County

Approved Issuers and Broker/Dealers

December 31, 2022

Direct Commercial Paper Issuers

Toyota Motor Credit

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

INSPEREX

Jefferies LLC

JP Morgan Securities, Inc

Keybanc Capital Markets, Inc

Loop Capital Markets LLC

Mizuho Securities USA, Inc

MUFG Securities USA LLC

Raymond James, Inc.

RBC Capital Markets, Inc

UBS Securities LLC

Vining Sparks LP

Williams Capital

Santa Clara County Commingled Pool
Compliance with Investment Policy
December 31, 2022



| Item/Sector | Parameters | In Compliance |
|------------------------------------|---|------------------------|
| Maturity | Weighted Average Maturity (WAM) must be less than 36 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

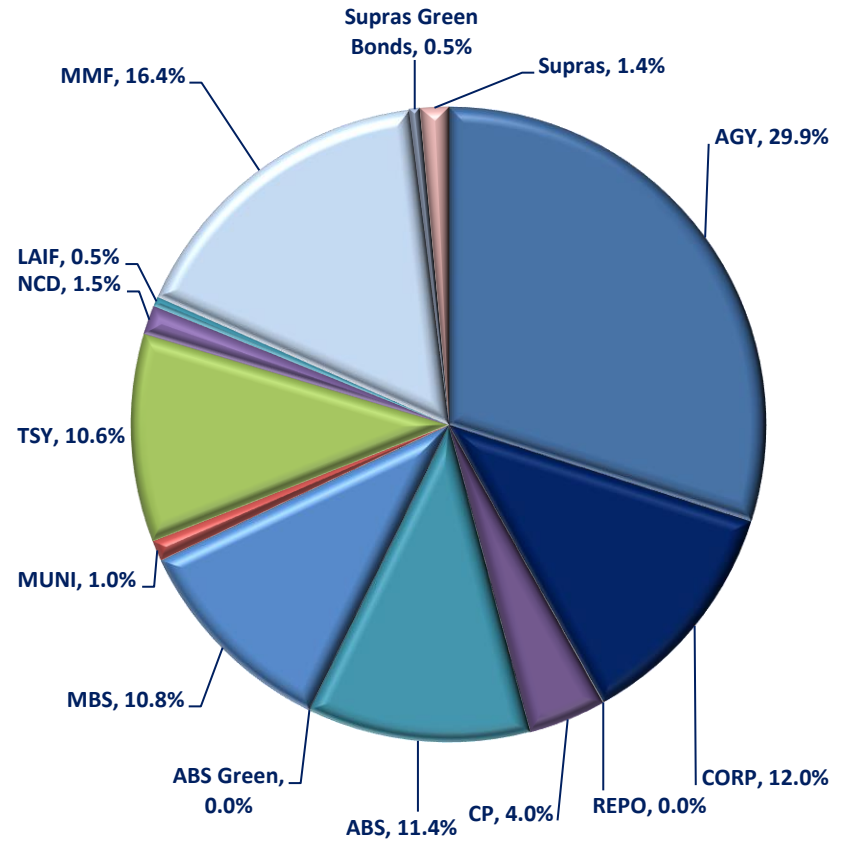
For the Month Ended October 31, 2022

| | |
|----------------------------------|----------------------------|
| Average Daily Balance | \$ 9,445,633,233.30 |
| Book Yield | 1.878% |
| Weighted Average Maturity | 746 Days |

| Investment Type | Par Value (Millions) | Book Value* (Millions) | Value (Millions) |
|----------------------------|----------------------|------------------------|--------------------|
| Federal Agencies | \$ 2,818.61 | \$ 2,803.71 | \$ 2,619.76 |
| Corporate Bonds | 1,114.63 | 1,114.86 | 1,052.45 |
| Repurchase Agreements | - | - | - |
| Commercial Paper | 350.00 | 346.70 | 346.35 |
| Asset-Backed Securities | 1,037.83 | 1,037.75 | 995.91 |
| Asset-Backed Sec Green Bds | - | - | - |
| Mortgage Backed Securities | 1,008.63 | 1,023.53 | 943.74 |
| Municipal Securities | 94.13 | 95.47 | 91.36 |
| U.S. Treasuries | 1,000.00 | 999.60 | 926.93 |
| Negotiable CDs | 130.00 | 130.00 | 129.96 |
| LAIF | 43.47 | 43.47 | 43.47 |
| Money Market Funds | 1,436.84 | 1,436.84 | 1,436.84 |
| Supranationals Green Bonds | 50.00 | 49.63 | 47.39 |
| Supranationals | 131.75 | 131.71 | 126.52 |
| Total | \$ 9,215.88 | \$ 9,213.28 | \$ 8,760.69 |

*Represents Amortized Book Value

Asset Allocation By Market Value





Santa Clara County Commingled Pool

Allocation by Security Types

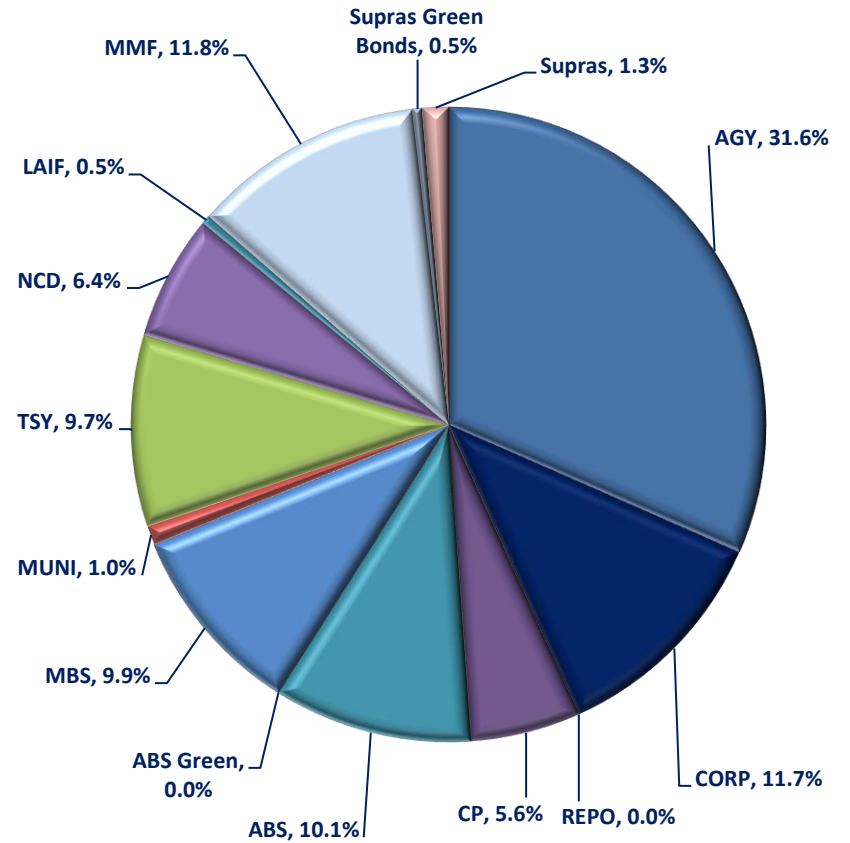
For the Month Ended November 30, 2022

| | |
|----------------------------------|-----------------------------|
| Average Daily Balance | \$ 10,167,899,255.63 |
| Book Yield | 2.298% |
| Weighted Average Maturity | 704 Days |

| Investment Type | Par Value (Millions) | Book Value* (Millions) | Value (Millions) |
|----------------------------|----------------------|------------------------|--------------------|
| Federal Agencies | \$ 3,212.24 | \$ 3,194.75 | \$ 3,029.66 |
| Corporate Bonds | 1,181.93 | 1,176.55 | 1,124.56 |
| Repurchase Agreements | - | - | - |
| Commercial Paper | 545.00 | 537.91 | 537.60 |
| Asset-Backed Securities | 1,011.37 | 1,011.25 | 972.06 |
| Asset-Backed Sec Green Bds | - | - | - |
| Mortgage Backed Securities | 1,001.36 | 1,016.04 | 946.58 |
| Municipal Securities | 94.13 | 95.35 | 91.89 |
| U.S. Treasuries | 1,000.00 | 999.42 | 934.75 |
| Negotiable CDs | 610.00 | 610.00 | 610.11 |
| LAIF | 43.47 | 43.47 | 43.47 |
| Money Market Funds | 1,131.40 | 1,131.40 | 1,131.40 |
| Suprationals Green Bonds | 50.00 | 49.64 | 47.66 |
| Suprationals | 131.75 | 131.71 | 126.96 |
| Total | \$ 10,012.65 | \$ 9,997.49 | \$ 9,596.73 |

*Represents Amortized Book Value

Asset Allocation By Market Value



SANTA CLARA COUNTY INVESTMENTS
Fund COMM - COMMINGLED POOL
Investments by Fund
December 31, 2022

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Date | Days To Maturity |
|---|--------------|--------------------------|---------------|-----------------------|-----------------------|-----------------------|--------------|--------------|--------------|---------------|------------------|
| Negotiable CDs | | | | | | | | | | | |
| 05966DX80 | 42763 | Banco Santander NY | 12/09/2022 | 65,000,000.00 | 65,000,000.00 | 65,150,893.60 | 5.470 | 5.470 | 5.545 | 08/04/2023 | 215 |
| 06367CZA8 | 42642 | BANK OF MONTREAL CHICAGO | 10/28/2022 | 65,000,000.00 | 65,000,000.00 | 65,055,965.00 | 5.330 | 5.330 | 5.404 | 07/28/2023 | 208 |
| 05586FEZ6 | 42703 | BNP PARIBAS NY BRANCH | 11/21/2022 | 60,000,000.00 | 60,000,000.00 | 60,056,580.00 | 5.250 | 5.250 | 5.322 | 07/31/2023 | 211 |
| 13606KPZ3 | 42665 | Canadian IMP BK COMM NY | 11/04/2022 | 65,000,000.00 | 65,000,000.00 | 65,140,205.00 | 5.530 | 5.530 | 5.606 | 08/04/2023 | 215 |
| 13606KQK5 | 42677 | Canadian IMP BK COMM NY | 11/09/2022 | 50,000,000.00 | 50,000,000.00 | 50,094,000.00 | 5.500 | 5.500 | 5.576 | 08/18/2023 | 229 |
| 17330QBT3 | 42658 | CITI BANK NA | 11/02/2022 | 50,000,000.00 | 50,000,000.00 | 50,058,750.00 | 5.440 | 5.440 | 5.515 | 07/28/2023 | 208 |
| 60710RW43 | 42674 | MIZUHO BANK LTD/NY | 11/08/2022 | 65,000,000.00 | 65,000,000.00 | 65,054,015.00 | 5.210 | 5.210 | 5.282 | 06/06/2023 | 156 |
| 63873QZD9 | 42768 | Natixis NY Branch | 12/12/2022 | 50,000,000.00 | 50,000,000.00 | 50,022,100.00 | 5.450 | 5.450 | 5.525 | 09/01/2023 | 243 |
| 21684XZP4 | 42676 | RABOBANK | 11/08/2022 | 75,000,000.00 | 75,000,000.00 | 75,159,750.00 | 5.450 | 5.450 | 5.525 | 08/09/2023 | 220 |
| 78015JLA3 | 42654 | Royal Bank of Canada NY | 11/01/2022 | 65,000,000.00 | 65,000,000.00 | 65,013,910.00 | 5.290 | 5.290 | 5.363 | 07/28/2023 | 208 |
| 86564MZK7 | 42743 | SUMITOMO MITSUI TRUST NY | 12/05/2022 | 60,000,000.00 | 60,000,000.00 | 60,009,420.00 | 4.720 | 4.720 | 4.785 | 03/20/2023 | 78 |
| 89115BAK6 | 42648 | TORONTO DOMINION BANK | 10/28/2022 | 65,000,000.00 | 65,000,000.00 | 65,043,810.00 | 5.320 | 5.320 | 5.393 | 07/28/2023 | 208 |
| 89115BDP2 | 42681 | TORONTO DOMINION BANK | 11/09/2022 | 50,000,000.00 | 50,000,000.00 | 50,077,150.00 | 5.450 | 5.450 | 5.525 | 07/14/2023 | 194 |
| Subtotal and Average | | | | 785,000,000.00 | 785,000,000.00 | 785,936,548.60 | | 5.336 | 5.410 | | 198 |
| Mortgage Backed Securities (MBS) | | | | | | | | | | | |
| 3133LJAN1 | 41524 | FHLMC Single Family Pool | 11/16/2021 | 13,461,287.11 | 13,237,897.59 | 11,961,383.94 | 1.500 | 0.932 | 0.945 | 11/01/2031 | 3,226 |
| 3133LPUA3 | 41675 | FHLMC Single Family Pool | 12/16/2021 | 19,353,622.18 | 19,144,232.14 | 17,225,230.97 | 1.500 | 1.127 | 1.142 | 01/01/2032 | 3,287 |
| 3137B36J2 | 38643 | FHLMC Multi-Family | 03/20/2018 | 13,612,845.34 | 13,381,800.20 | 13,338,261.17 | 3.320 | 2.880 | 2.920 | 02/25/2023 | 55 |
| 3137B4WB8 | 38854 | FHLMC Multi-Family | 09/12/2018 | 4,768,285.16 | 4,775,000.00 | 4,728,033.10 | 3.060 | 2.968 | 3.009 | 07/25/2023 | 205 |
| 3137B5JM6 | 38864 | FHLMC Multi-Family | 09/25/2018 | 10,088,300.11 | 9,953,001.50 | 9,866,625.37 | 3.531 | 3.145 | 3.189 | 07/25/2023 | 205 |
| 3137B3NA2 | 38945 | FHLMC Multi-Family | 11/02/2018 | 8,019,722.19 | 8,019,722.19 | 7,988,393.95 | 3.250 | 3.173 | 3.217 | 04/25/2023 | 114 |
| 3137B5KW2 | 39026 | FHLMC Multi-Family | 12/03/2018 | 9,938,302.83 | 9,847,521.00 | 9,755,722.41 | 3.458 | 3.164 | 3.208 | 08/25/2023 | 236 |
| 3137B04Y7 | 39295 | FHLMC Multi-Family | 03/11/2019 | 26,755,312.50 | 27,000,000.00 | 26,918,524.80 | 2.615 | 2.792 | 2.831 | 01/25/2023 | 24 |
| 3137BP4J5 | 39654 | FHLMC Multi-Family | 07/01/2019 | 12,309,621.47 | 12,141,256.42 | 11,625,444.85 | 2.446 | 1.911 | 1.938 | 03/25/2026 | 1,179 |
| 3137BUWM6 | 40385 | FHLMC Multi-Family | 03/16/2020 | 709,320.40 | 679,791.94 | 677,699.88 | 2.932 | 1.185 | 1.202 | 01/25/2023 | 24 |
| 3137BHCY1 | 40390 | FHLMC Multi-Family | 03/17/2020 | 9,393,557.05 | 8,779,025.28 | 8,449,940.01 | 2.811 | 1.026 | 1.040 | 01/25/2025 | 755 |
| 3137BSP64 | 40526 | FHLMC Multi-Family | 07/01/2020 | 13,177,653.74 | 12,479,577.38 | 11,918,788.85 | 2.340 | 0.651 | 0.661 | 07/25/2026 | 1,301 |
| 3137BKGH7 | 40539 | FHLMC Multi-Family | 07/28/2020 | 2,797,808.94 | 2,674,929.37 | 2,615,106.45 | 2.712 | 0.472 | 0.479 | 07/25/2025 | 936 |
| 3137FUZN7 | 40540 | FHLMC Multi-Family | 07/30/2020 | 393,536.16 | 393,543.64 | 386,419.83 | 0.526 | 0.509 | 0.517 | 01/25/2025 | 755 |
| 3138LJWY2 | 40630 | FHLMC Multi-Family | 10/02/2020 | 14,001,069.49 | 12,767,708.82 | 12,142,734.84 | 2.800 | 0.541 | 0.549 | 10/01/2025 | 1,004 |

Portfolio SCL2
AP

Fund COMM - COMMINGLED POOL
Investments by Fund
December 31, 2022

| 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) | | | | | | | | | | | |
| 3137BYLE8 | 40638 | FHLMC Multi-Family | 10/08/2020 | 7,231,875.00 | 6,650,000.00 | 6,290,888.70 | 2.700 | 0.875 | 0.888 | 10/25/2025 | 1,028 |
| 3137F2W4 | 40784 | FHLMC Multi-Family | 11/30/2020 | 3,235,204.89 | 3,235,204.89 | 3,206,075.75 | 4.055 | 0.394 | 0.400 | 09/25/2029 | 2,459 |
| 3132XFFH6 | 40812 | FHLMC Multi-Family | 12/09/2020 | 45,330,468.75 | 45,000,000.00 | 40,437,074.70 | 0.770 | 0.609 | 0.618 | 10/01/2025 | 1,004 |
| 3137FATE8 | 40976 | FHLMC Multi-Family | 03/01/2021 | 32,412,890.63 | 30,000,000.00 | 28,969,767.00 | 2.982 | 0.410 | 0.415 | 08/25/2024 | 602 |
| 3137FF3W5 | 40983 | FHLMC Multi-Family | 03/04/2021 | 3,989,221.47 | 3,989,301.26 | 3,616,076.60 | 0.602 | 0.585 | 0.593 | 09/25/2027 | 1,728 |
| 3137BVYN0 | 41026 | FHLMC Multi-Family | 03/29/2021 | 6,557,315.31 | 6,226,761.81 | 6,145,949.65 | 3.035 | 0.424 | 0.430 | 08/25/2024 | 602 |
| 3137BYLE8 | 41131 | FHLMC Multi-Family | 05/13/2021 | 5,406,445.31 | 5,000,000.00 | 4,729,991.50 | 2.700 | 0.775 | 0.786 | 10/25/2025 | 1,028 |
| 3137FYZG4 | 41133 | FHLMC Multi-Family | 05/13/2021 | 6,984,359.18 | 6,984,540.78 | 6,257,869.16 | 0.861 | 0.838 | 0.850 | 06/25/2027 | 1,636 |
| 3137FPJ55 | 41164 | FHLMC Multi-Family | 06/07/2021 | 20,556,569.67 | 19,083,557.57 | 17,965,665.67 | 2.606 | 0.821 | 0.832 | 07/25/2027 | 1,666 |
| 3137FBAB2 | 41192 | FHLMC Multi-Family | 06/17/2021 | 10,103,732.97 | 9,322,937.00 | 8,988,190.42 | 3.038 | 0.705 | 0.715 | 08/25/2027 | 1,697 |
| 3137H14A1 | 41222 | FHLMC Multi-Family | 06/30/2021 | 19,118,914.54 | 19,119,201.33 | 17,253,949.26 | 0.854 | 0.831 | 0.842 | 01/25/2028 | 1,850 |
| 3132XFD47 | 41319 | FHLMC Multi-Family | 08/24/2021 | 15,703,125.00 | 15,000,000.00 | 13,597,282.65 | 2.100 | 0.624 | 0.633 | 11/01/2026 | 1,400 |
| 3137FQ3Y7 | 41791 | FHLMC Multi-Family | 01/28/2022 | 19,595,231.21 | 19,194,838.87 | 17,563,283.32 | 2.190 | 1.684 | 1.708 | 07/25/2029 | 2,397 |
| 3137BEVH4 | 41803 | FHLMC Multi-Family | 02/02/2022 | 13,388,093.75 | 12,850,000.00 | 12,525,793.22 | 3.241 | 1.264 | 1.281 | 09/25/2024 | 633 |
| 3137H6LT0 | 41892 | FHLMC Multi-Family | 03/08/2022 | 31,534,279.90 | 31,535,162.88 | 29,504,153.33 | 1.946 | 1.861 | 1.887 | 03/25/2027 | 1,544 |
| 3137H73W1 | 42046 | FHLMC Multi-Family | 04/21/2022 | 18,558,422.93 | 18,561,485.58 | 17,645,177.43 | 2.750 | 2.598 | 2.635 | 04/25/2027 | 1,575 |
| 3137F1G44 | 42093 | FHLMC Multi-Family | 04/29/2022 | 35,324,023.44 | 35,000,000.00 | 33,344,948.00 | 3.243 | 2.629 | 2.665 | 04/25/2027 | 1,575 |
| 3137BXQY1 | 42099 | FHLMC Multi-Family | 05/02/2022 | 40,300,000.00 | 40,000,000.00 | 38,116,752.00 | 3.224 | 2.982 | 3.023 | 03/25/2027 | 1,544 |
| 3137F2LJ3 | 42110 | FHLMC Multi-Family | 05/03/2022 | 34,967,187.50 | 35,000,000.00 | 33,152,728.00 | 3.117 | 3.069 | 3.112 | 06/25/2027 | 1,636 |
| 3137F1G44 | 42150 | FHLMC Multi-Family | 05/11/2022 | 19,956,250.00 | 20,000,000.00 | 19,054,256.00 | 3.243 | 3.220 | 3.265 | 04/25/2027 | 1,575 |
| 3137F4CY6 | 42187 | FHLMC Multi-Family | 05/19/2022 | 24,841,276.16 | 24,878,204.75 | 24,067,344.45 | 2.920 | 2.876 | 2.916 | 09/25/2024 | 633 |
| 3137FMD25 | 42205 | FHLMC Multi-Family | 05/24/2022 | 19,784,218.75 | 19,940,000.00 | 18,908,388.15 | 2.875 | 3.023 | 3.065 | 04/25/2026 | 1,210 |
| 3137FBAJ5 | 42757 | FHLMC Multi-Family | 12/08/2022 | 10,245,250.00 | 10,700,000.00 | 10,115,633.41 | 3.281 | 4.394 | 4.455 | 08/25/2027 | 1,697 |
| 3137BYLD0 | 42764 | FHLMC Multi-Family | 12/09/2022 | 19,238,281.25 | 20,000,000.00 | 19,031,032.00 | 3.288 | 4.198 | 4.257 | 02/25/2027 | 1,516 |
| 3137F4X23 | 42786 | FHLMC Multi-Family | 12/15/2022 | 7,127,195.31 | 7,300,000.00 | 7,118,247.52 | 3.600 | 4.602 | 4.666 | 02/25/2025 | 786 |
| 3138LDYK3 | 42111 | FNMA NOTES | 05/03/2022 | 38,465,871.86 | 39,225,873.15 | 36,630,477.95 | 2.550 | 3.035 | 3.077 | 07/01/2026 | 1,277 |
| 3138LGKH8 | 39319 | FNMA Multi-Family | 03/19/2019 | 24,609,375.00 | 25,000,000.00 | 24,291,958.75 | 2.470 | 2.794 | 2.833 | 01/01/2024 | 365 |
| 3138LEYD7 | 39587 | FNMA Multi-Family | 05/30/2019 | 17,234,822.50 | 17,547,385.31 | 17,045,074.56 | 1.970 | 2.656 | 2.693 | 11/01/2023 | 304 |
| 3136AXVB8 | 40511 | FNMA Multi-Family | 06/17/2020 | 14,603,060.32 | 13,639,752.78 | 13,188,787.09 | 2.540 | 0.680 | 0.690 | 07/25/2024 | 571 |
| 3138L7CU8 | 40541 | FNMA Multi-Family | 07/31/2020 | 20,330,116.19 | 18,835,081.59 | 18,265,595.18 | 2.950 | 0.530 | 0.537 | 07/01/2024 | 547 |
| 3136AY6S7 | 40743 | FNMA Multi-Family | 11/12/2020 | 15,966,134.09 | 14,895,518.68 | 14,343,033.47 | 2.564 | 0.384 | 0.390 | 11/25/2024 | 694 |
| 3138LEC33 | 40905 | FNMA Multi-Family | 01/22/2021 | 10,579,047.91 | 9,755,191.50 | 9,067,694.87 | 2.380 | 0.600 | 0.609 | 07/01/2026 | 1,277 |

Portfolio SCL2
AP

FI (PRF_FI) 7.3.11
Report Ver. 7.3.11

Fund COMM - COMMINGLED POOL
Investments by Fund
December 31, 2022

| 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) | | | | | | | | | | | |
| 3136AUG21 | 41228 | FNMA Multi-Family | 07/07/2021 | 20,906,719.24 | 19,607,708.55 | 18,157,785.17 | 2.414 | 0.927 | 0.940 | 10/25/2026 | 1,393 |
| 3138LNKZ3 | 41491 | FNMA Multi-Family | 11/02/2021 | 2,709,430.66 | 2,595,861.71 | 2,508,803.34 | 3.440 | 0.628 | 0.637 | 06/01/2025 | 882 |
| 3138LDLP6 | 41854 | FNMA Multi-Family | 02/23/2022 | 10,984,475.20 | 10,677,497.16 | 10,079,939.15 | 2.750 | 1.876 | 1.902 | 04/01/2026 | 1,186 |
| 3138LCT54 | 42039 | FNMA Multi-Family | 04/20/2022 | 35,196,875.00 | 35,000,000.00 | 33,450,020.45 | 3.100 | 2.909 | 2.949 | 01/01/2026 | 1,096 |
| 3138LFUJ5 | 42112 | FNMA Multi-Family | 05/03/2022 | 19,493,750.00 | 20,000,000.00 | 18,516,696.20 | 2.470 | 3.050 | 3.093 | 10/01/2026 | 1,369 |
| 3136AK2F9 | 42120 | FNMA Multi-Family | 05/04/2022 | 39,495,025.39 | 39,408,818.61 | 37,604,702.60 | 3.287 | 3.195 | 3.240 | 08/25/2026 | 1,332 |
| 3138LD5W9 | 42133 | FNMA Multi-Family | 05/06/2022 | 14,643,750.00 | 15,000,000.00 | 14,013,212.25 | 2.625 | 3.170 | 3.214 | 06/01/2026 | 1,247 |
| 3138LD5W9 | 42137 | FNMA Multi-Family | 05/09/2022 | 14,622,656.25 | 15,000,000.00 | 14,013,212.25 | 2.625 | 3.208 | 3.253 | 06/01/2026 | 1,247 |
| 3138LEC82 | 42151 | FNMA Multi-Family | 05/11/2022 | 19,509,375.00 | 20,000,000.00 | 18,681,612.20 | 2.570 | 3.165 | 3.209 | 07/01/2026 | 1,277 |
| 3140HV6S8 | 42188 | FNMA Multi-Family | 05/19/2022 | 28,959,375.00 | 30,000,000.00 | 27,514,134.90 | 2.190 | 2.988 | 3.030 | 11/01/2026 | 1,400 |
| 3138LD5W9 | 42234 | FNMA Multi-Family | 06/01/2022 | 7,880,625.00 | 8,000,000.00 | 7,473,713.20 | 2.625 | 3.296 | 3.342 | 06/01/2026 | 1,247 |
| 3138L5FA3 | 42758 | FNMA Multi-Family | 12/08/2022 | 17,339,498.54 | 17,674,344.52 | 17,317,931.64 | 3.765 | 4.394 | 4.455 | 12/01/2025 | 1,065 |
| 3140QMQJ6 | 41525 | FNMA Single Family Pool | 11/16/2021 | 12,327,280.62 | 12,182,612.10 | 10,976,219.19 | 1.500 | 1.092 | 1.107 | 11/01/2031 | 3,226 |
| 3140XDHF6 | 41526 | FNMA Single Family Pool | 11/16/2021 | 22,376,254.56 | 21,984,652.93 | 19,828,610.32 | 1.500 | 0.899 | 0.911 | 09/01/2031 | 3,165 |
| 31418EAD2 | 41676 | FNMA Single Family Pool | 12/16/2021 | 17,169,154.01 | 16,946,728.20 | 15,272,359.76 | 1.500 | 1.055 | 1.070 | 12/01/2031 | 3,256 |
| Subtotal and Average | | | | 1,055,672,749.93 | 1,042,823,230.98 | 985,446,402.80 | | 2.119 | 2.149 | | 1,312 |
| Federal Agency Bonds | | | | | | | | | | | |
| 3133EJY60 | 39105 | FFCB NOTES | 12/24/2018 | 12,504,370.61 | 12,500,000.00 | 12,478,560.38 | 3.020 | 2.765 | 2.803 | 03/03/2023 | 61 |
| 3133EJ5V7 | 39165 | FFCB NOTES | 01/18/2019 | 14,874,655.81 | 14,875,000.00 | 14,866,037.96 | 2.625 | 2.640 | 2.676 | 01/18/2023 | 17 |
| 3133EKLA2 | 39565 | FFCB NOTES | 05/22/2019 | 9,590,708.44 | 9,590,000.00 | 9,506,428.42 | 2.300 | 2.247 | 2.279 | 05/15/2023 | 134 |
| 3133EKS7 | 39639 | FFCB NOTES | 06/26/2019 | 9,995,053.82 | 10,000,000.00 | 9,866,512.90 | 1.770 | 1.850 | 1.876 | 06/26/2023 | 176 |
| 3133ELCS1 | 40135 | FFCB NOTES | 12/11/2019 | 14,435,380.00 | 14,450,000.00 | 13,944,708.50 | 1.550 | 1.615 | 1.638 | 03/11/2024 | 435 |
| 3133EJVC0 | 40535 | FFCB NOTES | 07/22/2020 | 15,605,849.69 | 15,000,000.00 | 14,591,721.30 | 2.950 | 0.342 | 0.347 | 07/24/2024 | 570 |
| 3133ELVQ4 | 40585 | FFCB NOTES | 09/11/2020 | 15,171,878.05 | 15,000,000.00 | 13,902,145.05 | 0.950 | 0.429 | 0.435 | 04/01/2025 | 821 |
| 3133EMTW2 | 41015 | FFCB NOTES | 03/24/2021 | 16,394,928.52 | 16,400,000.00 | 15,541,375.54 | 0.300 | 0.321 | 0.325 | 03/18/2024 | 442 |
| 3133EMVP4 | 41058 | FFCB NOTES | 04/13/2021 | 34,993,455.00 | 35,000,000.00 | 34,550,812.45 | 0.125 | 0.188 | 0.191 | 04/13/2023 | 102 |
| 3133ELG99 | 41327 | FFCB NOTES | 08/27/2021 | 7,819,412.34 | 7,825,000.00 | 7,376,986.43 | 0.375 | 0.419 | 0.424 | 06/10/2024 | 526 |
| 3133EM4X7 | 41408 | FFCB NOTES | 09/29/2021 | 12,698,032.36 | 12,796,000.00 | 11,314,286.03 | 0.800 | 0.999 | 1.013 | 09/10/2026 | 1,348 |
| 3133ENEJ5 | 41536 | FFCB NOTES | 11/18/2021 | 24,981,978.01 | 25,000,000.00 | 23,410,841.75 | 0.875 | 0.901 | 0.913 | 11/18/2024 | 687 |
| 3133ENKS8 | 41747 | FFCB NOTES | 01/11/2022 | 12,481,031.98 | 12,500,000.00 | 11,685,867.88 | 1.125 | 1.185 | 1.201 | 01/06/2025 | 736 |
| 3133ENNB2 | 41818 | FFCB NOTES | 02/08/2022 | 3,972,272.28 | 4,000,000.00 | 3,632,606.16 | 1.625 | 1.778 | 1.803 | 02/03/2027 | 1,494 |

Portfolio SCL2
AP

Fund COMM - COMMINGLED POOL
Investments by Fund
December 31, 2022

| 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 | | | | | | | | | | | |
| 3133ENNY2 | 41842 | FFCB NOTES | 02/17/2022 | 29,947,218.75 | 30,000,000.00 | 27,851,926.80 | 1.750 | 1.783 | 1.808 | 02/17/2026 | 1,143 |
| 3133ENPX2 | 41860 | FFCB NOTES | 02/24/2022 | 19,960,689.98 | 20,000,000.00 | 18,779,638.80 | 1.800 | 1.851 | 1.877 | 08/22/2025 | 964 |
| 3133ENRZ5 | 41914 | FFCB NOTES | 03/17/2022 | 14,950,692.22 | 15,000,000.00 | 14,216,424.30 | 1.950 | 2.075 | 2.104 | 03/17/2025 | 806 |
| 3133ENUJ0 | 42079 | FFCB NOTES | 04/28/2022 | 19,900,866.76 | 20,000,000.00 | 18,805,782.80 | 2.640 | 2.762 | 2.800 | 04/08/2026 | 1,193 |
| 3133ENZG8 | 42304 | FFCB NOTES | 06/21/2022 | 19,968,229.99 | 20,000,000.00 | 19,564,040.60 | 3.375 | 3.396 | 3.443 | 06/20/2025 | 901 |
| 3133ENB33 | 42402 | FFCB NOTES | 07/19/2022 | 19,961,416.00 | 20,000,000.00 | 19,168,273.20 | 3.050 | 3.053 | 3.096 | 07/19/2027 | 1,660 |
| 3133ENN22 | 42568 | FFCB NOTES | 09/22/2022 | 24,948,452.08 | 25,000,000.00 | 24,692,816.00 | 3.750 | 3.778 | 3.830 | 09/22/2025 | 995 |
| 3133ENV72 | 42641 | FFCB NOTES | 10/27/2022 | 24,929,936.81 | 25,000,000.00 | 25,213,993.75 | 4.500 | 4.525 | 4.588 | 07/27/2026 | 1,303 |
| 3133ENZ37 | 42685 | FFCB NOTES | 11/10/2022 | 10,005,140.38 | 10,000,000.00 | 10,068,648.10 | 4.875 | 4.784 | 4.851 | 01/10/2025 | 740 |
| 3133ENZ94 | 42717 | FFCB NOTES | 11/23/2022 | 19,917,813.15 | 20,000,000.00 | 19,986,870.40 | 4.500 | 4.666 | 4.731 | 11/18/2024 | 687 |
| 3133EN3S7 | 42752 | FFCB NOTES | 12/07/2022 | 22,452,064.22 | 22,605,000.00 | 22,315,378.86 | 3.750 | 3.848 | 3.902 | 12/07/2027 | 1,801 |
| 3130A0F70 | 39069 | FHLB NOTES | 12/14/2018 | 10,039,091.25 | 10,000,000.00 | 9,856,750.20 | 3.375 | 2.883 | 2.923 | 12/08/2023 | 341 |
| 3130A0F70 | 39106 | FHLB NOTES | 12/24/2018 | 3,516,945.40 | 3,500,000.00 | 3,449,862.57 | 3.375 | 2.778 | 2.817 | 12/08/2023 | 341 |
| 3130AB3H7 | 39362 | FHLB NOTES | 03/29/2019 | 14,266,725.37 | 14,250,000.00 | 13,866,357.51 | 2.375 | 2.238 | 2.269 | 03/08/2024 | 432 |
| 3133834G3 | 39559 | FHLB NOTES | 05/21/2019 | 9,995,340.19 | 10,000,000.00 | 9,888,585.30 | 2.125 | 2.205 | 2.236 | 06/09/2023 | 159 |
| 3133834G3 | 39592 | FHLB NOTES | 06/03/2019 | 9,998,765.28 | 10,000,000.00 | 9,888,585.30 | 2.125 | 2.124 | 2.154 | 06/09/2023 | 159 |
| 3133834G3 | 39665 | FHLB NOTES | 07/08/2019 | 21,523,178.88 | 21,505,000.00 | 21,265,402.69 | 2.125 | 1.897 | 1.923 | 06/09/2023 | 159 |
| 3130A2UW4 | 39852 | FHLB NOTES | 09/16/2019 | 10,173,859.77 | 10,000,000.00 | 9,712,128.70 | 2.875 | 1.776 | 1.801 | 09/13/2024 | 621 |
| 3130A3DL5 | 39936 | FHLB NOTES | 10/16/2019 | 9,988,385.61 | 9,940,000.00 | 9,774,922.25 | 2.375 | 1.617 | 1.639 | 09/08/2023 | 250 |
| 3130A2UW4 | 39985 | FHLB NOTES | 10/29/2019 | 30,541,483.92 | 30,000,000.00 | 29,136,386.10 | 2.875 | 1.737 | 1.762 | 09/13/2024 | 621 |
| 3130A2UW4 | 40501 | FHLB NOTES | 05/14/2020 | 5,201,127.77 | 5,000,000.00 | 4,856,064.35 | 2.875 | 0.474 | 0.481 | 09/13/2024 | 621 |
| 3130AJ7E3 | 40597 | FHLB NOTES | 09/17/2020 | 20,030,190.80 | 20,000,000.00 | 19,927,025.80 | 1.375 | 0.187 | 0.190 | 02/17/2023 | 47 |
| 3130AMRY0 | 41160 | FHLB NOTES | 06/04/2021 | 19,996,130.36 | 20,000,000.00 | 19,641,443.40 | 0.125 | 0.168 | 0.171 | 06/02/2023 | 152 |
| 3130AN4T4 | 41376 | FHLB NOTES | 09/17/2021 | 10,023,946.57 | 10,000,000.00 | 8,945,816.30 | 0.875 | 0.793 | 0.804 | 06/12/2026 | 1,258 |
| 3130ANYM6 | 41475 | FHLB NOTES | 10/27/2021 | 24,947,562.41 | 25,000,000.00 | 24,248,357.50 | 0.125 | 0.439 | 0.445 | 08/28/2023 | 239 |
| 3130A8ZQ9 | 41509 | FHLB NOTES | 11/09/2021 | 20,408,199.13 | 20,000,000.00 | 18,733,237.20 | 1.750 | 0.963 | 0.977 | 09/12/2025 | 985 |
| 3130AQF40 | 41694 | FHLB NOTES | 12/22/2021 | 14,995,067.25 | 15,000,000.00 | 14,013,169.35 | 1.000 | 1.003 | 1.017 | 12/20/2024 | 719 |
| 3130ARHG9 | 41941 | FHLB NOTES | 03/25/2022 | 24,982,850.65 | 25,000,000.00 | 24,177,317.75 | 2.125 | 2.156 | 2.186 | 02/28/2024 | 423 |
| 3130AFBC0 | 42503 | FHLB NOTES | 08/24/2022 | 19,951,967.52 | 20,000,000.00 | 19,549,673.20 | 3.250 | 3.350 | 3.396 | 09/13/2024 | 621 |
| 3130AT4D6 | 42505 | FHLB NOTES | 08/25/2022 | 20,001,289.37 | 20,000,000.00 | 19,621,739.00 | 3.375 | 3.326 | 3.372 | 06/14/2024 | 530 |
| 3130AOXE5 | 42563 | FHLB NOTES | 09/21/2022 | 17,820,465.54 | 18,000,000.00 | 17,678,632.86 | 3.250 | 4.067 | 4.124 | 03/08/2024 | 432 |
| 3130ATPW1 | 42645 | FHLB NOTES | 10/28/2022 | 19,711,273.27 | 19,725,000.00 | 19,698,757.47 | 4.625 | 4.628 | 4.692 | 12/08/2023 | 341 |

Portfolio SCL2
AP

Fund COMM - COMMINGLED POOL
Investments by Fund
December 31, 2022

| 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 | | | | | | | | | | | |
| 3130ATVC8 | 42718 | FHLB NOTES | 11/23/2022 | 13,857,815.80 | 13,855,000.00 | 13,876,168.36 | 4.875 | 4.787 | 4.853 | 06/14/2024 | 530 |
| 3130ATVD6 | 42784 | FHLB NOTES | 12/15/2022 | 10,066,462.42 | 10,000,000.00 | 10,027,326.80 | 4.875 | 4.403 | 4.464 | 09/13/2024 | 621 |
| 3137EAEP0 | 40331 | FHLMC NOTES | 02/14/2020 | 24,991,852.47 | 25,000,000.00 | 23,573,455.75 | 1.500 | 1.497 | 1.517 | 02/12/2025 | 773 |
| 3137EAEV7 | 40554 | FHLMC NOTES | 08/26/2020 | 14,996,822.73 | 15,000,000.00 | 14,563,256.10 | 0.250 | 0.279 | 0.282 | 08/24/2023 | 235 |
| 3137EAEW5 | 40571 | FHLMC NOTES | 09/04/2020 | 34,997,368.22 | 35,000,000.00 | 33,946,877.65 | 0.250 | 0.257 | 0.261 | 09/08/2023 | 250 |
| 3137EAEW5 | 40576 | FHLMC NOTES | 09/08/2020 | 19,997,941.67 | 20,000,000.00 | 19,398,215.80 | 0.250 | 0.261 | 0.265 | 09/08/2023 | 250 |
| 3137EAEX3 | 40612 | FHLMC NOTES | 09/25/2020 | 9,983,560.51 | 10,000,000.00 | 9,006,997.30 | 0.375 | 0.430 | 0.435 | 09/23/2025 | 996 |
| 3137EAEV7 | 40620 | FHLMC NOTES | 09/28/2020 | 25,003,842.50 | 25,000,000.00 | 24,272,093.50 | 0.250 | 0.223 | 0.226 | 08/24/2023 | 235 |
| 3137EAEV7 | 40815 | FHLMC NOTES | 12/09/2020 | 20,002,294.15 | 20,000,000.00 | 19,417,674.80 | 0.250 | 0.229 | 0.232 | 08/24/2023 | 235 |
| 3135G0V75 | 40044 | FNMA NOTES | 11/14/2019 | 25,003,729.92 | 25,000,000.00 | 23,941,231.50 | 1.750 | 1.715 | 1.739 | 07/02/2024 | 548 |
| 3135G0X24 | 40233 | FNMA NOTES | 01/10/2020 | 14,980,668.28 | 15,000,000.00 | 14,181,597.45 | 1.625 | 1.668 | 1.691 | 01/07/2025 | 737 |
| 3135G03U5 | 40489 | FNMA NOTES | 04/30/2020 | 7,008,569.69 | 7,000,000.00 | 6,436,145.59 | 0.625 | 0.563 | 0.571 | 04/22/2025 | 842 |
| 3135G04Z3 | 40514 | FNMA NOTES | 06/19/2020 | 19,979,599.33 | 20,000,000.00 | 18,213,027.00 | 0.500 | 0.534 | 0.542 | 06/17/2025 | 898 |
| 3135G05X7 | 40555 | FNMA NOTES | 08/27/2020 | 29,925,505.23 | 30,000,000.00 | 27,080,464.80 | 0.375 | 0.463 | 0.469 | 08/25/2025 | 967 |
| 3135G04Z3 | 40635 | FNMA NOTES | 10/06/2020 | 15,023,656.36 | 15,000,000.00 | 13,659,770.25 | 0.500 | 0.429 | 0.435 | 06/17/2025 | 898 |
| 3135G06H1 | 40774 | FNMA NOTES | 11/25/2020 | 44,984,543.62 | 45,000,000.00 | 43,226,689.50 | 0.250 | 0.284 | 0.288 | 11/27/2023 | 330 |
| 3135G05G4 | 40832 | FNMA NOTES | 12/11/2020 | 25,003,509.42 | 25,000,000.00 | 24,413,739.50 | 0.250 | 0.220 | 0.223 | 07/10/2023 | 190 |
| 3135G05G4 | 40867 | FNMA NOTES | 12/23/2020 | 15,006,121.37 | 15,000,000.00 | 14,648,243.70 | 0.250 | 0.169 | 0.172 | 07/10/2023 | 190 |
| 3135G05X7 | 40971 | FNMA NOTES | 02/26/2021 | 14,875,284.68 | 15,000,000.00 | 13,540,232.40 | 0.375 | 0.684 | 0.694 | 08/25/2025 | 967 |
| 3135G05X7 | 40998 | FNMA NOTES | 03/15/2021 | 14,850,549.94 | 15,000,000.00 | 13,540,232.40 | 0.375 | 0.747 | 0.758 | 08/25/2025 | 967 |
| 3135G06G3 | 41005 | FNMA NOTES | 03/19/2021 | 9,909,763.67 | 10,000,000.00 | 9,001,070.20 | 0.500 | 0.812 | 0.823 | 11/07/2025 | 1,041 |
| 3135G05X7 | 41006 | FNMA NOTES | 03/19/2021 | 14,842,016.17 | 15,000,000.00 | 13,540,232.40 | 0.375 | 0.769 | 0.780 | 08/25/2025 | 967 |
| 3135G04Z3 | 41094 | FNMA NOTES | 04/23/2021 | 23,627,093.28 | 23,703,000.00 | 21,585,168.95 | 0.500 | 0.623 | 0.632 | 06/17/2025 | 898 |
| 3135G05X7 | 41537 | FNMA NOTES | 11/18/2021 | 24,541,454.31 | 25,000,000.00 | 22,567,054.00 | 0.375 | 1.068 | 1.083 | 08/25/2025 | 967 |
| 3135G05X7 | 41559 | FNMA NOTES | 11/26/2021 | 9,783,104.67 | 10,000,000.00 | 9,026,821.60 | 0.375 | 1.198 | 1.214 | 08/25/2025 | 967 |
| 3135G05X7 | 42344 | FNMA NOTES | 06/30/2022 | 9,291,518.41 | 10,000,000.00 | 9,026,821.60 | 0.375 | 3.163 | 3.207 | 08/25/2025 | 967 |
| 880591EW8 | 40799 | TENNESSEE VALLEY AUTHORITY | 12/03/2020 | 19,189,396.42 | 19,075,000.00 | 17,445,327.76 | 0.750 | 0.487 | 0.494 | 05/15/2025 | 865 |
| Subtotal and Average | | | | 1,282,299,418.80 | 1,283,094,000.00 | 1,228,418,835.82 | | 1.602 | 1.624 | | 641 |
| Federal Agency Bonds - CALLABLE | | | | | | | | | | | |
| 31422XN40 | 42653 | FARMER MAC | 11/01/2022 | 25,000,000.00 | 25,000,000.00 | 25,191,474.00 | 5.050 | 4.980 | 5.050 | 11/01/2027 | 1,765 |
| 31422XR20 | 42729 | FARMER MAC | 11/29/2022 | 25,000,000.00 | 25,000,000.00 | 25,040,410.50 | 5.050 | 4.980 | 5.050 | 11/29/2024 | 698 |

Fund COMM - COMMINGLED POOL
Investments by Fund
December 31, 2022

| 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 | | | | | | | | | | | |
| 3133ELVX9 | 40445 | FFCB NOTES | 04/08/2020 | 15,000,000.00 | 15,000,000.00 | 14,250,192.15 | 0.875 | 0.863 | 0.875 | 04/08/2024 | 463 |
| 3133EL5S9 | 40568 | FFCB NOTES | 09/03/2020 | 20,000,000.00 | 20,000,000.00 | 18,615,103.00 | 0.480 | 0.473 | 0.480 | 09/03/2024 | 611 |
| 3133EL6E9 | 40581 | FFCB NOTES | 09/09/2020 | 15,000,000.00 | 15,000,000.00 | 13,938,390.00 | 0.420 | 0.414 | 0.420 | 09/09/2024 | 617 |
| 3133EMBE1 | 40720 | FFCB NOTES | 11/04/2020 | 14,439,973.54 | 14,450,000.00 | 13,658,151.99 | 0.300 | 0.351 | 0.356 | 03/28/2024 | 452 |
| 3133EMLE0 | 40864 | FFCB NOTES | 12/22/2020 | 20,000,000.00 | 20,000,000.00 | 19,312,219.40 | 0.190 | 0.187 | 0.190 | 09/22/2023 | 264 |
| 3133EMLP5 | 40870 | FFCB NOTES | 12/24/2020 | 15,000,000.00 | 15,000,000.00 | 13,767,249.60 | 0.320 | 0.315 | 0.320 | 12/23/2024 | 722 |
| 3133EMVS8 | 41063 | FFCB NOTES | 04/14/2021 | 40,000,000.00 | 40,000,000.00 | 36,614,873.20 | 0.690 | 0.680 | 0.690 | 04/14/2025 | 834 |
| 3133ENJC5 | 41695 | FFCB NOTES | 12/22/2021 | 12,000,000.00 | 12,000,000.00 | 10,617,416.52 | 1.290 | 1.272 | 1.290 | 12/22/2026 | 1,451 |
| 3133ENJC5 | 41696 | FFCB NOTES | 12/22/2021 | 12,000,000.00 | 12,000,000.00 | 10,617,416.52 | 1.290 | 1.272 | 1.290 | 12/22/2026 | 1,451 |
| 3133ENQD5 | 41869 | FFCB NOTES | 03/01/2022 | 7,000,000.00 | 7,000,000.00 | 6,404,527.99 | 2.170 | 2.140 | 2.170 | 03/01/2027 | 1,520 |
| 3133ENQD5 | 41870 | FFCB NOTES | 03/01/2022 | 10,000,000.00 | 10,000,000.00 | 9,149,325.70 | 2.170 | 2.140 | 2.170 | 03/01/2027 | 1,520 |
| 3133ENQD5 | 41871 | FFCB NOTES | 03/01/2022 | 10,000,000.00 | 10,000,000.00 | 9,149,325.70 | 2.170 | 2.140 | 2.170 | 03/01/2027 | 1,520 |
| 3133ENF96 | 42484 | FFCB NOTES | 08/17/2022 | 20,000,000.00 | 20,000,000.00 | 19,570,409.40 | 3.960 | 3.905 | 3.960 | 08/17/2026 | 1,324 |
| 3130AJLA5 | 40502 | FHLB NOTES | 05/19/2020 | 5,000,000.00 | 5,000,000.00 | 4,561,514.85 | 0.750 | 0.739 | 0.750 | 05/19/2025 | 869 |
| 3130ALDL5 | 40968 | FHLB NOTES | 02/25/2021 | 35,000,000.00 | 35,000,000.00 | 31,322,538.10 | 0.625 | 0.616 | 0.625 | 02/25/2026 | 1,151 |
| 3130ALMM3 | 41031 | FHLB NOTES | 03/30/2021 | 9,200,000.00 | 9,200,000.00 | 8,245,409.93 | 1.000 | 0.986 | 1.000 | 03/30/2026 | 1,184 |
| 3130ALCV4 | 41057 | FHLB NOTES | 04/13/2021 | 14,910,123.53 | 15,000,000.00 | 13,371,318.15 | 0.750 | 0.932 | 0.945 | 02/24/2026 | 1,150 |
| 3130ALZ31 | 41110 | FHLB NOTES | 04/28/2021 | 35,000,000.00 | 35,000,000.00 | 32,458,207.25 | 0.625 | 0.616 | 0.625 | 10/28/2024 | 666 |
| 3130AM4N9 | 41113 | FHLB NOTES | 04/29/2021 | 15,000,000.00 | 15,000,000.00 | 13,410,393.75 | 1.000 | 0.986 | 1.000 | 04/29/2026 | 1,214 |
| 3130ANA42 | 41260 | FHLB NOTES | 07/28/2021 | 11,996,280.00 | 12,000,000.00 | 10,948,044.60 | 0.650 | 0.654 | 0.663 | 04/28/2025 | 848 |
| 3130ALEY6 | 41278 | FHLB NOTES | 08/04/2021 | 24,723,147.54 | 24,730,000.00 | 22,066,977.40 | 0.800 | 0.797 | 0.808 | 03/04/2026 | 1,158 |
| 3130ANWF3 | 41332 | FHLB NOTES | 08/30/2021 | 45,000,000.00 | 45,000,000.00 | 39,800,798.10 | 0.970 | 0.956 | 0.970 | 08/25/2026 | 1,332 |
| 3130ANVR8 | 41365 | FHLB NOTES | 09/14/2021 | 24,000,000.00 | 24,000,000.00 | 21,270,118.08 | 1.000 | 0.986 | 1.000 | 08/14/2026 | 1,321 |
| 3130AKZ25 | 41640 | FHLB NOTES | 12/08/2021 | 17,958,750.81 | 18,300,000.00 | 16,258,465.54 | 0.650 | 1.241 | 1.259 | 02/26/2026 | 1,152 |
| 3130ANMH0 | 41652 | FHLB NOTES | 12/13/2021 | 24,767,219.92 | 25,000,000.00 | 22,209,527.75 | 1.100 | 1.346 | 1.365 | 08/20/2026 | 1,327 |
| 3130AQDY6 | 41716 | FHLB NOTES | 12/30/2021 | 16,040,000.00 | 16,040,000.00 | 14,936,409.18 | 1.000 | 0.986 | 1.000 | 12/30/2024 | 729 |
| 3130AMU67 | 41933 | FHLB NOTES | 03/23/2022 | 14,577,384.29 | 15,000,000.00 | 14,059,397.55 | 0.400 | 2.318 | 2.350 | 06/28/2024 | 544 |
| 3130AMU67 | 41934 | FHLB NOTES | 03/23/2022 | 14,579,163.31 | 15,000,000.00 | 14,059,397.55 | 0.400 | 2.309 | 2.341 | 06/28/2024 | 544 |
| 3130ARFG1 | 41954 | FHLB NOTES | 03/30/2022 | 20,000,000.00 | 20,000,000.00 | 18,451,284.40 | 2.400 | 2.367 | 2.400 | 03/25/2027 | 1,544 |
| 3130AKYH3 | 41960 | FHLB NOTES | 03/31/2022 | 18,280,793.87 | 19,655,000.00 | 17,084,009.84 | 0.830 | 2.618 | 2.655 | 02/10/2027 | 1,501 |
| 3130ARJT9 | 41995 | FHLB NOTES | 04/12/2022 | 25,000,000.00 | 25,000,000.00 | 23,468,509.75 | 2.910 | 2.870 | 2.910 | 04/12/2027 | 1,562 |
| 3130ARN23 | 42077 | FHLB NOTES | 04/28/2022 | 25,000,000.00 | 25,000,000.00 | 23,604,868.50 | 3.200 | 3.156 | 3.200 | 04/28/2027 | 1,578 |

