

# Memorandum

**TO:** HONORABLE MAYOR  
AND CITY COUNCIL

**FROM:** Rick Bruneau

**SUBJECT:** Investment Report for the  
Quarter Ended June 30, 2024

**DATE:** July 31, 2024

Approved

Date: 8/5/2024

Transmitted herewith is the City Investment Report for the quarter ended June 30, 2024. To meet the reporting requirements set forth in the City of San José Investment Policy, an electronic version of this report will be posted on the City's website at <https://www.sanjoseca.gov/your-government/departments-offices/finance/reports/-folder-450> and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street, San José.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on August 15, 2024 and will be agendaized through the PSFSS Committee for review by the full City Council on September 10, 2024.

Summary of portfolio performance and compliance for quarter ended June 30, 2024:

- **Size of total portfolio:** \$2,962,110,309
- **Earned income yield:** 3.631%
- **Weighted average days to maturity:** 581
- **Fiscal year-to-date net interest earnings:** \$86,651,974
- No exceptions to the City's Investment Policy during this quarter

If you have questions on this investment report, please do not hesitate to call me at (408) 535-7011, or via email at [rick.bruneau@sanjoseca.gov](mailto:rick.bruneau@sanjoseca.gov).

/s/

RICK BRUNEAU  
Director of Finance

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

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INVESTMENT REPORT FOR THE  
QUARTER ENDED  
JUNE 30, 2024



Prepared by Finance  
Department  
*Debt and Treasury Management Division*

Rick Bruneau  
*Director of Finance*

**Investment Report for  
The Quarter Ended  
June 30, 2024**

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

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*Director of Finance*

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Rebecca Todd, *Administrative Assistant*



**CITY OF SAN JOSE INVESTMENT  
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THE QUARTER ENDED JUNE 30, 2024  
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July 31, 2024

HONORABLE MAYOR and CITY COUNCIL

**INVESTMENT REPORT FOR THE QUARTER ENDED JUNE 30, 2024**

I am pleased to present this report of investment activity for the quarter ended June 30, 2024, in compliance with the reporting requirements set forth in the City of San José Investment Policy. The report presents information in the following major categories: Portfolio Statistics, Portfolio Performance, Compliance Reporting Requirements, Investment Trading Activity, and Investment Strategy.

The information presented in the table below highlights the investment activity for the quarter ended June 30, 2024, and provides a comparison to the quarters ended March 31, 2024, and June 30, 2023.

<b>INVESTMENT SUMMARY</b>			
<b>For the Quarter Ended</b>	<b>June 30, 2024</b>	<b>March 31, 2024</b>	<b>June 30, 2023</b>
<b><u>Total Portfolio</u></b>			
Portfolio Value <sup>(1) (2)</sup>	\$2,962,110,309	\$2,625,523,109	\$2,889,664,128
Earned Interest Yield	3.631%	3.454%	2.858%
Dollar-weighted average yield			
Purchases	5.181%	5.161%	4.883%
Maturities	4.520%	3.720%	3.038%
Called Securities	5.695%	5.297%	0.852%
Weighted avg. yield at end of period	3.748%	3.491%	3.133%
Weighted avg. days to maturity	581	563	530

<sup>1</sup> Reflects book value (principal plus any purchased interest) of investments.

<sup>2</sup> Total excludes bond proceeds held by trustees for the City of San José (\$284,216,624).

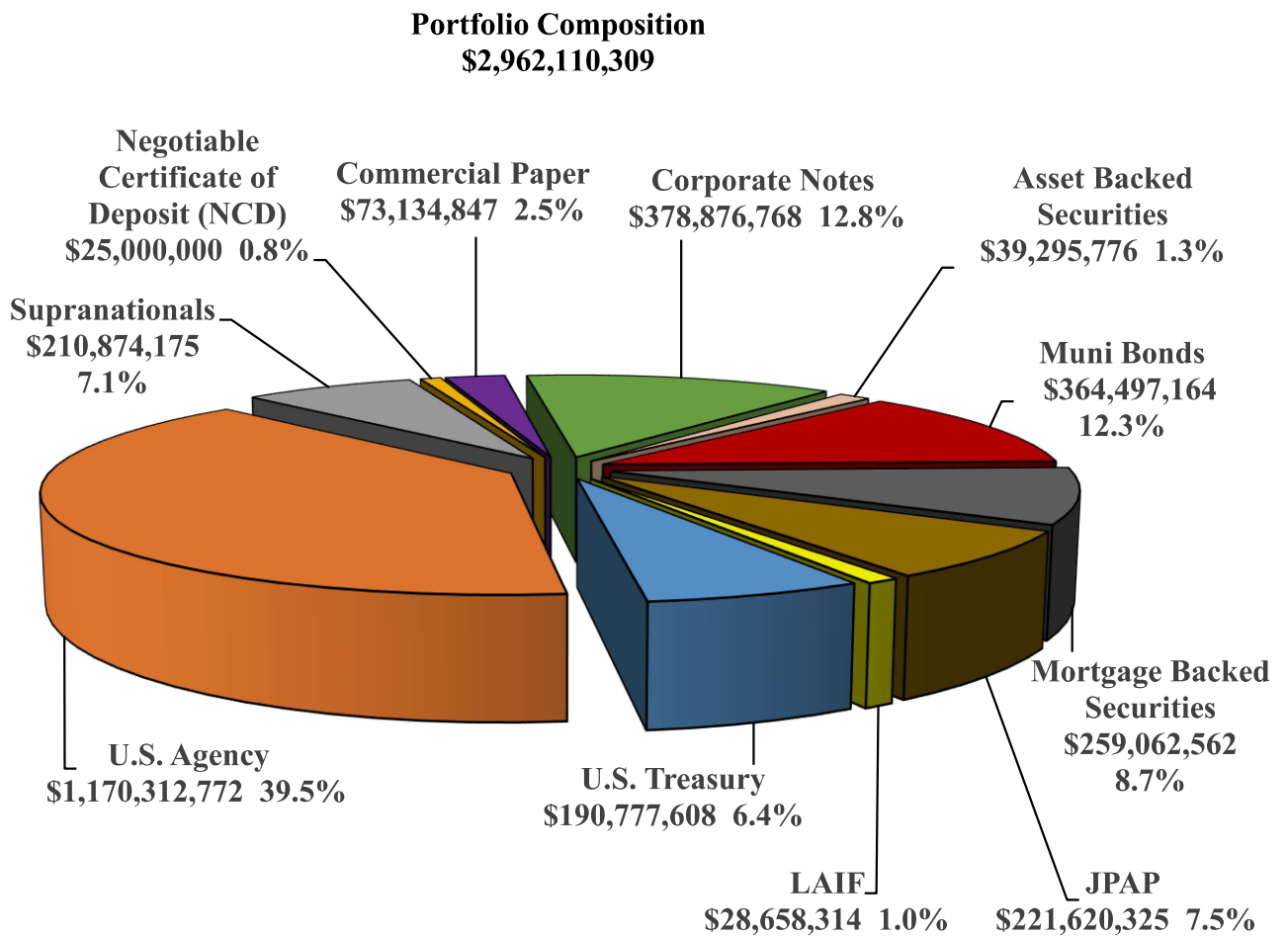
## **PORTFOLIO STATISTICS**

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

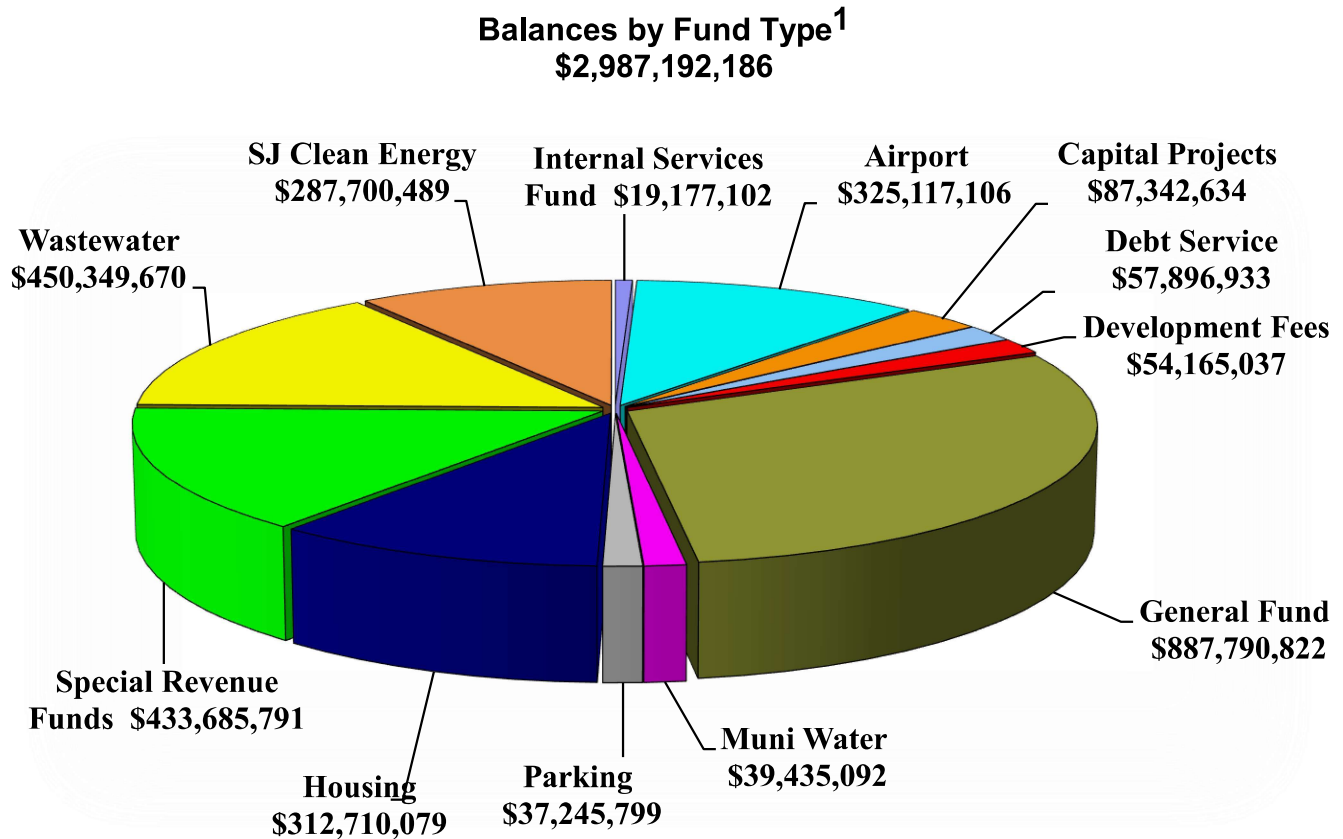
### **Portfolio Composition**

Within this section are snapshots of the City's total investment portfolio as of June 30, 2024.

The first graph shows the portfolio composition by investment type.