Fund COMM - COMMINGLED POOL
Investments by Fund
December 31, 2022

| 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 | | | | | | | | | | | |
| 3130ARPR6 | 42089 | FHLB NOTES | 04/29/2022 | 35,000,000.00 | 35,000,000.00 | 33,052,943.00 | 3.100 | 3.057 | 3.100 | 04/29/2027 | 1,579 |
| 3130ARQ87 | 42090 | FHLB NOTES | 04/29/2022 | 15,000,000.00 | 15,000,000.00 | 14,276,711.70 | 3.000 | 2.958 | 3.000 | 04/29/2026 | 1,214 |
| 3130ARQ87 | 42091 | FHLB NOTES | 04/29/2022 | 25,000,000.00 | 25,000,000.00 | 23,794,519.50 | 3.000 | 2.958 | 3.000 | 04/29/2026 | 1,214 |
| 3130ARQ87 | 42092 | FHLB NOTES | 04/29/2022 | 25,000,000.00 | 25,000,000.00 | 23,794,519.50 | 3.000 | 2.958 | 3.000 | 04/29/2026 | 1,214 |
| 3130ARUR0 | 42143 | FHLB NOTES | 05/10/2022 | 25,000,000.00 | 25,000,000.00 | 23,670,430.50 | 3.200 | 3.156 | 3.200 | 05/10/2027 | 1,590 |
| 3130ARUR0 | 42144 | FHLB NOTES | 05/10/2022 | 4,196,339.00 | 4,200,000.00 | 3,976,632.32 | 3.200 | 3.177 | 3.221 | 05/10/2027 | 1,590 |
| 3130ARUZ2 | 42166 | FHLB NOTES | 05/13/2022 | 10,000,000.00 | 10,000,000.00 | 9,538,225.00 | 3.100 | 3.057 | 3.100 | 05/13/2026 | 1,228 |
| 3130ANMH0 | 42245 | FHLB NOTES | 06/03/2022 | 9,510,729.96 | 10,215,000.00 | 9,074,813.04 | 1.100 | 3.095 | 3.138 | 08/20/2026 | 1,327 |
| 3130AS6Q7 | 42256 | FHLB NOTES | 06/07/2022 | 30,000,000.00 | 30,000,000.00 | 28,422,284.10 | 3.250 | 3.205 | 3.250 | 06/07/2027 | 1,618 |
| 3130ATW45 | 42728 | FHLB NOTES | 11/29/2022 | 30,000,000.00 | 30,000,000.00 | 30,028,928.10 | 5.050 | 4.980 | 5.050 | 11/29/2027 | 1,793 |
| 3130ANEC0 | 42774 | FHLB NOTES | 12/13/2022 | 31,174,067.99 | 35,000,000.00 | 30,982,385.35 | 0.500 | 4.285 | 4.345 | 07/29/2026 | 1,305 |
| 3134GVVX3 | 40506 | FHLMC NOTES | 05/28/2020 | 6,000,000.00 | 6,000,000.00 | 5,469,471.12 | 0.750 | 0.739 | 0.750 | 05/28/2025 | 878 |
| 3134GVYX0 | 40508 | FHLMC NOTES | 06/03/2020 | 10,000,000.00 | 10,000,000.00 | 9,448,195.10 | 0.500 | 0.493 | 0.500 | 06/03/2024 | 519 |
| 3134GVYX0 | 40509 | FHLMC NOTES | 06/03/2020 | 10,000,000.00 | 10,000,000.00 | 9,448,195.10 | 0.500 | 0.493 | 0.500 | 06/03/2024 | 519 |
| 3134GWUD6 | 40625 | FHLMC NOTES | 09/30/2020 | 15,000,000.00 | 15,000,000.00 | 13,784,244.45 | 0.400 | 0.394 | 0.400 | 12/30/2024 | 729 |
| 3134GWWR3 | 40626 | FHLMC NOTES | 09/30/2020 | 24,500,000.00 | 24,500,000.00 | 22,019,910.08 | 0.520 | 0.512 | 0.520 | 09/30/2025 | 1,003 |
| 3134GWZR0 | 40657 | FHLMC NOTES | 10/21/2020 | 8,767,030.99 | 8,770,000.00 | 8,119,583.21 | 0.400 | 0.413 | 0.418 | 10/21/2024 | 659 |
| 3134GW6E1 | 40706 | FHLMC NOTES | 11/02/2020 | 60,000,000.00 | 60,000,000.00 | 57,806,673.00 | 0.320 | 0.315 | 0.320 | 11/02/2023 | 305 |
| 3134GW6E1 | 40707 | FHLMC NOTES | 11/02/2020 | 5,000,000.00 | 5,000,000.00 | 4,817,222.75 | 0.320 | 0.315 | 0.320 | 11/02/2023 | 305 |
| 3134GXBL7 | 40754 | FHLMC NOTES | 11/18/2020 | 13,869,959.65 | 13,873,000.00 | 13,331,967.29 | 0.300 | 0.320 | 0.325 | 11/16/2023 | 319 |
| 3134GXDK7 | 40783 | FHLMC NOTES | 11/30/2020 | 30,000,000.00 | 30,000,000.00 | 28,252,690.20 | 0.325 | 0.320 | 0.325 | 05/30/2024 | 515 |
| 3134GXEX8 | 40805 | FHLMC NOTES | 12/07/2020 | 21,324,105.49 | 21,325,000.00 | 20,921,534.84 | 0.250 | 0.256 | 0.260 | 06/01/2023 | 151 |
| 3134GW5R3 | 42038 | FHLMC NOTES | 04/20/2022 | 34,725,194.44 | 37,000,000.00 | 33,228,269.58 | 0.650 | 2.919 | 2.959 | 10/27/2025 | 1,030 |
| 3134GW5R3 | 42071 | FHLMC NOTES | 04/27/2022 | 15,024,123.94 | 16,000,000.00 | 14,368,981.44 | 0.650 | 2.899 | 2.940 | 10/27/2025 | 1,030 |
| 3134GW6C5 | 42098 | FHLMC NOTES | 05/02/2022 | 18,383,388.37 | 20,000,000.00 | 17,461,471.60 | 0.800 | 3.036 | 3.078 | 10/28/2026 | 1,396 |
| 3134GXHX5 | 42109 | FHLMC NOTES | 05/03/2022 | 13,711,843.11 | 15,000,000.00 | 13,101,378.60 | 0.850 | 3.145 | 3.189 | 12/23/2026 | 1,452 |
| 3134GX3A0 | 42587 | FHLMC NOTES | 09/30/2022 | 14,940,110.56 | 15,000,000.00 | 14,908,438.05 | 4.750 | 4.840 | 4.908 | 09/30/2025 | 1,003 |
| 3134GY7D8 | 42817 | FHLMC NOTES | 12/28/2022 | 45,000,000.00 | 45,000,000.00 | 45,050,102.55 | 5.050 | 4.980 | 5.050 | 06/28/2024 | 544 |
| 3134GY7D8 | 42818 | FHLMC NOTES | 12/28/2022 | 7,000,000.00 | 7,000,000.00 | 7,007,793.73 | 5.050 | 4.980 | 5.050 | 06/28/2024 | 544 |
| 3134GY7C0 | 42819 | FHLMC NOTES | 12/29/2022 | 8,450,000.00 | 8,450,000.00 | 8,446,518.26 | 5.010 | 4.941 | 5.010 | 12/29/2025 | 1,093 |
| 3136G4XZ1 | 40522 | FNMA NOTES | 06/30/2020 | 15,000,000.00 | 15,000,000.00 | 13,656,530.10 | 0.740 | 0.729 | 0.740 | 06/30/2025 | 911 |
| 3136G4XZ1 | 40523 | FNMA NOTES | 06/30/2020 | 5,000,000.00 | 5,000,000.00 | 4,552,176.70 | 0.740 | 0.729 | 0.740 | 06/30/2025 | 911 |

Portfolio SCL2
AP

Fund COMM - COMMINGLED POOL
Investments by Fund
December 31, 2022

| 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 | | | | | | | | | | | |
| 3136G4YU1 | 40528 | FNMA NOTES | 07/15/2020 | 10,000,000.00 | 10,000,000.00 | 9,090,690.60 | 0.730 | 0.720 | 0.730 | 07/15/2025 | 926 |
| 3136G4YU1 | 40529 | FNMA NOTES | 07/15/2020 | 5,518,000.00 | 5,518,000.00 | 5,016,243.07 | 0.730 | 0.720 | 0.730 | 07/15/2025 | 926 |
| 3136G4A45 | 40534 | FNMA NOTES | 07/22/2020 | 20,000,000.00 | 20,000,000.00 | 18,161,795.00 | 0.710 | 0.700 | 0.710 | 07/22/2025 | 933 |
| 3136G4B77 | 40543 | FNMA NOTES | 08/04/2020 | 20,000,000.00 | 20,000,000.00 | 18,135,801.20 | 0.700 | 0.690 | 0.700 | 08/04/2025 | 946 |
| 3135G05P4 | 40546 | FNMA NOTES | 08/10/2020 | 24,998,271.20 | 25,000,000.00 | 24,355,211.25 | 0.300 | 0.307 | 0.311 | 08/03/2023 | 214 |
| 3136G4H63 | 40550 | FNMA NOTES | 08/19/2020 | 11,500,000.00 | 11,500,000.00 | 10,373,082.23 | 0.550 | 0.542 | 0.550 | 08/19/2025 | 961 |
| 3136G4H63 | 40551 | FNMA NOTES | 08/19/2020 | 10,000,000.00 | 10,000,000.00 | 9,020,071.50 | 0.550 | 0.542 | 0.550 | 08/19/2025 | 961 |
| 3136G4H63 | 40552 | FNMA NOTES | 08/19/2020 | 15,000,000.00 | 15,000,000.00 | 13,530,107.25 | 0.550 | 0.542 | 0.550 | 08/19/2025 | 961 |
| 3136G4X40 | 40575 | FNMA NOTES | 09/08/2020 | 12,638,312.19 | 12,640,000.00 | 11,379,963.27 | 0.600 | 0.596 | 0.605 | 08/26/2025 | 968 |
| 3136G43H4 | 40592 | FNMA NOTES | 09/16/2020 | 11,685,000.00 | 11,685,000.00 | 10,846,365.21 | 0.400 | 0.394 | 0.400 | 09/16/2024 | 624 |
| 3136G43C5 | 40611 | FNMA NOTES | 09/24/2020 | 10,000,000.00 | 10,000,000.00 | 9,623,583.00 | 0.300 | 0.295 | 0.300 | 10/24/2023 | 296 |
| 3136G46K4 | 40685 | FNMA NOTES | 10/28/2020 | 35,000,000.00 | 35,000,000.00 | 31,589,990.25 | 0.500 | 0.493 | 0.500 | 07/28/2025 | 939 |
| 3136G46K4 | 40686 | FNMA NOTES | 10/28/2020 | 14,000,000.00 | 14,000,000.00 | 12,635,996.10 | 0.500 | 0.493 | 0.500 | 07/28/2025 | 939 |
| 3136G46K4 | 40687 | FNMA NOTES | 10/28/2020 | 26,000,000.00 | 26,000,000.00 | 23,466,849.90 | 0.500 | 0.493 | 0.500 | 07/28/2025 | 939 |
| 3136G45C3 | 40749 | FNMA NOTES | 11/17/2020 | 9,989,440.45 | 10,000,000.00 | 8,964,573.20 | 0.540 | 0.570 | 0.577 | 10/27/2025 | 1,030 |
| 3135GA2Z3 | 40780 | FNMA NOTES | 11/27/2020 | 24,989,148.04 | 25,000,000.00 | 22,383,519.00 | 0.560 | 0.567 | 0.575 | 11/17/2025 | 1,051 |
| 3135GA7F2 | 40847 | FNMA NOTES | 12/15/2020 | 39,800,000.00 | 39,800,000.00 | 37,658,996.41 | 0.350 | 0.345 | 0.350 | 03/15/2024 | 439 |
| 3135GAAJ0 | 40873 | FNMA NOTES | 12/28/2020 | 40,000,000.00 | 40,000,000.00 | 37,308,205.60 | 0.360 | 0.355 | 0.359 | 07/26/2024 | 572 |
| 3135GAAJ0 | 40874 | FNMA NOTES | 12/28/2020 | 20,000,000.00 | 20,000,000.00 | 18,654,102.80 | 0.360 | 0.355 | 0.359 | 07/26/2024 | 572 |
| 3136G4W41 | 41809 | FNMA NOTES | 02/03/2022 | 29,301,913.10 | 30,000,000.00 | 27,133,067.10 | 0.650 | 1.534 | 1.556 | 08/25/2025 | 967 |
| 3135G06L2 | 41964 | FNMA NOTES | 04/01/2022 | 18,699,302.53 | 20,000,000.00 | 17,515,688.40 | 0.875 | 2.594 | 2.630 | 12/18/2026 | 1,447 |
| Subtotal and Average | | | | 1,687,169,117.82 | 1,702,851,000.00 | 1,580,141,318.14 | | 1.692 | 1.715 | | 981 |
| US Treasury Notes | | | | | | | | | | | |
| 9128286Z8 | 40155 | U.S. TREASURY NOTES | 12/13/2019 | 30,002,696.51 | 30,000,000.00 | 28,758,990.00 | 1.750 | 1.719 | 1.743 | 06/30/2024 | 546 |
| 91282CBH3 | 41010 | U.S. TREASURY NOTES | 03/23/2021 | 29,566,599.03 | 30,000,000.00 | 26,717,580.00 | 0.375 | 0.842 | 0.854 | 01/31/2026 | 1,126 |
| 91282CAJ0 | 41011 | U.S. TREASURY NOTES | 03/23/2021 | 29,613,360.72 | 30,000,000.00 | 27,003,510.00 | 0.250 | 0.732 | 0.743 | 08/31/2025 | 973 |
| 912828ZW3 | 41016 | U.S. TREASURY NOTES | 03/24/2021 | 24,740,352.76 | 25,000,000.00 | 22,665,050.00 | 0.250 | 0.663 | 0.672 | 06/30/2025 | 911 |
| 912828XB1 | 41023 | U.S. TREASURY NOTES | 03/26/2021 | 25,892,804.98 | 25,000,000.00 | 23,774,425.00 | 2.125 | 0.588 | 0.596 | 05/15/2025 | 865 |
| 91282CAB7 | 41024 | U.S. TREASURY NOTES | 03/26/2021 | 34,638,287.65 | 35,000,000.00 | 31,608,010.00 | 0.250 | 0.647 | 0.656 | 07/31/2025 | 942 |
| 91282CBE0 | 41048 | U.S. TREASURY NOTES | 04/08/2021 | 44,921,660.97 | 45,000,000.00 | 42,916,995.00 | 0.125 | 0.289 | 0.293 | 01/15/2024 | 379 |
| 912828V80 | 41054 | U.S. TREASURY NOTES | 04/12/2021 | 45,940,472.60 | 45,000,000.00 | 43,822,260.00 | 2.250 | 0.303 | 0.307 | 01/31/2024 | 395 |

Fund COMM - COMMINGLED POOL
Investments by Fund
December 31, 2022

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Date | Days To Maturity |
|-----------------------------|--------------|---------------------|---------------|-------------------------|-------------------------|-------------------------|--------------|--------------|--------------|---------------|------------------|
| US Treasury Notes | | | | | | | | | | | |
| 912828ZW3 | 41062 | U.S. TREASURY NOTES | 04/13/2021 | 39,553,268.15 | 40,000,000.00 | 36,264,080.00 | 0.250 | 0.695 | 0.705 | 06/30/2025 | 911 |
| 91282CAJ0 | 41067 | U.S. TREASURY NOTES | 04/14/2021 | 29,618,021.48 | 30,000,000.00 | 27,003,510.00 | 0.250 | 0.726 | 0.736 | 08/31/2025 | 973 |
| 912828ZT0 | 41075 | U.S. TREASURY NOTES | 04/15/2021 | 29,704,043.63 | 30,000,000.00 | 27,256,650.00 | 0.250 | 0.656 | 0.665 | 05/31/2025 | 881 |
| 91282CBH3 | 41484 | U.S. TREASURY NOTES | 10/29/2021 | 24,475,298.94 | 25,000,000.00 | 22,264,650.00 | 0.375 | 1.058 | 1.073 | 01/31/2026 | 1,126 |
| 9128287B0 | 41496 | U.S. TREASURY NOTES | 11/03/2021 | 25,665,560.66 | 25,000,000.00 | 23,221,675.00 | 1.875 | 1.076 | 1.091 | 06/30/2026 | 1,276 |
| 91282CAJ0 | 41517 | U.S. TREASURY NOTES | 11/12/2021 | 29,397,844.53 | 30,000,000.00 | 27,003,510.00 | 0.250 | 1.006 | 1.020 | 08/31/2025 | 973 |
| 9128285Z9 | 41541 | U.S. TREASURY NOTES | 11/19/2021 | 35,716,241.10 | 35,000,000.00 | 34,179,670.00 | 2.500 | 0.584 | 0.592 | 01/31/2024 | 395 |
| 9128286X3 | 41550 | U.S. TREASURY NOTES | 11/23/2021 | 25,717,541.43 | 25,000,000.00 | 23,419,925.00 | 2.125 | 1.239 | 1.257 | 05/31/2026 | 1,246 |
| 912828P46 | 41602 | U.S. TREASURY NOTES | 11/26/2021 | 40,458,999.07 | 40,000,000.00 | 37,031,240.00 | 1.625 | 1.229 | 1.246 | 02/15/2026 | 1,141 |
| 9128282D1 | 41613 | U.S. TREASURY NOTES | 11/30/2021 | 40,246,165.88 | 40,000,000.00 | 39,104,680.00 | 1.375 | 0.434 | 0.440 | 08/31/2023 | 242 |
| 9128286A3 | 41619 | U.S. TREASURY NOTES | 12/01/2021 | 31,401,893.59 | 30,000,000.00 | 28,692,180.00 | 2.625 | 1.055 | 1.070 | 01/31/2026 | 1,126 |
| 912828P46 | 41623 | U.S. TREASURY NOTES | 12/02/2021 | 25,399,710.97 | 25,000,000.00 | 23,144,525.00 | 1.625 | 1.084 | 1.099 | 02/15/2026 | 1,141 |
| 912828YD6 | 41656 | U.S. TREASURY NOTES | 12/13/2021 | 40,242,813.59 | 40,000,000.00 | 36,312,480.00 | 1.375 | 1.187 | 1.203 | 08/31/2026 | 1,338 |
| 912828P79 | 41658 | U.S. TREASURY NOTES | 12/13/2021 | 40,071,556.84 | 40,000,000.00 | 39,816,360.00 | 1.500 | 0.367 | 0.372 | 02/28/2023 | 58 |
| 91282CAT8 | 41659 | U.S. TREASURY NOTES | 12/13/2021 | 39,013,306.59 | 40,000,000.00 | 35,803,120.00 | 0.250 | 1.127 | 1.143 | 10/31/2025 | 1,034 |
| 91282CBM2 | 41660 | U.S. TREASURY NOTES | 12/13/2021 | 39,742,620.43 | 40,000,000.00 | 38,012,480.00 | 0.125 | 0.693 | 0.703 | 02/15/2024 | 410 |
| 91282CBM2 | 41682 | U.S. TREASURY NOTES | 12/17/2021 | 39,752,670.09 | 40,000,000.00 | 38,012,480.00 | 0.125 | 0.671 | 0.680 | 02/15/2024 | 410 |
| 9128284U1 | 41686 | U.S. TREASURY NOTES | 12/20/2021 | 40,420,107.72 | 40,000,000.00 | 39,617,200.00 | 2.625 | 0.483 | 0.490 | 06/30/2023 | 180 |
| 9128284U1 | 41687 | U.S. TREASURY NOTES | 12/20/2021 | 20,208,539.05 | 20,000,000.00 | 19,808,600.00 | 2.625 | 0.498 | 0.505 | 06/30/2023 | 180 |
| 912828YG9 | 41816 | U.S. TREASURY NOTES | 02/07/2022 | 19,913,668.19 | 20,000,000.00 | 18,322,660.00 | 1.625 | 1.721 | 1.745 | 09/30/2026 | 1,368 |
| 912828Y95 | 42053 | U.S. TREASURY NOTES | 04/22/2022 | 43,398,694.75 | 45,000,000.00 | 41,667,210.00 | 1.875 | 2.899 | 2.939 | 07/31/2026 | 1,307 |
| 9128287B0 | 42104 | U.S. TREASURY NOTES | 05/02/2022 | 33,806,373.36 | 35,000,000.00 | 32,510,345.00 | 1.875 | 2.878 | 2.918 | 06/30/2026 | 1,276 |
| 9128285Z9 | 42770 | U.S. TREASURY NOTES | 12/12/2022 | 43,982,756.02 | 45,000,000.00 | 43,945,290.00 | 2.500 | 4.604 | 4.668 | 01/31/2024 | 395 |
| 91282CBE0 | 42776 | U.S. TREASURY NOTES | 12/13/2022 | 42,944,454.70 | 45,000,000.00 | 42,916,995.00 | 0.125 | 4.627 | 4.691 | 01/15/2024 | 379 |
| Subtotal and Average | | | | 1,086,168,385.98 | 1,090,000,000.00 | 1,022,598,335.00 | | 1.253 | 1.270 | | 771 |
| Corporate Bonds | | | | | | | | | | | |
| 037833CU2 | 40165 | APPLE INC | 12/16/2019 | 10,105,048.58 | 10,000,000.00 | 9,739,351.40 | 2.850 | 2.010 | 2.038 | 05/11/2024 | 496 |
| 037833DF4 | 40274 | APPLE INC | 01/23/2020 | 5,080,274.64 | 5,000,000.00 | 4,817,736.85 | 2.750 | 1.892 | 1.918 | 01/13/2025 | 743 |
| 037833DV9 | 40499 | APPLE INC | 05/11/2020 | 6,997,708.15 | 7,000,000.00 | 6,899,087.72 | 0.750 | 0.830 | 0.842 | 05/11/2023 | 130 |
| 037833DX5 | 40553 | APPLE INC | 08/20/2020 | 29,962,672.67 | 30,000,000.00 | 27,059,359.80 | 0.550 | 0.589 | 0.597 | 08/20/2025 | 962 |
| 037833EB2 | 40926 | APPLE INC | 02/08/2021 | 19,986,223.67 | 20,000,000.00 | 17,770,235.80 | 0.700 | 0.712 | 0.722 | 02/08/2026 | 1,134 |

Portfolio SCL2
AP

FI (PRF_FI) 7.3.11
Report Ver. 7.3.11

Fund COMM - COMMINGLED POOL
Investments by Fund
December 31, 2022

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Date | Days To Maturity |
|------------------------|--------------|-----------------------------|---------------|---------------|---------------|---------------|--------------|---------|---------|---------------|------------------|
| Corporate Bonds | | | | | | | | | | | |
| 037833CJ7 | 41990 | APPLE INC | 04/11/2022 | 11,816,020.36 | 11,694,000.00 | 11,202,534.39 | 3.350 | 3.031 | 3.073 | 02/09/2027 | 1,500 |
| 037833CJ7 | 41991 | APPLE INC | 04/12/2022 | 11,955,267.30 | 11,850,000.00 | 11,351,978.15 | 3.350 | 3.060 | 3.103 | 02/09/2027 | 1,500 |
| 023135BW5 | 41175 | Amazon | 06/10/2021 | 25,031,854.33 | 25,000,000.00 | 23,556,198.75 | 0.450 | 0.351 | 0.355 | 05/12/2024 | 497 |
| 023135CF1 | 42005 | Amazon | 04/13/2022 | 39,929,410.67 | 40,000,000.00 | 38,017,676.80 | 3.300 | 3.299 | 3.345 | 04/13/2027 | 1,563 |
| 023135CP9 | 42735 | Amazon | 12/01/2022 | 49,971,483.33 | 50,000,000.00 | 49,929,438.50 | 4.550 | 4.500 | 4.563 | 12/01/2027 | 1,795 |
| 06405LAC5 | 42712 | BANK OF NEW YORK | 11/22/2022 | 20,000,000.00 | 20,000,000.00 | 20,054,378.40 | 5.224 | 5.152 | 5.224 | 11/21/2025 | 1,055 |
| 084670BJ6 | 39496 | BERKSHIRE HATHWY | 04/30/2019 | 10,504,943.72 | 10,500,000.00 | 10,478,714.08 | 3.000 | 2.517 | 2.552 | 02/11/2023 | 41 |
| 084670BR8 | 39544 | BERKSHIRE HATHWY | 05/16/2019 | 16,628,442.55 | 16,624,000.00 | 16,552,819.02 | 2.750 | 2.576 | 2.611 | 03/15/2023 | 73 |
| 084670BR8 | 40080 | BERKSHIRE HATHWY | 11/26/2019 | 21,660,465.80 | 21,623,000.00 | 21,530,414.21 | 2.750 | 1.850 | 1.876 | 03/15/2023 | 73 |
| 084664CZ2 | 41908 | BERKSHIRE HATHWY | 03/15/2022 | 39,993,607.56 | 40,000,000.00 | 36,963,119.20 | 2.300 | 2.272 | 2.304 | 03/15/2027 | 1,534 |
| 194162AM5 | 42464 | COLGATE-PALMOLIVE CO | 08/09/2022 | 4,996,001.47 | 5,000,000.00 | 4,847,826.60 | 3.100 | 3.089 | 3.132 | 08/15/2025 | 957 |
| 166764BV1 | 40500 | CHEVRON CORP. | 05/11/2020 | 5,000,000.00 | 5,000,000.00 | 4,935,258.10 | 1.141 | 1.125 | 1.141 | 05/11/2023 | 130 |
| 166756AE6 | 40548 | CHEVRON CORP. | 08/12/2020 | 15,000,000.00 | 15,000,000.00 | 13,567,985.70 | 0.687 | 0.677 | 0.687 | 08/12/2025 | 954 |
| 166764BV1 | 40674 | CHEVRON CORP. | 10/26/2020 | 31,458,113.70 | 31,370,000.00 | 30,963,809.32 | 1.141 | 0.353 | 0.358 | 05/11/2023 | 130 |
| 166756AJ5 | 41097 | CHEVRON CORP. | 04/26/2021 | 13,810,672.00 | 13,800,000.00 | 13,417,606.83 | 0.426 | 0.294 | 0.298 | 08/11/2023 | 222 |
| 57629WDG2 | 41926 | MASSMUTUAL GLOBAL FUNDING | 03/21/2022 | 19,994,074.07 | 20,000,000.00 | 19,097,850.00 | 2.800 | 2.775 | 2.813 | 03/21/2025 | 810 |
| 57629WCQ1 | 42334 | MASSMUTUAL GLOBAL FUNDING | 06/28/2022 | 7,046,448.18 | 7,500,000.00 | 6,806,250.00 | 2.350 | 3.948 | 4.003 | 01/14/2027 | 1,474 |
| 59217GEE5 | 40238 | MET LIFE GLOBAL FUNDING | 01/13/2020 | 10,000,100.00 | 10,000,000.00 | 9,992,466.70 | 1.950 | 1.892 | 1.918 | 01/13/2023 | 12 |
| 58989V2C7 | 41073 | MET LIFE GLOBAL FUNDING | 04/15/2021 | 10,001,485.05 | 10,000,000.00 | 9,445,158.50 | 0.700 | 0.678 | 0.688 | 04/05/2024 | 460 |
| 59217GEN5 | 41168 | MET LIFE GLOBAL FUNDING | 06/08/2021 | 14,992,539.76 | 15,000,000.00 | 14,046,606.15 | 0.550 | 0.577 | 0.585 | 06/07/2024 | 523 |
| 59217GEK1 | 41342 | MET LIFE GLOBAL FUNDING | 09/01/2021 | 9,799,283.84 | 9,793,000.00 | 9,500,089.02 | 0.450 | 0.348 | 0.353 | 09/01/2023 | 243 |
| 59217GEH8 | 41824 | MET LIFE GLOBAL FUNDING | 02/09/2022 | 19,014,473.53 | 19,048,000.00 | 18,731,557.48 | 0.900 | 1.290 | 1.308 | 06/08/2023 | 158 |
| 59217GBY4 | 41873 | MET LIFE GLOBAL FUNDING | 03/01/2022 | 8,772,509.90 | 8,500,000.00 | 7,953,960.00 | 3.450 | 2.548 | 2.584 | 12/18/2026 | 1,447 |
| 59217GEW5 | 42101 | MET LIFE GLOBAL FUNDING | 05/02/2022 | 9,867,795.96 | 10,000,000.00 | 9,594,165.40 | 2.800 | 3.382 | 3.429 | 03/21/2025 | 810 |
| 59217GFB0 | 42345 | MET LIFE GLOBAL FUNDING | 06/30/2022 | 14,989,746.33 | 15,000,000.00 | 14,641,341.60 | 4.400 | 4.356 | 4.417 | 06/30/2027 | 1,641 |
| 594918BX1 | 39489 | MICROSOFT CORP | 04/29/2019 | 6,513,458.07 | 6,500,000.00 | 6,379,091.10 | 2.875 | 2.635 | 2.672 | 02/06/2024 | 401 |
| 594918BQ6 | 40005 | MICROSOFT CORP | 11/01/2019 | 10,828,368.60 | 10,815,000.00 | 10,643,341.08 | 2.000 | 1.762 | 1.786 | 08/08/2023 | 219 |
| 594918BY9 | 42081 | MICROSOFT CORP | 04/28/2022 | 5,205,226.60 | 5,168,000.00 | 4,985,769.81 | 3.300 | 3.057 | 3.099 | 02/06/2027 | 1,497 |
| 594918BR4 | 42668 | MICROSOFT CORP | 11/04/2022 | 23,229,077.73 | 25,000,000.00 | 23,322,405.00 | 2.400 | 4.498 | 4.560 | 08/08/2026 | 1,315 |
| 641062AR5 | 42791 | NESTLE HOLDINGS INC | 12/16/2022 | 22,458,348.96 | 25,000,000.00 | 22,200,115.00 | 0.625 | 4.170 | 4.228 | 01/15/2026 | 1,110 |
| 637639AB1 | 41103 | NATIONAL SECS CLEARING CORP | 04/27/2021 | 5,053,332.59 | 5,000,000.00 | 4,638,297.75 | 1.500 | 1.013 | 1.027 | 04/23/2025 | 843 |
| 637639AH8 | 42736 | NATIONAL SECS CLEARING CORP | 12/01/2022 | 15,046,869.32 | 14,950,000.00 | 15,060,468.69 | 5.100 | 4.879 | 4.947 | 11/21/2027 | 1,785 |

Portfolio SCL2
AP

Fund COMM - COMMINGLED POOL
Investments by Fund
December 31, 2022

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Date | Days To Maturity |
|------------------------|--------------|--------------------------------|---------------|---------------|---------------|---------------|--------------|---------|---------|---------------|------------------|
| Corporate Bonds | | | | | | | | | | | |
| 66815L2F5 | 42707 | NORTHWESTERN MUTUAL LIFE INSUR | 11/21/2022 | 28,152,550.74 | 31,807,000.00 | 28,124,338.15 | 1.750 | 4.870 | 4.938 | 01/11/2027 | 1,471 |
| 64952WDT7 | 41081 | NEW YORK LIFE GLOBAL | 04/19/2021 | 18,607,290.18 | 18,611,000.00 | 17,942,046.59 | 0.400 | 0.419 | 0.424 | 10/21/2023 | 293 |
| 64952WEB5 | 41104 | NEW YORK LIFE GLOBAL | 04/27/2021 | 29,992,198.89 | 30,000,000.00 | 28,264,358.70 | 0.550 | 0.562 | 0.569 | 04/27/2024 | 482 |
| 64952WED1 | 41174 | NEW YORK LIFE GLOBAL | 06/09/2021 | 19,986,657.11 | 20,000,000.00 | 17,678,493.00 | 1.150 | 1.154 | 1.170 | 06/09/2026 | 1,255 |
| 64952WEJ8 | 41483 | NEW YORK LIFE GLOBAL | 10/29/2021 | 24,980,199.07 | 25,000,000.00 | 23,167,514.50 | 0.900 | 0.931 | 0.944 | 10/29/2024 | 667 |
| 64952WEK5 | 41757 | NEW YORK LIFE GLOBAL | 01/14/2022 | 34,974,345.00 | 35,000,000.00 | 32,626,947.50 | 1.450 | 1.466 | 1.486 | 01/14/2025 | 744 |
| 64952WED1 | 41825 | NEW YORK LIFE GLOBAL | 02/09/2022 | 9,169,616.98 | 9,445,000.00 | 8,348,668.32 | 1.150 | 2.012 | 2.040 | 06/09/2026 | 1,255 |
| 6944PL2C2 | 41330 | PACIFIC LIFE GLOBAL | 08/27/2021 | 40,033,575.34 | 40,000,000.00 | 38,607,614.80 | 0.500 | 0.378 | 0.384 | 09/23/2023 | 265 |
| 740189AM7 | 41978 | PRECISION CASTPARTS CORP | 04/07/2022 | 10,549,514.72 | 10,494,000.00 | 10,122,575.78 | 3.250 | 2.962 | 3.004 | 06/15/2025 | 896 |
| 742651DP4 | 40337 | PRIVATE EXPORT FUND CORPORATIO | 02/18/2020 | 11,537,138.03 | 11,385,000.00 | 10,980,711.14 | 2.450 | 1.526 | 1.548 | 07/15/2024 | 561 |
| 742651DX7 | 40379 | PRIVATE EXPORT FUND CORPORATIO | 03/13/2020 | 11,779,436.15 | 11,610,000.00 | 10,931,568.26 | 1.750 | 0.938 | 0.951 | 11/15/2024 | 684 |
| 74274TAH3 | 41117 | PRIVATE EXPORT FUND CORPORATIO | 04/29/2021 | 34,994,019.82 | 35,000,000.00 | 34,573,195.65 | 0.300 | 0.348 | 0.353 | 04/28/2023 | 117 |
| 74274TAG5 | 41284 | PRIVATE EXPORT FUND CORPORATIO | 08/05/2021 | 20,025,512.37 | 20,000,000.00 | 18,694,178.20 | 0.550 | 0.462 | 0.468 | 07/30/2024 | 576 |
| 74274TAG5 | 41558 | PRIVATE EXPORT FUND CORPORATIO | 11/23/2021 | 9,948,689.97 | 10,000,000.00 | 9,347,089.10 | 0.550 | 0.867 | 0.879 | 07/30/2024 | 576 |
| 742718FV6 | 41801 | PROCTER & GAMBLE | 02/01/2022 | 54,936,218.33 | 55,000,000.00 | 50,072,144.65 | 1.900 | 1.903 | 1.929 | 02/01/2027 | 1,492 |
| 742718ER6 | 41999 | PROCTER & GAMBLE | 04/12/2022 | 10,647,537.47 | 10,845,000.00 | 10,049,663.16 | 2.450 | 2.919 | 2.960 | 11/03/2026 | 1,402 |
| 74153WCQ0 | 41639 | PRICOA Global Funding 1_PRU | 12/08/2021 | 19,986,718.92 | 20,000,000.00 | 18,511,327.60 | 1.150 | 1.168 | 1.185 | 12/06/2024 | 705 |
| 21688AAQ5 | 40892 | RABOBANK | 01/12/2021 | 6,998,340.81 | 7,000,000.00 | 6,676,274.08 | 0.375 | 0.392 | 0.398 | 01/12/2024 | 376 |
| 21688AAU6 | 42494 | RABOBANK | 08/22/2022 | 14,994,336.25 | 15,000,000.00 | 14,738,931.30 | 3.875 | 3.845 | 3.899 | 08/22/2024 | 599 |
| 89236TGT6 | 40326 | TOYOTA MOTOR CREDIT CORP | 02/13/2020 | 29,991,491.00 | 30,000,000.00 | 28,209,753.90 | 1.800 | 1.789 | 1.814 | 02/13/2025 | 774 |
| 90327QD48 | 40477 | USAA CAPITAL CORP | 04/21/2020 | 2,499,658.72 | 2,500,000.00 | 2,474,399.23 | 1.500 | 1.520 | 1.542 | 05/01/2023 | 120 |
| 90327QD89 | 42219 | USAA CAPITAL CORP | 05/26/2022 | 14,960,945.97 | 15,000,000.00 | 14,479,708.65 | 3.375 | 3.446 | 3.493 | 05/01/2025 | 851 |
| 90331HPF4 | 40117 | U S BANK | 12/09/2019 | 28,999,824.43 | 29,000,000.00 | 28,987,529.13 | 1.950 | 1.950 | 1.977 | 01/09/2023 | 8 |
| 90331HPF4 | 40154 | U S BANK | 12/13/2019 | 11,000,000.00 | 11,000,000.00 | 10,995,269.67 | 1.950 | 1.922 | 1.949 | 01/09/2023 | 8 |
| 90331HPL1 | 40268 | U S BANK | 01/21/2020 | 19,982,486.67 | 20,000,000.00 | 18,952,185.20 | 2.050 | 2.066 | 2.095 | 01/21/2025 | 751 |
| 92826CAD4 | 42288 | VISA | 06/15/2022 | 19,561,628.59 | 20,000,000.00 | 19,283,782.40 | 3.150 | 3.897 | 3.952 | 12/14/2025 | 1,078 |
| 92826CAD4 | 42792 | VISA | 12/16/2022 | 24,224,197.36 | 25,000,000.00 | 24,104,728.00 | 3.150 | 4.222 | 4.280 | 12/14/2025 | 1,078 |
| 931142EL3 | 39714 | WALMART | 07/29/2019 | 5,048,104.64 | 5,000,000.00 | 4,861,863.90 | 2.850 | 2.148 | 2.178 | 07/08/2024 | 554 |
| 931142EK5 | 39996 | WALMART | 10/30/2019 | 10,069,893.62 | 10,000,000.00 | 9,933,156.90 | 3.400 | 1.878 | 1.904 | 06/26/2023 | 176 |
| 931142DV2 | 40315 | WALMART | 02/07/2020 | 28,436,488.92 | 27,975,000.00 | 26,902,593.76 | 2.650 | 1.741 | 1.765 | 12/15/2024 | 714 |
| 931142ER0 | 41379 | WALMART | 09/17/2021 | 9,985,972.00 | 10,000,000.00 | 8,866,555.60 | 1.050 | 1.074 | 1.088 | 09/17/2026 | 1,355 |
| 931142EM1 | 41875 | WALMART | 03/01/2022 | 2,380,494.16 | 2,315,000.00 | 2,230,185.99 | 3.050 | 2.141 | 2.171 | 07/08/2026 | 1,284 |

Portfolio SCL2
AP

Fund COMM - COMMINGLED POOL
Investments by Fund
December 31, 2022

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Date | Days To Maturity |
|--------------------------------------|--------------|--------------------------------|---------------|-------------------------|-------------------------|-------------------------|--------------|--------------|--------------|---------------|------------------|
| Corporate Bonds | | | | | | | | | | | |
| 931142EW9 | 42542 | WALMART | 09/09/2022 | 19,987,451.85 | 20,000,000.00 | 19,696,347.80 | 3.900 | 3.871 | 3.924 | 09/09/2025 | 982 |
| 931142EX7 | 42578 | WALMART | 09/27/2022 | 9,780,711.56 | 10,000,000.00 | 9,861,222.10 | 3.950 | 4.414 | 4.476 | 09/09/2027 | 1,712 |
| 30231GAC6 | 39998 | EXXON MOBIL CORP | 10/31/2019 | 5,068,863.72 | 5,000,000.00 | 4,902,248.10 | 3.176 | 1.950 | 1.977 | 03/15/2024 | 439 |
| 30231GBH4 | 40403 | EXXON MOBIL CORP | 03/19/2020 | 15,000,000.00 | 15,000,000.00 | 14,462,832.75 | 2.992 | 2.951 | 2.992 | 03/19/2025 | 808 |
| 30231GAF9 | 40505 | EXXON MOBIL CORP | 05/26/2020 | 5,159,327.62 | 5,000,000.00 | 4,784,257.70 | 2.709 | 1.184 | 1.200 | 03/06/2025 | 795 |
| Subtotal and Average | | | | 1,277,132,785.97 | 1,285,722,000.00 | 1,224,140,724.16 | | 2.142 | 2.172 | | 843 |
| ABS - Green Bonds | | | | | | | | | | | |
| 89190GAC1 | 41182 | TOYOTA AUTO REC OWNER TRUST | 06/14/2021 | 29,996,769.00 | 30,000,000.00 | 28,845,678.00 | 0.260 | 0.261 | 0.265 | 11/17/2025 | 1,051 |
| 89238LAC4 | 41867 | Toyota Lease Owner Trust | 02/28/2022 | 18,997,009.40 | 19,000,000.00 | 18,325,253.00 | 1.960 | 1.951 | 1.978 | 02/20/2025 | 781 |
| Subtotal and Average | | | | 48,993,778.40 | 49,000,000.00 | 47,170,931.00 | | 0.917 | 0.929 | | 946 |
| Asset Backed Securities (ABS) | | | | | | | | | | | |
| 02007TAC9 | 40134 | ALLY Auto Receivables Trust | 12/11/2019 | 581,919.34 | 582,019.56 | 581,250.83 | 1.840 | 1.829 | 1.854 | 06/17/2024 | 533 |
| 02008JAC0 | 42182 | ALLY Auto Receivables Trust | 05/18/2022 | 29,494,288.80 | 29,500,000.00 | 28,738,342.45 | 3.310 | 3.296 | 3.341 | 11/16/2026 | 1,415 |
| 02582JJR2 | 41529 | American Express Credit Acct | 11/17/2021 | 32,494,923.50 | 32,500,000.00 | 30,170,539.75 | 0.900 | 0.895 | 0.908 | 11/16/2026 | 1,415 |
| 02589BAA8 | 41919 | American Express Credit Acct | 03/18/2022 | 19,498,997.70 | 19,500,000.00 | 18,395,196.30 | 2.210 | 2.191 | 2.222 | 03/15/2027 | 1,534 |
| 02582JJT8 | 42202 | American Express Credit Acct | 05/24/2022 | 34,992,258.00 | 35,000,000.00 | 33,998,310.50 | 3.390 | 3.376 | 3.423 | 05/17/2027 | 1,597 |
| 05591RAC8 | 40990 | BMW VEHICLE LEASE TRUST | 03/10/2021 | 4,754,224.65 | 4,754,375.36 | 4,715,945.74 | 0.290 | 0.288 | 0.292 | 01/25/2024 | 389 |
| 09690AAD5 | 41368 | BMW VEHICLE LEASE TRUST | 09/15/2021 | 25,999,017.20 | 26,000,000.00 | 24,768,458.00 | 0.430 | 0.593 | 0.602 | 01/27/2025 | 757 |
| 05601XAC3 | 41765 | BMW VEHICLE LEASE TRUST | 01/19/2022 | 16,247,570.63 | 16,250,000.00 | 15,720,895.13 | 1.100 | 1.095 | 1.111 | 03/25/2025 | 814 |
| 09661RAD3 | 40530 | BMW VEHICLE OWNER TRUST | 07/15/2020 | 2,319,602.22 | 2,319,777.36 | 2,289,358.82 | 0.480 | 0.477 | 0.484 | 10/25/2024 | 663 |
| 05602RAD3 | 42183 | BMW VEHICLE OWNER TRUST | 05/18/2022 | 13,999,272.00 | 14,000,000.00 | 13,636,547.40 | 3.210 | 3.189 | 3.234 | 08/25/2026 | 1,332 |
| 14317HAC9 | 42084 | CARMAX AUTO OWNER TRUST | 04/28/2022 | 17,997,262.20 | 18,000,000.00 | 17,506,425.60 | 3.490 | 3.473 | 3.522 | 02/16/2027 | 1,507 |
| 161571HP2 | 40336 | CHASE ISSUANCE TRUST (ABS) | 02/18/2020 | 26,993,814.30 | 27,000,000.00 | 26,970,051.60 | 1.530 | 1.523 | 1.544 | 01/15/2025 | 745 |
| 14041NFW6 | 41242 | Capital One Multi Execution Tr | 07/22/2021 | 23,499,048.25 | 23,500,000.00 | 21,993,509.00 | 0.550 | 0.544 | 0.552 | 07/15/2026 | 1,291 |
| 14041NFY2 | 41612 | Capital One Multi Execution Tr | 11/30/2021 | 35,995,039.20 | 36,000,000.00 | 33,626,887.20 | 1.040 | 1.032 | 1.047 | 11/16/2026 | 1,415 |
| 14041NFZ9 | 41952 | Capital One Multi Execution Tr | 03/30/2022 | 18,998,567.40 | 19,000,000.00 | 18,222,869.60 | 2.800 | 2.781 | 2.819 | 03/15/2027 | 1,534 |
| 14043MAC5 | 40340 | Capital One Prime Auto Receiv | 02/19/2020 | 6,438,854.99 | 6,438,223.76 | 6,376,702.67 | 1.600 | 1.592 | 1.614 | 11/15/2024 | 684 |
| 14044CAC6 | 41476 | Capital One Prime Auto Receiv | 10/27/2021 | 13,999,735.40 | 14,000,000.00 | 13,172,710.60 | 0.770 | 0.761 | 0.772 | 09/15/2026 | 1,353 |
| 14043QAC6 | 42116 | Capital One Prime Auto Receiv | 05/04/2022 | 14,996,722.50 | 15,000,000.00 | 14,522,905.50 | 3.170 | 3.156 | 3.200 | 04/15/2027 | 1,565 |
| 14687TAC1 | 41209 | Carvana Auto Receivables Trust | 06/24/2021 | 13,320,272.72 | 13,321,032.02 | 12,831,421.48 | 0.490 | 0.486 | 0.492 | 03/10/2026 | 1,164 |

Portfolio SCL2
AP

Fund COMM - COMMINGLED POOL
Investments by Fund
December 31, 2022

| 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) | | | | | | | | | | | |
| 14687JAD1 | 41406 | Carvana Auto Receivables Trust | 09/29/2021 | 2,788,967.12 | 2,789,266.69 | 2,763,368.63 | 0.380 | 0.381 | 0.386 | 01/10/2025 | 740 |
| 254683CP8 | 41402 | Discover Card Execution Note | 09/27/2021 | 19,995,718.00 | 20,000,000.00 | 18,607,794.00 | 0.580 | 0.581 | 0.589 | 09/15/2026 | 1,353 |
| 23292GAC7 | 42119 | DLLST LLC | 05/04/2022 | 11,498,323.30 | 11,500,000.00 | 11,184,767.75 | 3.400 | 3.385 | 3.433 | 01/21/2025 | 751 |
| 345329AC0 | 41397 | FORD CREDIT AUTO LEASE TRUST | 09/24/2021 | 20,996,312.40 | 21,000,000.00 | 20,513,530.80 | 0.370 | 0.376 | 0.381 | 10/15/2024 | 653 |
| 34528LAD7 | 42066 | FORD CREDIT AUTO LEASE TRUST | 04/26/2022 | 29,996,376.00 | 30,000,000.00 | 29,409,453.00 | 3.230 | 3.215 | 3.259 | 05/15/2025 | 865 |
| 34532NAC9 | 40958 | FORD CREDIT AUTO OWNER TRUST | 02/22/2021 | 15,325,866.82 | 15,327,158.90 | 14,888,434.30 | 0.300 | 0.299 | 0.304 | 08/15/2025 | 957 |
| 345286AC2 | 41776 | FORD CREDIT AUTO OWNER TRUST | 01/24/2022 | 11,998,574.40 | 12,000,000.00 | 11,412,114.00 | 1.290 | 1.281 | 1.299 | 06/15/2026 | 1,261 |
| 36261RAC2 | 40964 | GM Fin'cl Auto Leasing Trust | 02/24/2021 | 2,935,146.34 | 2,935,446.93 | 2,910,396.12 | 0.260 | 0.263 | 0.266 | 02/20/2024 | 415 |
| 36266FAC3 | 42152 | GM Fin'cl Auto Leasing Trust | 05/11/2022 | 15,998,331.20 | 16,000,000.00 | 15,652,822.40 | 3.420 | 3.404 | 3.451 | 06/20/2025 | 901 |
| 362585AC5 | 42009 | GM FINANCIAL SECURITIZED | 04/13/2022 | 11,497,596.50 | 11,500,000.00 | 11,141,285.10 | 3.100 | 3.086 | 3.129 | 02/16/2027 | 1,507 |
| 44891VAC5 | 41187 | Hyundai Auto Lease Sec Trust | 06/16/2021 | 22,496,625.00 | 22,500,000.00 | 22,156,724.25 | 0.330 | 0.335 | 0.339 | 06/17/2024 | 533 |
| 44933MAC5 | 41387 | Hyundai Auto Lease Sec Trust | 09/22/2021 | 25,247,714.88 | 25,250,000.00 | 24,542,356.13 | 0.380 | 0.380 | 0.386 | 09/16/2024 | 624 |
| 44891WAC3 | 41766 | Hyundai Auto Lease Sec Trust | 01/19/2022 | 13,249,707.18 | 13,250,000.00 | 12,787,104.63 | 1.160 | 1.148 | 1.164 | 01/15/2025 | 745 |
| 44934LAD4 | 42184 | Hyundai Auto Lease Sec Trust | 05/18/2022 | 37,996,944.80 | 38,000,000.00 | 37,240,649.80 | 3.350 | 3.332 | 3.378 | 06/16/2025 | 897 |
| 43813RAC1 | 40346 | HONDA AUTO RECEIVABLES OWNER T | 02/26/2020 | 3,888,940.08 | 3,889,702.46 | 3,853,791.95 | 1.610 | 1.602 | 1.625 | 04/21/2024 | 476 |
| 43813GAC5 | 40965 | HONDA AUTO RECEIVABLES OWNER T | 02/24/2021 | 8,239,447.54 | 8,239,598.32 | 7,970,208.77 | 0.270 | 0.267 | 0.271 | 04/21/2025 | 841 |
| 43815EAC8 | 41321 | HONDA AUTO RECEIVABLES OWNER T | 08/25/2021 | 17,999,737.20 | 18,000,000.00 | 17,170,894.80 | 0.410 | 0.405 | 0.411 | 11/18/2025 | 1,052 |
| 43815GAC3 | 41554 | HONDA AUTO RECEIVABLES OWNER T | 11/24/2021 | 13,997,048.80 | 14,000,000.00 | 13,286,806.40 | 0.880 | 0.879 | 0.891 | 01/21/2026 | 1,116 |
| 43815BAC4 | 41855 | HONDA AUTO RECEIVABLES OWNER T | 02/23/2022 | 22,996,540.80 | 23,000,000.00 | 21,856,886.20 | 1.880 | 1.868 | 1.894 | 05/15/2026 | 1,230 |
| 44933LAC7 | 41111 | HYUNDAI AUTO RECEIVABLES TRUST | 04/28/2021 | 8,875,854.85 | 8,876,788.69 | 8,584,689.08 | 0.380 | 0.379 | 0.385 | 09/15/2025 | 988 |
| 41284UAD6 | 40294 | Harley-Davidson Motorcycle | 01/29/2020 | 755,000.32 | 755,165.02 | 753,448.53 | 1.870 | 1.861 | 1.886 | 10/15/2024 | 653 |
| 41284YAD8 | 42040 | Harley-Davidson Motorcycle | 04/20/2022 | 24,995,837.50 | 25,000,000.00 | 24,295,970.00 | 3.060 | 3.044 | 3.086 | 02/15/2027 | 1,506 |
| 47787NAC3 | 40533 | JOHN DEERE OWNER TRUST | 07/22/2020 | 1,708,144.11 | 1,708,404.47 | 1,682,159.45 | 0.510 | 0.510 | 0.517 | 11/15/2024 | 684 |
| 47788UAC6 | 40991 | JOHN DEERE OWNER TRUST | 03/10/2021 | 6,758,268.07 | 6,759,567.26 | 6,526,632.57 | 0.360 | 0.363 | 0.369 | 09/15/2025 | 988 |
| 47789QAC4 | 41240 | JOHN DEERE OWNER TRUST | 07/21/2021 | 7,999,286.40 | 8,000,000.00 | 7,592,621.60 | 0.520 | 0.517 | 0.524 | 03/16/2026 | 1,170 |
| 47787JAC2 | 41910 | JOHN DEERE OWNER TRUST | 03/16/2022 | 9,997,788.00 | 10,000,000.00 | 9,591,357.00 | 2.320 | 2.309 | 2.341 | 09/16/2026 | 1,354 |
| 58769KAD6 | 41220 | MERCEDES-BENZ AUTO LEASE TRUST | 06/29/2021 | 14,748,886.38 | 14,750,000.00 | 14,324,865.18 | 0.400 | 0.399 | 0.404 | 11/15/2024 | 684 |
| 58769VAC4 | 40515 | MERCEDES -BENZ AUTO REC TRUST | 06/23/2020 | 1,704,675.36 | 1,704,808.51 | 1,677,431.50 | 0.550 | 0.546 | 0.554 | 02/18/2025 | 779 |
| 58772WAC7 | 41389 | MERCEDES -BENZ AUTO REC TRUST | 09/22/2021 | 20,247,351.30 | 20,250,000.00 | 19,217,434.27 | 0.460 | 0.459 | 0.466 | 06/15/2026 | 1,261 |
| 65480BAC1 | 41206 | Nissan Auto Receivables Owner | 06/23/2021 | 39,999,324.00 | 40,000,000.00 | 38,279,360.00 | 0.330 | 0.326 | 0.331 | 10/15/2025 | 1,018 |
| 65479QAC1 | 41856 | Nissan Auto Receivables Owner | 02/23/2022 | 17,296,607.47 | 17,300,000.00 | 16,467,589.74 | 1.860 | 1.850 | 1.876 | 08/17/2026 | 1,324 |
| 80286DAC2 | 41207 | Santander Retail Auto Lease Tr | 06/23/2021 | 15,448,048.67 | 15,450,000.00 | 14,934,300.63 | 0.510 | 0.511 | 0.518 | 08/20/2024 | 597 |

Portfolio SCL2
AP

Fund COMM - COMMINGLED POOL
Investments by Fund
December 31, 2022

| 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) | | | | | | | | | | | |
| 80286CAC4 | 41391 | Santander Retail Auto Lease Tr | 09/22/2021 | 7,499,643.00 | 7,500,000.00 | 7,300,524.75 | 0.500 | 0.496 | 0.503 | 03/20/2025 | 809 |
| 89233MAD5 | 40038 | TOYOTA AUTO REC OWNER TRUST | 11/13/2019 | 1,579,825.62 | 1,579,939.69 | 1,576,808.25 | 1.920 | 1.904 | 1.931 | 01/15/2024 | 379 |
| 89240BAC2 | 40930 | TOYOTA AUTO REC OWNER TRUST | 02/08/2021 | 10,645,100.90 | 10,647,077.00 | 10,372,522.95 | 0.260 | 0.265 | 0.269 | 05/15/2025 | 865 |
| 89238JAC9 | 41521 | TOYOTA AUTO REC OWNER TRUST | 11/15/2021 | 11,499,755.05 | 11,500,000.00 | 10,834,150.00 | 0.710 | 0.702 | 0.712 | 04/15/2026 | 1,200 |
| 89190GAB3 | 41718 | TOYOTA AUTO REC OWNER TRUST | 12/30/2021 | 102,050.73 | 102,178.45 | 101,998.14 | 0.140 | 0.422 | 0.428 | 01/16/2024 | 380 |
| 89239KAC5 | 41797 | TOYOTA AUTO REC OWNER TRUST | 01/31/2022 | 12,997,790.00 | 13,000,000.00 | 12,329,159.70 | 1.230 | 1.224 | 1.241 | 06/15/2026 | 1,261 |
| 89238EAC0 | 41089 | Toyota Lease Owner Trust | 04/21/2021 | 10,303,425.66 | 10,304,628.21 | 10,163,256.95 | 0.390 | 0.392 | 0.397 | 04/22/2024 | 477 |
| 92868VAC3 | 40801 | Volkswagen Auto Lease Trust | 12/03/2020 | 2,452,596.42 | 2,453,058.82 | 2,439,214.98 | 0.390 | 0.750 | 0.760 | 01/22/2024 | 386 |
| 92348KAL7 | 41780 | VERIZON MASTER TRUST | 01/25/2022 | 20,999,464.50 | 21,000,000.00 | 20,538,938.70 | 1.040 | 1.029 | 1.043 | 01/20/2027 | 1,480 |
| 92348KAP8 | 42214 | VERIZON MASTER TRUST | 05/25/2022 | 33,499,025.15 | 33,500,000.00 | 32,842,465.35 | 3.010 | 2.988 | 3.030 | 05/20/2027 | 1,600 |
| 92348AAA3 | 39920 | VERIZON OWNER TRUST | 10/08/2019 | 837,763.54 | 837,828.14 | 836,360.68 | 1.940 | 1.924 | 1.951 | 04/20/2024 | 475 |
| 92290BAA9 | 40549 | VERIZON OWNER TRUST | 08/12/2020 | 16,426,750.55 | 16,430,200.89 | 16,182,706.20 | 0.470 | 0.473 | 0.480 | 02/20/2025 | 781 |
| 92348CAA9 | 40712 | VERIZON OWNER TRUST | 11/02/2020 | 15,309,691.63 | 15,312,176.80 | 15,059,593.26 | 0.410 | 0.412 | 0.417 | 04/21/2025 | 841 |
| 98164EAC9 | 40937 | World Omni Auto Rec'vble Trust | 02/10/2021 | 10,586,222.66 | 10,586,943.63 | 10,215,766.45 | 0.300 | 0.298 | 0.303 | 01/15/2026 | 1,110 |
| 98163HAB5 | 41392 | World Omni Auto Rec'vble Trust | 09/22/2021 | 585,809.89 | 585,847.09 | 584,677.86 | 0.290 | 0.289 | 0.293 | 02/18/2025 | 779 |
| 98163NAC0 | 42020 | WORLD OMNI AUTOMOBILE LEASE | 04/13/2022 | 2,999,584.50 | 3,000,000.00 | 2,935,980.90 | 3.210 | 3.196 | 3.241 | 02/18/2025 | 779 |
| Subtotal and Average | | | | 990,622,881.59 | 990,741,214.03 | 955,829,701.87 | | 1.531 | 1.552 | | 1,107 |
| Municipal Bonds | | | | | | | | | | | |
| 13063DVM7 | 40577 | CALIFORNIA STATE | 09/09/2020 | 27,695,212.06 | 26,650,000.00 | 27,124,370.00 | 5.000 | 0.266 | 0.270 | 11/01/2023 | 304 |
| 13077DQD7 | 41265 | CALIF STATE UNIV | 07/29/2021 | 5,000,000.00 | 5,000,000.00 | 4,474,550.00 | 0.862 | 0.850 | 0.862 | 11/01/2025 | 1,035 |
| 419792F76 | 41438 | Hawaii State | 10/12/2021 | 24,445,000.00 | 24,445,000.00 | 23,899,387.60 | 0.422 | 0.416 | 0.422 | 08/01/2023 | 212 |
| 374288AB4 | 40910 | J PAUL GETTY TRUST | 01/28/2021 | 15,000,000.00 | 15,000,000.00 | 14,356,344.15 | 0.391 | 0.385 | 0.391 | 01/01/2024 | 365 |
| 54438CYH9 | 40736 | Los Angeles CA CMNTY CLG DIST | 11/10/2020 | 4,000,000.00 | 4,000,000.00 | 3,912,760.00 | 0.444 | 0.437 | 0.444 | 08/01/2023 | 212 |
| 79739GPD2 | 41668 | SAN DIEGO CNTY ARPT AUTH | 12/08/2021 | 2,495,000.00 | 2,495,000.00 | 2,289,561.70 | 1.341 | 1.322 | 1.340 | 07/01/2025 | 912 |
| 799408Z69 | 40654 | San Ramon Valley Unified SCD | 10/20/2020 | 5,040,000.00 | 5,040,000.00 | 4,927,910.40 | 0.367 | 0.361 | 0.367 | 08/01/2023 | 212 |
| 91412HEX7 | 39321 | UNIVERSITY CALIFORNIA REVS | 03/19/2019 | 1,000,000.00 | 1,000,000.00 | 993,280.00 | 2.657 | 2.620 | 2.657 | 05/15/2023 | 134 |
| 91412HGE7 | 40532 | UNIVERSITY CALIFORNIA REVS | 07/16/2020 | 5,000,000.00 | 5,000,000.00 | 4,585,600.00 | 0.883 | 0.870 | 0.883 | 05/15/2025 | 865 |
| 91412HJK0 | 40993 | UNIVERSITY CALIFORNIA REVS | 03/10/2021 | 2,500,000.00 | 2,500,000.00 | 2,359,025.00 | 0.367 | 0.361 | 0.366 | 05/15/2024 | 500 |
| 917542WF5 | 40481 | UTAH ST | 04/23/2020 | 3,061,436.76 | 3,000,000.00 | 3,031,350.00 | 5.000 | 0.828 | 0.840 | 07/01/2023 | 181 |
| Subtotal and Average | | | | 95,236,648.82 | 94,130,000.00 | 91,954,138.85 | | 0.471 | 0.478 | | 364 |

Fund COMM - COMMINGLED POOL
Investments by Fund
December 31, 2022

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Date | Days To Maturity |
|--------------------------------------|--------------|------------------------------|---------------|-----------------------|-----------------------|-----------------------|--------------|--------------|--------------|---------------|------------------|
| Supranational Discount Notes | | | | | | | | | | | |
| 459052AS5 | 42756 | World Bank Discount Note | 12/08/2022 | 74,866,981.61 | 75,000,000.00 | 74,875,351.50 | 4.050 | 4.124 | 4.182 | 01/17/2023 | 16 |
| Subtotal and Average | | | | 74,866,981.61 | 75,000,000.00 | 74,875,351.50 | | 4.125 | 4.182 | | 16 |
| Commercial Paper, Discount | | | | | | | | | | | |
| 10924JNR7 | 42655 | Brighthouse Financial ST FDG | 11/02/2022 | 24,925,653.38 | 25,000,000.00 | 24,921,300.00 | 4.570 | 4.619 | 4.683 | 01/25/2023 | 24 |
| 16536JN37 | 42823 | CHESHAM FINANCE | 12/30/2022 | 74,982,612.46 | 75,000,000.00 | 74,963,925.00 | 4.310 | 4.312 | 4.371 | 01/03/2023 | 2 |
| 17327BVJ1 | 42709 | CITIGROUP GLOBAL MARKETS | 11/22/2022 | 62,802,050.24 | 65,000,000.00 | 62,826,985.00 | 5.290 | 5.531 | 5.608 | 08/18/2023 | 229 |
| 46640QTP6 | 42646 | JP Morgan Securities | 10/28/2022 | 63,451,264.59 | 65,000,000.00 | 63,463,075.00 | 4.970 | 5.138 | 5.210 | 06/23/2023 | 173 |
| 46640QUH2 | 42698 | JP Morgan Securities | 11/17/2022 | 48,610,020.39 | 50,000,000.00 | 48,642,350.00 | 5.050 | 5.255 | 5.328 | 07/17/2023 | 197 |
| 5148X1N33 | 42824 | LANDES BANK-BADEN | 12/30/2022 | 49,988,434.92 | 50,000,000.00 | 49,976,050.00 | 4.300 | 4.302 | 4.361 | 01/03/2023 | 2 |
| 59157UU57 | 42802 | METLIFE SHORT TERM FUND | 12/21/2022 | 23,812,408.95 | 24,425,000.00 | 23,800,135.23 | 4.900 | 5.034 | 5.104 | 07/05/2023 | 185 |
| 78015DNQ9 | 42340 | Royal Bank of Canada NY | 06/29/2022 | 49,901,747.76 | 50,000,000.00 | 49,850,000.00 | 3.070 | 3.172 | 3.216 | 01/24/2023 | 23 |
| 79490BNT9 | 42582 | SALISBURY REC CO | 09/28/2022 | 49,860,177.00 | 50,000,000.00 | 49,831,250.00 | 3.950 | 4.003 | 4.058 | 01/27/2023 | 26 |
| 79490BTG1 | 42790 | SALISBURY REC CO | 12/16/2022 | 48,846,875.19 | 50,000,000.00 | 48,865,500.00 | 5.050 | 5.182 | 5.254 | 06/16/2023 | 166 |
| 82124MNT3 | 42686 | SHEFFIELD RECEIVABLES CORP | 11/10/2022 | 29,904,277.41 | 30,000,000.00 | 29,897,190.00 | 4.530 | 4.574 | 4.638 | 01/27/2023 | 26 |
| 82124MNX4 | 42660 | SHEFFIELD RECEIV | 11/02/2022 | 24,905,406.12 | 25,000,000.00 | 24,901,925.00 | 4.650 | 4.704 | 4.770 | 01/31/2023 | 30 |
| 82124MPQ7 | 42809 | SHEFFIELD RECEIV | 12/23/2022 | 24,839,628.01 | 25,000,000.00 | 24,825,150.00 | 4.400 | 4.434 | 4.495 | 02/24/2023 | 54 |
| 89233HU77 | 42747 | TOYOTA MOTOR CREDIT CORP | 12/06/2022 | 97,345,179.76 | 100,000,000.00 | 97,396,000.00 | 5.120 | 5.279 | 5.353 | 07/07/2023 | 187 |
| Subtotal and Average | | | | 674,175,736.18 | 684,425,000.00 | 674,160,835.23 | | 4.734 | 4.800 | | 106 |
| Federal Agency Discount Notes | | | | | | | | | | | |
| 313312AT7 | 42760 | FFCB DISCOUNT NOTE | 12/09/2022 | 74,860,409.18 | 75,000,000.00 | 74,866,456.50 | 4.000 | 4.073 | 4.130 | 01/18/2023 | 17 |
| 313384LZ0 | 42567 | FHLB DISCOUNT | 09/22/2022 | 48,524,189.60 | 50,000,000.00 | 48,405,931.00 | 4.030 | 4.215 | 4.273 | 09/21/2023 | 263 |
| 313384BF5 | 42696 | FHLB DISCOUNT | 11/16/2022 | 74,755,454.19 | 75,000,000.00 | 74,759,792.25 | 4.095 | 4.187 | 4.245 | 01/30/2023 | 29 |
| 313384CL1 | 42714 | FHLB DISCOUNT | 11/23/2022 | 84,421,572.68 | 85,000,000.00 | 84,417,473.75 | 4.270 | 4.379 | 4.440 | 02/28/2023 | 58 |
| 313384CV9 | 42725 | FHLB DISCOUNT | 11/29/2022 | 74,388,905.70 | 75,000,000.00 | 74,412,730.50 | 4.355 | 4.469 | 4.531 | 03/09/2023 | 67 |
| 313384DL0 | 42731 | FHLB DISCOUNT | 11/30/2022 | 49,492,435.27 | 50,000,000.00 | 49,518,574.00 | 4.430 | 4.555 | 4.618 | 03/24/2023 | 82 |
| 313384DJ5 | 42749 | FHLB DISCOUNT | 12/07/2022 | 74,257,950.19 | 75,000,000.00 | 74,295,829.50 | 4.430 | 4.550 | 4.613 | 03/22/2023 | 80 |
| 313384BP3 | 42769 | FHLB DISCOUNT | 12/12/2022 | 99,584,520.75 | 100,000,000.00 | 99,571,120.00 | 4.100 | 4.184 | 4.242 | 02/07/2023 | 37 |
| 313384BV0 | 42814 | FHLB DISCOUNT | 12/28/2022 | 99,501,516.01 | 100,000,000.00 | 99,487,859.00 | 4.240 | 4.322 | 4.382 | 02/13/2023 | 43 |
| 880592AD2 | 42780 | TENNESSEE VALLEY AUTHORITY | 12/14/2022 | 74,976,009.38 | 75,000,000.00 | 74,991,090.00 | 3.900 | 3.963 | 4.018 | 01/04/2023 | 3 |
| Subtotal and Average | | | | 754,762,962.95 | 760,000,000.00 | 754,726,856.50 | | 4.282 | 4.342 | | 58 |

Fund COMM - COMMINGLED POOL
Investments by Fund
December 31, 2022

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Date | Days To Maturity |
|--|--------------|--------------------------------|---------------|-------------------------|-------------------------|-------------------------|--------------|--------------|--------------|---------------|------------------|
| Treasury Bills | | | | | | | | | | | |
| 912796CT4 | 42775 | U S TREASURY BILL | 12/13/2022 | 74,085,374.49 | 75,000,000.00 | 74,110,875.00 | | 4.516 | 4.579 | 04/11/2023 | 100 |
| Subtotal and Average | | | | 74,085,374.49 | 75,000,000.00 | 74,110,875.00 | | 4.517 | 4.579 | | 100 |
| Local Agency Investment Fund | | | | | | | | | | | |
| SYS8506 | 8506 | LOCAL AGENCY INVEST FUND | 07/01/2022 | 43,474,845.66 | 43,474,845.66 | 43,474,845.66 | 2.173 | 2.143 | 2.173 | | 1 |
| Subtotal and Average | | | | 43,474,845.66 | 43,474,845.66 | 43,474,845.66 | | 2.143 | 2.173 | | 1 |
| Money Market | | | | | | | | | | | |
| SYS40461 | 40461 | DREYFUS GOVERNMENT CASH MGMT | 04/15/2020 | 200,006,074.50 | 200,006,074.50 | 200,006,074.50 | 4.190 | 4.132 | 4.190 | | 1 |
| SYS37590 | 37590 | JP MORGAN US GOVT MMF | 02/27/2017 | 22,944.55 | 22,944.55 | 22,944.55 | 4.075 | 4.019 | 4.075 | | 1 |
| SYS34292 | 34292 | MORGAN STANLEY TRSY INSTL 8304 | 05/21/2013 | 100,297,299.44 | 100,297,299.44 | 100,297,299.44 | 4.090 | 4.033 | 4.090 | | 1 |
| SYS42588 | 42588 | STATE STREET US | 09/30/2022 | 502,069,425.47 | 502,069,425.47 | 502,069,425.47 | 4.090 | 4.033 | 4.090 | | 1 |
| SYS23519 | 23519 | BLACKROCK TREASURY LIQ FUND | 02/01/2008 | 873,594,163.32 | 873,594,163.32 | 873,594,163.32 | 4.040 | 4.040 | 4.096 | | 1 |
| Subtotal and Average | | | | 1,675,989,907.28 | 1,675,989,907.28 | 1,675,989,907.28 | | 4.049 | 4.105 | | 1 |
| Other - Floaters - Daily Reset | | | | | | | | | | | |
| 06417MQ32 | 42785 | BANK OF NOVA SCOTIA HOUSTON | 12/15/2022 | 65,000,000.00 | 65,000,000.00 | 65,036,075.00 | 4.900 | 4.898 | 4.966 | 09/08/2023 | 250 |
| Subtotal and Average | | | | 65,000,000.00 | 65,000,000.00 | 65,036,075.00 | | 4.898 | 4.966 | | 250 |
| Agency - Floaters - Daily Reset | | | | | | | | | | | |
| 31422BR36 | 40614 | FARMER MAC | 09/25/2020 | 35,000,000.00 | 35,000,000.00 | 35,039,054.40 | 4.480 | 1.800 | 1.825 | 09/25/2023 | 267 |
| 31422B2B5 | 40671 | FARMER MAC | 10/23/2020 | 35,000,000.00 | 35,000,000.00 | 35,015,315.30 | 4.420 | 1.841 | 1.867 | 10/23/2023 | 295 |
| 3133EMGG1 | 40729 | FFCB NOTES | 11/06/2020 | 42,000,000.00 | 42,000,000.00 | 42,005,932.08 | 4.435 | 1.910 | 1.937 | 11/06/2023 | 309 |
| 3133EMJV5 | 40811 | FFCB NOTES | 12/08/2020 | 45,000,000.00 | 45,000,000.00 | 44,993,370.60 | 4.420 | 2.018 | 2.047 | 12/08/2023 | 341 |
| 3133EMPZ9 | 40934 | FFCB NOTES | 02/09/2021 | 6,000,000.00 | 6,000,000.00 | 6,000,303.00 | 4.355 | 1.118 | 1.133 | 02/09/2023 | 39 |
| 3133EMXV9 | 41112 | FFCB NOTES | 04/29/2021 | 35,000,000.00 | 35,000,000.00 | 34,960,785.65 | 4.360 | 2.512 | 2.547 | 04/29/2024 | 484 |
| 3133EMH70 | 41180 | FFCB NOTES | 06/14/2021 | 25,000,000.00 | 25,000,000.00 | 25,000,463.25 | 4.330 | 1.826 | 1.852 | 06/14/2023 | 164 |
| 3133ENGX2 | 41653 | FFCB NOTES | 12/13/2021 | 10,000,000.00 | 10,000,000.00 | 10,003,877.50 | 4.360 | 2.916 | 2.957 | 12/13/2023 | 346 |
| 3133ENJB7 | 41697 | FFCB NOTES | 12/22/2021 | 45,000,000.00 | 45,000,000.00 | 45,017,153.55 | 4.360 | 2.909 | 2.950 | 11/22/2023 | 325 |
| 3133ENJQ4 | 41705 | FFCB NOTES | 12/27/2021 | 20,000,000.00 | 20,000,000.00 | 19,988,296.60 | 4.360 | 2.998 | 3.040 | 12/27/2023 | 360 |
| 3133ENKX7 | 41761 | FFCB NOTES | 01/18/2022 | 27,000,000.00 | 27,000,000.00 | 26,978,699.70 | 4.410 | 3.587 | 3.637 | 01/17/2025 | 747 |
| 3130AKEA0 | 40696 | FHLB NOTES | 10/29/2020 | 50,000,000.00 | 50,000,000.00 | 50,172,211.00 | 4.500 | 2.967 | 3.008 | 10/29/2025 | 1,032 |

Fund COMM - COMMINGLED POOL
Investments by Fund
December 31, 2022

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Date | Days To Maturity |
|--|--------------|---------------------------|---------------|--------------------------|--------------------------|--------------------------|--------------|--------------|--------------|---------------|------------------|
| Agency - Floaters - Daily Reset | | | | | | | | | | | |
| 3130AKEA0 | 40697 | FHLB NOTES | 10/29/2020 | 10,000,000.00 | 10,000,000.00 | 10,034,442.20 | 4.500 | 2.967 | 3.008 | 10/29/2025 | 1,032 |
| 3130AQLS0 | 41746 | FHLB NOTES | 01/11/2022 | 30,000,000.00 | 30,000,000.00 | 30,011,012.70 | 4.400 | 3.548 | 3.597 | 01/07/2025 | 737 |
| Subtotal and Average | | | | 415,000,000.00 | 415,000,000.00 | 415,220,917.53 | | 2.507 | 2.542 | | 478 |
| Supranationals - Green Bond | | | | | | | | | | | |
| 45906M2B6 | 40684 | INTL BANK RECON & DEVELOP | 10/27/2020 | 25,064,369.07 | 25,000,000.00 | 25,082,500.00 | 3.676 | 2.390 | 2.423 | 06/17/2024 | 533 |
| 459058JE4 | 41545 | INTL BANK RECON & DEVELOP | 11/22/2021 | 24,585,436.65 | 25,000,000.00 | 22,611,398.00 | 0.375 | 1.018 | 1.032 | 07/28/2025 | 939 |
| Subtotal and Average | | | | 49,649,805.72 | 50,000,000.00 | 47,693,898.00 | | 1.711 | 1.735 | | 734 |
| Supranationals | | | | | | | | | | | |
| 4581X0DF2 | 39495 | IADB | 04/29/2019 | 17,036,552.00 | 17,000,000.00 | 16,614,768.44 | 2.625 | 2.372 | 2.405 | 01/16/2024 | 380 |
| 4581X0DR6 | 40721 | IADB | 11/04/2020 | 45,000,000.00 | 45,000,000.00 | 45,083,237.40 | 2.828 | 2.570 | 2.605 | 02/04/2025 | 765 |
| 459058GQ0 | 39367 | INTL BANK RECON & DEVELOP | 04/02/2019 | 5,008,676.66 | 5,000,000.00 | 4,861,892.65 | 2.500 | 2.315 | 2.347 | 03/19/2024 | 443 |
| 459058JL8 | 40688 | INTL BANK RECON & DEVELOP | 10/28/2020 | 2,498,403.88 | 2,500,000.00 | 2,248,061.98 | 0.500 | 0.515 | 0.522 | 10/28/2025 | 1,031 |
| 459058JL8 | 40689 | INTL BANK RECON & DEVELOP | 10/28/2020 | 14,990,423.25 | 15,000,000.00 | 13,488,371.85 | 0.500 | 0.515 | 0.522 | 10/28/2025 | 1,031 |
| 459058JM6 | 40773 | INTL BANK RECON & DEVELOP | 11/24/2020 | 12,246,043.25 | 12,250,000.00 | 11,774,192.73 | 0.250 | 0.282 | 0.286 | 11/24/2023 | 327 |
| 459058JS3 | 41153 | INTL BANK RECON & DEVELOP | 05/28/2021 | 9,943,983.87 | 10,000,000.00 | 8,688,958.90 | 0.650 | 0.822 | 0.834 | 02/10/2026 | 1,136 |
| 45906M3C3 | 41948 | INTL BANK RECON & DEVELOP | 03/29/2022 | 24,987,876.91 | 25,000,000.00 | 24,247,138.25 | 2.250 | 2.258 | 2.290 | 03/28/2024 | 452 |
| Subtotal and Average | | | | 131,711,959.82 | 131,750,000.00 | 127,006,622.20 | | 1.858 | 1.884 | | 666 |
| Total Investments and Average | | | | 12,267,013,341.02 | 12,299,001,197.95 | 11,873,933,120.14 | | 2.663 | 2.700 | | 617 |

Fund WK - WORKERS COMP
Investments by Fund
December 31, 2022

| 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) | | | | | | | | | | | |
| 3137F2LJ3 | 42115 | FHLMC Multi-Family | 05/03/2022 | 998,203.13 | 1,000,000.00 | 947,220.80 | 3.117 | 3.088 | 3.131 | 06/25/2027 | 1,636 |
| 3137BRQK4 | 42233 | FHLMC Multi-Family | 05/31/2022 | 1,965,625.00 | 2,000,000.00 | 1,860,101.40 | 2.624 | 2.994 | 3.036 | 08/25/2026 | 1,332 |
| 3138LGKH8 | 39318 | FNMA Multi-Family | 03/19/2019 | 2,953,125.00 | 3,000,000.00 | 2,915,035.05 | 2.470 | 2.794 | 2.833 | 01/01/2024 | 365 |
| 3136AEX69 | 40525 | FNMA Multi-Family | 06/26/2020 | 27,485.75 | 26,462.40 | 26,374.87 | 2.389 | 0.728 | 0.739 | 01/25/2023 | 24 |
| Subtotal and Average | | | | 5,944,438.88 | 6,026,462.40 | 5,748,732.12 | | 2.901 | 2.941 | | 896 |
| Federal Agency Bonds | | | | | | | | | | | |
| 3133ENRZ5 | 41918 | FFCB NOTES | 03/17/2022 | 1,993,425.63 | 2,000,000.00 | 1,895,523.24 | 1.950 | 2.075 | 2.104 | 03/17/2025 | 806 |
| 3130A0F70 | 39114 | FHLB NOTES | 12/24/2018 | 1,507,262.31 | 1,500,000.00 | 1,478,512.53 | 3.375 | 2.778 | 2.817 | 12/08/2023 | 341 |
| 3135G03U5 | 40497 | FNMA NOTES | 05/07/2020 | 1,501,068.43 | 1,500,000.00 | 1,379,174.06 | 0.625 | 0.585 | 0.593 | 04/22/2025 | 842 |
| Subtotal and Average | | | | 5,001,756.37 | 5,000,000.00 | 4,753,209.83 | | 1.840 | 1.866 | | 676 |
| Federal Agency Bonds - CALLABLE | | | | | | | | | | | |
| 3130AJLA5 | 40503 | FHLB NOTES | 05/19/2020 | 3,000,000.00 | 3,000,000.00 | 2,736,908.91 | 0.750 | 0.739 | 0.750 | 05/19/2025 | 869 |
| 3130AJLA5 | 40504 | FHLB NOTES | 05/19/2020 | 2,000,000.00 | 2,000,000.00 | 1,824,605.94 | 0.750 | 0.739 | 0.750 | 05/19/2025 | 869 |
| 3130AKYH3 | 41962 | FHLB NOTES | 03/31/2022 | 1,860,167.27 | 2,000,000.00 | 1,738,388.18 | 0.830 | 2.618 | 2.655 | 02/10/2027 | 1,501 |
| 3134GW6E1 | 40718 | FHLMC NOTES | 11/02/2020 | 2,500,000.00 | 2,500,000.00 | 2,408,611.38 | 0.320 | 0.315 | 0.320 | 11/02/2023 | 305 |
| Subtotal and Average | | | | 9,360,167.27 | 9,500,000.00 | 8,708,514.41 | | 1.000 | 1.014 | | 843 |
| US Treasury Notes | | | | | | | | | | | |
| 91282CAM3 | 41726 | U.S. TREASURY NOTES | 12/30/2021 | 2,928,876.00 | 3,000,000.00 | 2,696,367.00 | 0.250 | 1.118 | 1.134 | 09/30/2025 | 1,003 |
| 91282CDH1 | 42826 | U.S. TREASURY NOTES | 12/28/2022 | 934,445.86 | 1,000,000.00 | 933,910.00 | 0.750 | 4.381 | 4.441 | 11/15/2024 | 684 |
| Subtotal and Average | | | | 3,863,321.86 | 4,000,000.00 | 3,630,277.00 | | 1.908 | 1.934 | | 925 |
| Money Market | | | | | | | | | | | |
| SYS34789 | 34789 | BLACKROCK TREASURY LIQ FUND | 12/26/2013 | 3,753,814.85 | 3,753,814.85 | 3,753,814.85 | 4.040 | 3.984 | 4.040 | | 1 |
| Subtotal and Average | | | | 3,753,814.85 | 3,753,814.85 | 3,753,814.85 | | 3.985 | 4.040 | | 1 |
| Supranationals | | | | | | | | | | | |
| 459058JL8 | 40695 | INTL BANK RECON & DEVELOP | 10/28/2020 | 2,498,403.88 | 2,500,000.00 | 2,248,061.98 | 0.500 | 0.515 | 0.522 | 10/28/2025 | 1,031 |
| Subtotal and Average | | | | 2,498,403.88 | 2,500,000.00 | 2,248,061.98 | | 0.516 | 0.523 | | 1,031 |
| Total Investments and Average | | | | 30,421,903.11 | 30,780,277.25 | 28,842,610.19 | | 1.953 | 1.980 | | 748 |

Fund WK - WORKERS COMP
Investments by Fund
December 31, 2022

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Days To Date Maturity |
|-------|--------------|--------|---------------|------------|-----------|--------------|--------------|---------|---------|--------------------------------|
|-------|--------------|--------|---------------|------------|-----------|--------------|--------------|---------|---------|--------------------------------|

Fund PCF - PARK CHARTER FUND
Investments by Fund
December 31, 2022

| 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 | | | | | | | | | | | |
| 3133ENRZ5 | 41917 | FFCB NOTES | 03/17/2022 | 996,712.81 | 1,000,000.00 | 947,761.62 | 1.950 | 2.075 | 2.104 | 03/17/2025 | 806 |
| Subtotal and Average | | | | 996,712.81 | 1,000,000.00 | 947,761.62 | | 2.075 | 2.104 | | 806 |
| Federal Agency Bonds - CALLABLE | | | | | | | | | | | |
| 3130AKYH3 | 41961 | FHLB NOTES | 03/31/2022 | 465,041.82 | 500,000.00 | 434,597.05 | 0.830 | 2.618 | 2.655 | 02/10/2027 | 1,501 |
| 3134GW6E1 | 40717 | FHLMC NOTES | 11/02/2020 | 1,000,000.00 | 1,000,000.00 | 963,444.55 | 0.320 | 0.315 | 0.320 | 11/02/2023 | 305 |
| Subtotal and Average | | | | 1,465,041.82 | 1,500,000.00 | 1,398,041.60 | | 1.047 | 1.061 | | 684 |
| US Treasury Notes | | | | | | | | | | | |
| 91282CAM3 | 41727 | U.S. TREASURY NOTES | 12/30/2021 | 976,292.00 | 1,000,000.00 | 898,789.00 | 0.250 | 1.118 | 1.134 | 09/30/2025 | 1,003 |
| 91282CDH1 | 42825 | U.S. TREASURY NOTES | 12/28/2022 | 233,611.47 | 250,000.00 | 233,477.50 | 0.750 | 4.381 | 4.441 | 11/15/2024 | 684 |
| Subtotal and Average | | | | 1,209,903.47 | 1,250,000.00 | 1,132,266.50 | | 1.749 | 1.773 | | 941 |
| Money Market | | | | | | | | | | | |
| SYS33657 | 33657 | BLACKKROCK TREASURY LIQ FUND | 09/30/2012 | 795,489.89 | 795,489.89 | 795,489.89 | 4.040 | 3.984 | 4.040 | | 1 |
| Subtotal and Average | | | | 795,489.89 | 795,489.89 | 795,489.89 | | 3.985 | 4.040 | | 1 |
| Total Investments and Average | | | | 4,467,147.99 | 4,545,489.89 | 4,273,559.61 | | 1.990 | 2.017 | | 659 |

Fund SJE - SAN JOSE- EVERGREEN
Investments by Fund
December 31, 2022

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Date | Days To Maturity |
|--------------------------------------|--------------|-------------------------|---------------|----------------------|----------------------|----------------------|--------------|--------------|--------------|---------------|------------------|
| Municipal Bonds | | | | | | | | | | | |
| 246381NB9 | 39874 | DELAWARE ST | 09/23/2019 | 519,649.23 | 500,000.00 | 511,745.00 | 5.000 | 1.242 | 1.260 | 02/01/2024 | 396 |
| 419792JY3 | 39790 | Hawaii State | 08/30/2019 | 514,981.24 | 500,000.00 | 508,055.00 | 5.000 | 0.907 | 0.920 | 10/01/2023 | 273 |
| 57582RQU3 | 40039 | MASSACHUSETTS ST | 11/13/2019 | 103,109.66 | 100,000.00 | 101,755.00 | 5.000 | 1.154 | 1.170 | 11/01/2023 | 304 |
| 574193RL4 | 39807 | MARYLAND ST | 09/04/2019 | 511,350.75 | 500,000.00 | 506,045.00 | 5.000 | 1.006 | 1.020 | 08/01/2023 | 212 |
| 60412AQP1 | 39803 | MINNESOTA ST | 09/03/2019 | 511,505.26 | 500,000.00 | 506,045.00 | 5.000 | 0.957 | 0.970 | 08/01/2023 | 212 |
| 658256Z21 | 39792 | NORTH CAROLINA ST | 08/30/2019 | 508,223.91 | 500,000.00 | 504,195.00 | 5.000 | 0.956 | 0.970 | 06/01/2023 | 151 |
| 677522Q80 | 40063 | OHIO ST | 11/20/2019 | 503,121.68 | 500,000.00 | 501,600.00 | 5.000 | 1.155 | 1.171 | 03/01/2023 | 59 |
| 68609BSH1 | 39791 | OREGON ST | 08/30/2019 | 526,212.95 | 500,000.00 | 514,630.00 | 5.000 | 0.948 | 0.961 | 05/01/2024 | 486 |
| 882723RA9 | 40026 | TEXAS STATE REFUNDING | 11/08/2019 | 504,732.17 | 500,000.00 | 502,395.00 | 5.000 | 1.114 | 1.130 | 04/01/2023 | 90 |
| 917542UG5 | 40033 | UTAH ST | 11/12/2019 | 509,398.78 | 500,000.00 | 505,225.00 | 5.000 | 1.134 | 1.150 | 07/01/2023 | 181 |
| 9242582V7 | 39794 | VERMONT ST | 08/30/2019 | 502,415.94 | 500,000.00 | 501,145.00 | 5.000 | 0.956 | 0.970 | 02/15/2023 | 45 |
| 93974DM70 | 40027 | WASHINGTON ST | 11/08/2019 | 582,349.59 | 550,000.00 | 569,437.00 | 5.000 | 1.154 | 1.170 | 08/01/2024 | 578 |
| 956553XU0 | 40032 | West Virginia State | 11/12/2019 | 573,731.44 | 565,000.00 | 569,785.55 | 5.000 | 1.183 | 1.200 | 06/01/2023 | 151 |
| Subtotal and Average | | | | 6,370,782.60 | 6,215,000.00 | 6,302,057.55 | | 1.064 | 1.078 | | 241 |
| Money Market - Tax Exempt | | | | | | | | | | | |
| SYS33615 | 33615 | Dreyfus Tax Exempt Inst | 09/25/2012 | 27,219.36 | 27,219.36 | 27,219.36 | 3.280 | 3.235 | 3.280 | | 1 |
| 60934N666 | 42335 | FEDERATED TAX EXEMPT | 06/29/2022 | 15,145,271.83 | 15,145,271.83 | 15,145,271.83 | 3.530 | 3.481 | 3.530 | | 1 |
| Subtotal and Average | | | | 15,172,491.19 | 15,172,491.19 | 15,172,491.19 | | 3.481 | 3.530 | | 1 |
| Total Investments and Average | | | | 21,543,273.79 | 21,387,491.19 | 21,474,548.74 | | 2.766 | 2.805 | | 72 |

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
October 1, 2022 - December 31, 2022
Sorted by Transaction Date - Transaction Date
COMMINGLED POOL Fund