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



Portfolio Balance	\$2,962,110,309
General Banking Balance	5,926,977
Deposit-in-Transit, Outstanding Checks <sup>2</sup>	<u>19,154,900</u>
Total Balances per FMS	\$2,987,192,186

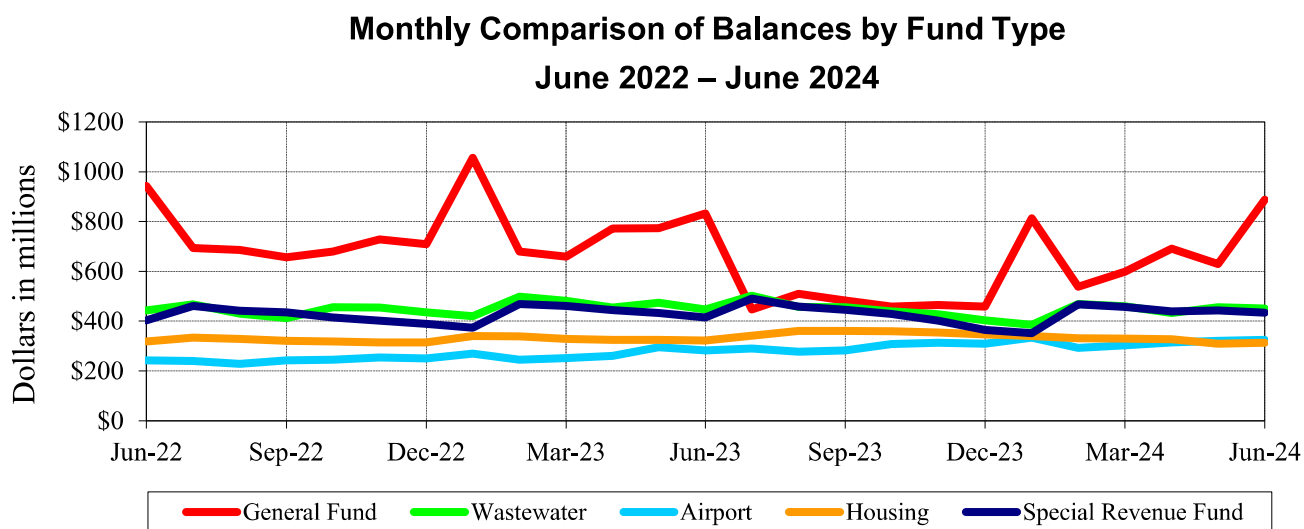
<sup>1</sup> General Fund includes \$623,853,760 of General Fund (Fund 001) as well as \$263,937,062 of other General Fund funds which are separately tracked, including the Depositor Fund, Developer Fees, and other smaller funds and reserves.

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

### **General Fund Balances**

The General Fund balances increased by \$290 million with the receipt of property taxes in June and ended with a balance of \$888 million as of June 30, 2024. General Fund cash balances usually peak during the months of January and June, when the bulk of property taxes are received, and decline in the summer months due to retirement prefunding, debt service payments, and operational expenditures.

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



### **Prefunding of Annual Retirement Contributions**

The City opted to prefund Police and Fire Retirement Plan Tier 1 annual employer retirement contributions along with Other Post-Employment Benefit (OPEB) contributions for Fiscal Year 2023-24 with cash and matured investments on July 3, 2023. The total prefunding amount was \$211 million.

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

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

As of June 30, 2024, SARA reported cash balances as outlined in the table below:

<b>SARA CASH SUMMARY</b>	
	<b><u>Pledged for Bond/Enforceable Obligations</u></b>
LAIF	\$557,063
Wells Fargo General Account:	\$83,883
Wilmington Trust Funds	<u>\$128,555,441 (A)</u>
<b>TOTAL</b>	<u><u>\$129,196,387</u></u>
(A) Funds restricted for tax allocation bond debt service payments	

## **PORTFOLIO PERFORMANCE**

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

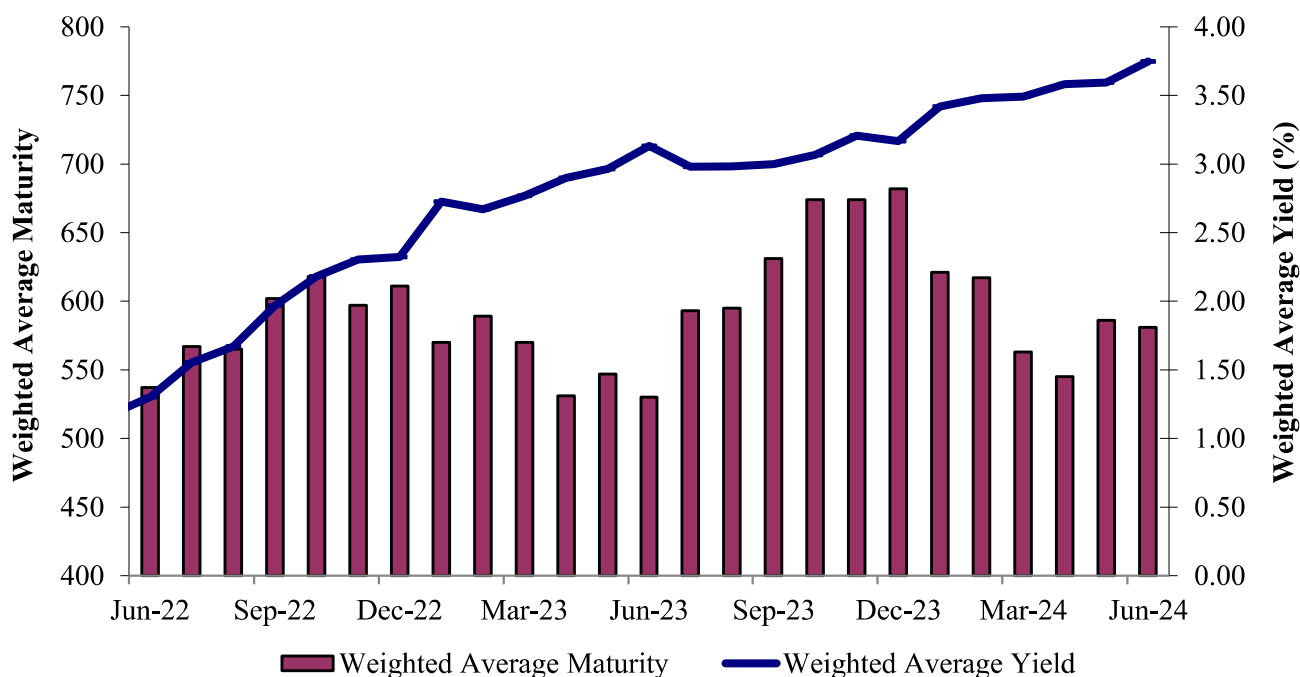
<b>TOTAL PORTFOLIO INCOME RECOGNIZED</b>			
	<b>Accrual Basis</b>		
<b>Total Portfolio</b>	<b>June 30, 2024</b>	<b>March 31, 2024</b>	<b>June 30, 2023</b>
<b><u>Quarter-End</u></b>			
Total interest earnings	\$24,977,005	\$22,498,819	\$19,761,181
Realized gains (losses)	\$56,006	\$75,372	\$45
Total income recognized	<u>\$25,033,011</u>	<u>\$22,574,191</u>	<u>\$19,761,226</u>
<b><u>Fiscal Year-to-Date</u></b>			
Total interest earnings	\$86,343,152	\$61,366,147	\$62,096,423
Realized gains (losses)	\$308,822	\$252,816	(\$17,643) <sup>1</sup>
Total income recognized	<u>\$86,651,974</u>	<u>\$61,618,963</u>	<u>\$62,078,780</u>

<sup>1</sup> Realized losses are attributed primarily to CUSIP 594918BH6 (Microsoft Corp 2.65% due 11/03/2022) for \$17,815.05, which was purchased at a premium price of 101.74% and called prior to maturity at par (100%). Security premiums are amortized to maturity. When a security is called prior to maturity, unamortized premium is recorded as realized loss.

### **Yield and Maturity Trend**

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

**Portfolio Yield and Maturity Trends  
 June 2022 – June 2024**



The Portfolio's WAM increased from 563 days on March 31, 2024, to 581 days on June 30, 2024. The weighted average yield increased from 3.491% on March 31, 2023, to 3.748% on June 30, 2024.

The Federal Reserve elected to leave short-term interest rates unchanged at the May and June 2024 Federal Open Market Committee (FOMC) meetings. Federal Reserve policymaker opinions remain mixed as to the proper path for rates; some believe it is too soon to start cutting interest rates and others believe one rate cut might come at the end of the year. Market participants currently believe that the Federal Reserve will begin cutting rates at the end of 2024 as inflation has moderated in recent months but still remains above the 2.00% target level. Over the quarter, the 10-year benchmark Treasury rose from 4.20% on March 29 to 4.40% on June 28. Despite the rise in benchmark rates, \$80 million in investments were called prior to maturity. The yield curve remains inverted, with shorter-term investments offering more yield than longer-term investments. Staff is investing the portfolio to match anticipated cash needs, with some investments made in the near-term to match cash outflows and excess funds



HONORABLE MAYOR AND CITY COUNCIL

July 31, 2024

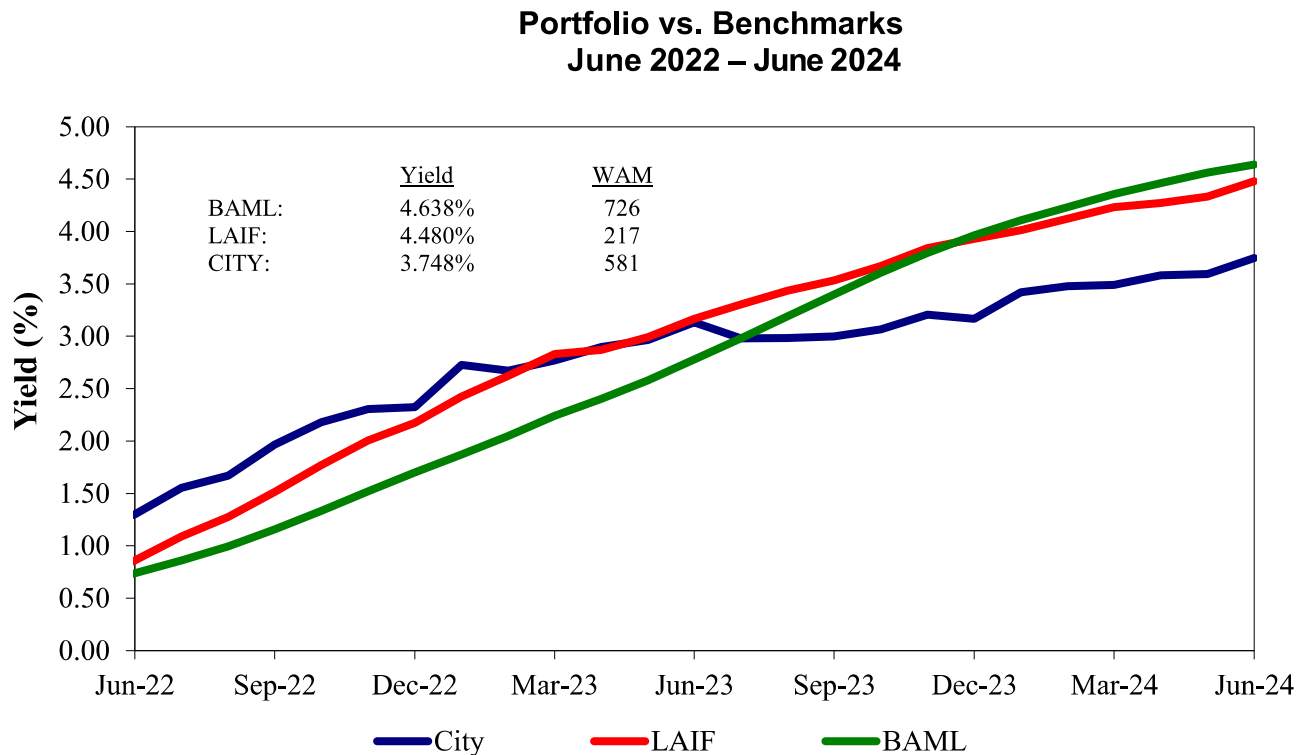
**Subject: Investment Report for Quarter Ended June 30, 2024**

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being invested longer to lock-in prevailing rates. Due to the rise in rates over the quarter, new investments were purchased at the prevailing higher yields compared with matured securities. As a result, the aggregate portfolio yield and the WAM both increased.