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|------------------|-----------------|-----------------|-------------------|-----------------------|-----------------------|-------------------|------------------------|
| 42590 | COMM | 16536JK48 | CHES DISC NOTE | Purchase | 10/03/2022 | CHESHAM FINANCE | 74,993,625.00 | | | -74,993,625.00 |
| 42591 | COMM | 5148X1K44 | LANDES DISC NOTE | Purchase | 10/03/2022 | LANDES | 124,989,409.72 | | | -124,989,409.72 |
| 42592 | COMM | 63873KK48 | NATXNY DISC NOTE | Purchase | 10/03/2022 | Natixis NY Branch | 49,995,763.89 | | | -49,995,763.89 |
| 42586 | COMM | 16536JK30 | CHES DISC NOTE | Redemption | 10/03/2022 | CHESHAM FINANCE | | 125,000,000.00 | | 125,000,000.00 |
| 40585 | COMM | 3133ELVQ4 | FEDERAL FARM CR | Interest | 10/03/2022 | FFCB NOTES | | | 71,250.00 | 71,250.00 |
| 41627 | COMM | 63873QRK2 | NATXNY BRANCH | Interest | 10/03/2022 | Natixis NY Branch | | | 119,902.75 | 119,902.75 |
| Totals for 10/03/2022 | | | | | | | 249,978,798.61 | 125,000,000.00 | 191,152.75 | -124,787,645.86 |
| 42593 | COMM | 16536JK55 | CHES DISC NOTE | Purchase | 10/04/2022 | CHESHAM FINANCE | 74,993,625.00 | | | -74,993,625.00 |
| 42594 | COMM | 5148X1K51 | LANDES DISC NOTE | Purchase | 10/04/2022 | LANDES | 124,989,409.72 | | | -124,989,409.72 |
| 42595 | COMM | 63873KK55 | NATXNY DISC NOTE | Purchase | 10/04/2022 | Natixis NY Branch | 49,995,763.89 | | | -49,995,763.89 |
| 42590 | COMM | 16536JK48 | CHES DISC NOTE | Redemption | 10/04/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42591 | COMM | 5148X1K44 | LANDES DISC NOTE | Redemption | 10/04/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42592 | COMM | 63873KK48 | NATXNY DISC NOTE | Redemption | 10/04/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 34292 | COMM | SYS34292 | MSTI 0.0% | Interest | 10/04/2022 | MORGAN STANLEY | | | 3.73 | 3.73 |
| 34292 | COMM | SYS34292 | MSTI 0.0% | Purchase | 10/04/2022 | MORGAN STANLEY | 3.73 | | | -3.73 |
| 37590 | COMM | SYS37590 | JPM TE 0.44% | Interest | 10/04/2022 | JP MORGAN US | | | 41.77 | 41.77 |
| 37590 | COMM | SYS37590 | JPM TE 0.44% | Purchase | 10/04/2022 | JP MORGAN US | 41.77 | | | -41.77 |
| 40461 | COMM | SYS40461 | DGCXX 0.0% | Interest | 10/04/2022 | DREYFUS | | | 11.47 | 11.47 |
| 40461 | COMM | SYS40461 | DGCXX 0.0% | Purchase | 10/04/2022 | DREYFUS | 11.47 | | | -11.47 |
| 42588 | COMM | SYS42588 | OPGXX | Interest | 10/04/2022 | STATE STREET US | | | 15,962.80 | 15,962.80 |
| 42588 | COMM | SYS42588 | OPGXX | Purchase | 10/04/2022 | STATE STREET US | 15,962.80 | | | -15,962.80 |
| Totals for 10/04/2022 | | | | | | | 249,994,818.38 | 250,000,000.00 | 16,019.77 | 21,201.39 |
| 42596 | COMM | 16536JK71 | CHES DISC NOTE | Purchase | 10/05/2022 | CHESHAM FINANCE | 74,987,250.00 | | | -74,987,250.00 |
| 42597 | COMM | 5148X1K77 | LANDES DISC NOTE | Purchase | 10/05/2022 | LANDES | 124,978,819.45 | | | -124,978,819.45 |
| 42598 | COMM | 63873KK63 | NATXNY DISC NOTE | Purchase | 10/05/2022 | Natixis NY Branch | 49,995,763.89 | | | -49,995,763.89 |
| 38163 | COMM | 3135G0T78 | FEDERAL NATL MTG | Redemption | 10/05/2022 | FNMA NOTES | | 5,000,000.00 | | 5,000,000.00 |
| 42593 | COMM | 16536JK55 | CHES DISC NOTE | Redemption | 10/05/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42594 | COMM | 5148X1K51 | LANDES DISC NOTE | Redemption | 10/05/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42595 | COMM | 63873KK55 | NATXNY DISC NOTE | Redemption | 10/05/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 38163 | COMM | 3135G0T78 | FEDERAL NATL MTG | Interest | 10/05/2022 | FNMA NOTES | | | 50,000.00 | 50,000.00 |
| 41073 | COMM | 58989V2C7 | MET LI 0.7% MAT | Interest | 10/05/2022 | MET LIFE GLOBAL | | | 35,000.00 | 35,000.00 |
| Totals for 10/05/2022 | | | | | | | 249,961,833.34 | 255,000,000.00 | 85,000.00 | 5,123,166.66 |
| 42598 | COMM | 63873KK63 | NATXNY DISC NOTE | Redemption | 10/06/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|------------------|-----------------|-----------------|-------------------|-----------------------|-----------------------|-------------------|-----------------------|
| Totals for 10/06/2022 | | | | | | | | 50,000,000.00 | | 50,000,000.00 |
| 42599 | COMM | 16536JKB2 | CHES DISC NOTE | Purchase | 10/07/2022 | CHESHAM FINANCE | 74,974,500.00 | | | -74,974,500.00 |
| 42600 | COMM | 5148X1KB8 | LANDES DISC NOTE | Purchase | 10/07/2022 | LANDES | 124,957,638.90 | | | -124,957,638.90 |
| 42601 | COMM | 63873KKB2 | NATXNY DISC NOTE | Purchase | 10/07/2022 | Natixis NY Branch | 49,983,055.56 | | | -49,983,055.56 |
| 42596 | COMM | 16536JK71 | CHES DISC NOTE | Redemption | 10/07/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42597 | COMM | 5148X1K77 | LANDES DISC NOTE | Redemption | 10/07/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 41746 | COMM | 3130AQLS0 | FEDERAL HOME LN | Interest | 10/07/2022 | FHLB NOTES | | | 177,108.33 | 177,108.33 |
| Totals for 10/07/2022 | | | | | | | 249,915,194.46 | 200,000,000.00 | 177,108.33 | -49,738,086.13 |
| 42602 | COMM | 16536JKC0 | CHES DISC NOTE | Purchase | 10/11/2022 | CHESHAM FINANCE | 74,993,625.00 | | | -74,993,625.00 |
| 42603 | COMM | 5148X1KC6 | LANDES DISC NOTE | Purchase | 10/11/2022 | LANDES | 124,989,409.72 | | | -124,989,409.72 |
| 42604 | COMM | 63873KKC0 | NATXNY DISC NOTE | Purchase | 10/11/2022 | Natixis NY Branch | 49,995,763.89 | | | -49,995,763.89 |
| 42599 | COMM | 16536JKB2 | CHES DISC NOTE | Redemption | 10/11/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42600 | COMM | 5148X1KB8 | LANDES DISC NOTE | Redemption | 10/11/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42601 | COMM | 63873KKB2 | NATXNY DISC NOTE | Redemption | 10/11/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40445 | COMM | 3133ELVX9 | FEDERAL FARM CR | Interest | 10/11/2022 | FFCB NOTES | | | 65,625.00 | 65,625.00 |
| 42079 | COMM | 3133ENU00 | FFCB 2.64% MAT | Interest | 10/11/2022 | FFCB NOTES | | | 264,000.00 | 264,000.00 |
| 42079 | COMM | 3133ENU00 | FFCB 2.64% MAT | Accr Int | 10/11/2022 | FFCB NOTES | | 29,333.33 | -29,333.33 | 0.00 |
| 41209 | COMM | 14687TAC1 | CRVNA 0.49% MAT | Interest | 10/11/2022 | Carvana Auto | | | 6,125.00 | 6,125.00 |
| 41209 | COMM | 14687TAC1 | CRVNA 0.49% MAT | Redemption | 10/11/2022 | Carvana Auto | | 393,779.94 | | 393,779.94 |
| 41406 | COMM | 14687JAD1 | CRVNA 0.38% MAT | Interest | 10/11/2022 | Carvana Auto | | | 1,433.38 | 1,433.38 |
| 41406 | COMM | 14687JAD1 | CRVNA 0.38% MAT | Redemption | 10/11/2022 | Carvana Auto | | 640,226.96 | | 640,226.96 |
| Totals for 10/11/2022 | | | | | | | 249,978,798.61 | 251,063,340.23 | 307,850.05 | 1,392,391.67 |
| 42605 | COMM | 16536JKD8 | CHES DISC NOTE | Purchase | 10/12/2022 | CHESHAM FINANCE | 74,993,625.00 | | | -74,993,625.00 |
| 42606 | COMM | 5148X1KD4 | LANDES DISC NOTE | Purchase | 10/12/2022 | LANDES | 124,989,409.72 | | | -124,989,409.72 |
| 42607 | COMM | 63873KKD8 | NATXNY DISC NOTE | Purchase | 10/12/2022 | Natixis NY Branch | 49,995,763.89 | | | -49,995,763.89 |
| 42602 | COMM | 16536JKC0 | CHES DISC NOTE | Redemption | 10/12/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42603 | COMM | 5148X1KC6 | LANDES DISC NOTE | Redemption | 10/12/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42604 | COMM | 63873KKC0 | NATXNY DISC NOTE | Redemption | 10/12/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 41995 | COMM | 3130ARJT9 | FEDERAL HOME | Interest | 10/12/2022 | FHLB NOTES | | | 363,750.00 | 363,750.00 |
| Totals for 10/12/2022 | | | | | | | 249,978,798.61 | 250,000,000.00 | 363,750.00 | 384,951.39 |
| 42608 | COMM | 16536JKE6 | CHES DISC NOTE | Purchase | 10/13/2022 | CHESHAM FINANCE | 74,993,625.00 | | | -74,993,625.00 |
| 42609 | COMM | 5148X1KE2 | LANDES DISC NOTE | Purchase | 10/13/2022 | LANDES | 124,989,409.72 | | | -124,989,409.72 |
| 42610 | COMM | 63873KKE6 | NATXNY DISC NOTE | Purchase | 10/13/2022 | Natixis NY Branch | 49,995,763.89 | | | -49,995,763.89 |
| 42605 | COMM | 16536JKD8 | CHES DISC NOTE | Redemption | 10/13/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42606 | COMM | 5148X1KD4 | LANDES DISC NOTE | Redemption | 10/13/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42607 | COMM | 63873KKD8 | NATXNY DISC NOTE | Redemption | 10/13/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 41058 | COMM | 3133EMVP4 | FEDERAL FARM CR | Interest | 10/13/2022 | FFCB NOTES | | | 21,875.00 | 21,875.00 |
| 42005 | COMM | 023135CF1 | AMAZON COM INC, | Interest | 10/13/2022 | Amazon | | | 660,000.00 | 660,000.00 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|-------------------|-------------------|
| Totals for 10/13/2022 | | | | | | | 249,978,798.61 | 250,000,000.00 | 681,875.00 | 703,076.39 |
| 42611 | COMM | 16536JKH9 | CHES DISC NOTE | Purchase | 10/14/2022 | CHESHAM FINANCE | 74,980,875.00 | | | -74,980,875.00 |
| 42612 | COMM | 5148X1KH5 | LANDES DISC NOTE | Purchase | 10/14/2022 | LANDES | 124,968,229.17 | | | -124,968,229.17 |
| 42613 | COMM | 63873KKH9 | NATXNY DISC NOTE | Purchase | 10/14/2022 | Natixis NY Branch | 49,987,291.67 | | | -49,987,291.67 |
| 8506 | COMM | SYS8506 | LAIF 1.65% | Purchase | 10/14/2022 | LOCAL AGENCY | 147,427.28 | | | -147,427.28 |
| 42608 | COMM | 16536JKE6 | CHES DISC NOTE | Redemption | 10/14/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42609 | COMM | 5148X1KE2 | LANDES DISC NOTE | Redemption | 10/14/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42610 | COMM | 63873KKE6 | NATXNY DISC NOTE | Redemption | 10/14/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 41063 | COMM | 3133EMVS8 | FEDERAL FARM CR | Interest | 10/14/2022 | FFCB NOTES | | | 138,000.00 | 138,000.00 |
| 8506 | COMM | SYS8506 | LAIF 1.65% | Interest | 10/14/2022 | LOCAL AGENCY | | | 147,427.28 | 147,427.28 |
| Totals for 10/14/2022 | | | | | | | 250,083,823.12 | 250,000,000.00 | 285,427.28 | 201,604.16 |
| 42614 | COMM | 16536JKJ5 | CHES DISC NOTE | Purchase | 10/17/2022 | CHESHAM FINANCE | 74,993,625.00 | | | -74,993,625.00 |
| 42615 | COMM | 5148X1KJ1 | LANDES DISC NOTE | Purchase | 10/17/2022 | LANDES | 124,989,409.72 | | | -124,989,409.72 |
| 42616 | COMM | 63873KKJ5 | NATXNY DISC NOTE | Purchase | 10/17/2022 | Natixis NY Branch | 49,995,763.89 | | | -49,995,763.89 |
| 42611 | COMM | 16536JKH9 | CHES DISC NOTE | Redemption | 10/17/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42612 | COMM | 5148X1KH5 | LANDES DISC NOTE | Redemption | 10/17/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42613 | COMM | 63873KKH9 | NATXNY DISC NOTE | Redemption | 10/17/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 41761 | COMM | 3133ENKX7 | FFCB FLOAT MAT | Interest | 10/17/2022 | FFCB NOTES | | | 171,397.50 | 171,397.50 |
| 39578 | COMM | 65479HAC1 | NAROT 2.5% MAT | Interest | 10/17/2022 | Nissan Auto Receivab | | | 1,930.30 | 1,930.30 |
| 39578 | COMM | 65479HAC1 | NAROT 2.5% MAT | Redemption | 10/17/2022 | Nissan Auto Receivab | | 620,300.34 | | 620,300.34 |
| 39706 | COMM | 477870AC3 | JDOT 2.21% MAT | Interest | 10/17/2022 | JOHN DEERE | | | 911.51 | 911.51 |
| 39706 | COMM | 477870AC3 | JDOT 2.21% MAT | Redemption | 10/17/2022 | JOHN DEERE | | 191,997.41 | | 191,997.41 |
| 39777 | COMM | 43815NAC8 | HAROT 1.78% MAT | Interest | 10/17/2022 | HONDA AUTO | | | 730.52 | 730.52 |
| 39777 | COMM | 43815NAC8 | HAROT 1.78% MAT | Redemption | 10/17/2022 | HONDA AUTO | | 301,122.41 | | 301,122.41 |
| 39883 | COMM | 58769TAD7 | MBART 1.93% MAT | Interest | 10/17/2022 | MERCEDES -BENZ | | | 4,059.91 | 4,059.91 |
| 39883 | COMM | 58769TAD7 | MBART 1.93% MAT | Redemption | 10/17/2022 | MERCEDES -BENZ | | 909,710.92 | | 909,710.92 |
| 40017 | COMM | 44891JAC2 | HART 1.94% MAT | Interest | 10/17/2022 | HYUNDAI AUTO | | | 1,547.71 | 1,547.71 |
| 40017 | COMM | 44891JAC2 | HART 1.94% MAT | Redemption | 10/17/2022 | HYUNDAI AUTO | | 468,865.68 | | 468,865.68 |
| 40038 | COMM | 89233MAD5 | TAOT 1.92% MAT | Interest | 10/17/2022 | TOYOTA AUTO REC | | | 6,216.02 | 6,216.02 |
| 40038 | COMM | 89233MAD5 | TAOT 1.92% MAT | Redemption | 10/17/2022 | TOYOTA AUTO REC | | 820,066.53 | | 820,066.53 |
| 40134 | COMM | 02007TAC9 | ALLY 1.84% MAT | Interest | 10/17/2022 | ALLY Auto | | | 2,782.68 | 2,782.68 |
| 40134 | COMM | 02007TAC9 | ALLY 1.84% MAT | Redemption | 10/17/2022 | ALLY Auto | | 438,955.43 | | 438,955.43 |
| 40294 | COMM | 41284UAD6 | HDMOT 1.87% MAT | Interest | 10/17/2022 | Harley-Davidson Moto | | | 2,750.35 | 2,750.35 |
| 40294 | COMM | 41284UAD6 | HDMOT 1.87% MAT | Redemption | 10/17/2022 | Harley-Davidson Moto | | 382,433.26 | | 382,433.26 |
| 40336 | COMM | 161571HP2 | CHAIT 1.53% MAT | Interest | 10/17/2022 | CHASE ISSUANCE | | | 34,425.00 | 34,425.00 |
| 40336 | COMM | 161571HP2 | CHAIT 1.53% MAT | Redemption | 10/17/2022 | CHASE ISSUANCE | | 1,081,529.17 | | 1,081,529.17 |
| 40340 | COMM | 14043MAC5 | COPAR 1.6% MAT | Interest | 10/17/2022 | Capital One Prime Au | | | 12,507.90 | 12,507.90 |
| 40340 | COMM | 14043MAC5 | COPAR 1.6% MAT | Redemption | 10/17/2022 | Capital One Prime Au | | 1,035,024.08 | | 1,035,024.08 |
| 40515 | COMM | 58769VAC4 | MBART 0.55% MAT | Interest | 10/17/2022 | MERCEDES -BENZ | | | 1,070.83 | 1,070.83 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|--------------|------|-----------|-----------------|-----------------|-----------------|----------------------|---------------|--------------------|-----------|--------------|
| 40515 | COMM | 58769VAC4 | MBART 0.55% MAT | Redemption | 10/17/2022 | MERCEDES -BENZ | | 227,986.83 | | 227,986.83 |
| 40533 | COMM | 47787NAC3 | JDOT 0.51% MAT | Interest | 10/17/2022 | JOHN DEERE | | | 950.61 | 950.61 |
| 40533 | COMM | 47787NAC3 | JDOT 0.51% MAT | Redemption | 10/17/2022 | JOHN DEERE | | 136,041.12 | | 136,041.12 |
| 40930 | COMM | 89240BAC2 | TOYOTA AUTO | Interest | 10/17/2022 | TOYOTA AUTO REC | | | 2,838.27 | 2,838.27 |
| 40930 | COMM | 89240BAC2 | TOYOTA AUTO | Redemption | 10/17/2022 | TOYOTA AUTO REC | | 859,379.12 | | 859,379.12 |
| 40937 | COMM | 98164EAC9 | WOART 0.3% MAT | Interest | 10/17/2022 | World Omni Auto Rec' | | | 3,127.98 | 3,127.98 |
| 40937 | COMM | 98164EAC9 | WOART 0.3% MAT | Redemption | 10/17/2022 | World Omni Auto Rec' | | 670,453.27 | | 670,453.27 |
| 40958 | COMM | 34532NAC9 | FORDO 0.3% MAT | Interest | 10/17/2022 | FORD CREDIT AUTO | | | 4,604.54 | 4,604.54 |
| 40958 | COMM | 34532NAC9 | FORDO 0.3% MAT | Redemption | 10/17/2022 | FORD CREDIT AUTO | | 1,074,005.42 | | 1,074,005.42 |
| 40991 | COMM | 47788UAC6 | JDOT 0.36% MAT | Interest | 10/17/2022 | JOHN DEERE | | | 2,325.00 | 2,325.00 |
| 40991 | COMM | 47788UAC6 | JDOT 0.36% MAT | Redemption | 10/17/2022 | JOHN DEERE | | 238,393.36 | | 238,393.36 |
| 41111 | COMM | 44933LAC7 | HART 0.38% MAT | Interest | 10/17/2022 | HYUNDAI AUTO | | | 3,008.34 | 3,008.34 |
| 41111 | COMM | 44933LAC7 | HART 0.38% MAT | Redemption | 10/17/2022 | HYUNDAI AUTO | | 290,579.56 | | 290,579.56 |
| 41182 | COMM | 89190GAC1 | TAOT 0.26% MAT | Interest | 10/17/2022 | TOYOTA AUTO REC | | | 6,500.01 | 6,500.01 |
| 41182 | COMM | 89190GAC1 | TAOT 0.26% MAT | Redemption | 10/17/2022 | TOYOTA AUTO REC | | 845,102.10 | | 845,102.10 |
| 41187 | COMM | 44891VAC5 | HALST 0.33% MAT | Interest | 10/17/2022 | Hyundai Auto Lease S | | | 6,187.50 | 6,187.50 |
| 41187 | COMM | 44891VAC5 | HALST 0.33% MAT | Redemption | 10/17/2022 | Hyundai Auto Lease S | | 1,077,753.87 | | 1,077,753.87 |
| 41206 | COMM | 65480BAC1 | NAROT 0.33% MAT | Interest | 10/17/2022 | Nissan Auto Receivab | | | 11,000.00 | 11,000.00 |
| 41206 | COMM | 65480BAC1 | NAROT 0.33% MAT | Redemption | 10/17/2022 | Nissan Auto Receivab | | 1,181,071.36 | | 1,181,071.36 |
| 41220 | COMM | 58769KAD6 | MBALT 0.4% MAT | Interest | 10/17/2022 | MERCEDES-BENZ | | | 4,916.66 | 4,916.66 |
| 41220 | COMM | 58769KAD6 | MBALT 0.4% MAT | Redemption | 10/17/2022 | MERCEDES-BENZ | | 603,295.12 | | 603,295.12 |
| 41240 | COMM | 47789QAC4 | JDOT 0.52% MAT | Interest | 10/17/2022 | JOHN DEERE | | | 3,466.66 | 3,466.66 |
| 41240 | COMM | 47789QAC4 | JDOT 0.52% MAT | Redemption | 10/17/2022 | JOHN DEERE | | 202,815.58 | | 202,815.58 |
| 41242 | COMM | 14041NFW6 | COMET 0.55% MAT | Interest | 10/17/2022 | Capital One Multi Ex | | | 10,770.83 | 10,770.83 |
| 41242 | COMM | 14041NFW6 | COMET 0.55% MAT | Redemption | 10/17/2022 | Capital One Multi Ex | | 559,952.13 | | 559,952.13 |
| 41387 | COMM | 44933MAC5 | HALST 0.38% MAT | Interest | 10/17/2022 | Hyundai Auto Lease S | | | 7,995.84 | 7,995.84 |
| 41387 | COMM | 44933MAC5 | HALST 0.38% MAT | Redemption | 10/17/2022 | Hyundai Auto Lease S | | 1,059,236.26 | | 1,059,236.26 |
| 41389 | COMM | 58772WAC7 | MBART 0.46% MAT | Interest | 10/17/2022 | MERCEDES -BENZ | | | 7,762.49 | 7,762.49 |
| 41389 | COMM | 58772WAC7 | MBART 0.46% MAT | Redemption | 10/17/2022 | MERCEDES -BENZ | | 489,580.28 | | 489,580.28 |
| 41392 | COMM | 98163HAB5 | WOART 0.29% MAT | Interest | 10/17/2022 | World Omni Auto Rec' | | | 461.73 | 461.73 |
| 41392 | COMM | 98163HAB5 | WOART 0.29% MAT | Redemption | 10/17/2022 | World Omni Auto Rec' | | 474,990.65 | | 474,990.65 |
| 41397 | COMM | 345329AC0 | FORDL 0.37% MAT | Interest | 10/17/2022 | FORD CREDIT AUTO | | | 6,474.99 | 6,474.99 |
| 41397 | COMM | 345329AC0 | FORDL 0.37% MAT | Redemption | 10/17/2022 | FORD CREDIT AUTO | | 880,957.57 | | 880,957.57 |
| 41402 | COMM | 254683CP8 | DCENT 0.58% MAT | Interest | 10/17/2022 | Discover Card Execut | | | 9,666.66 | 9,666.66 |
| 41402 | COMM | 254683CP8 | DCENT 0.58% MAT | Redemption | 10/17/2022 | Discover Card Execut | | 454,810.39 | | 454,810.39 |
| 41476 | COMM | 14044CAC6 | COPAR 0.77% MAT | Interest | 10/17/2022 | Capital One Prime Au | | | 8,983.32 | 8,983.32 |
| 41476 | COMM | 14044CAC6 | COPAR 0.77% MAT | Redemption | 10/17/2022 | Capital One Prime Au | | 315,017.47 | | 315,017.47 |
| 41521 | COMM | 89238JAC9 | TAOT 0.71% MAT | Interest | 10/17/2022 | TOYOTA AUTO REC | | | 6,804.17 | 6,804.17 |
| 41521 | COMM | 89238JAC9 | TAOT 0.71% MAT | Redemption | 10/17/2022 | TOYOTA AUTO REC | | 284,937.00 | | 284,937.00 |
| 41529 | COMM | 02582JJR2 | AMXCA 0.9% MAT | Interest | 10/17/2022 | American Express | | | 24,375.00 | 24,375.00 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|-------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------|----------------------|
| 41529 | COMM | 02582JJR2 | AMXCA 0.9% MAT | Redemption | 10/17/2022 | American Express | | 684,311.55 | | 684,311.55 |
| 41612 | COMM | 14041NFY2 | CAPITAL ONE MULTI | Interest | 10/17/2022 | Capital One Multi Ex | | | 31,200.01 | 31,200.01 |
| 41612 | COMM | 14041NFY2 | CAPITAL ONE MULTI | Redemption | 10/17/2022 | Capital One Multi Ex | | 755,994.63 | | 755,994.63 |
| 41718 | COMM | 89190GAB3 | TAOT 0.14% MAT | Interest | 10/17/2022 | TOYOTA AUTO REC | | | 93.62 | 93.62 |
| 41718 | COMM | 89190GAB3 | TAOT 0.14% MAT | Redemption | 10/17/2022 | TOYOTA AUTO REC | | 243,241.43 | | 243,241.43 |
| 41766 | COMM | 44891WAC3 | HALST 1.16% MAT | Interest | 10/17/2022 | Hyundai Auto Lease S | | | 12,808.34 | 12,808.34 |
| 41766 | COMM | 44891WAC3 | HALST 1.16% MAT | Redemption | 10/17/2022 | Hyundai Auto Lease S | | 486,391.36 | | 486,391.36 |
| 41776 | COMM | 345286AC2 | FORDO 1.29% MAT | Interest | 10/17/2022 | FORD CREDIT AUTO | | | 12,900.00 | 12,900.00 |
| 41776 | COMM | 345286AC2 | FORDO 1.29% MAT | Redemption | 10/17/2022 | FORD CREDIT AUTO | | 278,135.25 | | 278,135.25 |
| 41797 | COMM | 89239KAC5 | TAOT 1.23% MAT | Interest | 10/17/2022 | TOYOTA AUTO REC | | | 13,325.00 | 13,325.00 |
| 41797 | COMM | 89239KAC5 | TAOT 1.23% MAT | Redemption | 10/17/2022 | TOYOTA AUTO REC | | 301,609.90 | | 301,609.90 |
| 41855 | COMM | 43815BAC4 | HAROT 1.88% MAT | Interest | 10/17/2022 | HONDA AUTO | | | 36,033.34 | 36,033.34 |
| 41855 | COMM | 43815BAC4 | HAROT 1.88% MAT | Redemption | 10/17/2022 | HONDA AUTO | | 535,461.35 | | 535,461.35 |
| 41856 | COMM | 65479QAC1 | NAROT 1.86% MAT | Interest | 10/17/2022 | Nissan Auto Receivab | | | 26,815.00 | 26,815.00 |
| 41856 | COMM | 65479QAC1 | NAROT 1.86% MAT | Redemption | 10/17/2022 | Nissan Auto Receivab | | 370,152.79 | | 370,152.79 |
| 41910 | COMM | 47787JAC2 | JDOT 2.32% MAT | Interest | 10/17/2022 | JOHN DEERE | | | 19,333.33 | 19,333.33 |
| 41910 | COMM | 47787JAC2 | JDOT 2.32% MAT | Redemption | 10/17/2022 | JOHN DEERE | | 206,232.51 | | 206,232.51 |
| 41919 | COMM | 02589BAA8 | AMXCA 2.21% MAT | Interest | 10/17/2022 | American Express | | | 35,912.51 | 35,912.51 |
| 41919 | COMM | 02589BAA8 | AMXCA 2.21% MAT | Redemption | 10/17/2022 | American Express | | 366,259.37 | | 366,259.37 |
| 41952 | COMM | 14041NFZ9 | COMET 2.8% MAT | Interest | 10/17/2022 | Capital One Multi Ex | | | 44,333.33 | 44,333.33 |
| 41952 | COMM | 14041NFZ9 | COMET 2.8% MAT | Redemption | 10/17/2022 | Capital One Multi Ex | | 349,306.93 | | 349,306.93 |
| 42009 | COMM | 362585AC5 | GMCAR 3.1% MAT | Interest | 10/17/2022 | GM FINANCIAL | | | 29,708.35 | 29,708.35 |
| 42009 | COMM | 362585AC5 | GMCAR 3.1% MAT | Redemption | 10/17/2022 | GM FINANCIAL | | 214,060.65 | | 214,060.65 |
| 42020 | COMM | 98163NAC0 | WOLS 3.21% MAT | Interest | 10/17/2022 | WORLD OMNI | | | 8,025.00 | 8,025.00 |
| 42020 | COMM | 98163NAC0 | WOLS 3.21% MAT | Redemption | 10/17/2022 | WORLD OMNI | | 99,080.98 | | 99,080.98 |
| 42040 | COMM | 41284YAD8 | HDMOT 3.06% MAT | Interest | 10/17/2022 | Harley-Davidson Moto | | | 63,750.00 | 63,750.00 |
| 42040 | COMM | 41284YAD8 | HDMOT 3.06% MAT | Redemption | 10/17/2022 | Harley-Davidson Moto | | 465,758.54 | | 465,758.54 |
| 42066 | COMM | 34528LAD7 | FORDL 3.23% MAT | Interest | 10/17/2022 | FORD CREDIT AUTO | | | 80,750.01 | 80,750.01 |
| 42066 | COMM | 34528LAD7 | FORDL 3.23% MAT | Redemption | 10/17/2022 | FORD CREDIT AUTO | | 928,115.11 | | 928,115.11 |
| 42084 | COMM | 14317HAC5 | CARMX 3.49% MAT | Interest | 10/17/2022 | CARMAX AUTO | | | 52,349.99 | 52,349.99 |
| 42084 | COMM | 14317HAC5 | CARMX 3.49% MAT | Redemption | 10/17/2022 | CARMAX AUTO | | 326,066.81 | | 326,066.81 |
| 42116 | COMM | 14043QAC6 | COPAR 3.17% MAT | Interest | 10/17/2022 | Capital One Prime Au | | | 39,625.01 | 39,625.01 |
| 42116 | COMM | 14043QAC6 | COPAR 3.17% MAT | Redemption | 10/17/2022 | Capital One Prime Au | | 266,040.89 | | 266,040.89 |
| 42182 | COMM | 02008JAC0 | ALLYA 3.31% MAT | Interest | 10/17/2022 | ALLY Auto | | | 81,370.82 | 81,370.82 |
| 42182 | COMM | 02008JAC0 | ALLYA 3.31% MAT | Redemption | 10/17/2022 | ALLY Auto | | 563,631.56 | | 563,631.56 |
| 42184 | COMM | 44934LAD4 | HALST 3.35% MAT | Interest | 10/17/2022 | Hyundai Auto Lease S | | | 106,083.35 | 106,083.35 |
| 42184 | COMM | 44934LAD4 | HALST 3.35% MAT | Redemption | 10/17/2022 | Hyundai Auto Lease S | | 1,097,833.71 | | 1,097,833.71 |
| 42202 | COMM | 02582JJT8 | AMXCA 3.39% MAT | Interest | 10/17/2022 | American Express | | | 98,875.00 | 98,875.00 |
| 42202 | COMM | 02582JJT8 | AMXCA 3.39% MAT | Redemption | 10/17/2022 | American Express | | 595,483.80 | | 595,483.80 |
| Totals for 10/17/2022 | | | | | | | 249,978,798.61 | 277,309,532.81 | 1,165,842.84 | 28,496,577.04 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|-----------------|-------------------|
| 42617 | COMM | 16536JKK2 | CHES DISC NOTE | Purchase | 10/18/2022 | CHESHAM FINANCE | 74,993,625.00 | | | -74,993,625.00 |
| 42618 | COMM | 5148X1KK8 | LANDES DISC NOTE | Purchase | 10/18/2022 | LANDES | 124,989,409.72 | | | -124,989,409.72 |
| 42619 | COMM | 63873KKK2 | NATXNY DISC NOTE | Purchase | 10/18/2022 | Natixis NY Branch | 49,995,763.89 | | | -49,995,763.89 |
| 42614 | COMM | 16536JKJ5 | CHES DISC NOTE | Redemption | 10/18/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42615 | COMM | 5148X1KJ1 | LANDES DISC NOTE | Redemption | 10/18/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42616 | COMM | 63873KKJ5 | NATXNY DISC NOTE | Redemption | 10/18/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 41321 | COMM | 43815EAC8 | HAROT 0.41% MAT | Interest | 10/18/2022 | HONDA AUTO | | | 6,150.01 | 6,150.01 |
| 41321 | COMM | 43815EAC8 | HAROT 0.41% MAT | Redemption | 10/18/2022 | HONDA AUTO | | 512,125.50 | | 512,125.50 |
| Totals for 10/18/2022 | | | | | | | 249,978,798.61 | 250,512,125.50 | 6,150.01 | 539,476.90 |
| 42620 | COMM | 16536JKL0 | CHES DISC NOTE | Purchase | 10/19/2022 | CHESHAM FINANCE | 74,993,625.00 | | | -74,993,625.00 |
| 42621 | COMM | 5148X1KL6 | LANDES DISC NOTE | Purchase | 10/19/2022 | LANDES | 124,989,409.72 | | | -124,989,409.72 |
| 42622 | COMM | 63873KKL0 | NATXNY DISC NOTE | Purchase | 10/19/2022 | Natixis NY Branch | 49,995,763.89 | | | -49,995,763.89 |
| 42617 | COMM | 16536JKK2 | CHES DISC NOTE | Redemption | 10/19/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42618 | COMM | 5148X1KK8 | LANDES DISC NOTE | Redemption | 10/19/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42619 | COMM | 63873KKK2 | NATXNY DISC NOTE | Redemption | 10/19/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| Totals for 10/19/2022 | | | | | | | 249,978,798.61 | 250,000,000.00 | | 21,201.39 |
| 42623 | COMM | 16536JKM8 | CHES DISC NOTE | Purchase | 10/20/2022 | CHESHAM FINANCE | 74,993,625.00 | | | -74,993,625.00 |
| 42624 | COMM | 5148X1KM4 | LANDES DISC NOTE | Purchase | 10/20/2022 | LANDES | 124,989,409.72 | | | -124,989,409.72 |
| 42625 | COMM | 63873KKM8 | NATXNY DISC NOTE | Purchase | 10/20/2022 | Natixis NY Branch | 49,995,763.89 | | | -49,995,763.89 |
| 39612 | COMM | 92349GAA9 | VERIZON OWNER | Redemption | 10/20/2022 | VERIZON OWNER | | 0.05 | | 0.05 |
| 42620 | COMM | 16536JKL0 | CHES DISC NOTE | Redemption | 10/20/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42621 | COMM | 5148X1KL6 | LANDES DISC NOTE | Redemption | 10/20/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42622 | COMM | 63873KKL0 | NATXNY DISC NOTE | Redemption | 10/20/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 39612 | COMM | 92349GAA9 | VERIZON OWNER | Interest | 10/20/2022 | VERIZON OWNER | | | 475.72 | 475.72 |
| 39612 | COMM | 92349GAA9 | VERIZON OWNER | Redemption | 10/20/2022 | VERIZON OWNER | | 244,997.27 | | 244,997.27 |
| 39612 | COMM | 92349GAA9 | VERIZON OWNER | Interest | 10/20/2022 | VERIZON OWNER | | | | 0.00 |
| 39612 | COMM | 92349GAA9 | VERIZON OWNER | Redemption | 10/20/2022 | VERIZON OWNER | | | | 0.00 |
| 39920 | COMM | 92348AAA3 | VZOT 1.94% MAT | Interest | 10/20/2022 | VERIZON OWNER | | | 6,565.56 | 6,565.56 |
| 39920 | COMM | 92348AAA3 | VZOT 1.94% MAT | Redemption | 10/20/2022 | VERIZON OWNER | | 1,185,220.32 | | 1,185,220.32 |
| 40549 | COMM | 92290BAA9 | VERIZON OWNER | Interest | 10/20/2022 | VERIZON OWNER | | | 10,080.78 | 10,080.78 |
| 40549 | COMM | 92290BAA9 | VERIZON OWNER | Redemption | 10/20/2022 | VERIZON OWNER | | 3,459,755.26 | | 3,459,755.26 |
| 40623 | COMM | 362569AC9 | GMALT 0.45% MAT | Interest | 10/20/2022 | GM Fin'cl Auto Leasi | | | 431.60 | 431.60 |
| 40623 | COMM | 362569AC9 | GMALT 0.45% MAT | Redemption | 10/20/2022 | GM Fin'cl Auto Leasi | | 830,982.94 | | 830,982.94 |
| 40712 | COMM | 92348CAA9 | VZOT 0.41% MAT | Interest | 10/20/2022 | VERIZON OWNER | | | 7,004.17 | 7,004.17 |
| 40712 | COMM | 92348CAA9 | VZOT 0.41% MAT | Redemption | 10/20/2022 | VERIZON OWNER | | 714,917.38 | | 714,917.38 |
| 40801 | COMM | 92868VAC3 | VWALT 0.39% MAT | Interest | 10/20/2022 | Volkswagen Auto | | | 1,593.59 | 1,593.59 |
| 40801 | COMM | 92868VAC3 | VWALT 0.39% MAT | Redemption | 10/20/2022 | Volkswagen Auto | | 847,660.16 | | 847,660.16 |
| 40964 | COMM | 36261RAC2 | GMALT 0.26% MAT | Interest | 10/20/2022 | GM Fin'cl Auto Leasi | | | 1,151.31 | 1,151.31 |
| 40964 | COMM | 36261RAC2 | GMALT 0.26% MAT | Redemption | 10/20/2022 | GM Fin'cl Auto Leasi | | 834,095.63 | | 834,095.63 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|-------------------|----------------------|
| 41089 | COMM | 89238EAC0 | TLOT 0.39% MAT | Interest | 10/20/2022 | Toyota Lease Owner | | | 4,225.00 | 4,225.00 |
| 41089 | COMM | 89238EAC0 | TLOT 0.39% MAT | Redemption | 10/20/2022 | Toyota Lease Owner | | 685,597.27 | | 685,597.27 |
| 41207 | COMM | 80286DAC2 | SRT 0.51% MAT | Interest | 10/20/2022 | Santander Retail Aut | | | 6,566.25 | 6,566.25 |
| 41207 | COMM | 80286DAC2 | SRT 0.51% MAT | Redemption | 10/20/2022 | Santander Retail Aut | | 708,521.86 | | 708,521.86 |
| 41391 | COMM | 80286CAC4 | SRT 0.5% MAT | Interest | 10/20/2022 | Santander Retail Aut | | | 3,125.00 | 3,125.00 |
| 41391 | COMM | 80286CAC4 | SRT 0.5% MAT | Redemption | 10/20/2022 | Santander Retail Aut | | 264,382.24 | | 264,382.24 |
| 41780 | COMM | 92348KAL7 | VZMT 1.04% MAT | Interest | 10/20/2022 | VERIZON MASTER | | | 18,200.01 | 18,200.01 |
| 41780 | COMM | 92348KAL7 | VZMT 1.04% MAT | Redemption | 10/20/2022 | VERIZON MASTER | | 426,144.05 | | 426,144.05 |
| 41867 | COMM | 89238LAC4 | TLOT 1.96% MAT | Interest | 10/20/2022 | Toyota Lease Owner | | | 31,033.33 | 31,033.33 |
| 41867 | COMM | 89238LAC4 | TLOT 1.96% MAT | Redemption | 10/20/2022 | Toyota Lease Owner | | 664,869.34 | | 664,869.34 |
| 42119 | COMM | 23292GAC7 | DLLST 3.4% MAT | Interest | 10/20/2022 | DLLST LLC | | | 32,583.33 | 32,583.33 |
| 42119 | COMM | 23292GAC7 | DLLST 3.4% MAT | Redemption | 10/20/2022 | DLLST LLC | | 392,167.73 | | 392,167.73 |
| 42152 | COMM | 36266FAC3 | GMALT 3.42% MAT | Interest | 10/20/2022 | GM Fin'cl Auto Leasi | | | 45,600.00 | 45,600.00 |
| 42152 | COMM | 36266FAC3 | GMALT 3.42% MAT | Redemption | 10/20/2022 | GM Fin'cl Auto Leasi | | 476,053.38 | | 476,053.38 |
| 42214 | COMM | 92348KAP8 | VZMT 3.01% MAT | Interest | 10/20/2022 | VERIZON MASTER | | | 84,029.16 | 84,029.16 |
| 42214 | COMM | 92348KAP8 | VZMT 3.01% MAT | Redemption | 10/20/2022 | VERIZON MASTER | | 585,493.02 | | 585,493.02 |
| Totals for 10/20/2022 | | | | | | | 249,978,798.61 | 262,320,857.90 | 252,664.81 | 12,594,724.10 |
| 42626 | COMM | 16536JKQ9 | CHES DISC NOTE | Purchase | 10/21/2022 | CHESHAM FINANCE | 74,980,875.00 | | | -74,980,875.00 |
| 42627 | COMM | 5148X1KQ5 | LANDES DISC NOTE | Purchase | 10/21/2022 | LANDES | 124,968,229.17 | | | -124,968,229.17 |
| 42628 | COMM | 63873KKQ9 | NATXNY DISC NOTE | Purchase | 10/21/2022 | Natixis NY Branch | 49,987,291.67 | | | -49,987,291.67 |
| 40862 | COMM | 3133EMLK6 | FFCB FLOAT MAT | Redemption | 10/21/2022 | FFCB NOTES | | 30,000,000.00 | | 30,000,000.00 |
| 41470 | COMM | 21684XTP1 | COOPERATIEVE | Redemption | 10/21/2022 | RABOBANK | | 50,000,000.00 | | 50,000,000.00 |
| 42623 | COMM | 16536JKM8 | CHES DISC NOTE | Redemption | 10/21/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42624 | COMM | 5148X1KM4 | LANDES DISC NOTE | Redemption | 10/21/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42625 | COMM | 63873KKM8 | NATXNY DISC NOTE | Redemption | 10/21/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40657 | COMM | 3134GWZRO | FEDERAL HOME LN | Interest | 10/21/2022 | FHLMC NOTES | | | 17,540.00 | 17,540.00 |
| 40862 | COMM | 3133EMLK6 | FFCB FLOAT MAT | Interest | 10/21/2022 | FFCB NOTES | | | 191,616.67 | 191,616.67 |
| 41081 | COMM | 64952WDT7 | NEW YORK LIFE | Interest | 10/21/2022 | NEW YORK LIFE | | | 37,222.00 | 37,222.00 |
| 41470 | COMM | 21684XTP1 | COOPERATIEVE | Interest | 10/21/2022 | RABOBANK | | | 140,000.00 | 140,000.00 |
| 40346 | COMM | 43813RAC1 | HAROT 1.61% MAT | Interest | 10/21/2022 | HONDA AUTO | | | 8,051.77 | 8,051.77 |
| 40346 | COMM | 43813RAC1 | HAROT 1.61% MAT | Redemption | 10/21/2022 | HONDA AUTO | | 747,561.89 | | 747,561.89 |
| 40965 | COMM | 43813GAC5 | HAROT 0.27% MAT | Interest | 10/21/2022 | HONDA AUTO | | | 2,304.49 | 2,304.49 |
| 40965 | COMM | 43813GAC5 | HAROT 0.27% MAT | Redemption | 10/21/2022 | HONDA AUTO | | 722,262.67 | | 722,262.67 |
| 41554 | COMM | 43815GAC3 | HAROT 0.88% MAT | Interest | 10/21/2022 | HONDA AUTO | | | 10,266.66 | 10,266.66 |
| 41554 | COMM | 43815GAC3 | HAROT 0.88% MAT | Redemption | 10/21/2022 | HONDA AUTO | | 370,232.17 | | 370,232.17 |
| 41717 | COMM | 43815MAD8 | HAROT 2.54% MAT | Interest | 10/21/2022 | HONDA AUTO | | | 7,043.38 | 7,043.38 |
| 41717 | COMM | 43815MAD8 | HAROT 2.54% MAT | Redemption | 10/21/2022 | HONDA AUTO | | 459,274.00 | | 459,274.00 |
| Totals for 10/21/2022 | | | | | | | 249,936,395.84 | 332,299,330.73 | 414,044.97 | 82,776,979.86 |
| 42629 | COMM | 16536JKR7 | CHES DISC NOTE | Purchase | 10/24/2022 | CHESHAM FINANCE | 74,993,625.00 | | | -74,993,625.00 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|------------------|-----------------|-----------------|--------------------|-----------------------|-----------------------|-------------------|-------------------|
| 42630 | COMM | 5148X1KR3 | LANDES DISC NOTE | Purchase | 10/24/2022 | LANDES | 124,989,409.72 | | | -124,989,409.72 |
| 42631 | COMM | 63873KKR7 | NATXNY DISC NOTE | Purchase | 10/24/2022 | Natixis NY Branch | 49,995,763.89 | | | -49,995,763.89 |
| 42626 | COMM | 16536JKQ9 | CHES DISC NOTE | Redemption | 10/24/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42627 | COMM | 5148X1KQ5 | LANDES DISC NOTE | Redemption | 10/24/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42628 | COMM | 63873KKQ9 | NATXNY DISC NOTE | Redemption | 10/24/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40489 | COMM | 3135G03U5 | FNMA 0.625% MAT | Interest | 10/24/2022 | FNMA NOTES | | | 21,875.00 | 21,875.00 |
| 40671 | COMM | 31422B2B5 | FAMCA FRN MAT | Interest | 10/24/2022 | FARMER MAC | | | 231,855.55 | 231,855.55 |
| 41103 | COMM | 637639AB1 | NSCC (DTC) 1.5% | Interest | 10/24/2022 | NATIONAL SECS | | | 37,500.00 | 37,500.00 |
| Totals for 10/24/2022 | | | | | | | 249,978,798.61 | 250,000,000.00 | 291,230.55 | 312,431.94 |
| 42632 | COMM | 16536JKS5 | CHES DISC NOTE | Purchase | 10/25/2022 | CHESHAM FINANCE | 74,993,625.00 | | | -74,993,625.00 |
| 42633 | COMM | 5148X1KS1 | LANDES DISC NOTE | Purchase | 10/25/2022 | LANDES | 124,989,409.72 | | | -124,989,409.72 |
| 42634 | COMM | 63873KKS5 | NATXNY DISC NOTE | Purchase | 10/25/2022 | Natixis NY Branch | 49,995,763.89 | | | -49,995,763.89 |
| 41200 | COMM | 3140HWXG2 | FNMA 2.47% MAT | Redemption | 10/25/2022 | FNMA Multi-Family | | | 0.01 | 0.01 |
| 42629 | COMM | 16536JKR7 | CHES DISC NOTE | Redemption | 10/25/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42630 | COMM | 5148X1KR3 | LANDES DISC NOTE | Redemption | 10/25/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42631 | COMM | 63873KKR7 | NATXNY DISC NOTE | Redemption | 10/25/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 38643 | COMM | 3137B36J2 | FHLMCM 3.32% MAT | Interest | 10/25/2022 | FHLMC Multi-Family | | | 51,399.50 | 51,399.50 |
| 38643 | COMM | 3137B36J2 | FHLMCM 3.32% MAT | Redemption | 10/25/2022 | FHLMC Multi-Family | | 1,255,567.60 | | 1,255,567.60 |
| 38854 | COMM | 3137B4WB8 | FHLMCM 3.06% MAT | Interest | 10/25/2022 | FHLMC Multi-Family | | | 12,176.25 | 12,176.25 |
| 38854 | COMM | 3137B4WB8 | FHLMCM 3.06% MAT | Redemption | 10/25/2022 | FHLMC Multi-Family | | 450,303.98 | | 450,303.98 |
| 38864 | COMM | 3137B5JM6 | FHLMCM 3.531% | Interest | 10/25/2022 | FHLMC Multi-Family | | | 29,425.00 | 29,425.00 |
| 38864 | COMM | 3137B5JM6 | FHLMCM 3.531% | Redemption | 10/25/2022 | FHLMC Multi-Family | | 3,903.50 | | 3,903.50 |
| 38945 | COMM | 3137B3NA2 | FHLMC REMIC | Interest | 10/25/2022 | FHLMC Multi-Family | | | 26,802.76 | 26,802.76 |
| 38945 | COMM | 3137B3NA2 | FHLMC REMIC | Redemption | 10/25/2022 | FHLMC Multi-Family | | 368,712.77 | | 368,712.77 |
| 39026 | COMM | 3137B5KW2 | FHLMCM 3.458% | Interest | 10/25/2022 | FHLMC Multi-Family | | | 28,578.37 | 28,578.37 |
| 39026 | COMM | 3137B5KW2 | FHLMCM 3.458% | Redemption | 10/25/2022 | FHLMC Multi-Family | | 23,601.60 | | 23,601.60 |
| 39295 | COMM | 3137B04Y7 | FHLMCM 2.615% | Interest | 10/25/2022 | FHLMC Multi-Family | | | 58,837.51 | 58,837.51 |
| 39295 | COMM | 3137B04Y7 | FHLMCM 2.615% | Redemption | 10/25/2022 | FHLMC Multi-Family | | 5,437,993.57 | | 5,437,993.57 |
| 39319 | COMM | 3138LGKH8 | FNMA 2.47% MAT | Interest | 10/25/2022 | FNMA Multi-Family | | | 51,458.33 | 51,458.33 |
| 39319 | COMM | 3138LGKH8 | FNMA 2.47% MAT | Redemption | 10/25/2022 | FNMA Multi-Family | | 1,633,257.41 | | 1,633,257.41 |
| 39457 | COMM | 3138EKX67 | FNMA 2.537% MAT | Interest | 10/25/2022 | FNMA Multi-Family | | | 3,002.19 | 3,002.19 |
| 39457 | COMM | 3138EKX67 | FNMA 2.537% MAT | Redemption | 10/25/2022 | FNMA Multi-Family | | 4,571.98 | | 4,571.98 |
| 39587 | COMM | 3138LEYD7 | FNMA 1.97% MAT | Interest | 10/25/2022 | FNMA Multi-Family | | | 28,977.80 | 28,977.80 |
| 39587 | COMM | 3138LEYD7 | FNMA 1.97% MAT | Redemption | 10/25/2022 | FNMA Multi-Family | | 35,136.45 | | 35,136.45 |
| 39632 | COMM | 3138L2BU0 | FNMA 2.31% MAT | Interest | 10/25/2022 | FNMA Multi-Family | | | 12,167.98 | 12,167.98 |
| 39632 | COMM | 3138L2BU0 | FNMA 2.31% MAT | Redemption | 10/25/2022 | FNMA Multi-Family | | 14,960.25 | | 14,960.25 |
| 39654 | COMM | 3137BP4J5 | FNMA 2.446% MAT | Interest | 10/25/2022 | FHLMC Multi-Family | | | 26,518.66 | 26,518.66 |
| 39654 | COMM | 3137BP4J5 | FNMA 2.446% MAT | Redemption | 10/25/2022 | FHLMC Multi-Family | | 294,323.84 | | 294,323.84 |
| 39861 | COMM | 05588CAC6 | BMWOT 1.92% MAT | Interest | 10/25/2022 | BMW VEHICLE | | | 1,460.76 | 1,460.76 |
| 39861 | COMM | 05588CAC6 | BMWOT 1.92% MAT | Redemption | 10/25/2022 | BMW VEHICLE | | 544,098.02 | | 544,098.02 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|--------------|------|-----------|------------------|-----------------|-----------------|--------------------|---------------|--------------------|-----------|--------------|
| 40385 | COMM | 3137BUWM6 | FHLMCM 2.932% | Interest | 10/25/2022 | FHLMC Multi-Family | | | 8,858.99 | 8,858.99 |
| 40385 | COMM | 3137BUWM6 | FHLMCM 2.932% | Redemption | 10/25/2022 | FHLMC Multi-Family | | 1,136,959.41 | | 1,136,959.41 |
| 40390 | COMM | 3137BHCY1 | FHLMCM 2.811% | Interest | 10/25/2022 | FHLMC Multi-Family | | | 20,675.73 | 20,675.73 |
| 40390 | COMM | 3137BHCY1 | FHLMCM 2.811% | Redemption | 10/25/2022 | FHLMC Multi-Family | | 16,036.54 | | 16,036.54 |
| 40511 | COMM | 3136AXVB8 | FNMAM 2.646% MAT | Interest | 10/25/2022 | FNMA Multi-Family | | | 28,934.92 | 28,934.92 |
| 40511 | COMM | 3136AXVB8 | FNMAM 2.646% MAT | Redemption | 10/25/2022 | FNMA Multi-Family | | 10,002.71 | | 10,002.71 |
| 40526 | COMM | 3137BSP64 | FHLMCM 2.34% MAT | Interest | 10/25/2022 | FHLMC Multi-Family | | | 25,749.46 | 25,749.46 |
| 40526 | COMM | 3137BSP64 | FHLMCM 2.34% MAT | Redemption | 10/25/2022 | FHLMC Multi-Family | | 246,363.00 | | 246,363.00 |
| 40530 | COMM | 09661RAD3 | BMWOT 0.48% MAT | Interest | 10/25/2022 | BMW VEHICLE | | | 1,361.93 | 1,361.93 |
| 40530 | COMM | 09661RAD3 | BMWOT 0.48% MAT | Redemption | 10/25/2022 | BMW VEHICLE | | 384,517.76 | | 384,517.76 |
| 40539 | COMM | 3137BKGH7 | FHLMCM 2.712% | Interest | 10/25/2022 | FHLMC Multi-Family | | | 6,881.14 | 6,881.14 |
| 40539 | COMM | 3137BKGH7 | FHLMCM 2.712% | Redemption | 10/25/2022 | FHLMC Multi-Family | | 125,785.14 | | 125,785.14 |
| 40540 | COMM | 3137FUZN7 | FHLMCM 0.526% | Interest | 10/25/2022 | FHLMC Multi-Family | | | 325.08 | 325.08 |
| 40540 | COMM | 3137FUZN7 | FHLMCM 0.526% | Redemption | 10/25/2022 | FHLMC Multi-Family | | 138,924.84 | | 138,924.84 |
| 40541 | COMM | 3138L7CU8 | FNMAM 2.95% MAT | Interest | 10/25/2022 | FNMA Multi-Family | | | 46,607.53 | 46,607.53 |
| 40541 | COMM | 3138L7CU8 | FNMAM 2.95% MAT | Redemption | 10/25/2022 | FNMA Multi-Family | | 41,868.10 | | 41,868.10 |
| 40630 | COMM | 3138LJWY2 | FHLMCM 2.8% MAT | Interest | 10/25/2022 | FHLMC Multi-Family | | | 29,960.85 | 29,960.85 |
| 40630 | COMM | 3138LJWY2 | FHLMCM 2.8% MAT | Redemption | 10/25/2022 | FHLMC Multi-Family | | 24,622.12 | | 24,622.12 |
| 40638 | COMM | 3137BYLE8 | FHLMCM 2.7% MAT | Interest | 10/25/2022 | FHLMC Multi-Family | | | 14,962.50 | 14,962.50 |
| 40638 | COMM | 3137BYLE8 | FHLMCM 2.7% MAT | Redemption | 10/25/2022 | FHLMC Multi-Family | | 218,761.45 | | 218,761.45 |
| 40743 | COMM | 3136AY6S7 | FNMAM FRN MAT | Interest | 10/25/2022 | FNMA Multi-Family | | | 33,679.73 | 33,679.73 |
| 40743 | COMM | 3136AY6S7 | FNMAM FRN MAT | Redemption | 10/25/2022 | FNMA Multi-Family | | 9,962.75 | | 9,962.75 |
| 40784 | COMM | 3137F72W4 | FHLMCM 0.39025% | Interest | 10/25/2022 | FHLMC Multi-Family | | | 9,730.17 | 9,730.17 |
| 40784 | COMM | 3137F72W4 | FHLMCM 0.39025% | Redemption | 10/25/2022 | FHLMC Multi-Family | | 925,030.32 | | 925,030.32 |
| 40812 | COMM | 3132XFFH6 | FHLMCM 0.77% MAT | Interest | 10/25/2022 | FHLMC Multi-Family | | | 28,875.00 | 28,875.00 |
| 40812 | COMM | 3132XFFH6 | FHLMCM 0.77% MAT | Redemption | 10/25/2022 | FHLMC Multi-Family | | 1,376,183.16 | | 1,376,183.16 |
| 40905 | COMM | 3138LEC33 | FNMAM 2.38% MAT | Interest | 10/25/2022 | FNMA Multi-Family | | | 19,436.37 | 19,436.37 |
| 40905 | COMM | 3138LEC33 | FNMAM 2.38% MAT | Redemption | 10/25/2022 | FNMA Multi-Family | | 15,195.90 | | 15,195.90 |
| 40976 | COMM | 3137FATE8 | FHLMCM 2.982% | Interest | 10/25/2022 | FHLMC Multi-Family | | | 74,550.00 | 74,550.00 |
| 40976 | COMM | 3137FATE8 | FHLMCM 2.982% | Redemption | 10/25/2022 | FHLMC Multi-Family | | 1,472,291.76 | | 1,472,291.76 |
| 40983 | COMM | 3137FF3W5 | FHLMCM 0.602% | Interest | 10/25/2022 | FHLMC Multi-Family | | | 2,044.45 | 2,044.45 |
| 40983 | COMM | 3137FF3W5 | FHLMCM 0.602% | Redemption | 10/25/2022 | FHLMC Multi-Family | | 13,198.29 | | 13,198.29 |
| 40990 | COMM | 05591RAC8 | BMWLT 0.29% MAT | Interest | 10/25/2022 | BMW VEHICLE | | | 1,978.29 | 1,978.29 |
| 40990 | COMM | 05591RAC8 | BMWLT 0.29% MAT | Redemption | 10/25/2022 | BMW VEHICLE | | 1,226,644.06 | | 1,226,644.06 |
| 41026 | COMM | 3137BVYN0 | FHLMCM 3.035% | Interest | 10/25/2022 | FHLMC Multi-Family | | | 16,280.92 | 16,280.92 |
| 41026 | COMM | 3137BVYN0 | FHLMCM 3.035% | Redemption | 10/25/2022 | FHLMC Multi-Family | | 8,216.78 | | 8,216.78 |
| 41131 | COMM | 3137BYLE8 | FHLMCM 2.7% MAT | Interest | 10/25/2022 | FHLMC Multi-Family | | | 11,250.00 | 11,250.00 |
| 41131 | COMM | 3137BYLE8 | FHLMCM 2.7% MAT | Redemption | 10/25/2022 | FHLMC Multi-Family | | 163,542.89 | | 163,542.89 |
| 41133 | COMM | 3137FYZG4 | FHLMCM 0.861% | Interest | 10/25/2022 | FHLMC Multi-Family | | | 5,013.20 | 5,013.20 |
| 41133 | COMM | 3137FYZG4 | FHLMCM 0.861% | Redemption | 10/25/2022 | FHLMC Multi-Family | | 845.67 | | 845.67 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|--------------|------|-----------|------------------|-----------------|-----------------|---------------------|---------------|--------------------|-----------|--------------|
| 41164 | COMM | 3137FPJ55 | FHLMCM 2.606% | Interest | 10/25/2022 | FHLMC Multi-Family | | | 41,576.93 | 41,576.93 |
| 41164 | COMM | 3137FPJ55 | FHLMCM 2.606% | Redemption | 10/25/2022 | FHLMC Multi-Family | | 21,296.47 | | 21,296.47 |
| 41192 | COMM | 3137FBAB2 | FHLMCM 3.038% | Interest | 10/25/2022 | FHLMC Multi-Family | | | 24,780.18 | 24,780.18 |
| 41192 | COMM | 3137FBAB2 | FHLMCM 3.038% | Redemption | 10/25/2022 | FHLMC Multi-Family | | 158,327.50 | | 158,327.50 |
| 41200 | COMM | 3140HWXG2 | FNMAM 2.47% MAT | Interest | 10/25/2022 | FNMA Multi-Family | | | 9,789.41 | 9,789.41 |
| 41200 | COMM | 3140HWXG2 | FNMAM 2.47% MAT | Redemption | 10/25/2022 | FNMA Multi-Family | | 4,755,989.14 | | 4,755,989.14 |
| 41200 | COMM | 3140HWXG2 | FNMAM 2.47% MAT | Interest | 10/25/2022 | FNMA Multi-Family | | | | 0.00 |
| 41200 | COMM | 3140HWXG2 | FNMAM 2.47% MAT | Redemption | 10/25/2022 | FNMA Multi-Family | | | | 0.00 |
| 41222 | COMM | 3137H14A1 | FHLMCM 0.854% | Interest | 10/25/2022 | FHLMC Multi-Family | | | 13,674.22 | 13,674.22 |
| 41222 | COMM | 3137H14A1 | FHLMCM 0.854% | Redemption | 10/25/2022 | FHLMC Multi-Family | | 32,245.03 | | 32,245.03 |
| 41228 | COMM | 3136AUG21 | FNMAM 2.49552% | Interest | 10/25/2022 | FNMA Multi-Family | | | 40,110.45 | 40,110.45 |
| 41228 | COMM | 3136AUG21 | FNMAM 2.49552% | Redemption | 10/25/2022 | FNMA Multi-Family | | 276,498.25 | | 276,498.25 |
| 41319 | COMM | 3132XFD47 | FHLMCM 2.1% MAT | Interest | 10/25/2022 | FHLMC Multi-Family | | | 26,250.00 | 26,250.00 |
| 41319 | COMM | 3132XFD47 | FHLMCM 2.1% MAT | Redemption | 10/25/2022 | FHLMC Multi-Family | | 380,011.54 | | 380,011.54 |
| 41368 | COMM | 09690AAD5 | BMWLT 0.43% MAT | Interest | 10/25/2022 | BMW VEHICLE | | | 9,316.66 | 9,316.66 |
| 41368 | COMM | 09690AAD5 | BMWLT 0.43% MAT | Redemption | 10/25/2022 | BMW VEHICLE | | 947,086.06 | | 947,086.06 |
| 41491 | COMM | 3138LNKZ3 | FNMAM 3.44% MAT | Interest | 10/25/2022 | FNMA Multi-Family | | | 7,473.24 | 7,473.24 |
| 41491 | COMM | 3138LNKZ3 | FNMAM 3.44% MAT | Redemption | 10/25/2022 | FNMA Multi-Family | | 3,792.72 | | 3,792.72 |
| 41524 | COMM | 3133LJAN1 | FHLM 1.5% MAT | Interest | 10/25/2022 | FHLMC Single Family | | | 17,360.87 | 17,360.87 |
| 41524 | COMM | 3133LJAN1 | FHLM 1.5% MAT | Redemption | 10/25/2022 | FHLMC Single Family | | 346,445.23 | | 346,445.23 |
| 41525 | COMM | 3140QMJJ6 | FNMAP 1.5% MAT | Interest | 10/25/2022 | FNMA Single Family | | | 15,803.69 | 15,803.69 |
| 41525 | COMM | 3140QMJJ6 | FNMAP 1.5% MAT | Redemption | 10/25/2022 | FNMA Single Family | | 195,864.00 | | 195,864.00 |
| 41526 | COMM | 3140XDHF6 | FNMAP 1.5% MAT | Interest | 10/25/2022 | FNMA Single Family | | | 28,631.89 | 28,631.89 |
| 41526 | COMM | 3140XDHF6 | FNMAP 1.5% MAT | Redemption | 10/25/2022 | FNMA Single Family | | 289,261.39 | | 289,261.39 |
| 41675 | COMM | 3133LPUA3 | FHLMC 1.5% MAT | Interest | 10/25/2022 | FHLMC Single Family | | | 24,821.50 | 24,821.50 |
| 41675 | COMM | 3133LPUA3 | FHLMC 1.5% MAT | Redemption | 10/25/2022 | FHLMC Single Family | | 219,671.10 | | 219,671.10 |
| 41676 | COMM | 31418EAD2 | FNMAP 1.5% MAT | Interest | 10/25/2022 | FNMA Single Family | | | 22,047.94 | 22,047.94 |
| 41676 | COMM | 31418EAD2 | FNMAP 1.5% MAT | Redemption | 10/25/2022 | FNMA Single Family | | 232,461.40 | | 232,461.40 |
| 41765 | COMM | 05601XAC3 | BMW VEHICLE | Interest | 10/25/2022 | BMW VEHICLE | | | 14,895.84 | 14,895.84 |
| 41765 | COMM | 05601XAC3 | BMW VEHICLE | Redemption | 10/25/2022 | BMW VEHICLE | | 558,187.63 | | 558,187.63 |
| 41791 | COMM | 3137FQ3Y7 | FHLMCM 2.19% MAT | Interest | 10/25/2022 | FHLMC Multi-Family | | | 35,357.99 | 35,357.99 |
| 41791 | COMM | 3137FQ3Y7 | FHLMCM 2.19% MAT | Redemption | 10/25/2022 | FHLMC Multi-Family | | 57,069.62 | | 57,069.62 |
| 41803 | COMM | 3137BEVH4 | FHLMC REMIC | Interest | 10/25/2022 | FHLMC Multi-Family | | | 34,705.70 | 34,705.70 |
| 41803 | COMM | 3137BEVH4 | FHLMC REMIC | Redemption | 10/25/2022 | FHLMC Multi-Family | | 584,559.42 | | 584,559.42 |
| 41854 | COMM | 3138LDLP6 | FNMAM 2.75% MAT | Interest | 10/25/2022 | FNMA Multi-Family | | | 24,584.17 | 24,584.17 |
| 41854 | COMM | 3138LDLP6 | FNMAM 2.75% MAT | Redemption | 10/25/2022 | FNMA Multi-Family | | 17,045.05 | | 17,045.05 |
| 41892 | COMM | 3137H6LT0 | FHLMCM 1.946% | Interest | 10/25/2022 | FHLMC Multi-Family | | | 51,447.49 | 51,447.49 |
| 41892 | COMM | 3137H6LT0 | FHLMCM 1.946% | Redemption | 10/25/2022 | FHLMC Multi-Family | | 64,807.04 | | 64,807.04 |
| 42039 | COMM | 3138LCT54 | FNMAM 3.1% MAT | Interest | 10/25/2022 | FNMA Multi-Family | | | 90,416.67 | 90,416.67 |
| 42039 | COMM | 3138LCT54 | FNMAM 3.1% MAT | Redemption | 10/25/2022 | FNMA Multi-Family | | 1,013,093.63 | | 1,013,093.63 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|------------------|-----------------|-----------------|--------------------|-----------------------|-----------------------|---------------------|----------------------|
| 42046 | COMM | 3137H73W1 | FHLMCM 2.75% MAT | Interest | 10/25/2022 | FHLMC Multi-Family | | | 42,681.28 | 42,681.28 |
| 42046 | COMM | 3137H73W1 | FHLMCM 2.75% MAT | Redemption | 10/25/2022 | FHLMC Multi-Family | | 21,573.42 | | 21,573.42 |
| 42093 | COMM | 3137F1G44 | FHLMCM 3.243% | Interest | 10/25/2022 | FHLMC Multi-Family | | | 94,587.50 | 94,587.50 |
| 42093 | COMM | 3137F1G44 | FHLMCM 3.243% | Redemption | 10/25/2022 | FHLMC Multi-Family | | 763,771.07 | | 763,771.07 |
| 42099 | COMM | 3137BXQY1 | FHLMCM 3.224% | Interest | 10/25/2022 | FHLMC Multi-Family | | | 107,466.68 | 107,466.68 |
| 42099 | COMM | 3137BXQY1 | FHLMCM 3.224% | Redemption | 10/25/2022 | FHLMC Multi-Family | | 884,667.29 | | 884,667.29 |
| 42110 | COMM | 3137F2LJ3 | FHLMCM 3.117% | Interest | 10/25/2022 | FHLMC Multi-Family | | | 90,912.50 | 90,912.50 |
| 42110 | COMM | 3137F2LJ3 | FHLMCM 3.117% | Redemption | 10/25/2022 | FHLMC Multi-Family | | 736,349.69 | | 736,349.69 |
| 42111 | COMM | 3138LDYK3 | FNMA 2.55% MAT | Interest | 10/25/2022 | FNMA NOTES | | | 83,892.96 | 83,892.96 |
| 42111 | COMM | 3138LDYK3 | FNMA 2.55% MAT | Redemption | 10/25/2022 | FNMA NOTES | | 85,474.80 | | 85,474.80 |
| 42112 | COMM | 3138LFUJ5 | FNMA 2.47% MAT | Interest | 10/25/2022 | FNMA Multi-Family | | | 41,166.67 | 41,166.67 |
| 42112 | COMM | 3138LFUJ5 | FNMA 2.47% MAT | Redemption | 10/25/2022 | FNMA Multi-Family | | 476,825.34 | | 476,825.34 |
| 42120 | COMM | 3136AK2F9 | FNMA 3.39768% | Interest | 10/25/2022 | FNMA Multi-Family | | | 108,528.77 | 108,528.77 |
| 42120 | COMM | 3136AK2F9 | FNMA 3.39768% | Redemption | 10/25/2022 | FNMA Multi-Family | | 69,670.62 | | 69,670.62 |
| 42133 | COMM | 3138LD5W9 | FNMA 2.625% MAT | Interest | 10/25/2022 | FNMA Multi-Family | | | 32,812.50 | 32,812.50 |
| 42133 | COMM | 3138LD5W9 | FNMA 2.625% MAT | Redemption | 10/25/2022 | FNMA Multi-Family | | 383,736.87 | | 383,736.87 |
| 42137 | COMM | 3138LD5W9 | FNMA 2.625% MAT | Interest | 10/25/2022 | FNMA Multi-Family | | | 32,812.50 | 32,812.50 |
| 42137 | COMM | 3138LD5W9 | FNMA 2.625% MAT | Redemption | 10/25/2022 | FNMA Multi-Family | | 383,184.11 | | 383,184.11 |
| 42150 | COMM | 3137F1G44 | FHLMCM 3.243% | Interest | 10/25/2022 | FHLMC Multi-Family | | | 54,050.00 | 54,050.00 |
| 42150 | COMM | 3137F1G44 | FHLMCM 3.243% | Redemption | 10/25/2022 | FHLMC Multi-Family | | 431,491.23 | | 431,491.23 |
| 42151 | COMM | 3138LEC82 | FNMA 2.57% MAT | Interest | 10/25/2022 | FNMA Multi-Family | | | 42,833.33 | 42,833.33 |
| 42151 | COMM | 3138LEC82 | FNMA 2.57% MAT | Redemption | 10/25/2022 | FNMA Multi-Family | | 502,281.23 | | 502,281.23 |
| 42183 | COMM | 05602RAD3 | BMWOT 3.21% MAT | Interest | 10/25/2022 | BMW VEHICLE | | | 37,450.00 | 37,450.00 |
| 42183 | COMM | 05602RAD3 | BMWOT 3.21% MAT | Redemption | 10/25/2022 | BMW VEHICLE | | 291,408.28 | | 291,408.28 |
| 42187 | COMM | 3137F4CY6 | FHLMCM 2.92% MAT | Interest | 10/25/2022 | FHLMC Multi-Family | | | 60,612.48 | 60,612.48 |
| 42187 | COMM | 3137F4CY6 | FHLMCM 2.92% MAT | Redemption | 10/25/2022 | FHLMC Multi-Family | | 10,536.75 | | 10,536.75 |
| 42188 | COMM | 3140HV6S8 | FNMA 2.19% MAT | Interest | 10/25/2022 | FNMA Multi-Family | | | 54,750.00 | 54,750.00 |
| 42188 | COMM | 3140HV6S8 | FNMA 2.19% MAT | Redemption | 10/25/2022 | FNMA Multi-Family | | 699,782.68 | | 699,782.68 |
| 42205 | COMM | 3137FMD25 | FHLMCM 2.875% | Interest | 10/25/2022 | FHLMC Multi-Family | | | 47,772.91 | 47,772.91 |
| 42205 | COMM | 3137FMD25 | FHLMCM 2.875% | Redemption | 10/25/2022 | FHLMC Multi-Family | | 526,450.69 | | 526,450.69 |
| 42234 | COMM | 3138LD5W9 | FNMA 2.625% MAT | Interest | 10/25/2022 | FNMA Multi-Family | | | 17,500.00 | 17,500.00 |
| 42234 | COMM | 3138LD5W9 | FNMA 2.625% MAT | Redemption | 10/25/2022 | FNMA Multi-Family | | 206,510.38 | | 206,510.38 |
| Totals for 10/25/2022 | | | | | | | 249,978,798.61 | 284,248,810.30 | 2,200,836.29 | 36,470,847.98 |
| 42635 | COMM | 16536JKT3 | CHES DISC NOTE | Purchase | 10/26/2022 | CHESHAM FINANCE | 74,993,625.00 | | | -74,993,625.00 |
| 42636 | COMM | 5148X1KT9 | LANDES DISC NOTE | Purchase | 10/26/2022 | LANDES | 124,989,409.72 | | | -124,989,409.72 |
| 42637 | COMM | 63873KKT3 | NATXNY DISC NOTE | Purchase | 10/26/2022 | Natixis NY Branch | 49,995,763.89 | | | -49,995,763.89 |
| 42632 | COMM | 16536JKS5 | CHES DISC NOTE | Redemption | 10/26/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42633 | COMM | 5148X1KS1 | LANDES DISC NOTE | Redemption | 10/26/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42634 | COMM | 63873KKS5 | NATXNY DISC NOTE | Redemption | 10/26/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 41104 | COMM | 64952WEB5 | NYL 0.55% MAT | Interest | 10/26/2022 | NEW YORK LIFE | | | 82,500.00 | 82,500.00 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------|------------------------|
| Totals for 10/26/2022 | | | | | | | 249,978,798.61 | 250,000,000.00 | 82,500.00 | 103,701.39 |
| 42638 | COMM | 16536JKU0 | CHES DISC NOTE | Purchase | 10/27/2022 | CHESHAM FINANCE | 74,993,625.00 | | | -74,993,625.00 |
| 42641 | COMM | 3133ENV72 | FEDERAL FARM CR | Purchase | 10/27/2022 | FFCB NOTES | 24,926,450.00 | | | -24,926,450.00 |
| 42639 | COMM | 5148X1KU6 | LANDES DISC NOTE | Purchase | 10/27/2022 | LANDES | 124,989,409.72 | | | -124,989,409.72 |
| 42640 | COMM | 63873KKU0 | NATXNY DISC NOTE | Purchase | 10/27/2022 | Natixis NY Branch | 49,995,763.89 | | | -49,995,763.89 |
| 42588 | COMM | SYS42588 | OPGXX | Purchase | 10/27/2022 | STATE STREET US | 200,000,000.00 | | | -200,000,000.00 |
| 42635 | COMM | 16536JKT3 | CHES DISC NOTE | Redemption | 10/27/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42636 | COMM | 5148X1KT9 | LANDES DISC NOTE | Redemption | 10/27/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42637 | COMM | 63873KKT3 | NATXNY DISC NOTE | Redemption | 10/27/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40749 | COMM | 3136G45C3 | FEDERAL NATL MTG | Interest | 10/27/2022 | FNMA NOTES | | | 27,000.00 | 27,000.00 |
| 42038 | COMM | 3134GW5R3 | FEDERAL HOME LN | Interest | 10/27/2022 | FHLMC NOTES | | | 120,250.00 | 120,250.00 |
| 42071 | COMM | 3134GW5R3 | FEDERAL HOME LN | Interest | 10/27/2022 | FHLMC NOTES | | | 52,000.00 | 52,000.00 |
| Totals for 10/27/2022 | | | | | | | 474,905,248.61 | 250,000,000.00 | 199,250.00 | -224,705,998.61 |
| 42642 | COMM | 06367CZA8 | BANK MONTREAL | Purchase | 10/28/2022 | BANK OF | 65,000,000.00 | | | -65,000,000.00 |
| 42643 | COMM | 16536JXX4 | CHES DISC NOTE | Purchase | 10/28/2022 | CHESHAM FINANCE | 74,980,875.00 | | | -74,980,875.00 |
| 42645 | COMM | 3130ATPW1 | FEDERAL HOME | Purchase | 10/28/2022 | FHLB NOTES | 19,731,514.18 | | | -19,731,514.18 |
| 42646 | COMM | 46640QTP6 | JPMSCC ZERO CPN | Purchase | 10/28/2022 | JP Morgan Securities | 62,864,280.56 | | | -62,864,280.56 |
| 42644 | COMM | 5148X1KX0 | LANDES DISC NOTE | Purchase | 10/28/2022 | LANDES | 124,968,229.17 | | | -124,968,229.17 |
| 42647 | COMM | 63873KXX4 | NATXNY DISC NOTE | Purchase | 10/28/2022 | Natixis NY Branch | 49,987,291.67 | | | -49,987,291.67 |
| 42648 | COMM | 89115BAK6 | TORONTO | Purchase | 10/28/2022 | TORONTO | 65,000,000.00 | | | -65,000,000.00 |
| 41794 | COMM | 83369XB72 | SOCIETE | Redemption | 10/28/2022 | SOCIETE | | 70,000,000.00 | | 70,000,000.00 |
| 41943 | COMM | 17327BKU8 | CITIGR ZERO CPN | Redemption | 10/28/2022 | CITIGROUP GLOBAL | | 80,000,000.00 | | 80,000,000.00 |
| 42436 | COMM | 74271UKU3 | PG DISC NOTE MAT | Redemption | 10/28/2022 | PROCTER & | | 59,500,000.00 | | 59,500,000.00 |
| 42638 | COMM | 16536JKU0 | CHES DISC NOTE | Redemption | 10/28/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42639 | COMM | 5148X1KU6 | LANDES DISC NOTE | Redemption | 10/28/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42640 | COMM | 63873KKU0 | NATXNY DISC NOTE | Redemption | 10/28/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40688 | COMM | 459058JL8 | IBRD 0.5% MAT | Interest | 10/28/2022 | INTL BANK RECON & | | | 6,250.00 | 6,250.00 |
| 40689 | COMM | 459058JL8 | IBRD 0.5% MAT | Interest | 10/28/2022 | INTL BANK RECON & | | | 37,500.00 | 37,500.00 |
| 41110 | COMM | 3130ALZ31 | FEDERAL HOME | Interest | 10/28/2022 | FHLB NOTES | | | 109,375.00 | 109,375.00 |
| 41117 | COMM | 74274TAH3 | PEFCO 0.3% MAT | Interest | 10/28/2022 | PRIVATE EXPORT | | | 52,500.00 | 52,500.00 |
| 41794 | COMM | 83369XB72 | SOCIETE | Interest | 10/28/2022 | SOCIETE | | | 371,583.31 | 371,583.31 |
| 42077 | COMM | 3130ARN23 | FEDERAL HOME | Interest | 10/28/2022 | FHLB NOTES | | | 400,000.00 | 400,000.00 |
| 42098 | COMM | 3134GW6C5 | FEDERAL HOME LN | Interest | 10/28/2022 | FHLMC NOTES | | | 80,000.00 | 80,000.00 |
| 42098 | COMM | 3134GW6C5 | FEDERAL HOME LN | Accr Int | 10/28/2022 | FHLMC NOTES | | 1,777.78 | -1,777.78 | 0.00 |
| Totals for 10/28/2022 | | | | | | | 462,532,190.58 | 459,501,777.78 | 1,055,430.53 | -1,974,982.27 |
| 42649 | COMM | 16536JL13 | CHES DISC NOTE | Purchase | 10/31/2022 | CHESHAM FINANCE | 74,993,625.00 | | | -74,993,625.00 |
| 34292 | COMM | SYS34292 | MSTI 0.0% | Purchase | 10/31/2022 | MORGAN STANLEY | 100,000,000.00 | | | -100,000,000.00 |
| 42588 | COMM | SYS42588 | OPGXX | Purchase | 10/31/2022 | STATE STREET US | 100,000,000.00 | | | -100,000,000.00 |
| 42440 | COMM | 74271UKX7 | PG DISC NOTE MAT | Redemption | 10/31/2022 | PROCTER & | | 40,000,000.00 | | 40,000,000.00 |

Portfolio SCL2

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|-------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------|------------------------|
| 42643 | COMM | 16536JKX4 | CHES DISC NOTE | Redemption | 10/31/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42644 | COMM | 5148X1KX0 | LANDES DISC NOTE | Redemption | 10/31/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42647 | COMM | 63873KKX4 | NATXNY DISC NOTE | Redemption | 10/31/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40696 | COMM | 3130AKEA0 | FHLB FLOAT MAT | Interest | 10/31/2022 | FHLB NOTES | | | 353,930.55 | 353,930.55 |
| 40697 | COMM | 3130AKEA0 | FHLB FLOAT MAT | Interest | 10/31/2022 | FHLB NOTES | | | 70,786.11 | 70,786.11 |
| 41112 | COMM | 3133EMXV9 | FFCB FLOAT MAT | Interest | 10/31/2022 | FFCB NOTES | | | 235,190.28 | 235,190.28 |
| 41113 | COMM | 3130AM4N9 | FEDERAL HOME | Interest | 10/31/2022 | FHLB NOTES | | | 75,000.00 | 75,000.00 |
| 41483 | COMM | 64952WEJ8 | NYL 0.9% MAT | Interest | 10/31/2022 | NEW YORK LIFE | | | 112,500.00 | 112,500.00 |
| 41659 | COMM | 91282CAT8 | UNITED STATES | Interest | 10/31/2022 | U.S. TREASURY | | | 50,000.00 | 50,000.00 |
| 42089 | COMM | 3130ARPR6 | FEDERAL HOME | Interest | 10/31/2022 | FHLB NOTES | | | 542,500.00 | 542,500.00 |
| 42090 | COMM | 3130ARQ87 | FEDERAL HOME | Interest | 10/31/2022 | FHLB NOTES | | | 225,000.00 | 225,000.00 |
| 42091 | COMM | 3130ARQ87 | FEDERAL HOME | Interest | 10/31/2022 | FHLB NOTES | | | 375,000.00 | 375,000.00 |
| 42092 | COMM | 3130ARQ87 | FEDERAL HOME | Interest | 10/31/2022 | FHLB NOTES | | | 375,000.00 | 375,000.00 |
| Totals for 10/31/2022 | | | | | | | 274,993,625.00 | 290,000,000.00 | 2,414,906.94 | 17,421,281.94 |
| 42650 | COMM | 16536JL21 | CHES DISC NOTE | Purchase | 11/01/2022 | CHESHAM FINANCE | 74,993,625.00 | | | -74,993,625.00 |
| 42653 | COMM | 31422XN40 | FEDERAL AGRIC | Purchase | 11/01/2022 | FARMER MAC | 25,000,000.00 | | | -25,000,000.00 |
| 42651 | COMM | 5148X1L27 | LANDES DISC NOTE | Purchase | 11/01/2022 | LANDES | 124,989,409.72 | | | -124,989,409.72 |
| 42652 | COMM | 63873KL21 | NATXNY DISC NOTE | Purchase | 11/01/2022 | Natixis NY Branch | 49,995,763.89 | | | -49,995,763.89 |
| 42654 | COMM | 78015JLA3 | RBCNY 5.29% MAT | Purchase | 11/01/2022 | Royal Bank of | 65,000,000.00 | | | -65,000,000.00 |
| 42649 | COMM | 16536JL13 | CHES DISC NOTE | Redemption | 11/01/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 40477 | COMM | 90327QD48 | USAA CAP CORP | Interest | 11/01/2022 | USAA CAPITAL | | | 18,750.00 | 18,750.00 |
| 40577 | COMM | 13063DVM7 | CALIFORNIA ST, | Interest | 11/01/2022 | CALIFORNIA STATE | | | 666,250.00 | 666,250.00 |
| 41265 | COMM | 13077DQD7 | CALSTA 0.862% MAT | Interest | 11/01/2022 | CALIF STATE UNIV | | | 21,550.00 | 21,550.00 |
| 42219 | COMM | 90327QD89 | USAA CAP CORP, | Interest | 11/01/2022 | USAA CAPITAL | | | 217,968.75 | 217,968.75 |
| Totals for 11/01/2022 | | | | | | | 339,978,798.61 | 75,000,000.00 | 924,518.75 | -264,054,279.86 |
| 42655 | COMM | 10924JNR7 | BHFSTF DISC NOTE | Purchase | 11/02/2022 | Brighthouse Financia | 24,733,416.67 | | | -24,733,416.67 |
| 42656 | COMM | 16536JL39 | CHES DISC NOTE | Purchase | 11/02/2022 | CHESHAM FINANCE | 74,993,625.00 | | | -74,993,625.00 |
| 42658 | COMM | 17330QBT3 | CITIBANK N A N Y | Purchase | 11/02/2022 | CITI BANK NA | 50,000,000.00 | | | -50,000,000.00 |
| 42657 | COMM | 5148X1L35 | LANDES DISC NOTE | Purchase | 11/02/2022 | LANDES | 124,989,409.72 | | | -124,989,409.72 |
| 42659 | COMM | 63873KL39 | NATXNY DISC NOTE | Purchase | 11/02/2022 | Natixis NY Branch | 49,995,763.89 | | | -49,995,763.89 |
| 42660 | COMM | 82124MNX4 | SRCPP DISC NOTE | Purchase | 11/02/2022 | SHEFFIELD RECEIV | 24,709,375.00 | | | -24,709,375.00 |
| 42650 | COMM | 16536JL21 | CHES DISC NOTE | Redemption | 11/02/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42651 | COMM | 5148X1L27 | LANDES DISC NOTE | Redemption | 11/02/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42652 | COMM | 63873KL21 | NATXNY DISC NOTE | Redemption | 11/02/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40706 | COMM | 3134GW6E1 | FEDERAL HOME LN | Interest | 11/02/2022 | FHLMC NOTES | | | 96,000.00 | 96,000.00 |
| 40707 | COMM | 3134GW6E1 | FEDERAL HOME LN | Interest | 11/02/2022 | FHLMC NOTES | | | 8,000.00 | 8,000.00 |
| 41627 | COMM | 63873QRK2 | NATXNY BRANCH | Interest | 11/02/2022 | Natixis NY Branch | | | 138,166.65 | 138,166.65 |
| 34292 | COMM | SYS34292 | MSTI 0.0% | Interest | 11/02/2022 | MORGAN STANLEY | | | 7,771.99 | 7,771.99 |
| 34292 | COMM | SYS34292 | MSTI 0.0% | Purchase | 11/02/2022 | MORGAN STANLEY | 7,771.99 | | | -7,771.99 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|------------------|-----------------|-----------------|-------------------|-----------------------|-----------------------|-------------------|-----------------------|
| 37590 | COMM | SYS37590 | JPM TE 0.44% | Interest | 11/02/2022 | JP MORGAN US | | | 52.55 | 52.55 |
| 37590 | COMM | SYS37590 | JPM TE 0.44% | Purchase | 11/02/2022 | JP MORGAN US | 52.55 | | | -52.55 |
| 40461 | COMM | SYS40461 | DGCXX 0.0% | Interest | 11/02/2022 | DREYFUS | | | 14.55 | 14.55 |
| 40461 | COMM | SYS40461 | DGCXX 0.0% | Purchase | 11/02/2022 | DREYFUS | 14.55 | | | -14.55 |
| 42588 | COMM | SYS42588 | OPGXX | Interest | 11/02/2022 | STATE STREET US | | | 589,602.60 | 589,602.60 |
| 42588 | COMM | SYS42588 | OPGXX | Purchase | 11/02/2022 | STATE STREET US | 589,602.60 | | | -589,602.60 |
| Totals for 11/02/2022 | | | | | | | 350,019,031.97 | 250,000,000.00 | 839,608.34 | -99,179,423.63 |
| 42661 | COMM | 16536JL47 | CHES DISC NOTE | Purchase | 11/03/2022 | CHESHAM FINANCE | 74,992,062.50 | | | -74,992,062.50 |
| 42662 | COMM | 5148X1L43 | LANDES DISC NOTE | Purchase | 11/03/2022 | LANDES | 124,986,805.55 | | | -124,986,805.55 |
| 42663 | COMM | 63873KL47 | NATXNY DISC NOTE | Purchase | 11/03/2022 | Natixis NY Branch | 49,994,722.22 | | | -49,994,722.22 |
| 42656 | COMM | 16536JL39 | CHES DISC NOTE | Redemption | 11/03/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42657 | COMM | 5148X1L35 | LANDES DISC NOTE | Redemption | 11/03/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42659 | COMM | 63873KL39 | NATXNY DISC NOTE | Redemption | 11/03/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 41999 | COMM | 742718ER6 | PROCTER & | Interest | 11/03/2022 | PROCTER & | | | 132,851.25 | 132,851.25 |
| Totals for 11/03/2022 | | | | | | | 249,973,590.27 | 250,000,000.00 | 132,851.25 | 159,260.98 |
| 42664 | COMM | 16536JL70 | CHES DISC NOTE | Purchase | 11/04/2022 | CHESHAM FINANCE | 74,976,187.50 | | | -74,976,187.50 |
| 42665 | COMM | 13606KPZ3 | CANADIAN | Purchase | 11/04/2022 | Canadian IMP BK | 65,000,000.00 | | | -65,000,000.00 |
| 42666 | COMM | 5148X1L76 | LANDES DISC NOTE | Purchase | 11/04/2022 | LANDES | 124,960,416.67 | | | -124,960,416.67 |
| 42668 | COMM | 594918BR4 | MSFT 2.4% MAT | Purchase | 11/04/2022 | MICROSOFT CORP | 23,294,583.33 | | | -23,294,583.33 |
| 42667 | COMM | 63873KL70 | NATXNY DISC NOTE | Purchase | 11/04/2022 | Natixis NY Branch | 49,984,166.67 | | | -49,984,166.67 |
| 42661 | COMM | 16536JL47 | CHES DISC NOTE | Redemption | 11/04/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42662 | COMM | 5148X1L43 | LANDES DISC NOTE | Redemption | 11/04/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42663 | COMM | 63873KL47 | NATXNY DISC NOTE | Redemption | 11/04/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40721 | COMM | 4581X0DR6 | IADB FRN MAT | Interest | 11/04/2022 | IADB | | | 325,350.00 | 325,350.00 |
| Totals for 11/04/2022 | | | | | | | 338,215,354.17 | 250,000,000.00 | 325,350.00 | -87,890,004.17 |
| 42669 | COMM | 16536JL88 | CHES DISC NOTE | Purchase | 11/07/2022 | CHESHAM FINANCE | 74,992,062.50 | | | -74,992,062.50 |
| 42670 | COMM | 5148X1L84 | LANDES DISC NOTE | Purchase | 11/07/2022 | LANDES | 124,986,805.55 | | | -124,986,805.55 |
| 42671 | COMM | 63873KL88 | NATXNY DISC NOTE | Purchase | 11/07/2022 | Natixis NY Branch | 49,994,722.22 | | | -49,994,722.22 |
| 42664 | COMM | 16536JL70 | CHES DISC NOTE | Redemption | 11/07/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42666 | COMM | 5148X1L76 | LANDES DISC NOTE | Redemption | 11/07/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42667 | COMM | 63873KL70 | NATXNY DISC NOTE | Redemption | 11/07/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40729 | COMM | 3133EMGG1 | FFCB FRN MAT | Interest | 11/07/2022 | FFCB NOTES | | | 297,465.00 | 297,465.00 |
| 41005 | COMM | 3135G06G3 | FEDERAL NATL MTG | Interest | 11/07/2022 | FNMA NOTES | | | 25,000.00 | 25,000.00 |
| Totals for 11/07/2022 | | | | | | | 249,973,590.27 | 250,000,000.00 | 322,465.00 | 348,874.73 |
| 42672 | COMM | 16536JL96 | CHES DISC NOTE | Purchase | 11/08/2022 | CHESHAM FINANCE | 74,992,062.50 | | | -74,992,062.50 |
| 42673 | COMM | 5148X1L92 | LANDES DISC NOTE | Purchase | 11/08/2022 | LANDES | 124,986,805.55 | | | -124,986,805.55 |
| 42674 | COMM | 60710RW43 | MIZBNK 5.21% MAT | Purchase | 11/08/2022 | MIZUHO BANK | 65,000,000.00 | | | -65,000,000.00 |
| 42675 | COMM | 63873KL96 | NATXNY DISC NOTE | Purchase | 11/08/2022 | Natixis NY Branch | 49,994,722.22 | | | -49,994,722.22 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|--------------------|-----------------|-----------------|-------------------|-----------------------|-----------------------|-------------------|------------------------|
| 42676 | COMM | 21684XZP4 | COOPERATIVE | Purchase | 11/08/2022 | RABOBANK | 75,000,000.00 | | | -75,000,000.00 |
| 42669 | COMM | 16536JL88 | CHES DISC NOTE | Redemption | 11/08/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42670 | COMM | 5148X1L84 | LANDES DISC NOTE | Redemption | 11/08/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42671 | COMM | 63873KL88 | NATXNY DISC NOTE | Redemption | 11/08/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| Totals for 11/08/2022 | | | | | | | 389,973,590.27 | 250,000,000.00 | | -139,973,590.27 |
| 42678 | COMM | 16536JLA3 | CHES DISC NOTE | Purchase | 11/09/2022 | CHESHAM FINANCE | 74,992,062.50 | | | -74,992,062.50 |
| 42677 | COMM | 13606KQK5 | CIBCNY 5.5% MAT | Purchase | 11/09/2022 | Canadian IMP BK | 50,000,000.00 | | | -50,000,000.00 |
| 42679 | COMM | 5148X1LA9 | LANDES DISC NOTE | Purchase | 11/09/2022 | LANDES | 124,986,805.55 | | | -124,986,805.55 |
| 42680 | COMM | 63873KLA3 | NATXNY DISC NOTE | Purchase | 11/09/2022 | Natixis NY Branch | 49,994,722.22 | | | -49,994,722.22 |
| 42681 | COMM | 89115BDP2 | TDNY 5.45% MAT | Purchase | 11/09/2022 | TORONTO | 50,000,000.00 | | | -50,000,000.00 |
| 42672 | COMM | 16536JL96 | CHES DISC NOTE | Redemption | 11/09/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42673 | COMM | 5148X1L92 | LANDES DISC NOTE | Redemption | 11/09/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42675 | COMM | 63873KL96 | NATXNY DISC NOTE | Redemption | 11/09/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40934 | COMM | 3133EMPZ9 | FFCB Floater MAT | Interest | 11/09/2022 | FFCB NOTES | | | 42,278.33 | 42,278.33 |
| Totals for 11/09/2022 | | | | | | | 349,973,590.27 | 250,000,000.00 | 42,278.33 | -99,931,311.94 |
| 42682 | COMM | 16536JLE5 | CHES DISC NOTE | Purchase | 11/10/2022 | CHESHAM FINANCE | 74,968,250.00 | | | -74,968,250.00 |
| 42685 | COMM | 3133ENZ37 | FEDERAL FARM CR | Purchase | 11/10/2022 | FFCB NOTES | 10,005,500.00 | | | -10,005,500.00 |
| 42683 | COMM | 5148X1LE1 | LANDES DISC NOTE | Purchase | 11/10/2022 | LANDES | 124,947,222.22 | | | -124,947,222.22 |
| 42684 | COMM | 63873KLE5 | NATXNY DISC NOTE | Purchase | 11/10/2022 | Natixis NY Branch | 49,978,888.89 | | | -49,978,888.89 |
| 42686 | COMM | 82124MNT3 | SHEF DISC NOTE | Purchase | 11/10/2022 | SHEFFIELD | 29,705,550.00 | | | -29,705,550.00 |
| 42678 | COMM | 16536JLA3 | CHES DISC NOTE | Redemption | 11/10/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42679 | COMM | 5148X1LA9 | LANDES DISC NOTE | Redemption | 11/10/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42680 | COMM | 63873KLA3 | NATXNY DISC NOTE | Redemption | 11/10/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 42143 | COMM | 3130ARUR0 | FEDERAL HOME | Interest | 11/10/2022 | FHLB NOTES | | | 400,000.00 | 400,000.00 |
| 42144 | COMM | 3130ARUR0 | FEDERAL HOME | Interest | 11/10/2022 | FHLB NOTES | | | 67,200.00 | 67,200.00 |
| 41209 | COMM | 14687TAC1 | CRVNA 0.49% MAT | Interest | 11/10/2022 | Carvana Auto | | | 6,125.00 | 6,125.00 |
| 41209 | COMM | 14687TAC1 | CRVNA 0.49% MAT | Redemption | 11/10/2022 | Carvana Auto | | 828,802.04 | | 828,802.04 |
| 41406 | COMM | 14687JAD1 | CRVNA 0.38% MAT | Interest | 11/10/2022 | Carvana Auto | | | 1,230.65 | 1,230.65 |
| 41406 | COMM | 14687JAD1 | CRVNA 0.38% MAT | Redemption | 11/10/2022 | Carvana Auto | | 554,398.14 | | 554,398.14 |
| Totals for 11/10/2022 | | | | | | | 289,605,411.11 | 251,383,200.18 | 474,555.65 | -37,747,655.28 |
| 42687 | COMM | 16536JLF2 | CHES DISC NOTE | Purchase | 11/14/2022 | CHESHAM FINANCE | 74,992,062.50 | | | -74,992,062.50 |
| 42688 | COMM | 5148X1LF8 | LANDES DISC NOTE | Purchase | 11/14/2022 | LANDES | 124,986,805.55 | | | -124,986,805.55 |
| 42689 | COMM | 63873KLF2 | NATXNY DISC NOTE | Purchase | 11/14/2022 | Natixis NY Branch | 49,994,722.22 | | | -49,994,722.22 |
| 42682 | COMM | 16536JLE5 | CHES DISC NOTE | Redemption | 11/14/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42683 | COMM | 5148X1LE1 | LANDES DISC NOTE | Redemption | 11/14/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42684 | COMM | 63873KLE5 | NATXNY DISC NOTE | Redemption | 11/14/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40165 | COMM | 037833CU2 | APPLE INC, SR GLBL | Interest | 11/14/2022 | APPLE INC | | | 142,500.00 | 142,500.00 |
| 40499 | COMM | 037833DV9 | APPLE INC, SR NT | Interest | 11/14/2022 | APPLE INC | | | 26,250.00 | 26,250.00 |
| 40500 | COMM | 166764BV1 | CHEVRON CORP | Interest | 11/14/2022 | CHEVRON CORP. | | | 28,525.00 | 28,525.00 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|-------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|-------------------|-------------------|
| 40674 | COMM | 166764BV1 | CHEVRON CORP | Interest | 11/14/2022 | CHEVRON CORP. | | | 178,965.85 | 178,965.85 |
| 41175 | COMM | 023135BW5 | AMZN 0.45% MAT | Interest | 11/14/2022 | Amazon | | | 56,250.00 | 56,250.00 |
| 42166 | COMM | 3130ARUZ2 | FEDERAL HOME | Interest | 11/14/2022 | FHLB NOTES | | | 155,000.00 | 155,000.00 |
| Totals for 11/14/2022 | | | | | | | 249,973,590.27 | 250,000,000.00 | 587,490.85 | 613,900.58 |
| 42690 | COMM | 16536JLG0 | CHES DISC NOTE | Purchase | 11/15/2022 | CHESHAM FINANCE | 74,992,062.50 | | | -74,992,062.50 |
| 42691 | COMM | 5148X1LG6 | LANDES DISC NOTE | Purchase | 11/15/2022 | LANDES | 124,986,805.55 | | | -124,986,805.55 |
| 42692 | COMM | 63873KLG0 | NATXNY DISC NOTE | Purchase | 11/15/2022 | Natixis NY Branch | 49,994,722.22 | | | -49,994,722.22 |
| 39553 | COMM | 19416QEL0 | CP 2.25% MAT | Redemption | 11/15/2022 | COLGATE-PALMOLI | | 9,506,000.00 | | 9,506,000.00 |
| 39578 | COMM | 65479HAC1 | NAROT 2.5% MAT | Redemption | 11/15/2022 | Nissan Auto Receivab | | 0.01 | | 0.01 |
| 39777 | COMM | 43815NAC8 | HAROT 1.78% MAT | Redemption | 11/15/2022 | HONDA AUTO | | 0.01 | | 0.01 |
| 42687 | COMM | 16536JLF2 | CHES DISC NOTE | Redemption | 11/15/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42688 | COMM | 5148X1LF8 | LANDES DISC NOTE | Redemption | 11/15/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42689 | COMM | 63873KLF2 | NATXNY DISC NOTE | Redemption | 11/15/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 39321 | COMM | 91412HEX7 | UNIVCA 2.657% MAT | Interest | 11/15/2022 | UNIVERSITY | | | 13,285.00 | 13,285.00 |
| 39553 | COMM | 19416QEL0 | CP 2.25% MAT | Interest | 11/15/2022 | COLGATE-PALMOLI | | | 106,942.50 | 106,942.50 |
| 39565 | COMM | 3133EKLA2 | FEDERAL FARM CR | Interest | 11/15/2022 | FFCB NOTES | | | 110,285.00 | 110,285.00 |
| 40379 | COMM | 742651DX7 | PRIVATE EXPT FDG | Interest | 11/15/2022 | PRIVATE EXPORT | | | 101,587.50 | 101,587.50 |
| 40532 | COMM | 91412HGE7 | UNIVERSITY CALIF | Interest | 11/15/2022 | UNIVERSITY | | | 22,075.00 | 22,075.00 |
| 40799 | COMM | 880591EW8 | TENNESSEE | Interest | 11/15/2022 | TENNESSEE | | | 71,531.25 | 71,531.25 |
| 40993 | COMM | 91412HJK0 | UNIVERSITY CALIF | Interest | 11/15/2022 | UNIVERSITY | | | 4,587.50 | 4,587.50 |
| 41023 | COMM | 912828XB1 | UNITED STATES | Interest | 11/15/2022 | U.S. TREASURY | | | 265,625.00 | 265,625.00 |
| 39578 | COMM | 65479HAC1 | NAROT 2.5% MAT | Interest | 11/15/2022 | Nissan Auto Receivab | | | 638.00 | 638.00 |
| 39578 | COMM | 65479HAC1 | NAROT 2.5% MAT | Redemption | 11/15/2022 | Nissan Auto Receivab | | 306,243.75 | | 306,243.75 |
| 39578 | COMM | 65479HAC1 | NAROT 2.5% MAT | Interest | 11/15/2022 | Nissan Auto Receivab | | | | 0.00 |
| 39578 | COMM | 65479HAC1 | NAROT 2.5% MAT | Redemption | 11/15/2022 | Nissan Auto Receivab | | | | 0.00 |
| 39706 | COMM | 477870AC3 | JDOT 2.21% MAT | Interest | 11/15/2022 | JOHN DEERE | | | 557.92 | 557.92 |
| 39706 | COMM | 477870AC3 | JDOT 2.21% MAT | Redemption | 11/15/2022 | JOHN DEERE | | 282,549.54 | | 282,549.54 |
| 39777 | COMM | 43815NAC8 | HAROT 1.78% MAT | Interest | 11/15/2022 | HONDA AUTO | | | 283.85 | 283.85 |
| 39777 | COMM | 43815NAC8 | HAROT 1.78% MAT | Redemption | 11/15/2022 | HONDA AUTO | | 191,361.01 | | 191,361.01 |
| 39777 | COMM | 43815NAC8 | HAROT 1.78% MAT | Interest | 11/15/2022 | HONDA AUTO | | | | 0.00 |
| 39777 | COMM | 43815NAC8 | HAROT 1.78% MAT | Redemption | 11/15/2022 | HONDA AUTO | | | | 0.00 |
| 39883 | COMM | 58769TAD7 | MBART 1.93% MAT | Interest | 11/15/2022 | MERCEDES -BENZ | | | 2,589.19 | 2,589.19 |
| 39883 | COMM | 58769TAD7 | MBART 1.93% MAT | Redemption | 11/15/2022 | MERCEDES -BENZ | | 852,085.12 | | 852,085.12 |
| 40017 | COMM | 44891JAC2 | HART 1.94% MAT | Interest | 11/15/2022 | HYUNDAI AUTO | | | 789.71 | 789.71 |
| 40017 | COMM | 44891JAC2 | HART 1.94% MAT | Redemption | 11/15/2022 | HYUNDAI AUTO | | 432,188.71 | | 432,188.71 |
| 40038 | COMM | 89233MAD5 | TAOT 1.92% MAT | Interest | 11/15/2022 | TOYOTA AUTO REC | | | 4,903.90 | 4,903.90 |
| 40038 | COMM | 89233MAD5 | TAOT 1.92% MAT | Redemption | 11/15/2022 | TOYOTA AUTO REC | | 755,888.87 | | 755,888.87 |
| 40134 | COMM | 02007TAC9 | ALLY 1.84% MAT | Interest | 11/15/2022 | ALLY Auto | | | 2,109.61 | 2,109.61 |
| 40134 | COMM | 02007TAC9 | ALLY 1.84% MAT | Redemption | 11/15/2022 | ALLY Auto | | 406,096.16 | | 406,096.16 |
| 40294 | COMM | 41284UAD6 | HDMOT 1.87% MAT | Interest | 11/15/2022 | Harley-Davidson Moto | | | 2,154.40 | 2,154.40 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|--------------|------|-----------|-----------------|-----------------|-----------------|----------------------|---------------|--------------------|-----------|--------------|
| 40294 | COMM | 41284UAD6 | HDMOT 1.87% MAT | Redemption | 11/15/2022 | Harley-Davidson Moto | | 333,398.98 | | 333,398.98 |
| 40336 | COMM | 161571HP2 | CHAIT 1.53% MAT | Interest | 11/15/2022 | CHASE ISSUANCE | | | 34,425.00 | 34,425.00 |
| 40336 | COMM | 161571HP2 | CHAIT 1.53% MAT | Redemption | 11/15/2022 | CHASE ISSUANCE | | 1,117,070.65 | | 1,117,070.65 |
| 40340 | COMM | 14043MAC5 | COPAR 1.6% MAT | Interest | 11/15/2022 | Capital One Prime Au | | | 11,127.85 | 11,127.85 |
| 40340 | COMM | 14043MAC5 | COPAR 1.6% MAT | Redemption | 11/15/2022 | Capital One Prime Au | | 971,533.00 | | 971,533.00 |
| 40515 | COMM | 58769VAC4 | MBART 0.55% MAT | Interest | 11/15/2022 | MERCEDES -BENZ | | | 966.34 | 966.34 |
| 40515 | COMM | 58769VAC4 | MBART 0.55% MAT | Redemption | 11/15/2022 | MERCEDES -BENZ | | 201,885.83 | | 201,885.83 |
| 40533 | COMM | 47787NAC3 | JDOT 0.51% MAT | Interest | 11/15/2022 | JOHN DEERE | | | 892.80 | 892.80 |
| 40533 | COMM | 47787NAC3 | JDOT 0.51% MAT | Redemption | 11/15/2022 | JOHN DEERE | | 231,724.10 | | 231,724.10 |
| 40930 | COMM | 89240BAC2 | TOYOTA AUTO | Interest | 11/15/2022 | TOYOTA AUTO REC | | | 2,652.07 | 2,652.07 |
| 40930 | COMM | 89240BAC2 | TOYOTA AUTO | Redemption | 11/15/2022 | TOYOTA AUTO REC | | 804,891.05 | | 804,891.05 |
| 40937 | COMM | 98164EAC9 | WOART 0.3% MAT | Interest | 11/15/2022 | World Omni Auto Rec' | | | 2,960.36 | 2,960.36 |
| 40937 | COMM | 98164EAC9 | WOART 0.3% MAT | Redemption | 11/15/2022 | World Omni Auto Rec' | | 663,008.49 | | 663,008.49 |
| 40958 | COMM | 34532NAC9 | FORDO 0.3% MAT | Interest | 11/15/2022 | FORD CREDIT AUTO | | | 4,336.04 | 4,336.04 |
| 40958 | COMM | 34532NAC9 | FORDO 0.3% MAT | Redemption | 11/15/2022 | FORD CREDIT AUTO | | 1,025,480.68 | | 1,025,480.68 |
| 40991 | COMM | 47788UAC6 | JDOT 0.36% MAT | Interest | 11/15/2022 | JOHN DEERE | | | 2,325.00 | 2,325.00 |
| 40991 | COMM | 47788UAC6 | JDOT 0.36% MAT | Redemption | 11/15/2022 | JOHN DEERE | | 535,496.40 | | 535,496.40 |
| 41111 | COMM | 44933LAC7 | HART 0.38% MAT | Interest | 11/15/2022 | HYUNDAI AUTO | | | 3,008.34 | 3,008.34 |
| 41111 | COMM | 44933LAC7 | HART 0.38% MAT | Redemption | 11/15/2022 | HYUNDAI AUTO | | 66,600.33 | | 66,600.33 |
| 41182 | COMM | 89190GAC1 | TAOT 0.26% MAT | Interest | 11/15/2022 | TOYOTA AUTO REC | | | 6,500.01 | 6,500.01 |
| 41182 | COMM | 89190GAC1 | TAOT 0.26% MAT | Redemption | 11/15/2022 | TOYOTA AUTO REC | | 870,310.64 | | 870,310.64 |
| 41187 | COMM | 44891VAC5 | HALST 0.33% MAT | Interest | 11/15/2022 | Hyundai Auto Lease S | | | 6,187.50 | 6,187.50 |
| 41187 | COMM | 44891VAC5 | HALST 0.33% MAT | Redemption | 11/15/2022 | Hyundai Auto Lease S | | 1,130,005.55 | | 1,130,005.55 |
| 41206 | COMM | 65480BAC1 | NAROT 0.33% MAT | Interest | 11/15/2022 | Nissan Auto Receivab | | | 11,000.00 | 11,000.00 |
| 41206 | COMM | 65480BAC1 | NAROT 0.33% MAT | Redemption | 11/15/2022 | Nissan Auto Receivab | | 1,217,708.23 | | 1,217,708.23 |
| 41220 | COMM | 58769KAD6 | MBALT 0.4% MAT | Interest | 11/15/2022 | MERCEDES-BENZ | | | 4,916.66 | 4,916.66 |
| 41220 | COMM | 58769KAD6 | MBALT 0.4% MAT | Redemption | 11/15/2022 | MERCEDES-BENZ | | 628,361.88 | | 628,361.88 |
| 41240 | COMM | 47789QAC4 | JDOT 0.52% MAT | Interest | 11/15/2022 | JOHN DEERE | | | 3,466.66 | 3,466.66 |
| 41240 | COMM | 47789QAC4 | JDOT 0.52% MAT | Redemption | 11/15/2022 | JOHN DEERE | | 208,572.57 | | 208,572.57 |
| 41242 | COMM | 14041NFW6 | COMET 0.55% MAT | Interest | 11/15/2022 | Capital One Multi Ex | | | 10,770.83 | 10,770.83 |
| 41242 | COMM | 14041NFW6 | COMET 0.55% MAT | Redemption | 11/15/2022 | Capital One Multi Ex | | 575,214.77 | | 575,214.77 |
| 41387 | COMM | 44933MAC5 | HALST 0.38% MAT | Interest | 11/15/2022 | Hyundai Auto Lease S | | | 7,995.84 | 7,995.84 |
| 41387 | COMM | 44933MAC5 | HALST 0.38% MAT | Redemption | 11/15/2022 | Hyundai Auto Lease S | | 1,105,365.69 | | 1,105,365.69 |
| 41389 | COMM | 58772WAC7 | MBART 0.46% MAT | Interest | 11/15/2022 | MERCEDES -BENZ | | | 7,762.49 | 7,762.49 |
| 41389 | COMM | 58772WAC7 | MBART 0.46% MAT | Redemption | 11/15/2022 | MERCEDES -BENZ | | 503,167.81 | | 503,167.81 |
| 41392 | COMM | 98163HAB5 | WOART 0.29% MAT | Interest | 11/15/2022 | World Omni Auto Rec' | | | 346.94 | 346.94 |
| 41392 | COMM | 98163HAB5 | WOART 0.29% MAT | Redemption | 11/15/2022 | World Omni Auto Rec' | | 432,663.26 | | 432,663.26 |
| 41397 | COMM | 345329AC0 | FORDL 0.37% MAT | Interest | 11/15/2022 | FORD CREDIT AUTO | | | 6,474.99 | 6,474.99 |
| 41397 | COMM | 345329AC0 | FORDL 0.37% MAT | Redemption | 11/15/2022 | FORD CREDIT AUTO | | 919,319.22 | | 919,319.22 |
| 41402 | COMM | 254683CP8 | DCENT 0.58% MAT | Interest | 11/15/2022 | Discover Card Execut | | | 9,666.66 | 9,666.66 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|--------------|------|-----------|-------------------|-----------------|-----------------|----------------------|---------------|--------------------|------------|------------|
| 41402 | COMM | 254683CP8 | DCENT 0.58% MAT | Redemption | 11/15/2022 | Discover Card Execut | | 467,001.44 | | 467,001.44 |
| 41476 | COMM | 14044CAC6 | COPAR 0.77% MAT | Interest | 11/15/2022 | Capital One Prime Au | | | 8,983.32 | 8,983.32 |
| 41476 | COMM | 14044CAC6 | COPAR 0.77% MAT | Redemption | 11/15/2022 | Capital One Prime Au | | 323,549.99 | | 323,549.99 |
| 41521 | COMM | 89238JAC9 | TAOT 0.71% MAT | Interest | 11/15/2022 | TOYOTA AUTO REC | | | 6,804.17 | 6,804.17 |
| 41521 | COMM | 89238JAC9 | TAOT 0.71% MAT | Redemption | 11/15/2022 | TOYOTA AUTO REC | | 293,206.17 | | 293,206.17 |
| 41529 | COMM | 02582JJR2 | AMXCA 0.9% MAT | Interest | 11/15/2022 | American Express | | | 24,375.00 | 24,375.00 |
| 41529 | COMM | 02582JJR2 | AMXCA 0.9% MAT | Redemption | 11/15/2022 | American Express | | 702,458.26 | | 702,458.26 |
| 41612 | COMM | 14041NFY2 | CAPITAL ONE MULTI | Interest | 11/15/2022 | Capital One Multi Ex | | | 31,200.01 | 31,200.01 |
| 41612 | COMM | 14041NFY2 | CAPITAL ONE MULTI | Redemption | 11/15/2022 | Capital One Multi Ex | | 776,096.57 | | 776,096.57 |
| 41718 | COMM | 89190GAB3 | TAOT 0.14% MAT | Interest | 11/15/2022 | TOYOTA AUTO REC | | | 65.24 | 65.24 |
| 41718 | COMM | 89190GAB3 | TAOT 0.14% MAT | Redemption | 11/15/2022 | TOYOTA AUTO REC | | 233,659.30 | | 233,659.30 |
| 41766 | COMM | 44891WAC3 | HALST 1.16% MAT | Interest | 11/15/2022 | Hyundai Auto Lease S | | | 12,808.34 | 12,808.34 |
| 41766 | COMM | 44891WAC3 | HALST 1.16% MAT | Redemption | 11/15/2022 | Hyundai Auto Lease S | | 506,063.61 | | 506,063.61 |
| 41776 | COMM | 345286AC2 | FORDO 1.29% MAT | Interest | 11/15/2022 | FORD CREDIT AUTO | | | 12,900.00 | 12,900.00 |
| 41776 | COMM | 345286AC2 | FORDO 1.29% MAT | Redemption | 11/15/2022 | FORD CREDIT AUTO | | 286,178.12 | | 286,178.12 |
| 41797 | COMM | 89239KAC5 | TAOT 1.23% MAT | Interest | 11/15/2022 | TOYOTA AUTO REC | | | 13,325.00 | 13,325.00 |
| 41797 | COMM | 89239KAC5 | TAOT 1.23% MAT | Redemption | 11/15/2022 | TOYOTA AUTO REC | | 310,322.46 | | 310,322.46 |
| 41855 | COMM | 43815BAC4 | HAROT 1.88% MAT | Interest | 11/15/2022 | HONDA AUTO | | | 36,033.34 | 36,033.34 |
| 41855 | COMM | 43815BAC4 | HAROT 1.88% MAT | Redemption | 11/15/2022 | HONDA AUTO | | 551,410.34 | | 551,410.34 |
| 41856 | COMM | 65479QAC1 | NAROT 1.86% MAT | Interest | 11/15/2022 | Nissan Auto Receivab | | | 26,815.00 | 26,815.00 |
| 41856 | COMM | 65479QAC1 | NAROT 1.86% MAT | Redemption | 11/15/2022 | Nissan Auto Receivab | | 380,680.23 | | 380,680.23 |
| 41910 | COMM | 47787JAC2 | JDOT 2.32% MAT | Interest | 11/15/2022 | JOHN DEERE | | | 19,333.33 | 19,333.33 |
| 41910 | COMM | 47787JAC2 | JDOT 2.32% MAT | Redemption | 11/15/2022 | JOHN DEERE | | 212,135.21 | | 212,135.21 |
| 41919 | COMM | 02589BAA8 | AMXCA 2.21% MAT | Interest | 11/15/2022 | American Express | | | 35,912.51 | 35,912.51 |
| 41919 | COMM | 02589BAA8 | AMXCA 2.21% MAT | Redemption | 11/15/2022 | American Express | | 376,301.14 | | 376,301.14 |
| 41952 | COMM | 14041NFZ9 | COMET 2.8% MAT | Interest | 11/15/2022 | Capital One Multi Ex | | | 44,333.33 | 44,333.33 |
| 41952 | COMM | 14041NFZ9 | COMET 2.8% MAT | Redemption | 11/15/2022 | Capital One Multi Ex | | 359,085.37 | | 359,085.37 |
| 42020 | COMM | 98163NAC0 | WOLS 3.21% MAT | Interest | 11/15/2022 | WORLD OMNI | | | 8,025.00 | 8,025.00 |
| 42020 | COMM | 98163NAC0 | WOLS 3.21% MAT | Redemption | 11/15/2022 | WORLD OMNI | | 103,017.29 | | 103,017.29 |
| 42040 | COMM | 41284YAD8 | HDMOT 3.06% MAT | Interest | 11/15/2022 | Harley-Davidson Moto | | | 63,750.00 | 63,750.00 |
| 42040 | COMM | 41284YAD8 | HDMOT 3.06% MAT | Redemption | 11/15/2022 | Harley-Davidson Moto | | 478,957.39 | | 478,957.39 |
| 42066 | COMM | 34528LAD7 | FORDL 3.23% MAT | Interest | 11/15/2022 | FORD CREDIT AUTO | | | 80,750.01 | 80,750.01 |
| 42066 | COMM | 34528LAD7 | FORDL 3.23% MAT | Redemption | 11/15/2022 | FORD CREDIT AUTO | | 963,248.57 | | 963,248.57 |
| 42084 | COMM | 14317HAC5 | CARMX 3.49% MAT | Interest | 11/15/2022 | CARMAX AUTO | | | 52,349.99 | 52,349.99 |
| 42084 | COMM | 14317HAC5 | CARMX 3.49% MAT | Redemption | 11/15/2022 | CARMAX AUTO | | 335,328.01 | | 335,328.01 |
| 42116 | COMM | 14043QAC6 | COPAR 3.17% MAT | Interest | 11/15/2022 | Capital One Prime Au | | | 39,625.01 | 39,625.01 |
| 42116 | COMM | 14043QAC6 | COPAR 3.17% MAT | Redemption | 11/15/2022 | Capital One Prime Au | | 273,565.39 | | 273,565.39 |
| 42182 | COMM | 02008JAC0 | ALLYA 3.31% MAT | Interest | 11/15/2022 | ALLY Auto | | | 81,370.82 | 81,370.82 |
| 42182 | COMM | 02008JAC0 | ALLYA 3.31% MAT | Redemption | 11/15/2022 | ALLY Auto | | 580,058.60 | | 580,058.60 |
| 42184 | COMM | 44934LAD4 | HALST 3.35% MAT | Interest | 11/15/2022 | Hyundai Auto Lease S | | | 106,083.35 | 106,083.35 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|------------|------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------|-----------------------|
| 42184 | COMM | 44934LAD4 | HALST 3.35% MAT | Redemption | 11/15/2022 | Hyundai Auto Lease S | | 1,137,905.35 | | 1,137,905.35 |
| 42202 | COMM | 02582JJT8 | AMXCA 3.39% MAT | Interest | 11/15/2022 | American Express | | | 98,875.00 | 98,875.00 |
| 42202 | COMM | 02582JJT8 | AMXCA 3.39% MAT | Redemption | 11/15/2022 | American Express | | 612,223.61 | | 612,223.61 |
| Totals for 11/15/2022 | | | | | | | 249,973,590.27 | 286,536,644.73 | 1,651,445.48 | 38,214,499.94 |
| 42693 | COMM | 16536JLH8 | CHES DISC NOTE | Purchase | 11/16/2022 | CHESHAM FINANCE | 74,992,062.50 | | | -74,992,062.50 |
| 42696 | COMM | 313384BF5 | FHDN DISC NOTE | Purchase | 11/16/2022 | FHLB DISCOUNT | 74,360,156.25 | | | -74,360,156.25 |
| 42694 | COMM | 5148X1LH4 | LANDES DISC NOTE | Purchase | 11/16/2022 | LANDES | 124,986,805.55 | | | -124,986,805.55 |
| 42695 | COMM | 63873KLLH8 | NATXNY DISC NOTE | Purchase | 11/16/2022 | Natixis NY Branch | 49,994,722.22 | | | -49,994,722.22 |
| 42690 | COMM | 16536JLG0 | CHES DISC NOTE | Redemption | 11/16/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42691 | COMM | 5148X1LG6 | LANDES DISC NOTE | Redemption | 11/16/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42692 | COMM | 63873KLG0 | NATXNY DISC NOTE | Redemption | 11/16/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40754 | COMM | 3134GXBL7 | FEDERAL HOME LN | Interest | 11/16/2022 | FHLMC NOTES | | | 20,809.50 | 20,809.50 |
| 42009 | COMM | 362585AC5 | GMCAR 3.1% MAT | Interest | 11/16/2022 | GM FINANCIAL | | | 29,708.35 | 29,708.35 |
| 42009 | COMM | 362585AC5 | GMCAR 3.1% MAT | Redemption | 11/16/2022 | GM FINANCIAL | | 220,131.80 | | 220,131.80 |
| Totals for 11/16/2022 | | | | | | | 324,333,746.52 | 250,220,131.80 | 50,517.85 | -74,063,096.87 |
| 42697 | COMM | 16536JLJ4 | CHES DISC NOTE | Purchase | 11/17/2022 | CHESHAM FINANCE | 74,992,062.50 | | | -74,992,062.50 |
| 42698 | COMM | 46640QUH2 | JPMSCC ZERO CPN | Purchase | 11/17/2022 | JP Morgan Securities | 48,302,638.89 | | | -48,302,638.89 |
| 42699 | COMM | 5148X1LJ0 | LANDES DISC NOTE | Purchase | 11/17/2022 | LANDES | 124,986,805.55 | | | -124,986,805.55 |
| 42693 | COMM | 16536JLH8 | CHES DISC NOTE | Redemption | 11/17/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42694 | COMM | 5148X1LH4 | LANDES DISC NOTE | Redemption | 11/17/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42695 | COMM | 63873KLLH8 | NATXNY DISC NOTE | Redemption | 11/17/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40780 | COMM | 3135GA2Z3 | FEDERAL NATL MTG | Interest | 11/17/2022 | FNMA NOTES | | | 70,000.00 | 70,000.00 |
| Totals for 11/17/2022 | | | | | | | 248,281,506.94 | 250,000,000.00 | 70,000.00 | 1,788,493.06 |
| 42700 | COMM | 16536JLM7 | CHES DISC NOTE | Purchase | 11/18/2022 | CHESHAM FINANCE | 74,976,187.50 | | | -74,976,187.50 |
| 42701 | COMM | 5148X1LM3 | LANDES DISC NOTE | Purchase | 11/18/2022 | LANDES | 124,960,416.67 | | | -124,960,416.67 |
| 42702 | COMM | 63873KLM7 | NATXNY DISC NOTE | Purchase | 11/18/2022 | Natixis NY Branch | 49,984,166.67 | | | -49,984,166.67 |
| 42697 | COMM | 16536JLJ4 | CHES DISC NOTE | Redemption | 11/18/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42699 | COMM | 5148X1LJ0 | LANDES DISC NOTE | Redemption | 11/18/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 41536 | COMM | 3133ENEJ5 | FEDERAL FARM CR | Interest | 11/18/2022 | FFCB NOTES | | | 109,375.00 | 109,375.00 |
| 41321 | COMM | 43815EAC8 | HAROT 0.41% MAT | Interest | 11/18/2022 | HONDA AUTO | | | 6,150.01 | 6,150.01 |
| 41321 | COMM | 43815EAC8 | HAROT 0.41% MAT | Redemption | 11/18/2022 | HONDA AUTO | | 527,898.53 | | 527,898.53 |
| Totals for 11/18/2022 | | | | | | | 249,920,770.84 | 200,527,898.53 | 115,525.01 | -49,277,347.30 |
| 42703 | COMM | 05586FEZ6 | BNP P 5.25% MAT | Purchase | 11/21/2022 | BNP PARIBAS NY | 60,000,000.00 | | | -60,000,000.00 |
| 42704 | COMM | 16536JLN5 | CHES DISC NOTE | Purchase | 11/21/2022 | CHESHAM FINANCE | 74,992,062.50 | | | -74,992,062.50 |
| 42705 | COMM | 5148X1LN1 | LANDES DISC NOTE | Purchase | 11/21/2022 | LANDES | 124,986,805.55 | | | -124,986,805.55 |
| 42706 | COMM | 63873KLN5 | NATXNY DISC NOTE | Purchase | 11/21/2022 | Natixis NY Branch | 49,994,722.22 | | | -49,994,722.22 |
| 42707 | COMM | 66815L2F5 | NWMLIC 1.75% MAT | Purchase | 11/21/2022 | NORTHWESTERN | 28,252,740.92 | | | -28,252,740.92 |
| 40623 | COMM | 362569AC9 | GMALT 0.45% MAT | Redemption | 11/21/2022 | GM Fin'cl Auto Leasi | | 0.03 | | 0.03 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|--------------|------|-----------|------------------|-----------------|-----------------|----------------------|----------------|--------------------|-----------|----------------|
| 41717 | COMM | 43815MAD8 | HAROT 2.54% MAT | Redemption | 11/21/2022 | HONDA AUTO | | 0.02 | | 0.02 |
| 42700 | COMM | 16536JLM7 | CHES DISC NOTE | Redemption | 11/21/2022 | CHESHAM FINANCE | 75,000,000.00 | | | 75,000,000.00 |
| 42701 | COMM | 5148X1LM3 | LANDES DISC NOTE | Redemption | 11/21/2022 | LANDES | 125,000,000.00 | | | 125,000,000.00 |
| 42702 | COMM | 63873KLM7 | NATXNY DISC NOTE | Redemption | 11/21/2022 | Natixis NY Branch | 50,000,000.00 | | | 50,000,000.00 |
| 40502 | COMM | 3130AJLA5 | FEDERAL HOME | Interest | 11/21/2022 | FHLB NOTES | | | 18,750.00 | 18,750.00 |
| 39920 | COMM | 92348AAA3 | VZOT 1.94% MAT | Interest | 11/21/2022 | VERIZON OWNER | | | 4,649.47 | 4,649.47 |
| 39920 | COMM | 92348AAA3 | VZOT 1.94% MAT | Redemption | 11/21/2022 | VERIZON OWNER | 1,101,404.66 | | | 1,101,404.66 |
| 40346 | COMM | 43813RAC1 | HAROT 1.61% MAT | Interest | 11/21/2022 | HONDA AUTO | | | 7,048.78 | 7,048.78 |
| 40346 | COMM | 43813RAC1 | HAROT 1.61% MAT | Redemption | 11/21/2022 | HONDA AUTO | 691,188.23 | | | 691,188.23 |
| 40549 | COMM | 92290BAA9 | VERIZON OWNER | Interest | 11/21/2022 | VERIZON OWNER | | | 8,725.71 | 8,725.71 |
| 40549 | COMM | 92290BAA9 | VERIZON OWNER | Redemption | 11/21/2022 | VERIZON OWNER | 3,228,225.57 | | | 3,228,225.57 |
| 40623 | COMM | 362569AC9 | GMALT 0.45% MAT | Interest | 11/21/2022 | GM Fin'cl Auto Leasi | | | 119.99 | 119.99 |
| 40623 | COMM | 362569AC9 | GMALT 0.45% MAT | Redemption | 11/21/2022 | GM Fin'cl Auto Leasi | 319,930.45 | | | 319,930.45 |
| 40623 | COMM | 362569AC9 | GMALT 0.45% MAT | Interest | 11/21/2022 | GM Fin'cl Auto Leasi | | | | 0.00 |
| 40623 | COMM | 362569AC9 | GMALT 0.45% MAT | Redemption | 11/21/2022 | GM Fin'cl Auto Leasi | | | | 0.00 |
| 40712 | COMM | 92348CAA9 | VZOT 0.41% MAT | Interest | 11/21/2022 | VERIZON OWNER | | | 7,004.17 | 7,004.17 |
| 40712 | COMM | 92348CAA9 | VZOT 0.41% MAT | Redemption | 11/21/2022 | VERIZON OWNER | 2,721,311.35 | | | 2,721,311.35 |
| 40801 | COMM | 92868VAC3 | VWALT 0.39% MAT | Interest | 11/21/2022 | Volkswagen Auto | | | 1,318.10 | 1,318.10 |
| 40801 | COMM | 92868VAC3 | VWALT 0.39% MAT | Redemption | 11/21/2022 | Volkswagen Auto | 824,685.25 | | | 824,685.25 |
| 40964 | COMM | 36261RAC2 | GMALT 0.26% MAT | Interest | 11/21/2022 | GM Fin'cl Auto Leasi | | | 970.60 | 970.60 |
| 40964 | COMM | 36261RAC2 | GMALT 0.26% MAT | Redemption | 11/21/2022 | GM Fin'cl Auto Leasi | 793,494.71 | | | 793,494.71 |
| 40965 | COMM | 43813GAC5 | HAROT 0.27% MAT | Interest | 11/21/2022 | HONDA AUTO | | | 2,141.99 | 2,141.99 |
| 40965 | COMM | 43813GAC5 | HAROT 0.27% MAT | Redemption | 11/21/2022 | HONDA AUTO | 655,073.86 | | | 655,073.86 |
| 41089 | COMM | 89238EAC0 | TLOT 0.39% MAT | Interest | 11/21/2022 | Toyota Lease Owner | | | 4,225.00 | 4,225.00 |
| 41089 | COMM | 89238EAC0 | TLOT 0.39% MAT | Redemption | 11/21/2022 | Toyota Lease Owner | 1,297,966.85 | | | 1,297,966.85 |
| 41207 | COMM | 80286DAC2 | SRT 0.51% MAT | Interest | 11/21/2022 | Santander Retail Aut | | | 6,566.25 | 6,566.25 |
| 41207 | COMM | 80286DAC2 | SRT 0.51% MAT | Redemption | 11/21/2022 | Santander Retail Aut | 741,510.17 | | | 741,510.17 |
| 41391 | COMM | 80286CAC4 | SRT 0.5% MAT | Interest | 11/21/2022 | Santander Retail Aut | | | 3,125.00 | 3,125.00 |
| 41391 | COMM | 80286CAC4 | SRT 0.5% MAT | Redemption | 11/21/2022 | Santander Retail Aut | 274,223.07 | | | 274,223.07 |
| 41554 | COMM | 43815GAC3 | HAROT 0.88% MAT | Interest | 11/21/2022 | HONDA AUTO | | | 10,266.66 | 10,266.66 |
| 41554 | COMM | 43815GAC3 | HAROT 0.88% MAT | Redemption | 11/21/2022 | HONDA AUTO | 381,513.56 | | | 381,513.56 |
| 41717 | COMM | 43815MAD8 | HAROT 2.54% MAT | Interest | 11/21/2022 | HONDA AUTO | | | 6,071.25 | 6,071.25 |
| 41717 | COMM | 43815MAD8 | HAROT 2.54% MAT | Redemption | 11/21/2022 | HONDA AUTO | 2,868,305.65 | | | 2,868,305.65 |
| 41717 | COMM | 43815MAD8 | HAROT 2.54% MAT | Interest | 11/21/2022 | HONDA AUTO | | | | 0.00 |
| 41717 | COMM | 43815MAD8 | HAROT 2.54% MAT | Redemption | 11/21/2022 | HONDA AUTO | | | | 0.00 |
| 41780 | COMM | 92348KAL7 | VZMT 1.04% MAT | Interest | 11/21/2022 | VERIZON MASTER | | | 18,200.01 | 18,200.01 |
| 41780 | COMM | 92348KAL7 | VZMT 1.04% MAT | Redemption | 11/21/2022 | VERIZON MASTER | 437,546.20 | | | 437,546.20 |
| 41867 | COMM | 89238LAC4 | TLOT 1.96% MAT | Interest | 11/21/2022 | Toyota Lease Owner | | | 31,033.33 | 31,033.33 |
| 41867 | COMM | 89238LAC4 | TLOT 1.96% MAT | Redemption | 11/21/2022 | Toyota Lease Owner | 691,352.07 | | | 691,352.07 |
| 42119 | COMM | 23292GAC7 | DLLST 3.4% MAT | Interest | 11/21/2022 | DLLST LLC | | | 32,583.33 | 32,583.33 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|-------------------|------------------------|
| 42119 | COMM | 23292GAC7 | DLLST 3.4% MAT | Redemption | 11/21/2022 | DLLST LLC | | 408,199.22 | | 408,199.22 |
| 42152 | COMM | 36266FAC3 | GMALT 3.42% MAT | Interest | 11/21/2022 | GM Fin'cl Auto Leasi | | | 45,600.00 | 45,600.00 |
| 42152 | COMM | 36266FAC3 | GMALT 3.42% MAT | Redemption | 11/21/2022 | GM Fin'cl Auto Leasi | | 493,814.44 | | 493,814.44 |
| 42214 | COMM | 92348KAP8 | VZMT 3.01% MAT | Interest | 11/21/2022 | VERIZON MASTER | | | 84,029.16 | 84,029.16 |
| 42214 | COMM | 92348KAP8 | VZMT 3.01% MAT | Redemption | 11/21/2022 | VERIZON MASTER | | 601,900.64 | | 601,900.64 |
| Totals for 11/21/2022 | | | | | | | 338,226,331.19 | 268,531,646.00 | 292,428.80 | -69,402,256.39 |
| 42712 | COMM | 06405LAC5 | BANK NEW YORK | Purchase | 11/22/2022 | BANK OF NEW | 20,000,000.00 | | | -20,000,000.00 |
| 42708 | COMM | 16536JLP0 | CHES DISC NOTE | Purchase | 11/22/2022 | CHESHAM FINANCE | 74,992,062.50 | | | -74,992,062.50 |
| 42709 | COMM | 17327BVJ1 | CITIGR ZERO CPN | Purchase | 11/22/2022 | CITIGROUP GLOBAL | 62,430,676.39 | | | -62,430,676.39 |
| 42710 | COMM | 5148X1LP6 | LANDES DISC NOTE | Purchase | 11/22/2022 | LANDES | 124,986,805.55 | | | -124,986,805.55 |
| 42711 | COMM | 63873KLP0 | NATXNY DISC NOTE | Purchase | 11/22/2022 | Natixis NY Branch | 49,994,722.22 | | | -49,994,722.22 |
| 42704 | COMM | 16536JLN5 | CHES DISC NOTE | Redemption | 11/22/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42705 | COMM | 5148X1LN1 | LANDES DISC NOTE | Redemption | 11/22/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42706 | COMM | 63873KLN5 | NATXNY DISC NOTE | Redemption | 11/22/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 41697 | COMM | 3133ENJB7 | FFCB FLT MAT | Interest | 11/22/2022 | FFCB NOTES | | | 342,137.50 | 342,137.50 |
| Totals for 11/22/2022 | | | | | | | 332,404,266.66 | 250,000,000.00 | 342,137.50 | -82,062,129.16 |
| 42713 | COMM | 16536JLU9 | CHES DISC NOTE | Purchase | 11/23/2022 | CHESHAM FINANCE | 74,960,312.50 | | | -74,960,312.50 |
| 42717 | COMM | 3133ENZ94 | FEDERAL FARM CR | Purchase | 11/23/2022 | FFCB NOTES | 19,925,700.00 | | | -19,925,700.00 |
| 42714 | COMM | 313384CL1 | FHDN DISC NOTE | Purchase | 11/23/2022 | FHLB DISCOUNT | 84,022,051.20 | | | -84,022,051.20 |
| 42718 | COMM | 3130ATVC8 | FEDERAL HOME | Purchase | 11/23/2022 | FHLB NOTES | 13,888,039.56 | | | -13,888,039.56 |
| 42715 | COMM | 5148X1LR2 | LANDES DISC NOTE | Purchase | 11/23/2022 | LANDES | 124,973,611.10 | | | -124,973,611.10 |
| 42716 | COMM | 63873KLR6 | NATXNY DISC NOTE | Purchase | 11/23/2022 | Natixis NY Branch | 49,989,444.44 | | | -49,989,444.44 |
| 42708 | COMM | 16536JLP0 | CHES DISC NOTE | Redemption | 11/23/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42710 | COMM | 5148X1LP6 | LANDES DISC NOTE | Redemption | 11/23/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42711 | COMM | 63873KLP0 | NATXNY DISC NOTE | Redemption | 11/23/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| Totals for 11/23/2022 | | | | | | | 367,759,158.80 | 250,000,000.00 | | -117,759,158.80 |
| 42719 | COMM | 5148X1LU5 | LANDES DISC NOTE | Purchase | 11/25/2022 | LANDES | 124,960,416.67 | | | -124,960,416.67 |
| 42720 | COMM | 63873KLU9 | NATXNY DISC NOTE | Purchase | 11/25/2022 | Natixis NY Branch | 49,984,166.67 | | | -49,984,166.67 |
| 39861 | COMM | 05588CAC6 | BMWOT 1.92% MAT | Redemption | 11/25/2022 | BMW VEHICLE | | 0.02 | | 0.02 |