### **Comparison with Benchmarks**

The City's Portfolio is compared against benchmarks for performance purposes. The following graph demonstrates a yield comparison by month of the City's Portfolio, the California LAIF, and the BAML Index for the period from June 2022 to June 2024.



#### **Notes:**

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

LAIF is a short-term investment option available to local agencies in California. LAIF's WAM was 217 days as of June 30, 2024, much shorter than the City's portfolio WAM of 581 days. A shorter portfolio such as LAIF is better positioned to benefit from rapidly rising interest rates in the shorter maturities.

The BAML Index is a broad market index that tracks dollar-denominated, investment-grade bonds with a remaining maturity of up to three (3) years. To simulate an index portfolio for comparison purposes, Treasury staff calculates a 2-year rolling average of daily BAML Index effective yields. The City's Investment Policy allows investments, in several sectors, up to a 5-year final maturity. As of June 30, 2024, approximately 20% of the City's portfolio held securities were purchased prior to December 2021 when interest

rates were much lower. As interest rates have increased since 2023, especially in the short-term maturities (under 2 years), the BAML Index has surpassed the City portfolio in performance and widened the spread.

### **Unrealized Losses and Gains**

As shown in the Investment Summary Table on page one of this report, the total portfolio size as of June 30, 2024, was approximately \$2.96 billion. The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio's market value to both its original cost and amortized cost for the quarter ending June 30, 2024.

<b>UNREALIZED GAINS &amp; LOSSES</b>			
<b>Cash Basis</b>			
	<b>Original Cost</b>	<b>Amortized Cost</b>	
<b>Market Value</b>	\$2,936,741,512	<b>Market Value</b>	\$2,936,741,512
<b>Original Cost</b>	<u>(2,962,110,309)</u>	<b>Amortized Cost</b>	<u>(2,981,056,920)</u>
<b>Net Unrealized Loss</b>	\$ (25,368,797)	<b>Net Unrealized Loss</b>	\$ (44,315,408)

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

Given the inverse relationship between interest rates and value, this has led to unrealized losses in FY Q4 2023 of \$25 million (as compared with original cost) and \$44 million (as compared with amortized cost) as of June 30, 2024, respectively, as shown in the table above. As interest rates are expected to decline in late 2024, this may lead to a reversal of unrealized losses.

### **Earned Interest Yield**

The earned interest yield of the total investment portfolio for the quarter ended June 30, 2024, was 3.631%, 0.177% higher than the previous quarter and 0.773% higher than a year ago.

## **COMPLIANCE REPORTING REQUIREMENTS**

### **Cash Management Projection**

Based on the Finance Department's pooled cash flow projection as of June 30, 2024, total revenues, investment maturities, and cash for the next six months are anticipated to be

approximately \$2.3 billion. This is sufficient to cover projected expenditures of approximately \$2.2 billion.

**Statement of Compliance with the Policy**

There were no exceptions or violations outstanding for the quarter ended June 30, 2024. The investment portfolio meets the requirements of the City's Investment Policy and California Government Code Section 53601.

**Comparison of Portfolio Investment Earnings to FY 2023-24 Budget**

The following is a comparison of actual General Fund investment earnings, on an accrual basis, to the Fiscal Year 2023-24 budget. The Fiscal Year 2023-24 Budget included \$10.5 million for interest earnings for the General Fund, based on an assumed net interest yield of 2.75%. The schedule below compares the unaudited actual net investment earnings to the General Fund budget for the quarter ended June 30, 2024. The actual interest earning rates are greater than the forecast for the quarter and for the fiscal year.

<b>BUDGET COMPARISON</b>	
<b><u>Net Investment Earnings</u></b>	<b><u>Yield</u></b>
<b><i>Quarter Ended</i></b>	
Budget <sup>(a)</sup>	2.75%
Actual <sup>(b)</sup>	<u>3.48%</u>
Variance	0.73%
<b><i>Fiscal Year to Date</i></b>	
Budget <sup>(a)</sup>	2.75%
Actual <sup>(b)</sup>	<u>3.15%</u>
Variance	0.40%

- |   |
|---|
| <p>(a) Reflects the 2024-2028 General Fund Forecast Information submitted by Finance on January 31, 2023.</p> <p>(b) Reflects the earned interest yield less costs to administer the investment program, adjusted for funds with negative cash balances at month end.</p> |
|---|

## **INVESTMENT TRADING ACTIVITY**

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

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

## **INVESTMENT STRATEGY AND MARKET UPDATE**

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

The U.S. economy remains resilient, with a robust labor market, continuing increases in personal income and spending. The housing market is slowing down, with home sales declining month over month, despite going into the historically busy summer season. Mortgage rates remain elevated, increasing the costs of homeownership, while insurance costs are also climbing in some states. GDP is trending down, with June's reading showing an annualized rate of 1.4%. Taken together, the U.S. economy appears to be decelerating in a manner acceptable to Federal Reserve officials. Market participants are currently pricing in one cut to the Federal Funds rate as early as September with a possible second cut in December.

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

**Future Commitments** – As of June 30, 2024, the City had no obligations to sell securities and no commitments to participate in securities trading.

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

**Restructuring** – No restructuring activities took place during this quarter.

## **CONCLUSION**

The total investment portfolio as of June 3, 2024, was \$2,962,110,309, an increase of approximately \$337 million from the previous quarter. For the quarter ended June 30, 2024, the earned interest yield increased from 3.454% to 3.631% as compared to the quarter ended March 31, 2024, and the weighted average days to maturity increased from

HONORABLE MAYOR AND CITY COUNCIL

July 31, 2024

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563 days to 581 days over the same period. As of June 30, 2024, approximately 46% of the total portfolio was invested in U.S. Treasuries and Agency securities.

/s/

RICK BRUNEAU

Director of Finance

## SECTION A

### PORTFOLIO STATISTICS

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

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

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

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

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

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

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

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

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City of San Jose  
Portfolio Statistics  
City Portfolio  
4/1/24 THROUGH 6/30/24

	City Portfolio
TOTAL INCOME RECEIVED IN THIS PERIOD:	18,554,034.78
TOTAL NET EARNINGS THIS PERIOD:	25,033,011.21
AVERAGE DAILY PORTFOLIO BALANCE:	2,765,237,517.89
EARNED INCOME YIELD THIS PERIOD	3.631
END OF PERIOD PORTFOLIO BALANCE:	2,962,110,308.63
CURRENT AMORTIZED BOOK VALUE:	2,980,630,986.77
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.749
WEIGHTED AVERAGE DAYS OF MATURITY:	581

City of San Jose  
Portfolio Statistics  
City Portfolio  
7/1/23 THROUGH 6/30/24

	City Portfolio
TOTAL INCOME RECEIVED IN THIS PERIOD:	76,466,280.75
TOTAL NET EARNINGS THIS PERIOD:	86,651,973.87
AVERAGE DAILY PORTFOLIO BALANCE:	2,617,300,977.24
EARNED INCOME YIELD THIS PERIOD	3.302
END OF PERIOD PORTFOLIO BALANCE:	2,962,110,308.63
CURRENT AMORTIZED BOOK VALUE:	2,980,630,986.77
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.749
WEIGHTED AVERAGE DAYS OF MATURITY:	581

## **SECTION B**

### **TOTAL EARNINGS REPORT**

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

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City of San Jose  
Total Earnings  
Sorted by Fund - Investment Number  
April 1, 2024 - June 30, 2024

City of San Jose  
200 E. Santa Clara St.  
San Jose, CA 95113

										Adjusted Interest Earnings		
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
CITY	32936	003	STPOOL	23,128,887.95	26,476,776.01	23,721,420.18	4.560	4.533	268,084.10	0.00	0.00	268,084.10
CSJFA	37042	003	STPOOL	5,529,425.69	5,470,969.74	5,520,432.47	4.560	4.533	62,388.35	0.00	0.00	62,388.35
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.838	43,750.00	1,901.33	0.00	45,651.33
91412GVB8	40153	003	UNVHGR	0.00	1,081,870.00	523,101.98	3.638	1.795	4,446.44	-2,105.37	0.00	2,341.07
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.555	11,250.00	352.70	0.00	11,602.70
3140HUNV4	40171	003	FNMA	4,724,281.15	4,748,790.50	4,821,121.23	2.420	2.347	28,631.43	-425.09	0.00	28,206.34
30298LAA9	40173	003	FHLMC	0.00	1,221,157.09	430,101.03	1.990	0.507	543.46	0.00	0.00	543.46
97705MNM3	40177	003	WIS	0.00	500,000.00	164,835.16	1.857	1.883	773.75	0.00	0.00	773.75
30314KAS2	40180	003	FHLMC	0.00	1,160,729.03	1,087,946.36	2.090	-0.547	4,035.96	-5,520.43	0.00	-1,484.47
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.667	40,625.00	853.32	0.00	41,478.32
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.697	46,750.00	-204.01	0.00	46,545.99
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.350	46,288.32	0.00	0.00	46,288.32
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.222	41,720.01	0.00	0.00	41,720.01
3138LL3J2	40209	003	FNMA	1,000,000.00	1,000,000.00	1,023,750.00	2.710	2.654	6,774.99	0.00	0.00	6,774.99
3138L8CE2	40225	003	FNMA	3,500,000.00	3,500,000.00	3,577,656.25	2.960	2.904	25,899.99	0.00	0.00	25,899.99
30298LAA9	40231	003	FHLMC	0.00	143,485.99	51,168.60	1.990	-13.559	63.86	-1,793.57	0.00	-1,729.71
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.752	42,187.50	-18,724.83	0.00	23,462.67
459058JB0	40246	003	IBRD	3,000,000.00	2,988,390.00	2,988,390.00	0.625	0.707	4,687.50	580.50	0.00	5,268.00
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.674	26,670.00	0.00	0.00	26,670.00
3134GVQX9	40261	003	FHLMC	10,000,000.00	9,990,000.00	9,990,000.00	0.700	0.723	17,500.00	500.00	0.00	18,000.00
64990GZW5	40262	003	NYU	2,450,000.00	2,438,877.00	2,438,877.00	1.438	1.559	8,807.75	669.61	0.00	9,477.36
3134GVS9	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.702	17,500.00	0.00	0.00	17,500.00
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.566	69,249.99	0.00	0.00	69,249.99
3136AL7K1	40272	003	FNMA	2,392,976.19	2,405,095.75	2,597,999.01	2.967	2.591	17,779.81	-998.65	0.00	16,781.16
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.752	75,000.00	0.00	0.00	75,000.00
923078CU1	40278	003	VNTCTF	900,000.00	900,000.00	900,000.00	1.223	1.226	2,751.75	0.00	0.00	2,751.75
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.852	63,750.00	0.00	0.00	63,750.00
3133ELJ47	40282	003	FFCB	0.00	10,000,000.00	8,461,538.46	0.580	0.580	12,244.44	0.00	0.00	12,244.44
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.544	12,500.00	1,036.15	0.00	13,536.15
91412HFL2	40293	003	UNVHGR	0.00	1,000,000.00	483,516.48	0.833	0.845	1,018.11	0.00	0.00	1,018.11
91412HFL2	40294	003	UNVHGR	0.00	650,000.00	314,285.71	0.833	0.845	661.77	0.00	0.00	661.77
30315EAA4	40295	003	FHLMC	3,073,566.83	3,088,330.77	3,097,467.68	0.830	0.818	6,387.88	-72.21	0.00	6,315.67