| 42715 | COMM | 5148X1LR2 | LANDES DISC NOTE | Redemption | 11/25/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42716 | COMM | 63873KLR6 | NATXNY DISC NOTE | Redemption | 11/25/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40773 | COMM | 459058JM6 | IBRD 0.25% MAT | Interest | 11/25/2022 | INTL BANK RECON & | | | 15,312.50 | 15,312.50 |
| 38643 | COMM | 3137B36J2 | FHLMCM 3.32% MAT | Interest | 11/25/2022 | FHLMC Multi-Family | | | 48,045.40 | 48,045.40 |
| 38643 | COMM | 3137B36J2 | FHLMCM 3.32% MAT | Redemption | 11/25/2022 | FHLMC Multi-Family | | 1,694,881.60 | | 1,694,881.60 |
| 38854 | COMM | 3137B4WB8 | FHLMCM 3.06% MAT | Interest | 11/25/2022 | FHLMC Multi-Family | | | 12,176.25 | 12,176.25 |
| 38854 | COMM | 3137B4WB8 | FHLMCM 3.06% MAT | Redemption | 11/25/2022 | FHLMC Multi-Family | | 493,481.48 | | 493,481.48 |
| 38864 | COMM | 3137B5JM6 | FHLMCM 3.531% | Interest | 11/25/2022 | FHLMC Multi-Family | | | 29,413.51 | 29,413.51 |
| 38864 | COMM | 3137B5JM6 | FHLMCM 3.531% | Redemption | 11/25/2022 | FHLMC Multi-Family | | 20,979.40 | | 20,979.40 |
| 38945 | COMM | 3137B3NA2 | FHLMC REMIC | Interest | 11/25/2022 | FHLMC Multi-Family | | | 25,804.16 | 25,804.16 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|--------------|------|-----------|------------------|-----------------|-----------------|--------------------|---------------|--------------------|-----------|--------------|
| 38945 | COMM | 3137B3NA2 | FHLMC REMIC | Redemption | 11/25/2022 | FHLMC Multi-Family | | 506,527.91 | | 506,527.91 |
| 39026 | COMM | 3137B5KW2 | FHLMCM 3.458% | Interest | 11/25/2022 | FHLMC Multi-Family | | | 28,510.36 | 28,510.36 |
| 39026 | COMM | 3137B5KW2 | FHLMCM 3.458% | Redemption | 11/25/2022 | FHLMC Multi-Family | | 22,423.10 | | 22,423.10 |
| 39295 | COMM | 3137B04Y7 | FHLMCM 2.615% | Interest | 11/25/2022 | FHLMC Multi-Family | | | 58,837.51 | 58,837.51 |
| 39295 | COMM | 3137B04Y7 | FHLMCM 2.615% | Redemption | 11/25/2022 | FHLMC Multi-Family | | 6,770,318.11 | | 6,770,318.11 |
| 39319 | COMM | 3138LGKH8 | FNMAM 2.47% MAT | Interest | 11/25/2022 | FNMA Multi-Family | | | 53,173.61 | 53,173.61 |
| 39319 | COMM | 3138LGKH8 | FNMAM 2.47% MAT | Redemption | 11/25/2022 | FNMA Multi-Family | | 1,735,365.43 | | 1,735,365.43 |
| 39457 | COMM | 3138EKX67 | FNMAM 2.537% MAT | Interest | 11/25/2022 | FNMA Multi-Family | | | 3,093.56 | 3,093.56 |
| 39457 | COMM | 3138EKX67 | FNMAM 2.537% MAT | Redemption | 11/25/2022 | FNMA Multi-Family | | 4,432.18 | | 4,432.18 |
| 39587 | COMM | 3138LEYD7 | FNMAM 1.97% MAT | Interest | 11/25/2022 | FNMA Multi-Family | | | 29,884.12 | 29,884.12 |
| 39587 | COMM | 3138LEYD7 | FNMAM 1.97% MAT | Redemption | 11/25/2022 | FNMA Multi-Family | | 33,604.50 | | 33,604.50 |
| 39632 | COMM | 3138L2BU0 | FNMAM 2.31% MAT | Interest | 11/25/2022 | FNMA Multi-Family | | | 12,543.82 | 12,543.82 |
| 39632 | COMM | 3138L2BU0 | FNMAM 2.31% MAT | Redemption | 11/25/2022 | FNMA Multi-Family | | 14,346.90 | | 14,346.90 |
| 39654 | COMM | 3137BP4J5 | FNMAM 2.446% MAT | Interest | 11/25/2022 | FHLMC Multi-Family | | | 25,918.72 | 25,918.72 |
| 39654 | COMM | 3137BP4J5 | FNMAM 2.446% MAT | Redemption | 11/25/2022 | FHLMC Multi-Family | | 278,014.40 | | 278,014.40 |
| 39861 | COMM | 05588CAC6 | BMWOT 1.92% MAT | Interest | 11/25/2022 | BMW VEHICLE | | | 590.21 | 590.21 |
| 39861 | COMM | 05588CAC6 | BMWOT 1.92% MAT | Redemption | 11/25/2022 | BMW VEHICLE | | 368,880.64 | | 368,880.64 |
| 39861 | COMM | 05588CAC6 | BMWOT 1.92% MAT | Interest | 11/25/2022 | BMW VEHICLE | | | | 0.00 |
| 39861 | COMM | 05588CAC6 | BMWOT 1.92% MAT | Redemption | 11/25/2022 | BMW VEHICLE | | | | 0.00 |
| 40385 | COMM | 3137BUWM6 | FHLMCM 2.932% | Interest | 11/25/2022 | FHLMC Multi-Family | | | 6,081.02 | 6,081.02 |
| 40385 | COMM | 3137BUWM6 | FHLMCM 2.932% | Redemption | 11/25/2022 | FHLMC Multi-Family | | 1,720,574.13 | | 1,720,574.13 |
| 40390 | COMM | 3137BHCY1 | FHLMCM 2.811% | Interest | 11/25/2022 | FHLMC Multi-Family | | | 20,638.16 | 20,638.16 |
| 40390 | COMM | 3137BHCY1 | FHLMCM 2.811% | Redemption | 11/25/2022 | FHLMC Multi-Family | | 15,149.74 | | 15,149.74 |
| 40511 | COMM | 3136AXVB8 | FNMAM 2.646% MAT | Interest | 11/25/2022 | FNMA Multi-Family | | | 29,877.52 | 29,877.52 |
| 40511 | COMM | 3136AXVB8 | FNMAM 2.646% MAT | Redemption | 11/25/2022 | FNMA Multi-Family | | 9,413.92 | | 9,413.92 |
| 40526 | COMM | 3137BSP64 | FHLMCM 2.34% MAT | Interest | 11/25/2022 | FHLMC Multi-Family | | | 25,269.04 | 25,269.04 |
| 40526 | COMM | 3137BSP64 | FHLMCM 2.34% MAT | Redemption | 11/25/2022 | FHLMC Multi-Family | | 230,966.60 | | 230,966.60 |
| 40530 | COMM | 09661RAD3 | BMWOT 0.48% MAT | Interest | 11/25/2022 | BMW VEHICLE | | | 1,208.12 | 1,208.12 |
| 40530 | COMM | 09661RAD3 | BMWOT 0.48% MAT | Redemption | 11/25/2022 | BMW VEHICLE | | 352,538.12 | | 352,538.12 |
| 40539 | COMM | 3137BKGH7 | FHLMCM 2.712% | Interest | 11/25/2022 | FHLMC Multi-Family | | | 6,596.86 | 6,596.86 |
| 40539 | COMM | 3137BKGH7 | FHLMCM 2.712% | Redemption | 11/25/2022 | FHLMC Multi-Family | | 117,366.52 | | 117,366.52 |
| 40540 | COMM | 3137FUZN7 | FHLMCM 0.526% | Interest | 11/25/2022 | FHLMC Multi-Family | | | 264.18 | 264.18 |
| 40540 | COMM | 3137FUZN7 | FHLMCM 0.526% | Redemption | 11/25/2022 | FHLMC Multi-Family | | 8,841.80 | | 8,841.80 |
| 40541 | COMM | 3138L7CU8 | FNMAM 2.95% MAT | Interest | 11/25/2022 | FNMA Multi-Family | | | 48,054.76 | 48,054.76 |
| 40541 | COMM | 3138L7CU8 | FNMAM 2.95% MAT | Redemption | 11/25/2022 | FNMA Multi-Family | | 39,905.73 | | 39,905.73 |
| 40630 | COMM | 3138LJWY2 | FHLMCM 2.8% MAT | Interest | 11/25/2022 | FHLMC Multi-Family | | | 30,900.18 | 30,900.18 |
| 40630 | COMM | 3138LJWY2 | FHLMCM 2.8% MAT | Redemption | 11/25/2022 | FHLMC Multi-Family | | 23,246.72 | | 23,246.72 |
| 40638 | COMM | 3137BYLE8 | FHLMCM 2.7% MAT | Interest | 11/25/2022 | FHLMC Multi-Family | | | 14,962.50 | 14,962.50 |
| 40638 | COMM | 3137BYLE8 | FHLMCM 2.7% MAT | Redemption | 11/25/2022 | FHLMC Multi-Family | | 223,881.30 | | 223,881.30 |
| 40743 | COMM | 3136AY6S7 | FNMAM FRN MAT | Interest | 11/25/2022 | FNMA Multi-Family | | | 34,779.43 | 34,779.43 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|--------------|------|-----------|------------------|-----------------|-----------------|---------------------|---------------|--------------------|-----------|--------------|
| 40743 | COMM | 3136AY6S7 | FNMAM FRN MAT | Redemption | 11/25/2022 | FNMA Multi-Family | | 811,717.25 | | 811,717.25 |
| 40784 | COMM | 3137F72W4 | FHLMCM 0.39025% | Interest | 11/25/2022 | FHLMC Multi-Family | | | 9,465.48 | 9,465.48 |
| 40784 | COMM | 3137F72W4 | FHLMCM 0.39025% | Redemption | 11/25/2022 | FHLMC Multi-Family | | 2,270.01 | | 2,270.01 |
| 40812 | COMM | 3132XFFH6 | FHLMCM 0.77% MAT | Interest | 11/25/2022 | FHLMC Multi-Family | | | 29,837.50 | 29,837.50 |
| 40812 | COMM | 3132XFFH6 | FHLMCM 0.77% MAT | Redemption | 11/25/2022 | FHLMC Multi-Family | | 1,417,761.32 | | 1,417,761.32 |
| 40905 | COMM | 3138LEC33 | FNMAM 2.38% MAT | Interest | 11/25/2022 | FNMA Multi-Family | | | 20,053.11 | 20,053.11 |
| 40905 | COMM | 3138LEC33 | FNMAM 2.38% MAT | Redemption | 11/25/2022 | FNMA Multi-Family | | 14,172.30 | | 14,172.30 |
| 40976 | COMM | 3137FATE8 | FHLMCM 2.982% | Interest | 11/25/2022 | FHLMC Multi-Family | | | 74,550.00 | 74,550.00 |
| 40976 | COMM | 3137FATE8 | FHLMCM 2.982% | Redemption | 11/25/2022 | FHLMC Multi-Family | | 1,530,764.75 | | 1,530,764.75 |
| 40983 | COMM | 3137FF3W5 | FHLMCM 0.602% | Interest | 11/25/2022 | FHLMC Multi-Family | | | 2,037.83 | 2,037.83 |
| 40983 | COMM | 3137FF3W5 | FHLMCM 0.602% | Redemption | 11/25/2022 | FHLMC Multi-Family | | 21,881.98 | | 21,881.98 |
| 40990 | COMM | 05591RAC8 | BMWLT 0.29% MAT | Interest | 11/25/2022 | BMW VEHICLE | | | 1,681.85 | 1,681.85 |
| 40990 | COMM | 05591RAC8 | BMWLT 0.29% MAT | Redemption | 11/25/2022 | BMW VEHICLE | | 1,125,973.44 | | 1,125,973.44 |
| 41026 | COMM | 3137BVYN0 | FHLMCM 3.035% | Interest | 11/25/2022 | FHLMC Multi-Family | | | 16,260.13 | 16,260.13 |
| 41026 | COMM | 3137BVYN0 | FHLMCM 3.035% | Redemption | 11/25/2022 | FHLMC Multi-Family | | 7,555.24 | | 7,555.24 |
| 41131 | COMM | 3137BYLE8 | FHLMCM 2.7% MAT | Interest | 11/25/2022 | FHLMC Multi-Family | | | 11,250.00 | 11,250.00 |
| 41131 | COMM | 3137BYLE8 | FHLMCM 2.7% MAT | Redemption | 11/25/2022 | FHLMC Multi-Family | | 167,370.42 | | 167,370.42 |
| 41133 | COMM | 3137FYZG4 | FHLMCM 0.861% | Interest | 11/25/2022 | FHLMC Multi-Family | | | 5,012.60 | 5,012.60 |
| 41133 | COMM | 3137FYZG4 | FHLMCM 0.861% | Redemption | 11/25/2022 | FHLMC Multi-Family | | 810.53 | | 810.53 |
| 41164 | COMM | 3137FPJ55 | FHLMCM 2.606% | Interest | 11/25/2022 | FHLMC Multi-Family | | | 41,530.67 | 41,530.67 |
| 41164 | COMM | 3137FPJ55 | FHLMCM 2.606% | Redemption | 11/25/2022 | FHLMC Multi-Family | | 18,834.72 | | 18,834.72 |
| 41192 | COMM | 3137FBAB2 | FHLMCM 3.038% | Interest | 11/25/2022 | FHLMC Multi-Family | | | 24,379.35 | 24,379.35 |
| 41192 | COMM | 3137FBAB2 | FHLMCM 3.038% | Redemption | 11/25/2022 | FHLMC Multi-Family | | 147,518.80 | | 147,518.80 |
| 41222 | COMM | 3137H14A1 | FHLMCM 0.854% | Interest | 11/25/2022 | FHLMC Multi-Family | | | 13,651.27 | 13,651.27 |
| 41222 | COMM | 3137H14A1 | FHLMCM 0.854% | Redemption | 11/25/2022 | FHLMC Multi-Family | | 30,500.63 | | 30,500.63 |
| 41228 | COMM | 3136AUG21 | FNMAM 2.49552% | Interest | 11/25/2022 | FNMA Multi-Family | | | 40,871.65 | 40,871.65 |
| 41228 | COMM | 3136AUG21 | FNMAM 2.49552% | Redemption | 11/25/2022 | FNMA Multi-Family | | 25,058.25 | | 25,058.25 |
| 41319 | COMM | 3132XFD47 | FHLMCM 2.1% MAT | Interest | 11/25/2022 | FHLMC Multi-Family | | | 27,125.00 | 27,125.00 |
| 41319 | COMM | 3132XFD47 | FHLMCM 2.1% MAT | Redemption | 11/25/2022 | FHLMC Multi-Family | | 386,389.61 | | 386,389.61 |
| 41368 | COMM | 09690AAD5 | BMWLT 0.43% MAT | Interest | 11/25/2022 | BMW VEHICLE | | | 9,316.66 | 9,316.66 |
| 41368 | COMM | 09690AAD5 | BMWLT 0.43% MAT | Redemption | 11/25/2022 | BMW VEHICLE | | 983,325.13 | | 983,325.13 |
| 41491 | COMM | 3138LNKZ3 | FNMAM 3.44% MAT | Interest | 11/25/2022 | FNMA Multi-Family | | | 7,711.11 | 7,711.11 |
| 41491 | COMM | 3138LNKZ3 | FNMAM 3.44% MAT | Redemption | 11/25/2022 | FNMA Multi-Family | | 3,467.69 | | 3,467.69 |
| 41524 | COMM | 3133LJAN1 | FHLM 1.5% MAT | Interest | 11/25/2022 | FHLMC Single Family | | | 16,927.81 | 16,927.81 |
| 41524 | COMM | 3133LJAN1 | FHLM 1.5% MAT | Redemption | 11/25/2022 | FHLMC Single Family | | 147,879.35 | | 147,879.35 |
| 41525 | COMM | 3140QMJJ6 | FNMAP 1.5% MAT | Interest | 11/25/2022 | FNMA Single Family | | | 15,558.86 | 15,558.86 |
| 41525 | COMM | 3140QMJJ6 | FNMAP 1.5% MAT | Redemption | 11/25/2022 | FNMA Single Family | | 126,873.30 | | 126,873.30 |
| 41526 | COMM | 3140XDHF6 | FNMAP 1.5% MAT | Interest | 11/25/2022 | FNMA Single Family | | | 28,270.31 | 28,270.31 |
| 41526 | COMM | 3140XDHF6 | FNMAP 1.5% MAT | Redemption | 11/25/2022 | FNMA Single Family | | 378,764.67 | | 378,764.67 |
| 41675 | COMM | 3133LPUA3 | FHLMC 1.5% MAT | Interest | 11/25/2022 | FHLMC Single Family | | | 24,546.91 | 24,546.91 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|--------------|------|-----------|--------------------------|-----------------|-----------------|---------------------|---------------|--------------------|------------|--------------|
| 41675 | COMM | 3133LPUA3 | FHLMC 1.5% MAT | Redemption | 11/25/2022 | FHLMC Single Family | | 252,232.64 | | 252,232.64 |
| 41676 | COMM | 31418EAD2 | FNMAP 1.5% MAT | Interest | 11/25/2022 | FNMA Single Family | | | 21,757.36 | 21,757.36 |
| 41676 | COMM | 31418EAD2 | FNMAP 1.5% MAT | Redemption | 11/25/2022 | FNMA Single Family | | 244,545.20 | | 244,545.20 |
| 41765 | COMM | 05601XAC3 | BMW VEHICLE | Interest | 11/25/2022 | BMW VEHICLE | | | 14,895.84 | 14,895.84 |
| 41765 | COMM | 05601XAC3 | BMW VEHICLE | Redemption | 11/25/2022 | BMW VEHICLE | | 579,504.31 | | 579,504.31 |
| 41791 | COMM | 3137FQ3Y7 | FHLMCM 2.19% MAT | Interest | 11/25/2022 | FHLMC Multi-Family | | | 35,253.83 | 35,253.83 |
| 41791 | COMM | 3137FQ3Y7 | FHLMCM 2.19% MAT | Redemption | 11/25/2022 | FHLMC Multi-Family | | 58,991.15 | | 58,991.15 |
| 41803 | COMM | 3137BEVH4 | FHLMC REMIC | Interest | 11/25/2022 | FHLMC Multi-Family | | | 34,705.70 | 34,705.70 |
| 41803 | COMM | 3137BEVH4 | FHLMC REMIC | Redemption | 11/25/2022 | FHLMC Multi-Family | | 606,780.03 | | 606,780.03 |
| 41854 | COMM | 3138LDLP6 | FNMMAM 2.75% MAT | Interest | 11/25/2022 | FNMA Multi-Family | | | 25,363.28 | 25,363.28 |
| 41854 | COMM | 3138LDLP6 | FNMMAM 2.75% MAT | Redemption | 11/25/2022 | FNMA Multi-Family | | 15,943.07 | | 15,943.07 |
| 41892 | COMM | 3137H6LT0 | FHLMCM 1.946% Interest | Interest | 11/25/2022 | FHLMC Multi-Family | | | 51,342.40 | 51,342.40 |
| 41892 | COMM | 3137H6LT0 | FHLMCM 1.946% Interest | Redemption | 11/25/2022 | FHLMC Multi-Family | | 59,863.36 | | 59,863.36 |
| 42039 | COMM | 3138LCT54 | FNMMAM 3.1% MAT | Interest | 11/25/2022 | FNMA Multi-Family | | | 93,430.55 | 93,430.55 |
| 42039 | COMM | 3138LCT54 | FNMMAM 3.1% MAT | Redemption | 11/25/2022 | FNMA Multi-Family | | 1,035,549.22 | | 1,035,549.22 |
| 42046 | COMM | 3137H73W1 | FHLMCM 2.75% MAT | Interest | 11/25/2022 | FHLMC Multi-Family | | | 42,631.84 | 42,631.84 |
| 42046 | COMM | 3137H73W1 | FHLMCM 2.75% MAT | Redemption | 11/25/2022 | FHLMC Multi-Family | | 19,772.94 | | 19,772.94 |
| 42093 | COMM | 3137F1G44 | FHLMCM 3.243% Interest | Interest | 11/25/2022 | FHLMC Multi-Family | | | 94,587.50 | 94,587.50 |
| 42093 | COMM | 3137F1G44 | FHLMCM 3.243% Interest | Redemption | 11/25/2022 | FHLMC Multi-Family | | 775,175.00 | | 775,175.00 |
| 42099 | COMM | 3137BXQY1 | FHLMCM 3.224% Interest | Interest | 11/25/2022 | FHLMC Multi-Family | | | 107,466.68 | 107,466.68 |
| 42099 | COMM | 3137BXQY1 | FHLMCM 3.224% Interest | Redemption | 11/25/2022 | FHLMC Multi-Family | | 898,160.60 | | 898,160.60 |
| 42110 | COMM | 3137F2LJ3 | FHLMCM 3.117% Interest | Interest | 11/25/2022 | FHLMC Multi-Family | | | 90,912.50 | 90,912.50 |
| 42110 | COMM | 3137F2LJ3 | FHLMCM 3.117% Interest | Redemption | 11/25/2022 | FHLMC Multi-Family | | 746,866.34 | | 746,866.34 |
| 42111 | COMM | 3138LDYK3 | FNMA 2.55% MAT | Interest | 11/25/2022 | FNMA NOTES | | | 86,501.70 | 86,501.70 |
| 42111 | COMM | 3138LDYK3 | FNMA 2.55% MAT | Redemption | 11/25/2022 | FNMA NOTES | | 81,699.75 | | 81,699.75 |
| 42112 | COMM | 3138LFUJ5 | FNMMAM 2.47% MAT | Interest | 11/25/2022 | FNMA Multi-Family | | | 42,538.89 | 42,538.89 |
| 42112 | COMM | 3138LFUJ5 | FNMMAM 2.47% MAT | Redemption | 11/25/2022 | FNMA Multi-Family | | 485,072.52 | | 485,072.52 |
| 42120 | COMM | 3136AK2F9 | FNMMAM 3.39768% Interest | Interest | 11/25/2022 | FNMA Multi-Family | | | 111,945.31 | 111,945.31 |
| 42120 | COMM | 3136AK2F9 | FNMMAM 3.39768% Interest | Redemption | 11/25/2022 | FNMA Multi-Family | | 65,209.08 | | 65,209.08 |
| 42133 | COMM | 3138LD5W9 | FNMMAM 2.625% MAT | Interest | 11/25/2022 | FNMA Multi-Family | | | 32,812.50 | 32,812.50 |
| 42133 | COMM | 3138LD5W9 | FNMMAM 2.625% MAT | Redemption | 11/25/2022 | FNMA Multi-Family | | 391,096.91 | | 391,096.91 |
| 42137 | COMM | 3138LD5W9 | FNMMAM 2.625% MAT | Interest | 11/25/2022 | FNMA Multi-Family | | | 32,812.50 | 32,812.50 |
| 42137 | COMM | 3138LD5W9 | FNMMAM 2.625% MAT | Redemption | 11/25/2022 | FNMA Multi-Family | | 390,533.55 | | 390,533.55 |
| 42150 | COMM | 3137F1G44 | FHLMCM 3.243% Interest | Interest | 11/25/2022 | FHLMC Multi-Family | | | 54,050.00 | 54,050.00 |
| 42150 | COMM | 3137F1G44 | FHLMCM 3.243% Interest | Redemption | 11/25/2022 | FHLMC Multi-Family | | 437,933.86 | | 437,933.86 |
| 42151 | COMM | 3138LEC82 | FNMMAM 2.57% MAT | Interest | 11/25/2022 | FNMA Multi-Family | | | 44,261.11 | 44,261.11 |
| 42151 | COMM | 3138LEC82 | FNMMAM 2.57% MAT | Redemption | 11/25/2022 | FNMA Multi-Family | | 511,660.20 | | 511,660.20 |
| 42183 | COMM | 05602RAD3 | BMWOT 3.21% MAT | Interest | 11/25/2022 | BMW VEHICLE | | | 37,450.00 | 37,450.00 |
| 42183 | COMM | 05602RAD3 | BMWOT 3.21% MAT | Redemption | 11/25/2022 | BMW VEHICLE | | 300,187.10 | | 300,187.10 |
| 42187 | COMM | 3137F4CY6 | FHLMCM 2.92% MAT | Interest | 11/25/2022 | FHLMC Multi-Family | | | 60,586.85 | 60,586.85 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|-------------------|-----------------|-----------------|--------------------|-----------------------|-----------------------|---------------------|------------------------|
| 42187 | COMM | 3137F4CY6 | FHLMCM 2.92% MAT | Redemption | 11/25/2022 | FHLMC Multi-Family | | 9,900.25 | | 9,900.25 |
| 42188 | COMM | 3140HV6S8 | FNMMAM 2.19% MAT | Interest | 11/25/2022 | FNMA Multi-Family | | | 56,575.00 | 56,575.00 |
| 42188 | COMM | 3140HV6S8 | FNMMAM 2.19% MAT | Redemption | 11/25/2022 | FNMA Multi-Family | | 711,544.78 | | 711,544.78 |
| 42205 | COMM | 3137FMD25 | FHLMCM 2.875% | Interest | 11/25/2022 | FHLMC Multi-Family | | | 47,772.91 | 47,772.91 |
| 42205 | COMM | 3137FMD25 | FHLMCM 2.875% | Redemption | 11/25/2022 | FHLMC Multi-Family | | 536,856.74 | | 536,856.74 |
| 42234 | COMM | 3138LD5W9 | FNMMAM 2.625% MAT | Interest | 11/25/2022 | FNMA Multi-Family | | | 17,500.00 | 17,500.00 |
| 42234 | COMM | 3138LD5W9 | FNMMAM 2.625% MAT | Redemption | 11/25/2022 | FNMA Multi-Family | | 210,471.23 | | 210,471.23 |
| Totals for 11/25/2022 | | | | | | | 174,944,583.34 | 206,459,579.47 | 2,219,127.85 | 33,734,123.98 |
| 42721 | COMM | 16536JLV7 | CHES DISC NOTE | Purchase | 11/28/2022 | CHESHAM FINANCE | 74,992,062.50 | | | -74,992,062.50 |
| 42722 | COMM | 5148X1LV3 | LANDES DISC NOTE | Purchase | 11/28/2022 | LANDES | 124,986,805.55 | | | -124,986,805.55 |
| 42723 | COMM | 63873KLV7 | NATXNY DISC NOTE | Purchase | 11/28/2022 | Natixis NY Branch | 49,994,722.22 | | | -49,994,722.22 |
| 42713 | COMM | 16536JLU9 | CHES DISC NOTE | Redemption | 11/28/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42719 | COMM | 5148X1LU5 | LANDES DISC NOTE | Redemption | 11/28/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42720 | COMM | 63873KLU9 | NATXNY DISC NOTE | Redemption | 11/28/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40506 | COMM | 3134GVVX3 | FEDERAL HOME LN | Interest | 11/28/2022 | FHLMC NOTES | | | 22,500.00 | 22,500.00 |
| 40774 | COMM | 3135G06H1 | FNMA 0.25% MAT | Interest | 11/28/2022 | FNMA NOTES | | | 56,250.00 | 56,250.00 |
| Totals for 11/28/2022 | | | | | | | 249,973,590.27 | 250,000,000.00 | 78,750.00 | 105,159.73 |
| 42724 | COMM | 16536JLW5 | CHES DISC NOTE | Purchase | 11/29/2022 | CHESHAM FINANCE | 74,992,062.50 | | | -74,992,062.50 |
| 42729 | COMM | 31422XR20 | FAMCA 5.05% MAT | Purchase | 11/29/2022 | FARMER MAC | 25,000,000.00 | | | -25,000,000.00 |
| 42725 | COMM | 313384CV9 | FHDN DISC NOTE | Purchase | 11/29/2022 | FHLB DISCOUNT | 74,092,708.50 | | | -74,092,708.50 |
| 42728 | COMM | 3130ATW45 | FHLB 5.05% MAT | Purchase | 11/29/2022 | FHLB NOTES | 30,000,000.00 | | | -30,000,000.00 |
| 42726 | COMM | 5148X1LW1 | LANDES DISC NOTE | Purchase | 11/29/2022 | LANDES | 124,986,805.55 | | | -124,986,805.55 |
| 42727 | COMM | 63873KLW5 | NATXNY DISC NOTE | Purchase | 11/29/2022 | Natixis NY Branch | 49,994,722.22 | | | -49,994,722.22 |
| 42721 | COMM | 16536JLV7 | CHES DISC NOTE | Redemption | 11/29/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42722 | COMM | 5148X1LV3 | LANDES DISC NOTE | Redemption | 11/29/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42723 | COMM | 63873KLV7 | NATXNY DISC NOTE | Redemption | 11/29/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| Totals for 11/29/2022 | | | | | | | 379,066,298.77 | 250,000,000.00 | | -129,066,298.77 |
| 42730 | COMM | 16536JM12 | CHES DISC NOTE | Purchase | 11/30/2022 | CHESHAM FINANCE | 74,992,062.50 | | | -74,992,062.50 |
| 42731 | COMM | 313384DL0 | FHDN DISC NOTE | Purchase | 11/30/2022 | FHLB DISCOUNT | 49,298,583.50 | | | -49,298,583.50 |
| 40831 | COMM | 3133EMHE5 | FEDERAL FARM CR | Redemption | 11/30/2022 | FFCB NOTES | | 15,220,000.00 | | 15,220,000.00 |
| 42724 | COMM | 16536JLW5 | CHES DISC NOTE | Redemption | 11/30/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42726 | COMM | 5148X1LW1 | LANDES DISC NOTE | Redemption | 11/30/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42727 | COMM | 63873KLW5 | NATXNY DISC NOTE | Redemption | 11/30/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40783 | COMM | 3134GXDK7 | FEDERAL HOME LN | Interest | 11/30/2022 | FHLMC NOTES | | | 48,750.00 | 48,750.00 |
| 40831 | COMM | 3133EMHE5 | FEDERAL FARM CR | Interest | 11/30/2022 | FFCB NOTES | | | 12,937.00 | 12,937.00 |
| 41075 | COMM | 912828ZT0 | UNITED STATES | Interest | 11/30/2022 | U.S. TREASURY | | | 37,500.00 | 37,500.00 |
| 41550 | COMM | 9128286X3 | UNITED STATES | Interest | 11/30/2022 | U.S. TREASURY | | | 265,625.00 | 265,625.00 |
| Totals for 11/30/2022 | | | | | | | 124,290,646.00 | 265,220,000.00 | 364,812.00 | 141,294,166.00 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|------------------|-----------------|-----------------|-------------------|-----------------------|-----------------------|---------------------|------------------------|
| 42735 | COMM | 023135CP9 | AMAZON COM INC, | Purchase | 12/01/2022 | Amazon | 49,971,000.00 | | | -49,971,000.00 |
| 42732 | COMM | 16536JM20 | CHES DISC NOTE | Purchase | 12/01/2022 | CHESHAM FINANCE | 74,992,062.50 | | | -74,992,062.50 |
| 42733 | COMM | 5148X1M26 | LANDES DISC NOTE | Purchase | 12/01/2022 | LANDES | 124,986,805.55 | | | -124,986,805.55 |
| 42734 | COMM | 63873KM20 | NATXNY DISC NOTE | Purchase | 12/01/2022 | Natixis NY Branch | 49,994,722.22 | | | -49,994,722.22 |
| 42736 | COMM | 637639AH8 | NATIONAL SECS | Purchase | 12/01/2022 | NATIONAL SECS | 15,069,699.67 | | | -15,069,699.67 |
| 42730 | COMM | 16536JM12 | CHES DISC NOTE | Redemption | 12/01/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 40805 | COMM | 3134GXEX8 | FEDERAL HOME LN | Interest | 12/01/2022 | FHLMC NOTES | | | 26,656.25 | 26,656.25 |
| 39632 | COMM | 3138L2BU0 | FNMAM 2.31% MAT | Interest | 12/01/2022 | FNMA Multi-Family | | | | 0.00 |
| 39632 | COMM | 3138L2BU0 | FNMAM 2.31% MAT | Redemption | 12/01/2022 | FNMA Multi-Family | | | | 0.00 |
| Totals for 12/01/2022 | | | | | | | 315,014,289.94 | 75,000,000.00 | 26,656.25 | -239,987,633.69 |
| 42737 | COMM | 16536JM53 | CHES DISC NOTE | Purchase | 12/02/2022 | CHESHAM FINANCE | 74,976,187.50 | | | -74,976,187.50 |
| 42738 | COMM | 5148X1M59 | LANDES DISC NOTE | Purchase | 12/02/2022 | LANDES | 124,960,416.67 | | | -124,960,416.67 |
| 42739 | COMM | 63873KM53 | NATXNY DISC NOTE | Purchase | 12/02/2022 | Natixis NY Branch | 49,984,166.67 | | | -49,984,166.67 |
| 41627 | COMM | 63873QRK2 | NATXNY BRANCH | Redemption | 12/02/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 42559 | COMM | 82124MM23 | SRCPP DISC NOTE | Redemption | 12/02/2022 | SHEFFIELD RECEIV | | 60,000,000.00 | | 60,000,000.00 |
| 42732 | COMM | 16536JM20 | CHES DISC NOTE | Redemption | 12/02/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42733 | COMM | 5148X1M26 | LANDES DISC NOTE | Redemption | 12/02/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42734 | COMM | 63873KM20 | NATXNY DISC NOTE | Redemption | 12/02/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 41160 | COMM | 3130AMRY0 | FEDERAL HOME | Interest | 12/02/2022 | FHLB NOTES | | | 12,500.00 | 12,500.00 |
| 41627 | COMM | 63873QRK2 | NATXNY BRANCH | Interest | 12/02/2022 | Natixis NY Branch | | | 167,722.20 | 167,722.20 |
| 34292 | COMM | SYS34292 | MSTI 0.0% | Interest | 12/02/2022 | MORGAN STANLEY | | | 287,527.66 | 287,527.66 |
| 34292 | COMM | SYS34292 | MSTI 0.0% | Purchase | 12/02/2022 | MORGAN STANLEY | 287,527.66 | | | -287,527.66 |
| 37590 | COMM | SYS37590 | JPM TE 0.44% | Interest | 12/02/2022 | JP MORGAN US | | | 63.81 | 63.81 |
| 37590 | COMM | SYS37590 | JPM TE 0.44% | Purchase | 12/02/2022 | JP MORGAN US | 63.81 | | | -63.81 |
| 40461 | COMM | SYS40461 | DGCXX 0.0% | Interest | 12/02/2022 | DREYFUS | | | 17.58 | 17.58 |
| 40461 | COMM | SYS40461 | DGCXX 0.0% | Purchase | 12/02/2022 | DREYFUS | 17.58 | | | -17.58 |
| 42588 | COMM | SYS42588 | OPGXX | Interest | 12/02/2022 | STATE STREET US | | | 1,463,860.07 | 1,463,860.07 |
| 42588 | COMM | SYS42588 | OPGXX | Purchase | 12/02/2022 | STATE STREET US | 1,463,860.07 | | | -1,463,860.07 |
| Totals for 12/02/2022 | | | | | | | 251,672,239.96 | 360,000,000.00 | 1,931,691.32 | 110,259,451.36 |
| 42740 | COMM | 16536JM61 | CHES DISC NOTE | Purchase | 12/05/2022 | CHESHAM FINANCE | 74,992,062.50 | | | -74,992,062.50 |
| 42741 | COMM | 5148X1M67 | LANDES DISC NOTE | Purchase | 12/05/2022 | LANDES | 124,986,805.55 | | | -124,986,805.55 |
| 42742 | COMM | 63873KM61 | NATXNY DISC NOTE | Purchase | 12/05/2022 | Natixis NY Branch | 49,994,722.22 | | | -49,994,722.22 |
| 42743 | COMM | 86564MZK7 | SUMITOMO MITSUI | Purchase | 12/05/2022 | SUMITOMO MITSUI | 60,000,000.00 | | | -60,000,000.00 |
| 42737 | COMM | 16536JM53 | CHES DISC NOTE | Redemption | 12/05/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42738 | COMM | 5148X1M59 | LANDES DISC NOTE | Redemption | 12/05/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42739 | COMM | 63873KM53 | NATXNY DISC NOTE | Redemption | 12/05/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40508 | COMM | 3134GVYX0 | FEDERAL HOME LN | Interest | 12/05/2022 | FHLMC NOTES | | | 25,000.00 | 25,000.00 |
| 40509 | COMM | 3134GVYX0 | FEDERAL HOME LN | Interest | 12/05/2022 | FHLMC NOTES | | | 25,000.00 | 25,000.00 |
| Totals for 12/05/2022 | | | | | | | 309,973,590.27 | 250,000,000.00 | 50,000.00 | -59,923,590.27 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|------------------|-----------------|-----------------|---------------------|-----------------------|-----------------------|-------------------|------------------------|
| 42744 | COMM | 16536JM79 | CHES DISC NOTE | Purchase | 12/06/2022 | CHESHAM FINANCE | 74,992,062.50 | | | -74,992,062.50 |
| 42745 | COMM | 5148X1M75 | LANDES DISC NOTE | Purchase | 12/06/2022 | LANDES | 124,986,805.55 | | | -124,986,805.55 |
| 42746 | COMM | 63873KM79 | NATXNY DISC NOTE | Purchase | 12/06/2022 | Natixis NY Branch | 49,994,694.44 | | | -49,994,694.44 |
| 42747 | COMM | 89233HU77 | TOYO ZERO CPN | Purchase | 12/06/2022 | TOYOTA MOTOR | 96,970,666.66 | | | -96,970,666.66 |
| 42740 | COMM | 16536JM61 | CHES DISC NOTE | Redemption | 12/06/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42741 | COMM | 5148X1M67 | LANDES DISC NOTE | Redemption | 12/06/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42742 | COMM | 63873KM61 | NATXNY DISC NOTE | Redemption | 12/06/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 41639 | COMM | 74153WCQ0 | PRICOA 1.15% MAT | Interest | 12/06/2022 | PRICOA Global | | | 115,000.00 | 115,000.00 |
| Totals for 12/06/2022 | | | | | | | 346,944,229.15 | 250,000,000.00 | 115,000.00 | -96,829,229.15 |
| 42748 | COMM | 16536JM87 | CHES DISC NOTE | Purchase | 12/07/2022 | CHESHAM FINANCE | 74,992,062.50 | | | -74,992,062.50 |
| 42752 | COMM | 3133EN3S7 | FEDERAL FARM CR | Purchase | 12/07/2022 | FFCB NOTES | 22,449,997.52 | | | -22,449,997.52 |
| 42749 | COMM | 313384DJ5 | FHDN DISC NOTE | Purchase | 12/07/2022 | FHLB DISCOUNT | 74,030,937.75 | | | -74,030,937.75 |
| 42750 | COMM | 5148X1M83 | LANDES DISC NOTE | Purchase | 12/07/2022 | LANDES | 124,986,805.55 | | | -124,986,805.55 |
| 42751 | COMM | 63873KM87 | NATXNY DISC NOTE | Purchase | 12/07/2022 | Natixis NY Branch | 49,994,722.22 | | | -49,994,722.22 |
| 42744 | COMM | 16536JM79 | CHES DISC NOTE | Redemption | 12/07/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42745 | COMM | 5148X1M75 | LANDES DISC NOTE | Redemption | 12/07/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42746 | COMM | 63873KM79 | NATXNY DISC NOTE | Redemption | 12/07/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 41168 | COMM | 59217GEN5 | MET LI 0.55% MAT | Interest | 12/07/2022 | MET LIFE GLOBAL | | | 41,250.00 | 41,250.00 |
| 42256 | COMM | 3130AS6Q7 | FEDERAL HOME | Interest | 12/07/2022 | FHLB NOTES | | | 487,500.00 | 487,500.00 |
| Totals for 12/07/2022 | | | | | | | 346,454,525.54 | 250,000,000.00 | 528,750.00 | -95,925,775.54 |
| 42753 | COMM | 16536JM95 | CHES DISC NOTE | Purchase | 12/08/2022 | CHESHAM FINANCE | 74,992,062.50 | | | -74,992,062.50 |
| 42757 | COMM | 3137FBAJ5 | FHLMCM 3.281% | Purchase | 12/08/2022 | FHLMC Multi-Family | 10,252,076.30 | | | -10,252,076.30 |
| 42758 | COMM | 3138L5FA3 | FNMAM 3.765% MAT | Purchase | 12/08/2022 | FNMA Multi-Family | 17,352,437.63 | | | -17,352,437.63 |
| 42754 | COMM | 5148X1M91 | LANDES DISC NOTE | Purchase | 12/08/2022 | LANDES | 124,986,805.55 | | | -124,986,805.55 |
| 42755 | COMM | 63873KM95 | NATXNY DISC NOTE | Purchase | 12/08/2022 | Natixis NY Branch | 49,994,722.22 | | | -49,994,722.22 |
| 42756 | COMM | 459052AS5 | WBDN DISC NOTE | Purchase | 12/08/2022 | World Bank Discount | 74,662,500.00 | | | -74,662,500.00 |
| 42748 | COMM | 16536JM87 | CHES DISC NOTE | Redemption | 12/08/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42750 | COMM | 5148X1M83 | LANDES DISC NOTE | Redemption | 12/08/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42751 | COMM | 63873KM87 | NATXNY DISC NOTE | Redemption | 12/08/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 39069 | COMM | 3130A0F70 | FEDERAL HOME | Interest | 12/08/2022 | FHLB NOTES | | | 168,750.00 | 168,750.00 |
| 39106 | COMM | 3130A0F70 | FEDERAL HOME | Interest | 12/08/2022 | FHLB NOTES | | | 59,062.50 | 59,062.50 |
| 40811 | COMM | 3133EMJV5 | FFCB FLOAT MAT | Interest | 12/08/2022 | FFCB NOTES | | | 376,462.50 | 376,462.50 |
| 41824 | COMM | 59217GEH8 | MET LI 0.9% MAT | Interest | 12/08/2022 | MET LIFE GLOBAL | | | 85,716.00 | 85,716.00 |
| Totals for 12/08/2022 | | | | | | | 352,240,604.20 | 250,000,000.00 | 689,991.00 | -101,550,613.20 |
| 42763 | COMM | 05966DX80 | BANS 5.47% MAT | Purchase | 12/09/2022 | Banco Santander NY | 65,000,000.00 | | | -65,000,000.00 |
| 42759 | COMM | 16536JMC8 | CHES DISC NOTE | Purchase | 12/09/2022 | CHESHAM FINANCE | 74,976,187.50 | | | -74,976,187.50 |
| 42760 | COMM | 313312AT7 | FCDN DISC NOTE | Purchase | 12/09/2022 | FFCB DISCOUNT | 74,666,666.67 | | | -74,666,666.67 |
| 42764 | COMM | 3137BYLD0 | FHLMCM 3.288% | Purchase | 12/09/2022 | FHLMC Multi-Family | 19,252,894.58 | | | -19,252,894.58 |
| 42761 | COMM | 5148X1MC4 | LANDES DISC NOTE | Purchase | 12/09/2022 | LANDES | 124,960,416.67 | | | -124,960,416.67 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|------------------|-----------------|-----------------|-------------------|-----------------------|-----------------------|-------------------|------------------------|
| 42762 | COMM | 63873KMC8 | NATXNY DISC NOTE | Purchase | 12/09/2022 | Natixis NY Branch | 49,984,166.67 | | | -49,984,166.67 |
| 40461 | COMM | SYS40461 | DGCXX 0.% | Purchase | 12/09/2022 | DREYFUS | 200,000,000.00 | | | -200,000,000.00 |
| 39016 | COMM | 3130AFE78 | FEDERAL HOME | Redemption | 12/09/2022 | FHLB NOTES | | 14,350,000.00 | | 14,350,000.00 |
| 42753 | COMM | 16536JM95 | CHES DISC NOTE | Redemption | 12/09/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42754 | COMM | 5148X1M91 | LANDES DISC NOTE | Redemption | 12/09/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42755 | COMM | 63873KM95 | NATXNY DISC NOTE | Redemption | 12/09/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 39016 | COMM | 3130AFE78 | FEDERAL HOME | Interest | 12/09/2022 | FHLB NOTES | | | 215,250.00 | 215,250.00 |
| 39559 | COMM | 3133834G3 | FEDERAL HOME | Interest | 12/09/2022 | FHLB NOTES | | | 106,250.00 | 106,250.00 |
| 39592 | COMM | 3133834G3 | FEDERAL HOME | Interest | 12/09/2022 | FHLB NOTES | | | 106,250.00 | 106,250.00 |
| 39665 | COMM | 3133834G3 | FEDERAL HOME | Interest | 12/09/2022 | FHLB NOTES | | | 228,490.63 | 228,490.63 |
| 41174 | COMM | 64952WED1 | NEW YORK LIFE | Interest | 12/09/2022 | NEW YORK LIFE | | | 115,000.00 | 115,000.00 |
| 41825 | COMM | 64952WED1 | NEW YORK LIFE | Interest | 12/09/2022 | NEW YORK LIFE | | | 54,308.75 | 54,308.75 |
| Totals for 12/09/2022 | | | | | | | 608,840,332.09 | 264,350,000.00 | 825,549.38 | -343,664,782.71 |
| 42765 | COMM | 16536JMD6 | CHES DISC NOTE | Purchase | 12/12/2022 | CHESHAM FINANCE | 74,992,062.50 | | | -74,992,062.50 |
| 42769 | COMM | 313384BP3 | FHDN DISC NOTE | Purchase | 12/12/2022 | FHLB DISCOUNT | 99,350,833.00 | | | -99,350,833.00 |
| 42766 | COMM | 5148X1MD2 | LANDES DISC NOTE | Purchase | 12/12/2022 | LANDES | 124,986,805.55 | | | -124,986,805.55 |
| 42767 | COMM | 63873KMD6 | NATXNY DISC NOTE | Purchase | 12/12/2022 | Natixis NY Branch | 49,994,722.22 | | | -49,994,722.22 |
| 42768 | COMM | 63873QZD9 | NATXNY 5.45% MAT | Purchase | 12/12/2022 | Natixis NY Branch | 50,000,000.00 | | | -50,000,000.00 |
| 42770 | COMM | 9128285Z9 | UNITED STATES | Purchase | 12/12/2022 | U.S. TREASURY | 44,340,896.74 | | | -44,340,896.74 |
| 42759 | COMM | 16536JMC8 | CHES DISC NOTE | Redemption | 12/12/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42761 | COMM | 5148X1MC4 | LANDES DISC NOTE | Redemption | 12/12/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42762 | COMM | 63873KMC8 | NATXNY DISC NOTE | Redemption | 12/12/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 41327 | COMM | 3133ELG99 | FEDERAL FARM CR | Interest | 12/12/2022 | FFCB NOTES | | | 14,671.88 | 14,671.88 |
| 41376 | COMM | 3130AN4T4 | FEDERAL HOME | Interest | 12/12/2022 | FHLB NOTES | | | 43,750.00 | 43,750.00 |
| 41209 | COMM | 14687TAC1 | CRVNA 0.49% MAT | Interest | 12/12/2022 | Carvana Auto | | | 5,786.57 | 5,786.57 |
| 41209 | COMM | 14687TAC1 | CRVNA 0.49% MAT | Redemption | 12/12/2022 | Carvana Auto | | 850,165.94 | | 850,165.94 |
| 41406 | COMM | 14687JAD1 | CRVNA 0.38% MAT | Interest | 12/12/2022 | Carvana Auto | | | 1,055.09 | 1,055.09 |
| 41406 | COMM | 14687JAD1 | CRVNA 0.38% MAT | Redemption | 12/12/2022 | Carvana Auto | | 542,584.40 | | 542,584.40 |
| Totals for 12/12/2022 | | | | | | | 443,665,320.01 | 251,392,750.34 | 65,263.54 | -192,207,306.13 |
| 42771 | COMM | 16536JME4 | CHES DISC NOTE | Purchase | 12/13/2022 | CHESHAM FINANCE | 74,992,062.50 | | | -74,992,062.50 |
| 42774 | COMM | 3130ANEC0 | FEDERAL HOME | Purchase | 12/13/2022 | FHLB NOTES | 31,185,738.89 | | | -31,185,738.89 |
| 42772 | COMM | 5148X1ME0 | LANDES DISC NOTE | Purchase | 12/13/2022 | LANDES | 124,986,805.55 | | | -124,986,805.55 |
| 42773 | COMM | 63873KME4 | NATXNY DISC NOTE | Purchase | 12/13/2022 | Natixis NY Branch | 49,994,722.22 | | | -49,994,722.22 |
| 42775 | COMM | 912796CT4 | UNITED STATES | Purchase | 12/13/2022 | U S TREASURY BILL | 73,911,645.75 | | | -73,911,645.75 |
| 42776 | COMM | 91282CBE0 | UNITED STATES | Purchase | 12/13/2022 | U.S. TREASURY | 42,864,487.09 | | | -42,864,487.09 |
| 42765 | COMM | 16536JMD6 | CHES DISC NOTE | Redemption | 12/13/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42766 | COMM | 5148X1MD2 | LANDES DISC NOTE | Redemption | 12/13/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42767 | COMM | 63873KMD6 | NATXNY DISC NOTE | Redemption | 12/13/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 41653 | COMM | 3133ENGX2 | FFCB FRN MAT | Interest | 12/13/2022 | FFCB NOTES | | | 84,250.00 | 84,250.00 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|-------------------|-----------------|-----------------|--------------------|-----------------------|-----------------------|-------------------|------------------------|
| Totals for 12/13/2022 | | | | | | | 397,935,462.00 | 250,000,000.00 | 84,250.00 | -147,851,212.00 |
| 42777 | COMM | 16536JMF1 | CHES DISC NOTE | Purchase | 12/14/2022 | CHESHAM FINANCE | 74,992,062.50 | | | -74,992,062.50 |
| 42778 | COMM | 5148X1MF7 | LANDES DISC NOTE | Purchase | 12/14/2022 | LANDES | 124,986,805.55 | | | -124,986,805.55 |
| 42779 | COMM | 63873KMF1 | NATXNY DISC NOTE | Purchase | 12/14/2022 | Natixis NY Branch | 49,994,722.22 | | | -49,994,722.22 |
| 42780 | COMM | 880592AD2 | TVDN DISC NOTE | Purchase | 12/14/2022 | TENNESSEE | 74,829,375.00 | | | -74,829,375.00 |
| 39527 | COMM | 92826CAC6 | VISA INC, SR GLBL | Redemption | 12/14/2022 | VISA | | 11,156,000.00 | | 11,156,000.00 |
| 42771 | COMM | 16536JME4 | CHES DISC NOTE | Redemption | 12/14/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42772 | COMM | 5148X1ME0 | LANDES DISC NOTE | Redemption | 12/14/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42773 | COMM | 63873KME4 | NATXNY DISC NOTE | Redemption | 12/14/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 39527 | COMM | 92826CAC6 | VISA INC, SR GLBL | Interest | 12/14/2022 | VISA | | | 156,184.00 | 156,184.00 |
| 41180 | COMM | 3133EMH70 | FFCB FLOAT 0.04% | Interest | 12/14/2022 | FFCB NOTES | | | 209,784.72 | 209,784.72 |
| 42288 | COMM | 92826CAD4 | VISA INC, SR GLBL | Interest | 12/14/2022 | VISA | | | 315,000.00 | 315,000.00 |
| 42288 | COMM | 92826CAD4 | VISA INC, SR GLBL | Accr Int | 12/14/2022 | VISA | | 1,750.00 | -1,750.00 | 0.00 |
| 42505 | COMM | 3130AT4D6 | FEDERAL HOME | Interest | 12/14/2022 | FHLB NOTES | | | 204,375.00 | 204,375.00 |
| Totals for 12/14/2022 | | | | | | | 324,802,965.27 | 261,157,750.00 | 883,593.72 | -62,761,621.55 |
| 42785 | COMM | 06417MQ32 | BANK OF NOVA | Purchase | 12/15/2022 | BANK OF NOVA | 65,000,000.00 | | | -65,000,000.00 |
| 42781 | COMM | 16536JMG9 | CHES DISC NOTE | Purchase | 12/15/2022 | CHESHAM FINANCE | 74,991,020.83 | | | -74,991,020.83 |
| 42784 | COMM | 3130ATVD6 | FEDERAL HOME | Purchase | 12/15/2022 | FHLB NOTES | 10,119,658.33 | | | -10,119,658.33 |
| 42786 | COMM | 3137F4X23 | FHLMCM 3.6% MAT | Purchase | 12/15/2022 | FHLMC Multi-Family | 7,137,415.31 | | | -7,137,415.31 |
| 42782 | COMM | 5148X1MG5 | LANDES DISC NOTE | Purchase | 12/15/2022 | LANDES | 124,985,069.45 | | | -124,985,069.45 |
| 42783 | COMM | 63873KMG9 | NATXNY DISC NOTE | Purchase | 12/15/2022 | Natixis NY Branch | 49,994,027.78 | | | -49,994,027.78 |
| 39706 | COMM | 477870AC3 | JDOT 2.21% MAT | Redemption | 12/15/2022 | JOHN DEERE | | 0.01 | | 0.01 |
| 39883 | COMM | 58769TAD7 | MBART 1.93% MAT | Redemption | 12/15/2022 | MERCEDES -BENZ | | 0.02 | | 0.02 |
| 40017 | COMM | 44891JAC2 | HART 1.94% MAT | Redemption | 12/15/2022 | HYUNDAI AUTO | | 0.01 | | 0.01 |
| 42552 | COMM | 79490BMF0 | SALREC DISC NOTE | Redemption | 12/15/2022 | SALISBURY REC CO | | 50,000,000.00 | | 50,000,000.00 |
| 42777 | COMM | 16536JMF1 | CHES DISC NOTE | Redemption | 12/15/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42778 | COMM | 5148X1MF7 | LANDES DISC NOTE | Redemption | 12/15/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42779 | COMM | 63873KMF1 | NATXNY DISC NOTE | Redemption | 12/15/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40315 | COMM | 931142DV2 | WALMART INC, SR | Interest | 12/15/2022 | WALMART | | | 370,668.75 | 370,668.75 |
| 40847 | COMM | 3135GA7F2 | FEDERAL NATL MTG | Interest | 12/15/2022 | FNMA NOTES | | | 69,650.00 | 69,650.00 |
| 41978 | COMM | 740189AM7 | PCP 3.25% MAT | Interest | 12/15/2022 | PRECISION | | | 170,527.50 | 170,527.50 |
| 39706 | COMM | 477870AC3 | JDOT 2.21% MAT | Interest | 12/15/2022 | JOHN DEERE | | | 37.56 | 37.56 |
| 39706 | COMM | 477870AC3 | JDOT 2.21% MAT | Redemption | 12/15/2022 | JOHN DEERE | | 20,393.89 | | 20,393.89 |
| 39706 | COMM | 477870AC3 | JDOT 2.21% MAT | Interest | 12/15/2022 | JOHN DEERE | | | | 0.00 |
| 39706 | COMM | 477870AC3 | JDOT 2.21% MAT | Redemption | 12/15/2022 | JOHN DEERE | | | | 0.00 |
| 39883 | COMM | 58769TAD7 | MBART 1.93% MAT | Interest | 12/15/2022 | MERCEDES -BENZ | | | 1,211.65 | 1,211.65 |
| 39883 | COMM | 58769TAD7 | MBART 1.93% MAT | Redemption | 12/15/2022 | MERCEDES -BENZ | | 749,482.19 | | 749,482.19 |
| 39883 | COMM | 58769TAD7 | MBART 1.93% MAT | Interest | 12/15/2022 | MERCEDES -BENZ | | | | 0.00 |
| 39883 | COMM | 58769TAD7 | MBART 1.93% MAT | Redemption | 12/15/2022 | MERCEDES -BENZ | | | | 0.00 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|--------------|------|-----------|-----------------|-----------------|-----------------|----------------------|---------------|--------------------|-----------|--------------|
| 40017 | COMM | 44891JAC2 | HART 1.94% MAT | Interest | 12/15/2022 | HYUNDAI AUTO | | | 91.00 | 91.00 |
| 40017 | COMM | 44891JAC2 | HART 1.94% MAT | Redemption | 12/15/2022 | HYUNDAI AUTO | | 56,291.10 | | 56,291.10 |
| 40017 | COMM | 44891JAC2 | HART 1.94% MAT | Interest | 12/15/2022 | HYUNDAI AUTO | | | | 0.00 |
| 40017 | COMM | 44891JAC2 | HART 1.94% MAT | Redemption | 12/15/2022 | HYUNDAI AUTO | | | | 0.00 |
| 40038 | COMM | 89233MAD5 | TAOT 1.92% MAT | Interest | 12/15/2022 | TOYOTA AUTO REC | | | 3,694.47 | 3,694.47 |
| 40038 | COMM | 89233MAD5 | TAOT 1.92% MAT | Redemption | 12/15/2022 | TOYOTA AUTO REC | | 729,108.49 | | 729,108.49 |
| 40134 | COMM | 02007TAC9 | ALLY 1.84% MAT | Interest | 12/15/2022 | ALLY Auto | | | 1,486.94 | 1,486.94 |
| 40134 | COMM | 02007TAC9 | ALLY 1.84% MAT | Redemption | 12/15/2022 | ALLY Auto | | 387,720.27 | | 387,720.27 |
| 40294 | COMM | 41284UAD6 | HDMOT 1.87% MAT | Interest | 12/15/2022 | Harley-Davidson Moto | | | 1,634.85 | 1,634.85 |
| 40294 | COMM | 41284UAD6 | HDMOT 1.87% MAT | Redemption | 12/15/2022 | Harley-Davidson Moto | | 293,935.64 | | 293,935.64 |
| 40336 | COMM | 161571HP2 | CHAIT 1.53% MAT | Interest | 12/15/2022 | CHASE ISSUANCE | | | 34,425.00 | 34,425.00 |
| 40336 | COMM | 161571HP2 | CHAIT 1.53% MAT | Redemption | 12/15/2022 | CHASE ISSUANCE | | 1,155,346.36 | | 1,155,346.36 |
| 40340 | COMM | 14043MAC5 | COPAR 1.6% MAT | Interest | 12/15/2022 | Capital One Prime Au | | | 9,832.48 | 9,832.48 |
| 40340 | COMM | 14043MAC5 | COPAR 1.6% MAT | Redemption | 12/15/2022 | Capital One Prime Au | | 936,138.60 | | 936,138.60 |
| 40515 | COMM | 58769VAC4 | MBART 0.55% MAT | Interest | 12/15/2022 | MERCEDES -BENZ | | | 873.81 | 873.81 |
| 40515 | COMM | 58769VAC4 | MBART 0.55% MAT | Redemption | 12/15/2022 | MERCEDES -BENZ | | 201,677.55 | | 201,677.55 |
| 40533 | COMM | 47787NAC3 | JDOT 0.51% MAT | Interest | 12/15/2022 | JOHN DEERE | | | 794.31 | 794.31 |
| 40533 | COMM | 47787NAC3 | JDOT 0.51% MAT | Redemption | 12/15/2022 | JOHN DEERE | | 160,563.09 | | 160,563.09 |
| 40930 | COMM | 89240BAC2 | TOYOTA AUTO | Interest | 12/15/2022 | TOYOTA AUTO REC | | | 2,477.68 | 2,477.68 |
| 40930 | COMM | 89240BAC2 | TOYOTA AUTO | Redemption | 12/15/2022 | TOYOTA AUTO REC | | 788,327.83 | | 788,327.83 |
| 40937 | COMM | 98164EAC9 | WOART 0.3% MAT | Interest | 12/15/2022 | World Omni Auto Rec' | | | 2,794.61 | 2,794.61 |
| 40937 | COMM | 98164EAC9 | WOART 0.3% MAT | Redemption | 12/15/2022 | World Omni Auto Rec' | | 591,489.78 | | 591,489.78 |
| 40958 | COMM | 34532NAC9 | FORDO 0.3% MAT | Interest | 12/15/2022 | FORD CREDIT AUTO | | | 4,079.68 | 4,079.68 |
| 40958 | COMM | 34532NAC9 | FORDO 0.3% MAT | Redemption | 12/15/2022 | FORD CREDIT AUTO | | 991,528.08 | | 991,528.08 |
| 40991 | COMM | 47788UAC6 | JDOT 0.36% MAT | Interest | 12/15/2022 | JOHN DEERE | | | 2,164.35 | 2,164.35 |
| 40991 | COMM | 47788UAC6 | JDOT 0.36% MAT | Redemption | 12/15/2022 | JOHN DEERE | | 454,936.34 | | 454,936.34 |
| 41111 | COMM | 44933LAC7 | HART 0.38% MAT | Interest | 12/15/2022 | HYUNDAI AUTO | | | 2,987.25 | 2,987.25 |
| 41111 | COMM | 44933LAC7 | HART 0.38% MAT | Redemption | 12/15/2022 | HYUNDAI AUTO | | 556,610.98 | | 556,610.98 |
| 41182 | COMM | 89190GAC1 | TAOT 0.26% MAT | Interest | 12/15/2022 | TOYOTA AUTO REC | | | 6,500.01 | 6,500.01 |
| 41182 | COMM | 89190GAC1 | TAOT 0.26% MAT | Redemption | 12/15/2022 | TOYOTA AUTO REC | | 896,612.60 | | 896,612.60 |
| 41187 | COMM | 44891VAC5 | HALST 0.33% MAT | Interest | 12/15/2022 | Hyundai Auto Lease S | | | 6,187.50 | 6,187.50 |
| 41187 | COMM | 44891VAC5 | HALST 0.33% MAT | Redemption | 12/15/2022 | Hyundai Auto Lease S | | 1,187,102.69 | | 1,187,102.69 |
| 41206 | COMM | 65480BAC1 | NAROT 0.33% MAT | Interest | 12/15/2022 | Nissan Auto Receivab | | | 11,000.00 | 11,000.00 |
| 41206 | COMM | 65480BAC1 | NAROT 0.33% MAT | Redemption | 12/15/2022 | Nissan Auto Receivab | | 1,256,058.43 | | 1,256,058.43 |
| 41220 | COMM | 58769KAD6 | MBALT 0.4% MAT | Interest | 12/15/2022 | MERCEDES-BENZ | | | 4,916.66 | 4,916.66 |
| 41220 | COMM | 58769KAD6 | MBALT 0.4% MAT | Redemption | 12/15/2022 | MERCEDES-BENZ | | 655,310.88 | | 655,310.88 |
| 41240 | COMM | 47789QAC4 | JDOT 0.52% MAT | Interest | 12/15/2022 | JOHN DEERE | | | 3,466.66 | 3,466.66 |
| 41240 | COMM | 47789QAC4 | JDOT 0.52% MAT | Redemption | 12/15/2022 | JOHN DEERE | | 214,546.10 | | 214,546.10 |
| 41242 | COMM | 14041NFW6 | COMET 0.55% MAT | Interest | 12/15/2022 | Capital One Multi Ex | | | 10,770.83 | 10,770.83 |
| 41242 | COMM | 14041NFW6 | COMET 0.55% MAT | Redemption | 12/15/2022 | Capital One Multi Ex | | 590,995.68 | | 590,995.68 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|--------------|------|-----------|-------------------|-----------------|-----------------|----------------------|---------------|--------------------|-----------|--------------|
| 41387 | COMM | 44933MAC5 | HALST 0.38% MAT | Interest | 12/15/2022 | Hyundai Auto Lease S | | | 7,995.84 | 7,995.84 |
| 41387 | COMM | 44933MAC5 | HALST 0.38% MAT | Redemption | 12/15/2022 | Hyundai Auto Lease S | | 1,155,138.90 | | 1,155,138.90 |
| 41389 | COMM | 58772WAC7 | MBART 0.46% MAT | Interest | 12/15/2022 | MERCEDES -BENZ | | | 7,762.49 | 7,762.49 |
| 41389 | COMM | 58772WAC7 | MBART 0.46% MAT | Redemption | 12/15/2022 | MERCEDES -BENZ | | 517,232.73 | | 517,232.73 |
| 41392 | COMM | 98163HAB5 | WOART 0.29% MAT | Interest | 12/15/2022 | World Omni Auto Rec' | | | 242.38 | 242.38 |
| 41392 | COMM | 98163HAB5 | WOART 0.29% MAT | Redemption | 12/15/2022 | World Omni Auto Rec' | | 417,096.76 | | 417,096.76 |
| 41397 | COMM | 345329AC0 | FORDL 0.37% MAT | Interest | 12/15/2022 | FORD CREDIT AUTO | | | 6,474.99 | 6,474.99 |
| 41397 | COMM | 345329AC0 | FORDL 0.37% MAT | Redemption | 12/15/2022 | FORD CREDIT AUTO | | 960,711.08 | | 960,711.08 |
| 41402 | COMM | 254683CP8 | DCENT 0.58% MAT | Interest | 12/15/2022 | Discover Card Execut | | | 9,666.66 | 9,666.66 |
| 41402 | COMM | 254683CP8 | DCENT 0.58% MAT | Redemption | 12/15/2022 | Discover Card Execut | | 479,580.26 | | 479,580.26 |
| 41476 | COMM | 14044CAC6 | COPAR 0.77% MAT | Interest | 12/15/2022 | Capital One Prime Au | | | 8,983.32 | 8,983.32 |
| 41476 | COMM | 14044CAC6 | COPAR 0.77% MAT | Redemption | 12/15/2022 | Capital One Prime Au | | 332,354.06 | | 332,354.06 |
| 41521 | COMM | 89238JAC9 | TAOT 0.71% MAT | Interest | 12/15/2022 | TOYOTA AUTO REC | | | 6,804.17 | 6,804.17 |
| 41521 | COMM | 89238JAC9 | TAOT 0.71% MAT | Redemption | 12/15/2022 | TOYOTA AUTO REC | | 301,786.79 | | 301,786.79 |
| 41529 | COMM | 02582JJR2 | AMXCA 0.9% MAT | Interest | 12/15/2022 | American Express | | | 24,375.00 | 24,375.00 |
| 41529 | COMM | 02582JJR2 | AMXCA 0.9% MAT | Redemption | 12/15/2022 | American Express | | 721,129.99 | | 721,129.99 |
| 41612 | COMM | 14041NFY2 | CAPITAL ONE MULTI | Interest | 12/15/2022 | Capital One Multi Ex | | | 31,200.01 | 31,200.01 |
| 41612 | COMM | 14041NFY2 | CAPITAL ONE MULTI | Redemption | 12/15/2022 | Capital One Multi Ex | | 796,780.13 | | 796,780.13 |
| 41718 | COMM | 89190GAB3 | TAOT 0.14% MAT | Interest | 12/15/2022 | TOYOTA AUTO REC | | | 37.98 | 37.98 |
| 41718 | COMM | 89190GAB3 | TAOT 0.14% MAT | Redemption | 12/15/2022 | TOYOTA AUTO REC | | 223,340.10 | | 223,340.10 |
| 41766 | COMM | 44891WAC3 | HALST 1.16% MAT | Interest | 12/15/2022 | Hyundai Auto Lease S | | | 12,808.34 | 12,808.34 |
| 41766 | COMM | 44891WAC3 | HALST 1.16% MAT | Redemption | 12/15/2022 | Hyundai Auto Lease S | | 527,080.27 | | 527,080.27 |
| 41776 | COMM | 345286AC2 | FORDO 1.29% MAT | Interest | 12/15/2022 | FORD CREDIT AUTO | | | 12,900.00 | 12,900.00 |
| 41776 | COMM | 345286AC2 | FORDO 1.29% MAT | Redemption | 12/15/2022 | FORD CREDIT AUTO | | 294,504.13 | | 294,504.13 |
| 41797 | COMM | 89239KAC5 | TAOT 1.23% MAT | Interest | 12/15/2022 | TOYOTA AUTO REC | | | 13,325.00 | 13,325.00 |
| 41797 | COMM | 89239KAC5 | TAOT 1.23% MAT | Redemption | 12/15/2022 | TOYOTA AUTO REC | | 319,341.73 | | 319,341.73 |
| 41855 | COMM | 43815BAC4 | HAROT 1.88% MAT | Interest | 12/15/2022 | HONDA AUTO | | | 36,033.34 | 36,033.34 |
| 41855 | COMM | 43815BAC4 | HAROT 1.88% MAT | Redemption | 12/15/2022 | HONDA AUTO | | 567,940.58 | | 567,940.58 |
| 41856 | COMM | 65479QAC1 | NAROT 1.86% MAT | Interest | 12/15/2022 | Nissan Auto Receivab | | | 26,815.00 | 26,815.00 |
| 41856 | COMM | 65479QAC1 | NAROT 1.86% MAT | Redemption | 12/15/2022 | Nissan Auto Receivab | | 391,543.47 | | 391,543.47 |
| 41910 | COMM | 47787JAC2 | JDOT 2.32% MAT | Interest | 12/15/2022 | JOHN DEERE | | | 19,333.33 | 19,333.33 |
| 41910 | COMM | 47787JAC2 | JDOT 2.32% MAT | Redemption | 12/15/2022 | JOHN DEERE | | 218,220.32 | | 218,220.32 |
| 41919 | COMM | 02589BAA8 | AMXCA 2.21% MAT | Interest | 12/15/2022 | American Express | | | 35,912.51 | 35,912.51 |
| 41919 | COMM | 02589BAA8 | AMXCA 2.21% MAT | Redemption | 12/15/2022 | American Express | | 386,608.51 | | 386,608.51 |
| 41952 | COMM | 14041NFZ9 | COMET 2.8% MAT | Interest | 12/15/2022 | Capital One Multi Ex | | | 44,333.33 | 44,333.33 |
| 41952 | COMM | 14041NFZ9 | COMET 2.8% MAT | Redemption | 12/15/2022 | Capital One Multi Ex | | 369,122.71 | | 369,122.71 |
| 42020 | COMM | 98163NAC0 | WOLS 3.21% MAT | Interest | 12/15/2022 | WORLD OMNI | | | 8,025.00 | 8,025.00 |
| 42020 | COMM | 98163NAC0 | WOLS 3.21% MAT | Redemption | 12/15/2022 | WORLD OMNI | | 107,199.62 | | 107,199.62 |
| 42040 | COMM | 41284YAD8 | HDMOT 3.06% MAT | Interest | 12/15/2022 | Harley-Davidson Moto | | | 63,750.00 | 63,750.00 |
| 42040 | COMM | 41284YAD8 | HDMOT 3.06% MAT | Redemption | 12/15/2022 | Harley-Davidson Moto | | 492,516.53 | | 492,516.53 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|------------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------|-----------------------|
| 42066 | COMM | 34528LAD7 | FORDL 3.23% MAT | Interest | 12/15/2022 | FORD CREDIT AUTO | | | 80,750.01 | 80,750.01 |
| 42066 | COMM | 34528LAD7 | FORDL 3.23% MAT | Redemption | 12/15/2022 | FORD CREDIT AUTO | | 1,000,396.81 | | 1,000,396.81 |
| 42084 | COMM | 14317HAC5 | CARMX 3.49% MAT | Interest | 12/15/2022 | CARMAX AUTO | | | 52,349.99 | 52,349.99 |
| 42084 | COMM | 14317HAC5 | CARMX 3.49% MAT | Redemption | 12/15/2022 | CARMAX AUTO | | 344,834.52 | | 344,834.52 |
| 42116 | COMM | 14043QAC6 | COPAR 3.17% MAT | Interest | 12/15/2022 | Capital One Prime Au | | | 39,625.01 | 39,625.01 |
| 42116 | COMM | 14043QAC6 | COPAR 3.17% MAT | Redemption | 12/15/2022 | Capital One Prime Au | | 281,283.38 | | 281,283.38 |
| 42182 | COMM | 02008JAC0 | ALLYA 3.31% MAT | Interest | 12/15/2022 | ALLY Auto | | | 81,370.82 | 81,370.82 |
| 42182 | COMM | 02008JAC0 | ALLYA 3.31% MAT | Redemption | 12/15/2022 | ALLY Auto | | 596,963.00 | | 596,963.00 |
| 42184 | COMM | 44934LAD4 | HALST 3.35% MAT | Interest | 12/15/2022 | Hyundai Auto Lease S | | | 106,083.35 | 106,083.35 |
| 42184 | COMM | 44934LAD4 | HALST 3.35% MAT | Redemption | 12/15/2022 | Hyundai Auto Lease S | | 1,180,094.15 | | 1,180,094.15 |
| 42202 | COMM | 02582JJT8 | AMXCA 3.39% MAT | Interest | 12/15/2022 | American Express | | | 98,875.00 | 98,875.00 |
| 42202 | COMM | 02582JJT8 | AMXCA 3.39% MAT | Redemption | 12/15/2022 | American Express | | 629,369.21 | | 629,369.21 |
| Totals for 12/15/2022 | | | | | | | 332,227,191.70 | 326,486,346.35 | 1,558,106.42 | -4,182,738.93 |
| 42787 | COMM | 16536JMK0 | CHES DISC NOTE | Purchase | 12/16/2022 | CHESHAM FINANCE | 74,973,062.50 | | | -74,973,062.50 |
| 42788 | COMM | 5148X1MK6 | LANDES DISC NOTE | Purchase | 12/16/2022 | LANDES | 124,955,208.33 | | | -124,955,208.33 |
| 42789 | COMM | 63873KMK0 | NATXNY DISC NOTE | Purchase | 12/16/2022 | Natixis NY Branch | 49,982,083.33 | | | -49,982,083.33 |
| 42791 | COMM | 641062AR5 | NESNVX 0.625% | Purchase | 12/16/2022 | NESTLE HOLDINGS | 22,489,038.19 | | | -22,489,038.19 |
| 42790 | COMM | 79490BTG1 | SALREC DISC NOTE | Purchase | 12/16/2022 | SALISBURY REC CO | 48,723,472.22 | | | -48,723,472.22 |
| 42792 | COMM | 92826CAD4 | VISA INC, SR GLBL | Purchase | 12/16/2022 | VISA | 24,217,625.00 | | | -24,217,625.00 |
| 40600 | COMM | 459058JJ3 | IBRD FLOAT MAT | Redemption | 12/16/2022 | INTL BANK RECON & | | 45,000,000.00 | | 45,000,000.00 |
| 40600 | COMM | 459058JJ3 | IBRD FLOAT MAT | Cap G/L | 12/16/2022 | INTL BANK RECON & | | 94,770.00 | | 94,770.00 |
| 42781 | COMM | 16536JMG9 | CHES DISC NOTE | Redemption | 12/16/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42782 | COMM | 5148X1MG5 | LANDES DISC NOTE | Redemption | 12/16/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42783 | COMM | 63873KMG9 | NATXNY DISC NOTE | Redemption | 12/16/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40600 | COMM | 459058JJ3 | IBRD FLOAT MAT | Interest | 12/16/2022 | INTL BANK RECON & | | | 393,547.00 | 393,547.00 |
| 42009 | COMM | 362585AC5 | GMCAR 3.1% MAT | Interest | 12/16/2022 | GM FINANCIAL | | | 29,708.35 | 29,708.35 |
| 42009 | COMM | 362585AC5 | GMCAR 3.1% MAT | Redemption | 12/16/2022 | GM FINANCIAL | | 226,368.68 | | 226,368.68 |
| Totals for 12/16/2022 | | | | | | | 345,340,489.57 | 295,321,138.68 | 423,255.35 | -49,596,095.54 |
| 42793 | COMM | 16536JML8 | CHES DISC NOTE | Purchase | 12/19/2022 | CHESHAM FINANCE | 74,991,020.83 | | | -74,991,020.83 |
| 42794 | COMM | 5148X1ML4 | LANDES DISC NOTE | Purchase | 12/19/2022 | LANDES | 124,985,069.45 | | | -124,985,069.45 |
| 42795 | COMM | 63873KML8 | NATXNY DISC NOTE | Purchase | 12/19/2022 | Natixis NY Branch | 49,994,027.78 | | | -49,994,027.78 |
| 42787 | COMM | 16536JMK0 | CHES DISC NOTE | Redemption | 12/19/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42788 | COMM | 5148X1MK6 | LANDES DISC NOTE | Redemption | 12/19/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42789 | COMM | 63873KMK0 | NATXNY DISC NOTE | Redemption | 12/19/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40514 | COMM | 3135G04Z3 | FNMA 0.5% MAT | Interest | 12/19/2022 | FNMA NOTES | | | 50,000.00 | 50,000.00 |
| 40635 | COMM | 3135G04Z3 | FNMA 0.5% MAT | Interest | 12/19/2022 | FNMA NOTES | | | 37,500.00 | 37,500.00 |
| 40684 | COMM | 45906M2B6 | International Bank for | Interest | 12/19/2022 | INTL BANK RECON & | | | 232,250.00 | 232,250.00 |
| 41094 | COMM | 3135G04Z3 | FNMA 0.5% MAT | Interest | 12/19/2022 | FNMA NOTES | | | 59,257.50 | 59,257.50 |
| 41873 | COMM | 59217GBY4 | MET LI 3.45% MAT | Interest | 12/19/2022 | MET LIFE GLOBAL | | | 146,625.00 | 146,625.00 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|-------------------|----------------------|
| 41964 | COMM | 3135G06L2 | FEDERAL NATL MTG | Interest | 12/19/2022 | FNMA NOTES | | | 87,500.00 | 87,500.00 |
| 41321 | COMM | 43815EAC8 | HAROT 0.41% MAT | Interest | 12/19/2022 | HONDA AUTO | | | 6,150.01 | 6,150.01 |
| 41321 | COMM | 43815EAC8 | HAROT 0.41% MAT | Redemption | 12/19/2022 | HONDA AUTO | | 544,382.28 | | 544,382.28 |
| Totals for 12/19/2022 | | | | | | | 249,970,118.06 | 250,544,382.28 | 619,282.51 | 1,193,546.73 |
| 42796 | COMM | 16536JMM6 | CHES DISC NOTE | Purchase | 12/20/2022 | CHESHAM FINANCE | 74,991,020.83 | | | -74,991,020.83 |
| 42797 | COMM | 5148X1MM2 | LANDES DISC NOTE | Purchase | 12/20/2022 | LANDES | 124,985,069.45 | | | -124,985,069.45 |
| 42798 | COMM | 63873KMM6 | NATXNY DISC NOTE | Purchase | 12/20/2022 | Natixis NY Branch | 49,994,027.78 | | | -49,994,027.78 |
| 42793 | COMM | 16536JML8 | CHES DISC NOTE | Redemption | 12/20/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42794 | COMM | 5148X1ML4 | LANDES DISC NOTE | Redemption | 12/20/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42795 | COMM | 63873KML8 | NATXNY DISC NOTE | Redemption | 12/20/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 41694 | COMM | 3130AQF40 | FEDERAL HOME | Interest | 12/20/2022 | FHLB NOTES | | | 75,000.00 | 75,000.00 |
| 42304 | COMM | 3133ENZG8 | FEDERAL FARM CR | Interest | 12/20/2022 | FFCB NOTES | | | 335,625.00 | 335,625.00 |
| 39920 | COMM | 92348AAA3 | VZOT 1.94% MAT | Interest | 12/20/2022 | VERIZON OWNER | | | 2,868.86 | 2,868.86 |
| 39920 | COMM | 92348AAA3 | VZOT 1.94% MAT | Redemption | 12/20/2022 | VERIZON OWNER | | 936,723.72 | | 936,723.72 |
| 40549 | COMM | 92290BAA9 | VERIZON OWNER | Interest | 12/20/2022 | VERIZON OWNER | | | 7,461.32 | 7,461.32 |
| 40549 | COMM | 92290BAA9 | VERIZON OWNER | Redemption | 12/20/2022 | VERIZON OWNER | | 2,619,991.62 | | 2,619,991.62 |
| 40712 | COMM | 92348CAA9 | VZOT 0.41% MAT | Interest | 12/20/2022 | VERIZON OWNER | | | 6,074.38 | 6,074.38 |
| 40712 | COMM | 92348CAA9 | VZOT 0.41% MAT | Redemption | 12/20/2022 | VERIZON OWNER | | 2,466,511.85 | | 2,466,511.85 |
| 40801 | COMM | 92868VAC3 | VWALT 0.39% MAT | Interest | 12/20/2022 | Volkswagen Auto | | | 1,050.08 | 1,050.08 |
| 40801 | COMM | 92868VAC3 | VWALT 0.39% MAT | Redemption | 12/20/2022 | Volkswagen Auto | | 777,958.18 | | 777,958.18 |
| 40964 | COMM | 36261RAC2 | GMALT 0.26% MAT | Interest | 12/20/2022 | GM Fin'cl Auto Leasi | | | 798.67 | 798.67 |
| 40964 | COMM | 36261RAC2 | GMALT 0.26% MAT | Redemption | 12/20/2022 | GM Fin'cl Auto Leasi | | 750,668.56 | | 750,668.56 |
| 41089 | COMM | 89238EAC0 | TLOT 0.39% MAT | Interest | 12/20/2022 | Toyota Lease Owner | | | 3,803.16 | 3,803.16 |
| 41089 | COMM | 89238EAC0 | TLOT 0.39% MAT | Redemption | 12/20/2022 | Toyota Lease Owner | | 1,397,404.94 | | 1,397,404.94 |
| 41207 | COMM | 80286DAC2 | SRT 0.51% MAT | Interest | 12/20/2022 | Santander Retail Aut | | | 6,566.25 | 6,566.25 |
| 41207 | COMM | 80286DAC2 | SRT 0.51% MAT | Redemption | 12/20/2022 | Santander Retail Aut | | 777,392.11 | | 777,392.11 |
| 41391 | COMM | 80286CAC4 | SRT 0.5% MAT | Interest | 12/20/2022 | Santander Retail Aut | | | 3,125.00 | 3,125.00 |
| 41391 | COMM | 80286CAC4 | SRT 0.5% MAT | Redemption | 12/20/2022 | Santander Retail Aut | | 284,677.58 | | 284,677.58 |
| 41780 | COMM | 92348KAL7 | VZMT 1.04% MAT | Interest | 12/20/2022 | VERIZON MASTER | | | 18,200.01 | 18,200.01 |
| 41780 | COMM | 92348KAL7 | VZMT 1.04% MAT | Redemption | 12/20/2022 | VERIZON MASTER | | 449,268.48 | | 449,268.48 |
| 41867 | COMM | 89238LAC4 | TLOT 1.96% MAT | Interest | 12/20/2022 | Toyota Lease Owner | | | 31,033.33 | 31,033.33 |
| 41867 | COMM | 89238LAC4 | TLOT 1.96% MAT | Redemption | 12/20/2022 | Toyota Lease Owner | | 719,564.16 | | 719,564.16 |
| 42119 | COMM | 23292GAC7 | DLLST 3.4% MAT | Interest | 12/20/2022 | DLLST LLC | | | 32,583.33 | 32,583.33 |
| 42119 | COMM | 23292GAC7 | DLLST 3.4% MAT | Redemption | 12/20/2022 | DLLST LLC | | 425,278.39 | | 425,278.39 |
| 42152 | COMM | 36266FAC3 | GMALT 3.42% MAT | Interest | 12/20/2022 | GM Fin'cl Auto Leasi | | | 45,600.00 | 45,600.00 |
| 42152 | COMM | 36266FAC3 | GMALT 3.42% MAT | Redemption | 12/20/2022 | GM Fin'cl Auto Leasi | | 512,552.91 | | 512,552.91 |
| 42214 | COMM | 92348KAP8 | VZMT 3.01% MAT | Interest | 12/20/2022 | VERIZON MASTER | | | 84,029.16 | 84,029.16 |
| 42214 | COMM | 92348KAP8 | VZMT 3.01% MAT | Redemption | 12/20/2022 | VERIZON MASTER | | 618,717.74 | | 618,717.74 |
| Totals for 12/20/2022 | | | | | | | 249,970,118.06 | 262,736,710.24 | 653,818.55 | 13,420,410.73 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|------------------|-----------------|-----------------|-------------------|-----------------------|-----------------------|-------------------|-----------------------|
| 42799 | COMM | 16536JMN4 | CHES DISC NOTE | Purchase | 12/21/2022 | CHESHAM FINANCE | 74,991,020.83 | | | -74,991,020.83 |
| 42800 | COMM | 5148X1MN0 | LANDES DISC NOTE | Purchase | 12/21/2022 | LANDES | 124,985,069.45 | | | -124,985,069.45 |
| 42802 | COMM | 59157UU57 | METSHR ZERO CPN | Purchase | 12/21/2022 | METLIFE SHORT | 23,773,395.28 | | | -23,773,395.28 |
| 42801 | COMM | 63873KMN4 | NATXNY DISC NOTE | Purchase | 12/21/2022 | Natixis NY Branch | 49,994,027.78 | | | -49,994,027.78 |
| 38718 | COMM | 3133EJPX1 | FEDERAL FARM CR | Redemption | 12/21/2022 | FFCB NOTES | | 5,000,000.00 | | 5,000,000.00 |
| 42796 | COMM | 16536JMM6 | CHES DISC NOTE | Redemption | 12/21/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42797 | COMM | 5148X1MM2 | LANDES DISC NOTE | Redemption | 12/21/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42798 | COMM | 63873KMM6 | NATXNY DISC NOTE | Redemption | 12/21/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 38718 | COMM | 3133EJPX1 | FEDERAL FARM CR | Interest | 12/21/2022 | FFCB NOTES | | | 71,875.00 | 71,875.00 |
| 40346 | COMM | 43813RAC1 | HAROT 1.61% MAT | Interest | 12/21/2022 | HONDA AUTO | | | 6,121.45 | 6,121.45 |
| 40346 | COMM | 43813RAC1 | HAROT 1.61% MAT | Redemption | 12/21/2022 | HONDA AUTO | | 672,864.98 | | 672,864.98 |
| 40965 | COMM | 43813GAC5 | HAROT 0.27% MAT | Interest | 12/21/2022 | HONDA AUTO | | | 1,994.60 | 1,994.60 |
| 40965 | COMM | 43813GAC5 | HAROT 0.27% MAT | Redemption | 12/21/2022 | HONDA AUTO | | 625,271.62 | | 625,271.62 |
| 41554 | COMM | 43815GAC3 | HAROT 0.88% MAT | Interest | 12/21/2022 | HONDA AUTO | | | 10,266.66 | 10,266.66 |
| 41554 | COMM | 43815GAC3 | HAROT 0.88% MAT | Redemption | 12/21/2022 | HONDA AUTO | | 393,267.62 | | 393,267.62 |
| Totals for 12/21/2022 | | | | | | | 273,743,513.34 | 256,691,404.22 | 90,257.71 | -16,961,851.41 |
| 42803 | COMM | 16536JMP9 | CHES DISC NOTE | Purchase | 12/22/2022 | CHESHAM FINANCE | 74,991,020.83 | | | -74,991,020.83 |
| 42804 | COMM | 5148X1MP5 | LANDES DISC NOTE | Purchase | 12/22/2022 | LANDES | 124,985,069.45 | | | -124,985,069.45 |
| 42805 | COMM | 63873KMP9 | NATXNY DISC NOTE | Purchase | 12/22/2022 | Natixis NY Branch | 49,994,027.78 | | | -49,994,027.78 |
| 42799 | COMM | 16536JMN4 | CHES DISC NOTE | Redemption | 12/22/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42800 | COMM | 5148X1MN0 | LANDES DISC NOTE | Redemption | 12/22/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42801 | COMM | 63873KMN4 | NATXNY DISC NOTE | Redemption | 12/22/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 41695 | COMM | 3133ENJC5 | FFCB 1.29% MAT | Interest | 12/22/2022 | FFCB NOTES | | | 77,400.00 | 77,400.00 |
| 41696 | COMM | 3133ENJC5 | FFCB 1.29% MAT | Interest | 12/22/2022 | FFCB NOTES | | | 77,400.00 | 77,400.00 |
| Totals for 12/22/2022 | | | | | | | 249,970,118.06 | 250,000,000.00 | 154,800.00 | 184,681.94 |
| 42806 | COMM | 16536JMT1 | CHES DISC NOTE | Purchase | 12/23/2022 | CHESHAM FINANCE | 74,964,083.34 | | | -74,964,083.34 |
| 42807 | COMM | 5148X1MT7 | LANDES DISC NOTE | Purchase | 12/23/2022 | LANDES | 124,940,277.78 | | | -124,940,277.78 |
| 42808 | COMM | 63873KMT1 | NATXNY DISC NOTE | Purchase | 12/23/2022 | Natixis NY Branch | 49,976,111.11 | | | -49,976,111.11 |
| 42809 | COMM | 82124MPQ7 | SRCPP DISC NOTE | Purchase | 12/23/2022 | SHEFFIELD RECEIV | 24,807,500.00 | | | -24,807,500.00 |
| 42803 | COMM | 16536JMP9 | CHES DISC NOTE | Redemption | 12/23/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42804 | COMM | 5148X1MP5 | LANDES DISC NOTE | Redemption | 12/23/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42805 | COMM | 63873KMP9 | NATXNY DISC NOTE | Redemption | 12/23/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40870 | COMM | 3133EMLP5 | FEDERAL FARM CR | Interest | 12/23/2022 | FFCB NOTES | | | 24,000.00 | 24,000.00 |
| 42109 | COMM | 3134GXHX5 | FEDERAL HOME LN | Interest | 12/23/2022 | FHLMC NOTES | | | 63,750.00 | 63,750.00 |
| Totals for 12/23/2022 | | | | | | | 274,687,972.23 | 250,000,000.00 | 87,750.00 | -24,600,222.23 |
| 39457 | COMM | 3138EKX67 | FNMA 2.537% MAT | Interest | 12/25/2022 | FNMA Multi-Family | | | | 0.00 |
| 39457 | COMM | 3138EKX67 | FNMA 2.537% MAT | Redemption | 12/25/2022 | FNMA Multi-Family | | | | 0.00 |
| Totals for 12/25/2022 | | | | | | | | | | 0.00 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|--------------|------|-----------|------------------|-----------------|-----------------|--------------------|----------------|--------------------|------------|-----------------|
| 42810 | COMM | 16536JMU8 | CHES DISC NOTE | Purchase | 12/27/2022 | CHESHAM FINANCE | 74,991,020.83 | | | -74,991,020.83 |
| 42811 | COMM | 5148X1MU4 | LANDES DISC NOTE | Purchase | 12/27/2022 | LANDES | 124,985,069.45 | | | -124,985,069.45 |
| 42812 | COMM | 63873KMU8 | NATXNY DISC NOTE | Purchase | 12/27/2022 | Natixis NY Branch | 49,994,027.78 | | | -49,994,027.78 |
| 39457 | COMM | 3138EKX67 | FNMA 2.537% MAT | Redemption | 12/27/2022 | FNMA Multi-Family | | 0.02 | | 0.02 |
| 39632 | COMM | 3138L2BU0 | FNMA 2.31% MAT | Redemption | 12/27/2022 | FNMA Multi-Family | | 6,291,719.22 | | 6,291,719.22 |
| 42806 | COMM | 16536JMT1 | CHES DISC NOTE | Redemption | 12/27/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42807 | COMM | 5148X1MT7 | LANDES DISC NOTE | Redemption | 12/27/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42808 | COMM | 63873KMT1 | NATXNY DISC NOTE | Redemption | 12/27/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 39639 | COMM | 3133EKS7 | FFCB 1.77% MAT | Interest | 12/27/2022 | FFCB NOTES | | | 88,500.00 | 88,500.00 |
| 39996 | COMM | 931142EK5 | WALMART INC, SR | Interest | 12/27/2022 | WALMART | | | 170,000.00 | 170,000.00 |
| 40614 | COMM | 31422BR36 | FAMCA FRN MAT | Interest | 12/27/2022 | FARMER MAC | | | 327,327.78 | 327,327.78 |
| 41705 | COMM | 3133ENJQ4 | FFCB FLOAT MAT | Interest | 12/27/2022 | FFCB NOTES | | | 181,900.00 | 181,900.00 |
| 38643 | COMM | 3137B36J2 | FHLMCM 3.32% MAT | Interest | 12/27/2022 | FHLMC Multi-Family | | | 43,168.72 | 43,168.72 |
| 38643 | COMM | 3137B36J2 | FHLMCM 3.32% MAT | Redemption | 12/27/2022 | FHLMC Multi-Family | | 2,289,126.60 | | 2,289,126.60 |
| 38854 | COMM | 3137B4WB8 | FHLMCM 3.06% MAT | Interest | 12/27/2022 | FHLMC Multi-Family | | | 12,176.25 | 12,176.25 |
| 38854 | COMM | 3137B4WB8 | FHLMCM 3.06% MAT | Redemption | 12/27/2022 | FHLMC Multi-Family | | 546,254.56 | | 546,254.56 |
| 38864 | COMM | 3137B5JM6 | FHLMCM 3.531% | Interest | 12/27/2022 | FHLMC Multi-Family | | | 29,351.78 | 29,351.78 |
| 38864 | COMM | 3137B5JM6 | FHLMCM 3.531% | Redemption | 12/27/2022 | FHLMC Multi-Family | | 22,115.60 | | 22,115.60 |
| 38945 | COMM | 3137B3NA2 | FHLMC REMIC | Interest | 12/27/2022 | FHLMC Multi-Family | | | 24,432.32 | 24,432.32 |
| 38945 | COMM | 3137B3NA2 | FHLMC REMIC | Redemption | 12/27/2022 | FHLMC Multi-Family | | 1,001,439.94 | | 1,001,439.94 |
| 39026 | COMM | 3137B5KW2 | FHLMCM 3.458% | Interest | 12/27/2022 | FHLMC Multi-Family | | | 28,445.75 | 28,445.75 |
| 39026 | COMM | 3137B5KW2 | FHLMCM 3.458% | Redemption | 12/27/2022 | FHLMC Multi-Family | | 23,761.70 | | 23,761.70 |
| 39295 | COMM | 3137B04Y7 | FHLMCM 2.615% | Interest | 12/27/2022 | FHLMC Multi-Family | | | 58,837.51 | 58,837.51 |
| 39295 | COMM | 3137B04Y7 | FHLMCM 2.615% | Redemption | 12/27/2022 | FHLMC Multi-Family | | 8,990,866.02 | | 8,990,866.02 |
| 39319 | COMM | 3138LGKH8 | FNMA 2.47% MAT | Interest | 12/27/2022 | FNMA Multi-Family | | | 51,458.33 | 51,458.33 |
| 39319 | COMM | 3138LGKH8 | FNMA 2.47% MAT | Redemption | 12/27/2022 | FNMA Multi-Family | | 1,852,061.54 | | 1,852,061.54 |
| 39457 | COMM | 3138EKX67 | FNMA 2.537% MAT | Interest | 12/27/2022 | FNMA Multi-Family | | | 2,985.60 | 2,985.60 |
| 39457 | COMM | 3138EKX67 | FNMA 2.537% MAT | Redemption | 12/27/2022 | FNMA Multi-Family | | 1,621,143.00 | | 1,621,143.00 |
| 39587 | COMM | 3138LEYD7 | FNMA 1.97% MAT | Interest | 12/27/2022 | FNMA Multi-Family | | | 28,864.95 | 28,864.95 |
| 39587 | COMM | 3138LEYD7 | FNMA 1.97% MAT | Redemption | 12/27/2022 | FNMA Multi-Family | | 35,327.04 | | 35,327.04 |
| 39632 | COMM | 3138L2BU0 | FNMA 2.31% MAT | Interest | 12/27/2022 | FNMA Multi-Family | | | 12,111.56 | 12,111.56 |
| 39632 | COMM | 3138L2BU0 | FNMA 2.31% MAT | Redemption | 12/27/2022 | FNMA Multi-Family | | 6,283,854.58 | | 6,283,854.58 |
| 39654 | COMM | 3137BP4J5 | FNMA 2.446% MAT | Interest | 12/27/2022 | FHLMC Multi-Family | | | 25,352.06 | 25,352.06 |
| 39654 | COMM | 3137BP4J5 | FNMA 2.446% MAT | Redemption | 12/27/2022 | FHLMC Multi-Family | | 296,379.84 | | 296,379.84 |
| 40385 | COMM | 3137BUWM6 | FHLMCM 2.932% | Interest | 12/27/2022 | FHLMC Multi-Family | | | 1,877.09 | 1,877.09 |
| 40385 | COMM | 3137BUWM6 | FHLMCM 2.932% | Redemption | 12/27/2022 | FHLMC Multi-Family | | 88,453.80 | | 88,453.80 |
| 40390 | COMM | 3137BHCV1 | FHLMCM 2.811% | Interest | 12/27/2022 | FHLMC Multi-Family | | | 20,602.68 | 20,602.68 |
| 40390 | COMM | 3137BHCV1 | FHLMCM 2.811% | Redemption | 12/27/2022 | FHLMC Multi-Family | | 16,140.75 | | 16,140.75 |
| 40511 | COMM | 3136AXVB8 | FNMA 2.646% MAT | Interest | 12/27/2022 | FNMA Multi-Family | | | 28,893.71 | 28,893.71 |
| 40511 | COMM | 3136AXVB8 | FNMA 2.646% MAT | Redemption | 12/27/2022 | FNMA Multi-Family | | 10,065.24 | | 10,065.24 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|--------------|------|-----------|------------------|-----------------|-----------------|--------------------|---------------|--------------------|-----------|--------------|
| 40526 | COMM | 3137BSP64 | FHLMCM 2.34% MAT | Interest | 12/27/2022 | FHLMC Multi-Family | | | 24,818.66 | 24,818.66 |
| 40526 | COMM | 3137BSP64 | FHLMCM 2.34% MAT | Redemption | 12/27/2022 | FHLMC Multi-Family | | 247,941.80 | | 247,941.80 |
| 40530 | COMM | 09661RAD3 | BMWOT 0.48% MAT | Interest | 12/27/2022 | BMW VEHICLE | | | 1,067.11 | 1,067.11 |
| 40530 | COMM | 09661RAD3 | BMWOT 0.48% MAT | Redemption | 12/27/2022 | BMW VEHICLE | | 347,999.18 | | 347,999.18 |
| 40539 | COMM | 3137BKGH7 | FHLMCM 2.712% | Interest | 12/27/2022 | FHLMC Multi-Family | | | 6,331.61 | 6,331.61 |
| 40539 | COMM | 3137BKGH7 | FHLMCM 2.712% | Redemption | 12/27/2022 | FHLMC Multi-Family | | 126,670.31 | | 126,670.31 |
| 40540 | COMM | 3137FUZN7 | FHLMCM 0.526% | Interest | 12/27/2022 | FHLMC Multi-Family | | | 260.31 | 260.31 |
| 40540 | COMM | 3137FUZN7 | FHLMCM 0.526% | Redemption | 12/27/2022 | FHLMC Multi-Family | | 200,319.48 | | 200,319.48 |
| 40541 | COMM | 3138L7CU8 | FNMMAM 2.95% MAT | Interest | 12/27/2022 | FNMA Multi-Family | | | 46,406.50 | 46,406.50 |
| 40541 | COMM | 3138L7CU8 | FNMMAM 2.95% MAT | Redemption | 12/27/2022 | FNMA Multi-Family | | 42,140.76 | | 42,140.76 |
| 40630 | COMM | 3138LJWY2 | FHLMCM 2.8% MAT | Interest | 12/27/2022 | FHLMC Multi-Family | | | 29,849.15 | 29,849.15 |
| 40630 | COMM | 3138LJWY2 | FHLMCM 2.8% MAT | Redemption | 12/27/2022 | FHLMC Multi-Family | | 24,785.70 | | 24,785.70 |
| 40638 | COMM | 3137BYLE8 | FHLMCM 2.7% MAT | Interest | 12/27/2022 | FHLMC Multi-Family | | | 14,962.50 | 14,962.50 |
| 40638 | COMM | 3137BYLE8 | FHLMCM 2.7% MAT | Redemption | 12/27/2022 | FHLMC Multi-Family | | 229,285.75 | | 229,285.75 |
| 40743 | COMM | 3136AY6S7 | FNMMAM FRN MAT | Interest | 12/27/2022 | FNMA Multi-Family | | | 31,844.59 | 31,844.59 |
| 40743 | COMM | 3136AY6S7 | FNMMAM FRN MAT | Redemption | 12/27/2022 | FNMA Multi-Family | | 10,031.25 | | 10,031.25 |
| 40784 | COMM | 3137F72W4 | FHLMCM 0.39025% | Interest | 12/27/2022 | FHLMC Multi-Family | | | 10,940.24 | 10,940.24 |
| 40784 | COMM | 3137F72W4 | FHLMCM 0.39025% | Redemption | 12/27/2022 | FHLMC Multi-Family | | 2,462.75 | | 2,462.75 |
| 40812 | COMM | 3132XFFH6 | FHLMCM 0.77% MAT | Interest | 12/27/2022 | FHLMC Multi-Family | | | 28,875.00 | 28,875.00 |
| 40812 | COMM | 3132XFFH6 | FHLMCM 0.77% MAT | Redemption | 12/27/2022 | FHLMC Multi-Family | | 1,461,279.72 | | 1,461,279.72 |
| 40905 | COMM | 3138LEC33 | FNMMAM 2.38% MAT | Interest | 12/27/2022 | FNMA Multi-Family | | | 19,378.13 | 19,378.13 |
| 40905 | COMM | 3138LEC33 | FNMMAM 2.38% MAT | Redemption | 12/27/2022 | FNMA Multi-Family | | 15,292.50 | | 15,292.50 |
| 40976 | COMM | 3137FATE8 | FHLMCM 2.982% | Interest | 12/27/2022 | FHLMC Multi-Family | | | 74,550.00 | 74,550.00 |
| 40976 | COMM | 3137FATE8 | FHLMCM 2.982% | Redemption | 12/27/2022 | FHLMC Multi-Family | | 1,594,554.99 | | 1,594,554.99 |
| 40983 | COMM | 3137FF3W5 | FHLMCM 0.602% | Interest | 12/27/2022 | FHLMC Multi-Family | | | 2,026.85 | 2,026.85 |
| 40983 | COMM | 3137FF3W5 | FHLMCM 0.602% | Redemption | 12/27/2022 | FHLMC Multi-Family | | 50,943.65 | | 50,943.65 |
| 40990 | COMM | 05591RAC8 | BMWLT 0.29% MAT | Interest | 12/27/2022 | BMW VEHICLE | | | 1,409.73 | 1,409.73 |
| 40990 | COMM | 05591RAC8 | BMWLT 0.29% MAT | Redemption | 12/27/2022 | BMW VEHICLE | | 1,079,022.04 | | 1,079,022.04 |
| 41026 | COMM | 3137BVYN0 | FHLMCM 3.035% | Interest | 12/27/2022 | FHLMC Multi-Family | | | 16,241.04 | 16,241.04 |
| 41026 | COMM | 3137BVYN0 | FHLMCM 3.035% | Redemption | 12/27/2022 | FHLMC Multi-Family | | 194,735.42 | | 194,735.42 |
| 41131 | COMM | 3137BYLE8 | FHLMCM 2.7% MAT | Interest | 12/27/2022 | FHLMC Multi-Family | | | 11,250.00 | 11,250.00 |
| 41131 | COMM | 3137BYLE8 | FHLMCM 2.7% MAT | Redemption | 12/27/2022 | FHLMC Multi-Family | | 171,410.72 | | 171,410.72 |
| 41133 | COMM | 3137FYZG4 | FHLMCM 0.861% | Interest | 12/27/2022 | FHLMC Multi-Family | | | 5,012.02 | 5,012.02 |
| 41133 | COMM | 3137FYZG4 | FHLMCM 0.861% | Redemption | 12/27/2022 | FHLMC Multi-Family | | 849.80 | | 849.80 |
| 41164 | COMM | 3137FPJ55 | FHLMCM 2.606% | Interest | 12/27/2022 | FHLMC Multi-Family | | | 41,489.79 | 41,489.79 |
| 41164 | COMM | 3137FPJ55 | FHLMCM 2.606% | Redemption | 12/27/2022 | FHLMC Multi-Family | | 21,482.18 | | 21,482.18 |
| 41192 | COMM | 3137FBAB2 | FHLMCM 3.038% | Interest | 12/27/2022 | FHLMC Multi-Family | | | 24,005.88 | 24,005.88 |
| 41192 | COMM | 3137FBAB2 | FHLMCM 3.038% | Redemption | 12/27/2022 | FHLMC Multi-Family | | 159,306.70 | | 159,306.70 |
| 41222 | COMM | 3137H14A1 | FHLMCM 0.854% | Interest | 12/27/2022 | FHLMC Multi-Family | | | 13,629.56 | 13,629.56 |
| 41222 | COMM | 3137H14A1 | FHLMCM 0.854% | Redemption | 12/27/2022 | FHLMC Multi-Family | | 32,420.93 | | 32,420.93 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|--------------|------|-----------|------------------|-----------------|-----------------|---------------------|---------------|--------------------|------------|--------------|
| 41228 | COMM | 3136AUG21 | FNMAM 2.49552% | Interest | 12/27/2022 | FNMA Multi-Family | | | 39,502.75 | 39,502.75 |
| 41228 | COMM | 3136AUG21 | FNMAM 2.49552% | Redemption | 12/27/2022 | FNMA Multi-Family | | 26,675.00 | | 26,675.00 |
| 41319 | COMM | 3132XFD47 | FHLMCM 2.1% MAT | Interest | 12/27/2022 | FHLMC Multi-Family | | | 26,250.00 | 26,250.00 |
| 41319 | COMM | 3132XFD47 | FHLMCM 2.1% MAT | Redemption | 12/27/2022 | FHLMC Multi-Family | | 393,033.60 | | 393,033.60 |
| 41368 | COMM | 09690AAD5 | BMWLT 0.43% MAT | Interest | 12/27/2022 | BMW VEHICLE | | | 9,316.66 | 9,316.66 |
| 41368 | COMM | 09690AAD5 | BMWLT 0.43% MAT | Redemption | 12/27/2022 | BMW VEHICLE | | 1,021,927.49 | | 1,021,927.49 |
| 41491 | COMM | 3138LNKZ3 | FNMAM 3.44% MAT | Interest | 12/27/2022 | FNMA Multi-Family | | | 7,452.42 | 7,452.42 |
| 41491 | COMM | 3138LNKZ3 | FNMAM 3.44% MAT | Redemption | 12/27/2022 | FNMA Multi-Family | | 3,821.12 | | 3,821.12 |
| 41524 | COMM | 3133LJAN1 | FHLM 1.5% MAT | Interest | 12/27/2022 | FHLMC Single Family | | | 16,742.96 | 16,742.96 |
| 41524 | COMM | 3133LJAN1 | FHLM 1.5% MAT | Redemption | 12/27/2022 | FHLMC Single Family | | 156,472.98 | | 156,472.98 |
| 41525 | COMM | 3140QMQJ6 | FNMAP 1.5% MAT | Interest | 12/27/2022 | FNMA Single Family | | | 15,400.27 | 15,400.27 |
| 41525 | COMM | 3140QMQJ6 | FNMAP 1.5% MAT | Redemption | 12/27/2022 | FNMA Single Family | | 137,605.65 | | 137,605.65 |
| 41526 | COMM | 3140XDHF6 | FNMAP 1.5% MAT | Interest | 12/27/2022 | FNMA Single Family | | | 27,796.86 | 27,796.86 |
| 41526 | COMM | 3140XDHF6 | FNMAP 1.5% MAT | Redemption | 12/27/2022 | FNMA Single Family | | 252,832.15 | | 252,832.15 |
| 41675 | COMM | 3133LPUA3 | FHLMC 1.5% MAT | Interest | 12/27/2022 | FHLMC Single Family | | | 24,231.62 | 24,231.62 |
| 41675 | COMM | 3133LPUA3 | FHLMC 1.5% MAT | Redemption | 12/27/2022 | FHLMC Single Family | | 241,064.78 | | 241,064.78 |
| 41676 | COMM | 31418EAD2 | FNMAP 1.5% MAT | Interest | 12/27/2022 | FNMA Single Family | | | 21,451.68 | 21,451.68 |
| 41676 | COMM | 31418EAD2 | FNMAP 1.5% MAT | Redemption | 12/27/2022 | FNMA Single Family | | 214,616.40 | | 214,616.40 |
| 41765 | COMM | 05601XAC3 | BMW VEHICLE | Interest | 12/27/2022 | BMW VEHICLE | | | 14,895.84 | 14,895.84 |
| 41765 | COMM | 05601XAC3 | BMW VEHICLE | Redemption | 12/27/2022 | BMW VEHICLE | | 602,151.73 | | 602,151.73 |
| 41791 | COMM | 3137FQ3Y7 | FHLMCM 2.19% MAT | Interest | 12/27/2022 | FHLMC Multi-Family | | | 35,146.18 | 35,146.18 |
| 41791 | COMM | 3137FQ3Y7 | FHLMCM 2.19% MAT | Redemption | 12/27/2022 | FHLMC Multi-Family | | 63,342.62 | | 63,342.62 |
| 41803 | COMM | 3137BEVH4 | FHLMC REMIC | Interest | 12/27/2022 | FHLMC Multi-Family | | | 34,705.70 | 34,705.70 |
| 41803 | COMM | 3137BEVH4 | FHLMC REMIC | Redemption | 12/27/2022 | FHLMC Multi-Family | | 630,933.58 | | 630,933.58 |
| 41854 | COMM | 3138LDLP6 | FNMAM 2.75% MAT | Interest | 12/27/2022 | FNMA Multi-Family | | | 24,508.57 | 24,508.57 |
| 41854 | COMM | 3138LDLP6 | FNMAM 2.75% MAT | Redemption | 12/27/2022 | FNMA Multi-Family | | 17,151.97 | | 17,151.97 |
| 41892 | COMM | 3137H6LT0 | FHLMCM 1.946% | Interest | 12/27/2022 | FHLMC Multi-Family | | | 51,245.31 | 51,245.31 |
| 41892 | COMM | 3137H6LT0 | FHLMCM 1.946% | Redemption | 12/27/2022 | FHLMC Multi-Family | | 65,236.80 | | 65,236.80 |
| 42039 | COMM | 3138LCT54 | FNMAM 3.1% MAT | Interest | 12/27/2022 | FNMA Multi-Family | | | 90,416.67 | 90,416.67 |
| 42039 | COMM | 3138LCT54 | FNMAM 3.1% MAT | Redemption | 12/27/2022 | FNMA Multi-Family | | 1,059,187.73 | | 1,059,187.73 |
| 42046 | COMM | 3137H73W1 | FHLMCM 2.75% MAT | Interest | 12/27/2022 | FHLMC Multi-Family | | | 42,586.52 | 42,586.52 |
| 42046 | COMM | 3137H73W1 | FHLMCM 2.75% MAT | Redemption | 12/27/2022 | FHLMC Multi-Family | | 21,726.32 | | 21,726.32 |
| 42093 | COMM | 3137F1G44 | FHLMCM 3.243% | Interest | 12/27/2022 | FHLMC Multi-Family | | | 94,587.50 | 94,587.50 |
| 42093 | COMM | 3137F1G44 | FHLMCM 3.243% | Redemption | 12/27/2022 | FHLMC Multi-Family | | 787,002.08 | | 787,002.08 |
| 42099 | COMM | 3137BXQY1 | FHLMCM 3.224% | Interest | 12/27/2022 | FHLMC Multi-Family | | | 107,466.68 | 107,466.68 |
| 42099 | COMM | 3137BXQY1 | FHLMCM 3.224% | Redemption | 12/27/2022 | FHLMC Multi-Family | | 912,163.99 | | 912,163.99 |
| 42110 | COMM | 3137F2LJ3 | FHLMCM 3.117% | Interest | 12/27/2022 | FHLMC Multi-Family | | | 90,912.50 | 90,912.50 |
| 42110 | COMM | 3137F2LJ3 | FHLMCM 3.117% | Redemption | 12/27/2022 | FHLMC Multi-Family | | 757,759.26 | | 757,759.26 |
| 42111 | COMM | 3138LDYK3 | FNMA 2.55% MAT | Interest | 12/27/2022 | FNMA NOTES | | | 83,537.71 | 83,537.71 |
| 42111 | COMM | 3138LDYK3 | FNMA 2.55% MAT | Redemption | 12/27/2022 | FNMA NOTES | | 85,989.15 | | 85,989.15 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|------------|------------------|-----------------|-----------------|--------------------|-----------------------|-----------------------|---------------------|------------------------|
| 42112 | COMM | 3138LFUJ5 | FNMAM 2.47% MAT | Interest | 12/27/2022 | FNMA Multi-Family | | | 41,166.67 | 41,166.67 |
| 42112 | COMM | 3138LFUJ5 | FNMAM 2.47% MAT | Redemption | 12/27/2022 | FNMA Multi-Family | | 493,670.93 | | 493,670.93 |
| 42120 | COMM | 3136AK2F9 | FNMAM 3.39768% | Interest | 12/27/2022 | FNMA Multi-Family | | | 108,151.68 | 108,151.68 |
| 42120 | COMM | 3136AK2F9 | FNMAM 3.39768% | Redemption | 12/27/2022 | FNMA Multi-Family | | 70,160.34 | | 70,160.34 |
| 42133 | COMM | 3138LD5W9 | FNMAM 2.625% MAT | Interest | 12/27/2022 | FNMA Multi-Family | | | 32,812.50 | 32,812.50 |
| 42133 | COMM | 3138LD5W9 | FNMAM 2.625% MAT | Redemption | 12/27/2022 | FNMA Multi-Family | | 398,799.55 | | 398,799.55 |
| 42137 | COMM | 3138LD5W9 | FNMAM 2.625% MAT | Interest | 12/27/2022 | FNMA Multi-Family | | | 32,812.50 | 32,812.50 |
| 42137 | COMM | 3138LD5W9 | FNMAM 2.625% MAT | Redemption | 12/27/2022 | FNMA Multi-Family | | 398,225.10 | | 398,225.10 |
| 42150 | COMM | 3137F1G44 | FHLMCM 3.243% | Interest | 12/27/2022 | FHLMC Multi-Family | | | 54,050.00 | 54,050.00 |
| 42150 | COMM | 3137F1G44 | FHLMCM 3.243% | Redemption | 12/27/2022 | FHLMC Multi-Family | | 444,615.55 | | 444,615.55 |
| 42151 | COMM | 3138LEC82 | FNMAM 2.57% MAT | Interest | 12/27/2022 | FNMA Multi-Family | | | 42,833.33 | 42,833.33 |
| 42151 | COMM | 3138LEC82 | FNMAM 2.57% MAT | Redemption | 12/27/2022 | FNMA Multi-Family | | 521,465.84 | | 521,465.84 |
| 42183 | COMM | 05602RAD3 | BMWOT 3.21% MAT | Interest | 12/27/2022 | BMW VEHICLE | | | 37,450.00 | 37,450.00 |
| 42183 | COMM | 05602RAD3 | BMWOT 3.21% MAT | Redemption | 12/27/2022 | BMW VEHICLE | | 309,255.87 | | 309,255.87 |
| 42187 | COMM | 3137F4CY6 | FHLMCM 2.92% MAT | Interest | 12/27/2022 | FHLMC Multi-Family | | | 60,562.75 | 60,562.75 |
| 42187 | COMM | 3137F4CY6 | FHLMCM 2.92% MAT | Redemption | 12/27/2022 | FHLMC Multi-Family | | 10,599.00 | | 10,599.00 |
| 42188 | COMM | 3140HV6S8 | FNMAM 2.19% MAT | Interest | 12/27/2022 | FNMA Multi-Family | | | 54,750.00 | 54,750.00 |
| 42188 | COMM | 3140HV6S8 | FNMAM 2.19% MAT | Redemption | 12/27/2022 | FNMA Multi-Family | | 723,797.31 | | 723,797.31 |
| 42205 | COMM | 3137FMD25 | FHLMCM 2.875% | Interest | 12/27/2022 | FHLMC Multi-Family | | | 47,772.91 | 47,772.91 |
| 42205 | COMM | 3137FMD25 | FHLMCM 2.875% | Redemption | 12/27/2022 | FHLMC Multi-Family | | 547,758.77 | | 547,758.77 |
| 42234 | COMM | 3138LD5W9 | FNMAM 2.625% MAT | Interest | 12/27/2022 | FNMA Multi-Family | | | 17,500.00 | 17,500.00 |
| 42234 | COMM | 3138LD5W9 | FNMAM 2.625% MAT | Redemption | 12/27/2022 | FNMA Multi-Family | | 214,616.45 | | 214,616.45 |
| Totals for 12/27/2022 | | | | | | | 249,970,118.06 | 296,965,304.19 | 2,928,651.50 | 49,923,837.63 |
| 42813 | COMM | 16536JMV6 | CHES ZERO CPN | Purchase | 12/28/2022 | CHESHAM FINANCE | 74,991,020.83 | | | -74,991,020.83 |
| 42814 | COMM | 313384BV0 | FHDN DISC NOTE | Purchase | 12/28/2022 | FHLB DISCOUNT | 99,446,444.44 | | | -99,446,444.44 |
| 42817 | COMM | 3134GY7D8 | FEDERAL HOME LN | Purchase | 12/28/2022 | FHLMC NOTES | 45,000,000.00 | | | -45,000,000.00 |
| 42818 | COMM | 3134GY7D8 | FEDERAL HOME LN | Purchase | 12/28/2022 | FHLMC NOTES | 7,000,000.00 | | | -7,000,000.00 |
| 42815 | COMM | 5148X1MV2 | LANDES DISC NOTE | Purchase | 12/28/2022 | LANDES | 124,985,069.45 | | | -124,985,069.45 |
| 42816 | COMM | 63873KMOV6 | NATXNY DISC NOTE | Purchase | 12/28/2022 | Natixis NY Branch | 49,994,027.78 | | | -49,994,027.78 |
| 42810 | COMM | 16536JMU8 | CHES DISC NOTE | Redemption | 12/28/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42811 | COMM | 5148X1MU4 | LANDES DISC NOTE | Redemption | 12/28/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42812 | COMM | 63873KMU8 | NATXNY DISC NOTE | Redemption | 12/28/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 41933 | COMM | 3130AMU67 | FEDERAL HOME | Interest | 12/28/2022 | FHLB NOTES | | | 30,000.00 | 30,000.00 |
| 41934 | COMM | 3130AMU67 | FEDERAL HOME | Interest | 12/28/2022 | FHLB NOTES | | | 30,000.00 | 30,000.00 |
| Totals for 12/28/2022 | | | | | | | 401,416,562.50 | 250,000,000.00 | 60,000.00 | -151,356,562.50 |
| 42820 | COMM | 16536JMW4 | CHES DISC NOTE | Purchase | 12/29/2022 | CHESHAM FINANCE | 74,991,021.00 | | | -74,991,021.00 |
| 42819 | COMM | 3134GY7C0 | FEDERAL HOME LN | Purchase | 12/29/2022 | FHLMC NOTES | 8,450,000.00 | | | -8,450,000.00 |
| 42821 | COMM | 5148X1MW0 | LANDES DISC NOTE | Purchase | 12/29/2022 | LANDES | 99,988,055.56 | | | -99,988,055.56 |
| 42822 | COMM | 63873KMW4 | NATXNY DISC NOTE | Purchase | 12/29/2022 | Natixis NY Branch | 49,994,069.44 | | | -49,994,069.44 |