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.637	8,250.00	-305.68	0.00	7,944.32
574193TQ1	40298	003	MDS	5,000,000.00	5,001,950.00	5,001,950.00	0.510	0.501	6,375.00	-122.21	0.00	6,252.79
31422BJ27	40299	003	FAMC	2,500,000.00	2,499,875.00	2,499,875.00	0.500	0.502	3,125.00	6.29	0.00	3,131.29
373385FQ1	40304	003	GAS	14,615,000.00	14,615,000.00	14,615,000.00	0.520	0.521	18,999.50	0.00	0.00	18,999.50
373385FP3	40305	003	GAS	4,345,000.00	4,345,000.00	4,345,000.00	0.420	0.421	4,562.25	0.00	0.00	4,562.25
3137EAEX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.438	4,687.50	753.34	0.00	5,440.84
34153QUD6	40311	003	FLSEDU	10,000,000.00	10,000,000.00	10,000,000.00	0.550	0.552	13,750.00	0.00	0.00	13,750.00
546417DQ6	40312	003	LAS	4,000,000.00	4,000,000.00	4,000,000.00	0.840	0.842	8,400.00	0.00	0.00	8,400.00
34153QUC8	40313	003	FLSEDU	0.00	4,995,850.00	3,348,866.48	0.390	0.412	3,250.00	191.69	0.00	3,441.69
544351MQ9	40315	003	LOS	3,670,000.00	4,065,589.30	4,065,589.30	3.320	0.491	30,461.00	-25,485.36	0.00	4,975.64
419792ZM1	40317	003	HIS	5,000,000.00	5,014,900.00	5,014,900.00	0.852	0.791	10,650.00	-756.77	0.00	9,893.23
13077DML3	40318	003	CASHGR	10,000,000.00	10,039,100.00	10,039,100.00	0.885	0.806	22,125.00	-1,956.09	0.00	20,168.91
882724RA7	40319	003	TXS	1,600,000.00	1,945,088.00	1,945,088.00	5.000	0.508	20,000.00	-17,536.94	0.00	2,463.06
45818WCW4	40321	003	IADB	10,000,000.00	9,995,330.00	9,995,330.00	0.340	0.353	8,500.00	297.45	0.00	8,797.45
57582RK88	40322	003	MAS	1,000,000.00	1,000,000.00	1,000,000.00	0.695	0.697	1,737.50	0.00	0.00	1,737.50
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.767	2,648.81	0.00	0.00	2,648.81
91412HGE7	40324	003	UNVHGR	2,215,000.00	2,238,988.45	2,238,988.45	0.883	0.633	4,889.62	-1,353.58	0.00	3,536.04
91412HGE7	40325	003	UNVHGR	3,560,000.00	3,603,004.80	3,603,004.80	0.883	0.604	7,858.70	-2,434.24	0.00	5,424.46
91412HGE7	40326	003	UNVHGR	10,000,000.00	10,118,600.00	10,118,600.00	0.883	0.609	22,075.00	-6,717.43	0.00	15,357.57
3136AY6S7	40327	003	FNMA	1,837,422.96	2,326,201.71	2,310,282.50	2.624	-4.034	13,265.20	-36,501.99	0.00	-23,236.79
3137BGK24	40328	003	FHLMC	4,389,640.94	4,412,354.25	4,831,651.69	3.062	2.611	33,660.79	-2,210.01	0.00	31,450.78
3135G05X7	40329	003	FNMA	10,000,000.00	9,975,300.00	9,975,300.00	0.375	0.430	9,375.00	1,326.37	0.00	10,701.37
3133EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.501	12,500.00	0.00	0.00	12,500.00
3135G06R9	40331	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	0.550	0.552	20,625.00	0.00	0.00	20,625.00
45950VPG5	40332	003	IFC	8,550,000.00	8,584,490.70	8,584,490.70	0.425	0.320	9,084.38	-2,228.40	0.00	6,855.98
3135G06G3	40333	003	FNMA	10,000,000.00	10,039,690.00	10,039,690.00	0.500	0.417	12,500.00	-2,051.75	0.00	10,448.25
31422B6K1	40334	003	FAMC	10,000,000.00	9,992,000.00	9,992,000.00	0.480	0.498	12,000.00	400.00	0.00	12,400.00
459058JA2	40335	003	IBRD	20,000,000.00	20,288,120.00	20,288,120.00	0.750	0.400	37,500.00	-17,287.20	0.00	20,212.80
459058JL8	40336	003	IBRD	10,000,000.00	9,996,360.00	9,996,360.00	0.500	0.509	12,500.00	189.70	0.00	12,689.70
31422B6K1	40337	003	FAMC	10,000,000.00	9,991,610.00	9,991,610.00	0.480	0.499	12,000.00	419.50	0.00	12,419.50
459058JL8	40338	003	IBRD	10,000,000.00	9,993,370.00	9,993,370.00	0.500	0.516	12,500.00	345.51	0.00	12,845.51
459058DX8	40339	003	IBRD	4,765,000.00	5,158,198.27	5,158,198.27	2.500	0.340	29,781.25	-25,404.05	0.00	4,377.20
3130AKPW0	40340	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.600	0.602	15,000.00	0.00	0.00	15,000.00
459058JE4	40341	003	IBRD	10,000,000.00	9,933,980.00	9,933,980.00	0.375	0.525	9,375.00	3,634.13	0.00	13,009.13
30318CAA5	40342	003	FHLMC	3,662,716.30	3,680,212.34	3,691,186.89	0.670	0.658	6,144.84	-85.80	0.00	6,059.04
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.505	15,452.50	-6,494.72	0.00	8,957.78
459056HV2	40344	003	IBRD	10,000,000.00	10,427,200.00	10,427,200.00	1.500	0.301	37,500.00	-29,666.67	0.00	7,833.33
45950VPL4	40347	003	IFC	10,000,000.00	9,971,900.00	9,971,900.00	0.450	0.509	11,250.00	1,405.00	0.00	12,655.00
3130AKXX9	40350	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.501	12,500.00	0.00	0.00	12,500.00
3130AKXX9	40353	003	FHLB	10,000,000.00	9,994,000.00	9,994,000.00	0.500	0.514	12,500.00	300.00	0.00	12,800.00

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Fund: General Pool												
45905U5Y6	40354	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.602	7,500.00	0.00	0.00	7,500.00
45905U5Y6	40355	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.602	7,500.00	0.00	0.00	7,500.00
3137FQ3W1	40356	003	FHLMC	3,615,303.97	3,697,466.65	3,961,234.75	2.588	1.786	23,721.43	-6,080.04	0.00	17,641.39
45818WCZ7	40357	003	IADB	10,000,000.00	10,000,000.00	10,000,000.00	0.650	0.652	16,250.00	0.00	0.00	16,250.00
3133EMSU7	40358	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.800	0.802	20,000.00	0.00	0.00	20,000.00
459058JA2	40359	003	IBRD	10,000,000.00	10,054,800.00	10,054,800.00	0.750	0.611	18,750.00	-3,427.38	0.00	15,322.62
31422XCX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	1.003	25,000.00	0.00	0.00	25,000.00
3130APRF4	40409	003	FHLB	20,000,000.00	19,991,000.00	19,991,000.00	1.000	1.018	50,000.00	751.39	0.00	50,751.39
3130APZU2	40417	003	FHLB	0.00	1,900,000.00	1,190,109.89	0.875	0.887	2,632.29	0.00	0.00	2,632.29
3130APU45	40418	003	FHLB	4,875,000.00	4,867,687.50	4,867,687.50	0.850	0.904	10,359.37	613.92	0.00	10,973.29
3130APKF1	40421	003	FHLB	2,725,000.00	2,711,375.00	2,711,375.00	0.750	0.927	5,109.37	1,159.02	0.00	6,268.39
3130APMH5	40422	003	FHLB	0.00	3,145,212.00	1,589,887.38	0.625	0.697	2,515.62	248.59	0.00	2,764.21
3133ENFZ8	40423	003	FFCB	10,000,000.00	10,013,900.00	10,013,900.00	1.010	0.965	25,250.00	-1,158.33	0.00	24,091.67
3130APS48	40446	003	FHLB	13,240,000.00	13,241,098.92	13,241,098.92	1.050	1.050	34,755.00	-94.10	0.00	34,660.90
13063DMA3	40449	003	CAS	10,110,000.00	10,631,069.40	10,631,069.40	2.650	1.366	66,978.75	-30,771.82	0.00	36,206.93
3130AQG49	40461	003	FHLB	2,485,000.00	2,471,605.85	2,471,605.85	1.000	1.206	6,212.50	1,217.65	0.00	7,430.15
037833DF4	40463	003	AAPL	15,114,000.00	15,723,396.48	15,723,396.48	2.750	1.354	103,908.75	-50,830.10	0.00	53,078.65
3130AQC�1	40467	003	FHLB	5,000,000.00	4,986,250.00	4,986,250.00	1.750	1.746	20,555.56	1,146.90	0.00	21,702.46
3130ALHH0	40470	003	FHLB	25,000,000.00	24,479,750.00	24,479,750.00	0.960	1.499	60,000.00	31,487.90	0.00	91,487.90
3130AQQQ9	40472	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	2.375	2.269	113,125.00	0.00	0.00	113,125.00
3130AQN58	40473	003	FHLB	14,000,000.00	13,982,500.00	13,982,500.00	1.750	1.799	61,250.00	1,458.34	0.00	62,708.34
3130AQMQ3	40475	003	FHLB	7,200,000.00	7,189,200.00	7,189,200.00	1.875	1.885	33,075.00	720.00	0.00	33,795.00
3130AQQQ9	40477	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	2.375	2.269	113,125.00	0.00	0.00	113,125.00
3130AQMU4	40478	003	FHLB	12,500,000.00	12,495,875.00	12,495,875.00	2.500	2.369	73,437.50	375.00	0.00	73,812.50
3133ENMH0	40479	003	FFCB	10,350,000.00	10,348,965.00	10,348,965.00	1.600	1.607	41,400.00	64.69	0.00	41,464.69
3133ENPB0	40486	003	FFCB	15,150,000.00	15,138,637.50	15,138,637.50	2.180	2.203	82,567.50	568.13	0.00	83,135.63
037833CU2	40487	003	AAPL	0.00	7,460,673.00	3,279,416.70	2.850	1.836	23,116.67	-8,104.56	0.00	15,012.11
3130ARAY7	40495	003	FHLB	1,000,000.00	992,500.00	992,500.00	2.375	2.652	5,937.50	625.00	0.00	6,562.50
3130AR7C9	40497	003	FHLB	1,565,000.00	1,544,029.00	1,544,029.00	1.850	2.376	7,238.12	1,908.38	0.00	9,146.50
3133ENQC7	40498	003	FFCB	150,000.00	148,500.00	148,500.00	1.940	2.379	727.50	153.24	0.00	880.74
3130AQT78	40499	003	FHLB	2,360,000.00	2,314,924.00	2,314,924.00	1.750	2.455	10,325.00	3,841.70	0.00	14,166.70
3130AMR53	40502	003	FHLB	20,000,000.00	19,070,000.00	19,070,000.00	0.620	2.454	31,000.00	85,670.42	0.00	116,670.42
3136G4H55	40503	003	FNMA	2,350,000.00	2,202,791.30	2,202,791.30	0.550	2.577	3,231.25	10,922.33	0.00	14,153.58
3136G4R62	40504	003	FNMA	1,715,000.00	1,609,825.91	1,609,825.91	0.625	2.576	2,679.69	7,658.31	0.00	10,338.00
3134GW5R3	40505	003	FHLMC	2,000,000.00	1,873,460.00	1,873,460.00	0.650	2.579	3,250.00	8,794.29	0.00	12,044.29
3134GWUG9	40506	003	FHLMC	1,500,000.00	1,403,410.20	1,403,410.20	0.570	2.580	2,137.50	6,888.34	0.00	9,025.84
3134GWVN3	40507	003	FHLMC	17,490,000.00	16,376,215.10	16,376,215.10	0.600	2.579	26,235.00	79,054.13	0.00	105,289.13
3130ANWN6	40508	003	FHLB	825,000.00	778,622.63	778,622.63	0.700	2.569	1,443.75	3,543.26	0.00	4,987.01
3130AQJM6	40516	003	FHLB	1,400,000.00	1,341,991.00	1,341,991.00	1.250	2.857	4,375.00	5,184.52	0.00	9,559.52
3130AMU67	40517	003	FHLB	0.00	5,710,188.00	5,521,940.04	0.400	2.719	5,800.00	31,635.69	0.00	37,435.69

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Fund: General Pool												
3130AQGT4	40518	003	FHLB	23,060,000.00	22,022,300.00	22,022,300.00	1.100	2.870	63,415.00	94,146.17	0.00	157,561.17
3130AQMR1	40519	003	FHLB	23,390,000.00	22,416,742.10	22,416,742.10	1.250	2.866	73,093.75	87,070.78	0.00	160,164.53
3130AQZ48	40520	003	FHLB	3,060,000.00	3,009,204.00	3,009,204.00	2.000	2.750	15,300.00	5,334.47	0.00	20,634.47
3133EMSC7	40522	003	FFCB	3,500,000.00	3,259,655.00	3,259,655.00	0.480	3.098	4,200.00	20,980.65	0.00	25,180.65
3130ARVJ7	40523	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	3.250	3.259	162,500.00	0.00	0.00	162,500.00
3133ENUZ1	40524	003	FFCB	20,000,000.00	19,890,000.00	19,890,000.00	3.090	3.274	154,500.00	7,869.63	0.00	162,369.63
3134GXSf2	40525	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	4.500	4.278	106,666.67	0.00	0.00	106,666.67
3133ENVK3	40526	003	FFCB	20,000,000.00	20,000,000.00	20,000,000.00	3.650	3.660	182,500.00	0.00	0.00	182,500.00
594918BJ2	40528	003	MSFT	4,000,000.00	3,999,400.00	3,999,400.00	3.125	3.138	31,250.00	42.58	0.00	31,292.58
3130ARVT5	40544	003	FHLB	0.00	3,639,909.90	1,839,954.45	3.000	2.894	13,915.00	-639.35	0.00	13,275.65
3130AMNR9	40545	003	FHLB	20,000,000.00	18,899,647.00	18,899,647.00	0.625	2.991	31,250.00	109,669.73	0.00	140,919.73
3130AMU67	40546	003	FHLB	0.00	19,053,800.00	18,425,652.75	0.400	2.797	19,333.33	109,176.92	0.00	128,510.25
3133ENYA2	40550	003	FFCB	5,200,000.00	5,177,640.00	5,177,640.00	3.450	3.561	44,850.00	1,121.74	0.00	45,971.74
3134GXRL0	40551	003	FHLMC	12,940,000.00	12,887,851.80	12,887,851.80	3.125	3.285	101,093.75	4,448.66	0.00	105,542.41
3130ARMT5	40552	003	FHLB	8,905,000.00	8,864,126.05	8,864,126.05	2.800	3.015	62,335.00	4,287.48	0.00	66,622.48
3134GXYM0	40556	003	FHLMC	0.00	5,588,441.05	5,404,206.73	3.125	3.385	42,404.95	3,209.21	0.00	45,614.16
594918BB9	40557	003	MSFT	11,335,000.00	11,106,939.80	11,106,939.80	2.700	3.538	76,511.25	21,447.67	0.00	97,958.92
3130AS6D6	40560	003	FHLB	0.00	1,233,700.00	1,003,228.57	2.875	3.575	7,287.33	1,654.94	0.00	8,942.27
594918BB9	40564	003	MSFT	7,250,000.00	7,084,700.00	7,084,700.00	2.700	3.652	48,937.50	15,561.71	0.00	64,499.21
CAMP	40566	003	CAMP	221,620,324.53	147,500,565.83	111,027,343.72	5.430	5.421	1,500,506.21	0.00	0.00	1,500,506.21
48133DP95	40569	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.570	4.583	114,250.00	0.00	0.00	114,250.00
48133DQ45	40570	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.100	4.111	102,500.00	0.00	0.00	102,500.00
48133DQ52	40571	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.250	4.262	106,250.00	0.00	0.00	106,250.00
478160BY9	40574	003	JNJ	13,945,000.00	13,533,204.15	13,533,204.15	2.450	3.399	85,413.13	29,274.59	0.00	114,687.72
478160BY9	40575	003	JNJ	4,214,000.00	4,074,727.30	4,074,727.30	2.450	3.516	25,810.75	9,908.73	0.00	35,719.48
9128283Z1	40578	003	USTR	30,000,000.00	29,439,843.75	29,439,843.75	2.750	3.543	204,008.15	56,015.62	0.00	260,023.77
3136AR5S3	40579	003	FNMA	4,960,669.68	5,110,455.65	4,816,830.71	2.469	2.661	25,052.68	6,904.20	0.00	31,956.88
194162AN3	40580	003	CL	8,202,000.00	7,955,201.82	7,955,201.82	3.100	3.836	63,565.50	12,506.67	0.00	76,072.17
13063DRD2	40581	003	CAS	5,570,000.00	5,289,717.60	5,289,717.60	2.375	3.816	33,071.88	17,254.05	0.00	50,325.93
9128284Z0	40586	003	USTR	10,000,000.00	9,719,531.25	9,719,531.25	2.750	3.781	68,002.72	23,610.23	0.00	91,612.95
544351QQ5	40589	003	LOS	9,475,000.00	9,708,274.50	9,708,274.50	5.000	4.070	118,437.50	-19,937.99	0.00	98,499.51
544351QP7	40593	003	LOS	10,000,000.00	10,148,500.00	10,148,500.00	5.000	4.178	125,000.00	-19,285.72	0.00	105,714.28
91412GU94	40594	003	UNVHGR	3,820,000.00	3,677,896.00	3,677,896.00	3.063	4.593	29,251.65	12,866.56	0.00	42,118.21
91412HGE7	40595	003	UNVHGR	3,000,000.00	2,732,670.00	2,732,670.00	0.883	4.697	6,622.50	25,379.43	0.00	32,001.93
649902T45	40596	003	NYSHGR	7,850,000.00	7,978,033.50	7,978,033.50	5.051	4.658	99,125.87	-6,473.60	0.00	92,652.27
88579YAV3	40598	003	MMM	7,150,000.00	6,490,770.00	6,490,770.00	2.250	5.060	40,218.75	41,664.82	0.00	81,883.57
039483BL5	40599	003	ADM	9,780,000.00	9,060,681.00	9,060,681.00	2.500	4.774	61,125.00	46,709.03	0.00	107,834.03
039483BL5	40601	003	ADM	9,215,000.00	8,517,148.05	8,517,148.05	2.500	4.849	57,593.75	45,380.54	0.00	102,974.29
69371RS23	40602	003	PCAR	5,000,000.00	5,045,950.00	5,045,950.00	4.950	4.613	61,875.00	-3,843.40	0.00	58,031.60
931142EW9	40603	003	WMT	3,000,000.00	2,960,250.00	2,960,250.00	3.900	4.424	29,250.00	3,400.67	0.00	32,650.67



City of San Jose  
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April 1, 2024 - June 30, 2024

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3137FBTA4	40605	003	FHLMC	6,127,798.93	8,439,533.03	7,835,003.81	3.064	5.922	56,886.71	58,787.40	0.00	115,674.11
6500354W5	40606	003	NYSDEV	4,565,000.00	4,371,489.65	4,371,489.65	3.170	4.614	36,177.62	14,113.40	0.00	50,291.02
3133ENS43	40607	003	FFCB	10,000,000.00	9,957,600.00	9,957,600.00	4.375	4.619	109,375.00	5,300.00	0.00	114,675.00
931142ER0	40608	003	WMT	10,000,000.00	8,715,600.00	8,715,600.00	1.050	4.989	26,250.00	82,157.79	0.00	108,407.79
30329MAA0	40609	003	FHLMC	3,209,680.08	3,222,912.36	2,882,596.29	2.080	2.517	16,713.33	1,377.65	0.00	18,090.98
30329MAA0	40610	003	FHLMC	4,126,731.54	4,143,744.48	3,706,195.25	2.080	2.517	21,488.55	1,771.27	0.00	23,259.82
31315PF38	40611	003	FAMC	2,500,000.00	2,500,000.00	2,500,000.00	5.830	5.911	36,842.36	0.00	0.00	36,842.36
31315P6T1	40612	003	FAMC	3,000,000.00	3,000,000.00	3,000,000.00	5.830	5.911	44,210.83	0.00	0.00	44,210.83
69371RS23	40613	003	PCAR	10,000,000.00	10,022,800.00	10,022,800.00	4.950	4.874	123,750.00	-1,945.02	0.00	121,804.98
3136AKQM8	40614	003	FNMA	0.00	3,135,557.21	1,613,572.43	3.056	22.727	6,423.82	85,002.99	0.00	91,426.81
45950VRK4	40616	003	IFC	5,000,000.00	5,000,000.00	5,000,000.00	5.000	5.014	62,500.00	0.00	0.00	62,500.00
06406HDA4	40617	003	BK	10,000,000.00	9,557,400.00	9,557,400.00	3.000	5.186	75,000.00	48,578.05	0.00	123,578.05
3138L8UV4	40618	003	FNMA	11,905,450.19	11,973,000.29	11,509,056.04	2.920	3.121	87,074.51	2,469.80	0.00	89,544.31
91412GU94	40619	003	UNVHGR	4,685,000.00	4,501,113.75	4,501,113.75	3.063	4.759	35,875.39	17,531.53	0.00	53,406.92
13063D3A4	40620	003	CAS	5,000,000.00	5,224,500.00	5,224,500.00	5.700	4.357	71,250.00	-14,494.26	0.00	56,755.74
923078CX5	40621	003	VNTCTF	3,645,000.00	3,185,620.65	3,185,620.65	1.741	4.922	15,864.87	23,227.05	0.00	39,091.92
13067WRC8	40623	003	CASPWR	3,155,000.00	2,816,941.75	2,816,941.75	0.790	4.887	6,231.12	28,093.48	0.00	34,324.60
594918BY9	40624	003	MSFT	8,436,000.00	8,124,947.81	8,124,947.81	3.300	4.355	69,597.00	18,613.49	0.00	88,210.49
13063D3A4	40626	003	CAS	7,075,000.00	7,430,518.75	7,430,518.75	5.700	4.184	100,818.75	-23,304.21	0.00	77,514.54
14913R3A3	40628	003	CAT	7,429,000.00	7,186,294.57	7,186,294.57	3.600	4.458	66,861.00	13,009.82	0.00	79,870.82
917542QV7	40629	003	UTS	3,763,578.09	3,705,506.08	3,705,506.08	3.539	2.139	14,069.99	5,693.33	0.00	19,763.32
06406FAE3	40630	003	BK	4,481,000.00	4,169,346.45	4,169,346.45	2.450	4.678	27,446.12	21,184.91	0.00	48,631.03
438516BL9	40631	003	HON	5,000,000.00	4,660,750.00	4,660,750.00	2.500	4.569	31,250.00	21,840.13	0.00	53,090.13
713448CT3	40632	003	PEP	5,000,000.00	4,811,250.00	4,811,250.00	2.750	4.522	34,375.00	19,868.42	0.00	54,243.42
06406RAD9	40633	003	BK	5,000,000.00	4,789,100.00	4,789,100.00	3.250	4.402	40,625.00	11,930.24	0.00	52,555.24
24422EWK1	40634	003	DE	5,000,000.00	4,957,350.00	4,957,350.00	4.150	4.379	51,875.00	2,244.74	0.00	54,119.74
3137BJQ71	40635	003	FHLMC	7,101,000.00	7,101,000.00	6,821,398.13	2.770	2.891	49,174.41	0.00	0.00	49,174.41
91412HJN4	40636	003	UNVHGR	2,015,000.00	1,737,171.80	1,737,171.80	1.272	5.154	6,407.70	15,916.32	0.00	22,324.02
24422EWP0	40637	003	DE	10,000,000.00	9,995,300.00	9,995,300.00	4.800	4.831	120,000.00	391.67	0.00	120,391.67
3134GYDA7	40638	003	FHLMC	15,000,000.00	15,000,000.00	15,000,000.00	5.020	5.034	188,250.00	0.00	0.00	188,250.00
69371RR65	40640	003	PCAR	10,000,000.00	9,108,000.00	9,108,000.00	2.000	4.610	50,000.00	54,686.64	0.00	104,686.64
3134GXR63	40643	003	FHLMC	10,000,000.00	9,867,760.00	9,867,760.00	4.050	4.630	101,250.00	12,647.82	0.00	113,897.82
3132XGRH1	40647	003	FHLMC	19,822,496.20	19,897,370.40	19,777,234.99	3.690	3.720	183,093.38	339.27	0.00	183,432.65
419792G34	40648	003	HIS	25,000,000.00	22,571,000.00	22,571,000.00	1.535	4.094	95,937.50	134,446.50	0.00	230,384.00
13063DC48	40649	003	CAS	12,000,000.00	10,672,200.00	10,672,200.00	1.700	4.412	51,000.00	66,390.00	0.00	117,390.00
91412GU94	40651	003	UNVHGR	2,020,000.00	1,952,612.80	1,952,612.80	3.063	4.631	15,468.15	7,076.84	0.00	22,544.99
574193GK8	40652	003	MDS	3,000,000.00	2,785,170.00	2,785,170.00	2.800	4.778	21,000.00	12,175.50	0.00	33,175.50
13063D3N6	40655	003	CAS	7,000,000.00	7,000,000.00	7,000,000.00	4.846	4.859	84,805.00	0.00	0.00	84,805.00
574193WE4	40656	003	MDS	16,360,000.00	16,360,000.00	16,360,000.00	4.000	4.011	163,600.00	0.00	0.00	163,600.00
931142ER0	40660	003	WMT	18,875,000.00	17,077,156.25	17,077,156.25	1.050	4.224	49,546.88	130,278.54	0.00	179,825.42