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|------------------------------|------|-----------|------------------|-----------------|-----------------|-------------------|--------------------------|--------------------------|----------------------|--------------------------|
| 42813 | COMM | 16536JMV6 | CHES ZERO CPN | Redemption | 12/29/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42815 | COMM | 5148X1MV2 | LANDES DISC NOTE | Redemption | 12/29/2022 | LANDES | | 125,000,000.00 | | 125,000,000.00 |
| 42816 | COMM | 63873KMV6 | NATXNY DISC NOTE | Redemption | 12/29/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| Totals for 12/29/2022 | | | | | | | 233,423,146.00 | 250,000,000.00 | | 16,576,854.00 |
| 42823 | COMM | 16536JN37 | CHES DISC NOTE | Purchase | 12/30/2022 | CHESHAM FINANCE | 74,964,083.34 | | | -74,964,083.34 |
| 42824 | COMM | 5148X1N33 | LANDES DISC NOTE | Purchase | 12/30/2022 | LANDES | 49,976,111.11 | | | -49,976,111.11 |
| 42820 | COMM | 16536JMW4 | CHES DISC NOTE | Redemption | 12/30/2022 | CHESHAM FINANCE | | 75,000,000.00 | | 75,000,000.00 |
| 42821 | COMM | 5148X1MW0 | LANDES DISC NOTE | Redemption | 12/30/2022 | LANDES | | 100,000,000.00 | | 100,000,000.00 |
| 42822 | COMM | 63873KMW4 | NATXNY DISC NOTE | Redemption | 12/30/2022 | Natixis NY Branch | | 50,000,000.00 | | 50,000,000.00 |
| 40522 | COMM | 3136G4XZ1 | FEDERAL NATL MTG | Interest | 12/30/2022 | FNMA NOTES | | | 55,500.00 | 55,500.00 |
| 40523 | COMM | 3136G4XZ1 | FEDERAL NATL MTG | Interest | 12/30/2022 | FNMA NOTES | | | 18,500.00 | 18,500.00 |
| 41716 | COMM | 3130AQDY6 | FEDERAL HOME | Interest | 12/30/2022 | FHLB NOTES | | | 80,200.00 | 80,200.00 |
| 42345 | COMM | 59217GFB0 | MET LI 4.4% MAT | Interest | 12/30/2022 | MET LIFE GLOBAL | | | 330,000.00 | 330,000.00 |
| Totals for 12/30/2022 | | | | | | | 124,940,194.45 | 225,000,000.00 | 484,200.00 | 100,544,005.55 |
| 40155 | COMM | 9128286Z8 | UNITED STATES | Interest | 01/03/2023 | U.S. TREASURY | | | 262,500.00 | 262,500.00 |
| 41016 | COMM | 912828ZW3 | UNITED STATES | Interest | 01/03/2023 | U.S. TREASURY | | | 31,250.00 | 31,250.00 |
| 41062 | COMM | 912828ZW3 | UNITED STATES | Interest | 01/03/2023 | U.S. TREASURY | | | 50,000.00 | 50,000.00 |
| 41496 | COMM | 9128287B0 | UNITED STATES | Interest | 01/03/2023 | U.S. TREASURY | | | 234,375.00 | 234,375.00 |
| 41686 | COMM | 9128284U1 | UNITED STATES | Interest | 01/03/2023 | U.S. TREASURY | | | 525,000.00 | 525,000.00 |
| 41687 | COMM | 9128284U1 | UNITED STATES | Interest | 01/03/2023 | U.S. TREASURY | | | 262,500.00 | 262,500.00 |
| 42104 | COMM | 9128287B0 | UNITED STATES | Interest | 01/03/2023 | U.S. TREASURY | | | 328,125.00 | 328,125.00 |
| Totals for 01/03/2023 | | | | | | | | | 1,693,750.00 | 1,693,750.00 |
| Grand Total | | | | | | | 17,742,154,051.15 | 15,216,780,662.00 | 32,979,520.03 | -2,492,393,869.00 |