**City of San Jose**  
**Total Earnings**  
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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
459058JT1	40662	003	IBRD	5,000,000.00	4,444,500.00	4,444,500.00	0.850	4.233	10,625.00	36,280.84	0.00	46,905.84
459058JT1	40664	003	IBRD	10,000,000.00	8,868,500.00	8,868,500.00	0.850	4.333	21,250.00	74,549.78	0.00	95,799.78
3137FBAJ5	40665	003	FHLMC	4,805,000.00	4,805,000.00	4,664,979.30	3.281	3.389	39,413.01	0.00	0.00	39,413.01
3132XGRH1	40666	003	FHLMC	9,911,248.10	9,948,685.20	9,842,053.61	3.690	3.745	91,546.69	345.12	0.00	91,891.81
3140HSZG9	40667	003	FNMA	3,851,871.96	3,868,804.56	3,798,180.97	3.440	3.533	33,174.75	279.78	0.00	33,454.53
91412GU94	40668	003	UNVHGR	13,815,000.00	13,484,407.05	13,484,407.05	3.063	4.307	105,788.37	38,995.23	0.00	144,783.60
64990FY57	40669	003	NYSPIT	2,000,000.00	1,893,800.00	1,893,800.00	3.059	4.405	15,295.00	5,502.59	0.00	20,797.59
448980AD4	40670	003	HALST	14,000,000.00	13,999,680.80	13,999,680.80	5.150	5.165	180,249.99	26.10	0.00	180,276.09
891941AD8	40671	003	TMCC	10,000,000.00	9,999,441.00	9,999,441.00	4.710	4.724	117,750.00	29.56	0.00	117,779.56
3132XFLR7	40672	003	FHLMC	6,700,000.00	6,700,000.00	6,614,156.25	4.250	4.317	71,187.51	0.00	0.00	71,187.51
3130APZK4	40673	003	FHLB	26,000,000.00	24,002,160.00	24,002,160.00	1.190	4.624	77,350.00	199,341.02	0.00	276,691.02
437927AC0	40674	003	HAROT	10,000,000.00	9,998,380.00	9,998,380.00	4.930	4.948	123,249.99	90.84	0.00	123,340.83
89238JAC9	40676	003	TMCC	5,543,138.41	7,112,611.91	6,169,236.67	0.710	6.001	11,462.41	24,829.55	56,006.60	92,298.56
3130AQ4B6	40677	003	FHLB	25,000,000.00	23,606,450.00	23,606,450.00	1.200	5.066	75,000.00	223,166.37	0.00	298,166.37
574193WF1	40678	003	MDS	4,180,000.00	4,165,829.80	4,165,829.80	4.050	4.165	42,322.50	935.67	0.00	43,258.17
3130ARCZ2	40679	003	FHLB	8,500,000.00	8,061,221.50	8,061,221.50	2.160	4.645	45,900.00	47,464.02	0.00	93,364.02
3134GXCS1	40680	003	FHLMC	8,375,000.00	7,639,356.75	7,639,356.75	0.625	4.580	13,085.95	74,140.98	0.00	87,226.93
419792G34	40681	003	HIS	2,530,000.00	2,268,878.70	2,268,878.70	1.535	4.493	9,708.88	15,709.17	0.00	25,418.05
64990FS96	40682	003	NYSPIT	7,075,000.00	6,503,693.75	6,503,693.75	2.657	4.779	46,995.69	30,496.78	0.00	77,492.47
30312XAE7	40683	003	FHLMC	4,092,493.72	4,724,470.24	4,498,028.82	2.250	4.435	25,365.59	24,365.66	0.00	49,731.25
419792F92	40684	003	HIS	7,975,000.00	7,375,599.00	7,375,599.00	1.033	4.935	20,595.44	70,150.97	0.00	90,746.41
3140LKUP6	40685	003	FNMA	25,341,936.00	25,341,936.00	25,098,415.83	4.650	5.062	316,774.20	0.00	0.00	316,774.20
45906M4E8	40692	003	IBRD	25,000,000.00	24,855,000.00	24,855,000.00	4.500	4.658	281,250.00	7,364.56	0.00	288,614.56
45818WEK8	40693	003	IADB	9,420,000.00	9,305,076.00	9,305,076.00	4.375	4.711	103,031.25	6,268.59	0.00	109,299.84
3140LKYV9	40694	003	FNMA	7,896,000.00	7,896,000.00	7,841,098.13	4.790	4.837	94,554.60	0.00	0.00	94,554.60
30333AAA0	40697	003	FHLMC	7,979,459.85	7,986,522.49	7,812,053.57	4.250	4.362	84,811.52	152.21	0.00	84,963.73
3140LKLH4	40698	003	FNMA	12,175,000.00	12,175,000.00	11,997,130.86	4.920	5.007	149,752.50	0.00	0.00	149,752.50
30333MAA4	40699	003	FHLMC	9,993,210.19	9,995,434.26	9,722,228.87	4.390	4.528	109,683.64	60.60	0.00	109,744.24
91412HGF4	40704	003	UNVHGR	5,005,000.00	4,396,291.90	4,396,291.90	1.316	5.324	16,466.45	41,883.59	0.00	58,350.04
80168FQH2	40705	003	SCVWTR	15,000,000.00	14,790,000.00	14,790,000.00	4.250	5.545	159,375.00	45,107.40	0.00	204,482.40
3134H1FN8	40706	003	FHLMC	0.00	15,000,000.00	1,813,186.81	5.625	5.703	25,781.25	0.00	0.00	25,781.25
3134H1FP3	40707	003	FHLMC	0.00	25,000,000.00	3,021,978.02	5.650	5.728	43,159.72	0.00	0.00	43,159.72
3135GAJZ5	40708	003	FNMA	0.00	20,000,000.00	3,296,703.30	5.700	5.779	47,500.00	0.00	0.00	47,500.00
31424WAJ1	40709	003	FAMC	0.00	20,000,000.00	1,978,021.98	5.800	5.881	29,000.00	0.00	0.00	29,000.00
84247PJB8	40710	003	STNPWR	2,500,000.00	2,414,575.00	2,414,575.00	3.938	5.412	24,612.50	7,967.10	0.00	32,579.60
882724V38	40711	003	TXS	7,400,000.00	7,400,000.00	7,400,000.00	5.616	5.631	103,896.00	0.00	0.00	103,896.00
882724V61	40712	003	TXS	5,000,000.00	5,000,000.00	5,000,000.00	5.332	5.347	66,650.00	0.00	0.00	66,650.00
02079KAC1	40713	003	GOOG	15,000,000.00	13,817,625.00	13,817,625.00	1.998	5.252	74,925.00	105,989.79	0.00	180,914.79
3134H1HN6	40715	003	FHLMC	6,361,000.00	6,399,166.00	6,399,166.00	5.500	5.361	87,463.75	-1,936.27	0.00	85,527.48
45818WEU6	40716	003	IADB	20,000,000.00	20,005,000.00	20,005,000.00	5.125	5.129	256,250.00	-416.67	0.00	255,833.33

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										Adjusted Interest Earnings		
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
13063DRD2	40717	003	CAS	5,460,000.00	5,143,702.20	5,143,702.20	2.375	4.726	32,418.75	28,184.95	0.00	60,603.70
419792M29	40718	003	HIS	4,360,000.00	4,433,378.80	4,433,378.80	5.000	4.492	54,500.00	-4,848.82	0.00	49,651.18
419792M37	40719	003	HIS	2,000,000.00	2,040,820.00	2,040,820.00	5.000	4.494	25,000.00	-2,133.45	0.00	22,866.55
3133EMSW3	40720	003	FFCB	5,000,000.00	4,379,300.00	4,379,300.00	1.400	4.965	17,500.00	36,703.68	0.00	54,203.68
91412HGF4	40721	003	UNVHGR	6,190,000.00	5,608,078.10	5,608,078.10	1.316	4.519	20,365.10	42,823.36	0.00	63,188.46
912796ZW2	40723	003	USTR	0.00	19,529,600.00	17,168,879.12	5.040	5.233	0.00	224,000.00	0.00	224,000.00
912796Y45	40724	003	USTR	0.00	29,265,000.00	27,978,626.37	5.040	5.238	0.00	365,400.00	0.00	365,400.00
912797FS1	40725	003	USTR	0.00	24,438,888.89	19,604,822.96	5.050	5.238	0.00	256,006.94	0.00	256,006.94
89233GG18	40726	003	TMCC	50,000,000.00	48,719,097.22	48,719,097.22	5.270	5.484	0.00	666,069.45	0.00	666,069.45
912828Z8	40727	003	USTR	0.00	49,261,718.75	48,720,381.18	1.750	5.137	216,346.15	407,639.95	0.00	623,986.10
47816FG13	40729	003	JNJ	25,000,000.00	24,415,750.00	24,415,750.00	5.130	5.326	0.00	324,187.50	0.00	324,187.50
037833EH9	40730	003	AAPL	7,109,000.00	6,273,692.50	6,273,692.50	1.400	4.529	24,881.50	45,952.12	0.00	70,833.62
438516CL8	40731	003	HON	35,000,000.00	34,897,100.00	34,897,100.00	4.250	4.334	371,875.00	5,156.46	0.00	377,031.46
91282CCX7	40732	003	USTR	30,000,000.00	29,103,515.63	29,103,515.63	0.375	5.068	27,819.29	339,916.99	0.00	367,736.28
931142EE9	40734	003	WMT	14,400,000.00	14,123,016.00	14,123,016.00	3.700	4.226	133,200.00	15,609.62	0.00	148,809.62
91282CCX7	40735	003	USTR	25,000,000.00	24,300,781.25	24,300,781.25	0.375	5.113	23,182.75	286,616.70	0.00	309,799.45
373384TP1	40736	003	GAS	1,500,000.00	1,486,785.00	1,486,785.00	4.150	4.847	15,562.50	2,402.73	0.00	17,965.23
91282CDB4	40737	003	USTR	20,000,000.00	19,431,250.00	19,431,250.00	0.625	5.188	31,079.23	220,239.36	0.00	251,318.59
3132XGY42	40738	003	FHLMC	2,243,000.00	2,243,000.00	2,216,276.76	4.650	4.719	26,074.89	0.00	0.00	26,074.89
912797HH3	40739	003	USTR	0.00	19,816,250.00	6,750,590.66	5.250	5.372	0.00	90,416.67	0.00	90,416.67
912797FS1	40740	003	USTR	0.00	19,715,100.00	15,815,409.89	5.180	5.328	0.00	210,077.78	0.00	210,077.78
912797HS9	40741	003	USTR	0.00	19,788,543.33	12,829,934.69	5.214	5.343	0.00	170,903.34	0.00	170,903.34
882724RC3	40742	003	TXS	7,810,000.00	7,213,159.80	7,213,159.80	2.182	4.719	42,603.55	42,262.49	0.00	84,866.04
89115DDN3	40743	003	TD	25,000,000.00	25,000,000.00	25,000,000.00	5.370	5.445	339,354.17	0.00	0.00	339,354.17
912797KLO	40744	003	USTR	25,000,000.00	24,353,520.83	24,353,520.83	5.115	5.324	0.00	323,239.58	0.00	323,239.58
3134H1YU1	40745	003	FHLMC	15,000,000.00	0.00	14,835,164.84	5.610	5.625	208,037.50	0.00	0.00	208,037.50
3132XGZK5	40746	003	FHLMC	13,652,000.00	0.00	13,605,071.25	4.850	4.880	165,530.49	0.00	0.00	165,530.49
912797KC0	40747	003	USTR	20,000,000.00	19,581,458.40	19,581,458.40	5.125	5.307	0.00	259,097.18	0.00	259,097.18
313384E88	40748	003	FHLB	40,000,000.00	0.00	37,831,941.40	5.100	5.287	0.00	498,666.66	0.00	498,666.66
3130B0RH4	40749	003	FHLB	15,000,000.00	0.00	13,351,648.35	5.600	5.608	186,666.67	0.00	0.00	186,666.67
313384D89	40750	003	FHLB	20,000,000.00	0.00	17,873,355.80	5.120	5.298	0.00	236,088.89	0.00	236,088.89
313384D71	40751	003	FHLB	15,000,000.00	0.00	12,447,187.50	5.150	5.324	0.00	165,229.17	0.00	165,229.17
912797KD8	40752	003	USTR	15,000,000.00	0.00	12,284,596.15	5.170	5.345	0.00	163,716.67	0.00	163,716.67
24422EXH7	40753	003	DE	10,000,000.00	0.00	8,128,826.37	4.500	5.203	93,750.00	11,701.75	0.00	105,451.75
3130B0YZ6	40754	003	FHLB	20,000,000.00	0.00	16,483,516.48	5.270	5.272	216,655.56	0.00	0.00	216,655.56
30336BAA5	40755	003	FHLMC	16,998,965.39	0.00	12,411,461.24	5.020	5.056	156,449.96	8.66	0.00	156,458.62
3130B0ZS1	40756	003	FHLB	20,000,000.00	0.00	16,043,956.04	5.300	5.300	212,000.00	0.00	0.00	212,000.00
313384XN4	40757	003	FHLB	0.00	0.00	16,175,478.39	5.280	5.383	0.00	217,066.67	0.00	217,066.67
3133ERDH1	40758	003	FFCB	20,000,000.00	0.00	13,625,010.99	4.750	4.741	160,972.22	67.78	0.00	161,040.00
64990FD76	40759	003	NYSPIT	8,045,000.00	0.00	4,727,966.93	1.748	5.097	23,047.14	37,028.54	0.00	60,075.68

City of San Jose  
Total Earnings  
April 1, 2024 - June 30, 2024

									Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
91282CKP5	40760	003	USTR	20,000,000.00	0.00	12,383,653.85	4.625	4.436	140,760.87	-3,798.08	0.00	136,962.79
69371RT22	40761	003	PCAR	7,000,000.00	0.00	3,766,328.46	5.000	4.995	46,666.67	239.56	0.00	46,906.23
09290DAA9	40762	003	BLKRK	14,000,000.00	0.00	7,177,984.62	4.700	4.849	84,077.78	2,703.39	0.00	86,781.17
89236TMF9	40763	003	TMCC	15,000,000.00	0.00	7,566,418.68	5.050	5.061	94,687.50	791.25	0.00	95,478.75
3135GASV4	40764	003	FNMA	20,000,000.00	0.00	9,890,109.89	5.350	5.304	130,777.78	0.00	0.00	130,777.78
3130B1HQ3	40765	003	FHLB	30,000,000.00	0.00	10,879,120.88	5.125	5.039	136,666.67	0.00	0.00	136,666.67
3130B1MF1	40766	003	FHLB	20,000,000.00	0.00	6,153,846.15	5.000	5.069	77,777.78	0.00	0.00	77,777.78
574193WW4	40767	003	MDS	15,000,000.00	0.00	2,142,857.14	4.440	4.502	24,050.00	0.00	0.00	24,050.00
3137HDJJ0	40768	003	FHLMC	15,000,000.00	0.00	2,967,024.07	4.803	4.870	36,022.50	0.00	0.00	36,022.50
313384B40	40769	003	FHLB	60,000,000.00	0.00	13,073,351.65	5.250	5.369	0.00	175,000.00	0.00	175,000.00
437076BY7	40770	003	HD	10,000,000.00	0.00	1,112,631.87	2.950	5.007	9,013.89	4,874.93	0.00	13,888.82
30337MAA0	40771	003	FHLMC	9,000,000.00	0.00	397,563.43	4.990	5.044	5,000.00	0.00	0.00	5,000.00
313396ZG1	40772	003	FHLMC	70,000,000.00	0.00	7,668,772.44	5.245	5.334	0.00	101,986.11	0.00	101,986.11
039483AN2	40773	003	ADM	5,700,000.00	0.00	659,189.34	6.750	5.054	10,687.50	-2,381.36	0.00	8,306.14
313384ZP7	40774	003	FHLB	50,000,000.00	0.00	3,832,158.12	5.240	5.332	0.00	50,944.44	0.00	50,944.44
437076DC3	40775	003	HD	10,000,000.00	0.00	657,540.66	4.750	4.885	7,916.67	91.00	0.00	8,007.67
24422EXT1	40776	003	DE	10,000,000.00	0.00	438,914.29	4.850	4.955	5,388.88	32.96	0.00	5,421.84
Subtotal				3,005,343,274.84	2,626,499,782.93	2,765,237,517.89		3.631	16,245,817.24	8,731,187.37	56,006.60	25,033,011.21
Total				3,005,343,274.84	2,626,499,782.93	2,765,237,517.89		3.631	16,245,817.24	8,731,187.37	56,006.60	25,033,011.21



City of San Jose  
Total Earnings  
Sorted by Fund - Investment Number  
July 1, 2023 - June 30, 2024

City of San Jose  
200 E. Santa Clara St.  
San Jose, CA 95113

									Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
CITY	32936	003	STPOOL	23,128,887.95	15,006,746.08	17,630,952.75	4.560	4.154	734,414.35	0.00	0.00	734,414.35
CSJFA	37042	003	STPOOL	5,529,425.69	5,335,746.08	5,439,366.96	4.560	4.101	223,679.53	0.00	0.00	223,679.53
13063DGN2	40008	003	CAS	0.00	5,075,550.00	429,896.31	3.400	2.986	14,166.67	-1,292.93	0.00	12,873.74
3133EJD48	40013	003	FFCB	0.00	24,915,000.00	6,330,860.66	3.050	3.104	192,743.06	4,333.33	0.00	197,076.39
3133EJ5W5	40049	003	FFCB	0.00	19,980,880.00	6,223,552.79	2.650	2.662	164,888.89	1,252.30	0.00	166,141.19
459058GQ0	40079	003	IBRD	0.00	4,991,850.00	3,573,400.82	2.500	2.533	89,583.33	1,168.17	0.00	90,751.50
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.828	175,000.00	7,605.35	0.00	182,605.35
3137B4WB8	40148	003	FHLMC	0.00	225,888.22	15,303.00	3.060	-48,762	0.00	-7,482.55	0.00	-7,482.55
70922PAK8	40152	003	PASTRN	0.00	1,837,920.00	768,310.82	2.929	1.666	21,357.29	-8,524.89	0.00	12,832.40
91412GVB8	40153	003	UNVHGR	0.00	1,081,870.00	942,941.34	3.638	1.767	31,731.44	-15,024.65	0.00	16,706.79
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.546	45,000.00	1,410.78	0.00	46,410.78
3140HUNV4	40171	003	FNMA	4,724,281.15	4,821,914.40	4,858,753.65	2.420	2.334	115,418.68	-1,693.33	0.00	113,725.35
30298LAA9	40173	003	FHLMC	0.00	4,364,864.59	2,488,558.92	1.990	1.749	43,646.35	0.00	0.00	43,646.35
97705MNM3	40177	003	WIS	0.00	500,000.00	416,666.67	1.857	1.852	7,737.50	0.00	0.00	7,737.50
30314KAS2	40180	003	FHLMC	0.00	1,173,790.07	1,151,970.46	2.090	1.449	22,319.95	-5,582.55	0.00	16,737.40
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.657	162,500.00	3,413.27	0.00	165,913.27
649791PP9	40185	003	NYS	0.00	5,002,600.00	3,130,042.08	2.010	1.980	62,533.33	-376.96	0.00	62,156.37
912828W48	40196	003	USTR	0.00	15,244,921.88	10,121,628.46	2.125	1.707	212,211.28	-38,924.80	0.00	173,286.48
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.687	187,000.00	-816.03	0.00	186,183.97
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.337	185,153.28	0.00	0.00	185,153.28
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.210	166,880.04	0.00	0.00	166,880.04
3138L4EN9	40206	003	FNMA	0.00	-0.03	0.00	2.610		0.00	0.00	0.00	0.00
6500354U9	40207	003	NYSDEV	0.00	5,190,300.00	3,658,736.07	2.860	1.872	100,894.44	-32,224.13	0.00	68,670.31
3138LL3J2	40209	003	FNMA	1,000,000.00	1,000,000.00	1,023,750.00	2.710	2.640	27,099.96	0.00	0.00	27,099.96
30295NAE0	40214	003	FHLMC	0.00	252,813.69	39,401.05	2.050	0.363	459.33	-316.02	0.00	143.31
3138L8CE2	40225	003	FNMA	3,500,000.00	3,500,000.00	3,577,656.25	2.960	2.888	103,599.96	0.00	0.00	103,599.96
30298LAA9	40231	003	FHLMC	0.00	512,871.62	296,060.77	1.990	-0.432	5,128.46	-6,410.89	0.00	-1,282.43
574193SP4	40234	003	MDS	0.00	1,000,000.00	704,918.03	0.970	0.968	6,843.89	0.00	0.00	6,843.89
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.742	168,750.00	-74,899.33	0.00	93,850.67
459058JB0	40246	003	IBRD	3,000,000.00	2,988,390.00	2,988,390.00	0.625	0.703	18,750.00	2,322.00	0.00	21,072.00
89239RAC0	40252	003	TMCC	0.00	102,505.49	9,265.74	1.360	1.411	125.76	0.43	4.94	131.13
44891LAC7	40253	003	HART	0.00	170,323.64	25,681.23	1.410	1.447	360.52	1.31	10.68	372.51

City of San Jose  
Total Earnings  
July 1, 2023 - June 30, 2024

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										Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.660	106,680.00	0.00	0.00	106,680.00	
3134GVQX9	40261	003	FHLMC	10,000,000.00	9,990,000.00	9,990,000.00	0.700	0.719	70,000.00	2,000.00	0.00	72,000.00	
64990GZW5	40262	003	NYU	2,450,000.00	2,438,877.00	2,438,877.00	1.438	1.550	35,231.00	2,678.45	0.00	37,909.45	
3134GVSNN	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.698	70,000.00	0.00	0.00	70,000.00	
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.552	276,999.96	0.00	0.00	276,999.96	
43813DAC2	40270	003	HAROT	0.00	177,849.39	20,161.21	0.820	0.831	164.50	0.37	3.13	168.00	
3136AL7K1	40272	003	FNMA	2,392,976.19	2,466,611.07	2,635,615.54	2.967	2.498	72,096.62	-6,067.51	0.00	66,029.11	
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.748	300,000.00	0.00	0.00	300,000.00	
923078CT4	40277	003	VNTCTF	0.00	1,000,000.00	336,065.57	1.048	1.037	3,493.33	0.00	0.00	3,493.33	
923078CU1	40278	003	VNTCTF	900,000.00	900,000.00	900,000.00	1.223	1.220	11,007.00	0.00	0.00	11,007.00	
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.848	255,000.00	0.00	0.00	255,000.00	
3133ELJ47	40282	003	FFCB	0.00	10,000,000.00	9,617,486.34	0.580	0.578	55,744.44	0.00	0.00	55,744.44	
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.541	50,000.00	4,144.60	0.00	54,144.60	
91412HFL2	40293	003	UNVHGR	0.00	1,000,000.00	871,584.70	0.833	0.831	7,265.61	0.00	0.00	7,265.61	
91412HFL2	40294	003	UNVHGR	0.00	650,000.00	566,530.05	0.833	0.831	4,722.65	0.00	0.00	4,722.65	
30315EAA4	40295	003	FHLMC	3,073,566.83	3,132,363.23	3,119,850.81	0.830	0.813	25,735.97	-287.57	0.00	25,448.40	
89237VAB5	40296	003	TMCC	0.00	603,089.83	87,135.84	0.440	0.453	381.59	1.60	12.61	395.80	
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.633	33,000.00	-1,222.72	0.00	31,777.28	
574193TQ1	40298	003	MDS	5,000,000.00	5,001,950.00	5,001,950.00	0.510	0.499	25,500.00	-488.86	0.00	25,011.14	
31422BJ27	40299	003	FAMC	2,500,000.00	2,499,875.00	2,499,875.00	0.500	0.500	12,500.00	25.19	0.00	12,525.19	
373385FQ1	40304	003	GAS	14,615,000.00	14,615,000.00	14,615,000.00	0.520	0.519	75,998.00	0.00	0.00	75,998.00	
373385FP3	40305	003	GAS	4,345,000.00	4,345,000.00	4,345,000.00	0.420	0.419	18,249.00	0.00	0.00	18,249.00	
3137EAEX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.435	18,750.00	3,013.35	0.00	21,763.35	
34153QUD6	40311	003	FLSEDU	10,000,000.00	10,000,000.00	10,000,000.00	0.550	0.548	55,000.00	0.00	0.00	55,000.00	
546417DQ6	40312	003	LAS	4,000,000.00	4,000,000.00	4,000,000.00	0.840	0.838	33,600.00	0.00	0.00	33,600.00	
34153QUC8	40313	003	FLSEDU	0.00	4,995,850.00	4,586,354.10	0.390	0.412	17,875.00	1,054.27	0.00	18,929.27	
544351MQ9	40315	003	LOS	3,670,000.00	4,065,589.30	4,065,589.30	3.320	0.488	121,844.00	-101,941.41	0.00	19,902.59	
3137EAEY1	40316	003	FHLMC	0.00	3,985,080.00	1,165,037.05	0.125	0.249	1,458.33	1,450.56	0.00	2,908.89	
419792ZM1	40317	003	HIS	5,000,000.00	5,014,900.00	5,014,900.00	0.852	0.787	42,600.00	-3,027.09	0.00	39,572.91	
13077DML3	40318	003	CASHGR	10,000,000.00	10,039,100.00	10,039,100.00	0.885	0.801	88,500.00	-7,824.35	0.00	80,675.65	
882724RA7	40319	003	TXS	1,600,000.00	1,945,088.00	1,945,088.00	5.000	0.505	80,000.00	-70,147.76	0.00	9,852.24	
06406RAJ6	40320	003	BK	0.00	4,193,530.88	469,767.12	3.450	0.378	14,827.33	-13,047.33	0.00	1,780.00	
45818WCW4	40321	003	IADB	10,000,000.00	9,995,330.00	9,995,330.00	0.340	0.351	34,000.00	1,189.81	0.00	35,189.81	
57582RK88	40322	003	MAS	1,000,000.00	1,000,000.00	1,000,000.00	0.695	0.693	6,950.00	0.00	0.00	6,950.00	
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.763	10,595.26	0.00	0.00	10,595.26	
91412HGE7	40324	003	UNVHGR	2,215,000.00	2,238,988.45	2,238,988.45	0.883	0.630	19,558.46	-5,414.32	0.00	14,144.14	
91412HGE7	40325	003	UNVHGR	3,560,000.00	3,603,004.80	3,603,004.80	0.883	0.601	31,434.80	-9,736.94	0.00	21,697.86	
91412HGE7	40326	003	UNVHGR	10,000,000.00	10,118,600.00	10,118,600.00	0.883	0.605	88,300.00	-26,869.72	0.00	61,430.28	
3136AY6S7	40327	003	FNMA	1,837,422.96	2,522,029.76	2,536,993.69	2.624	0.378	60,750.51	-51,126.43	0.00	9,624.08	
3137BGK24	40328	003	FHLMC	4,389,640.94	4,500,000.00	4,880,235.63	3.062	2.559	135,955.51	-10,737.94	0.00	125,217.57	

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3135G05X7	40329	003	FNMA	10,000,000.00	9,975,300.00	9,975,300.00	0.375	0.428	37,500.00	5,305.49	0.00	42,805.49
3133EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.499	50,000.00	0.00	0.00	50,000.00
3135G06R9	40331	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	0.550	0.548	82,500.00	0.00	0.00	82,500.00
45950VPG5	40332	003	IFC	8,550,000.00	8,584,490.70	8,584,490.70	0.425	0.319	36,337.50	-8,913.61	0.00	27,423.89
3135G06G3	40333	003	FNMA	10,000,000.00	10,039,690.00	10,039,690.00	0.500	0.415	50,000.00	-8,207.01	0.00	41,792.99
31422B6K1	40334	003	FAMC	10,000,000.00	9,992,000.00	9,992,000.00	0.480	0.495	48,000.00	1,600.00	0.00	49,600.00
459058JA2	40335	003	IBRD	20,000,000.00	20,288,120.00	20,288,120.00	0.750	0.397	150,000.00	-69,148.80	0.00	80,851.20
459058JL8	40336	003	IBRD	10,000,000.00	9,996,360.00	9,996,360.00	0.500	0.506	50,000.00	758.78	0.00	50,758.78
31422B6K1	40337	003	FAMC	10,000,000.00	9,991,610.00	9,991,610.00	0.480	0.496	48,000.00	1,678.00	0.00	49,678.00
459058JL8	40338	003	IBRD	10,000,000.00	9,993,370.00	9,993,370.00	0.500	0.513	50,000.00	1,382.05	0.00	51,382.05
459058DX8	40339	003	IBRD	4,765,000.00	5,158,198.27	5,158,198.27	2.500	0.339	119,125.00	-101,616.21	0.00	17,508.79
3130AKPW0	40340	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.600	0.541	54,250.00	0.00	0.00	54,250.00
459058JE4	40341	003	IBRD	10,000,000.00	9,933,980.00	9,933,980.00	0.375	0.522	37,500.00	14,536.52	0.00	52,036.52
30318CAA5	40342	003	FHLMC	3,662,716.30	3,732,418.83	3,717,725.51	0.670	0.655	24,755.86	-341.82	0.00	24,414.04
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.502	61,810.00	-25,978.88	0.00	35,831.12
459056HV2	40344	003	IBRD	10,000,000.00	10,427,200.00	10,427,200.00	1.500	0.300	150,000.00	-118,666.67	0.00	31,333.33
45950VPL4	40347	003	IFC	10,000,000.00	9,971,900.00	9,971,900.00	0.450	0.506	45,000.00	5,620.00	0.00	50,620.00
46625HJT8	40348	003	JPM	0.00	16,528,245.00	9,709,214.96	3.875	0.430	339,062.50	-297,158.75	0.00	41,903.75
69371RR24	40349	003	PCAR	0.00	6,991,880.00	4,126,355.41	0.350	0.385	14,359.72	1,586.41	0.00	15,946.13
3130AKXX9	40350	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.499	50,000.00	0.00	0.00	50,000.00
3130AKXX9	40353	003	FHLB	10,000,000.00	9,994,000.00	9,994,000.00	0.500	0.511	50,000.00	1,200.00	0.00	51,200.00
45905U5Y6	40354	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.598	30,000.00	0.00	0.00	30,000.00
45905U5Y6	40355	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.598	30,000.00	0.00	0.00	30,000.00
3137FQ3W1	40356	003	FHLMC	3,615,303.97	4,583,176.29	4,412,741.72	2.588	0.746	104,617.99	-71,622.56	0.00	32,995.43
45818WCZ7	40357	003	IADB	10,000,000.00	10,000,000.00	10,000,000.00	0.650	0.649	65,049.33	0.00	0.00	65,049.33
3133EMSU7	40358	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.800	0.798	80,000.00	0.00	0.00	80,000.00
459058JA2	40359	003	IBRD	10,000,000.00	10,054,800.00	10,054,800.00	0.750	0.608	75,000.00	-13,709.52	0.00	61,290.48
31422XCX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	0.997	100,000.00	0.00	0.00	100,000.00
3130APRF4	40409	003	FHLB	20,000,000.00	19,991,000.00	19,991,000.00	1.000	1.013	200,000.00	3,005.56	0.00	203,005.56
3130APWP6	40410	003	FHLB	0.00	8,292,530.00	3,307,949.13	0.600	0.641	19,781.67	1,483.62	0.00	21,265.29
3130APZU2	40417	003	FHLB	0.00	1,900,000.00	1,723,497.27	0.875	0.874	15,101.04	0.00	0.00	15,101.04
3130APU45	40418	003	FHLB	4,875,000.00	4,867,687.50	4,867,687.50	0.850	0.899	41,437.50	2,455.69	0.00	43,893.19
3135G05U3	40420	003	FNMA	0.00	6,982,570.00	915,746.89	0.350	0.493	3,198.61	1,325.58	0.00	4,524.19
3130APKF1	40421	003	FHLB	2,725,000.00	2,711,375.00	2,711,375.00	0.750	0.922	20,437.50	4,636.10	0.00	25,073.60
3130APMH5	40422	003	FHLB	0.00	3,145,212.00	2,758,505.61	0.625	0.686	17,281.25	1,707.68	0.00	18,988.93
3133ENFZ8	40423	003	FFCB	10,000,000.00	10,013,900.00	10,013,900.00	1.010	0.960	101,000.00	-4,633.33	0.00	96,366.67
594918AW4	40432	003	MSFT	0.00	1,948,566.21	889,099.88	3.625	0.960	30,567.21	-22,009.43	0.00	8,557.78
3130APQU2	40435	003	FHLB	0.00	14,348,445.00	5,645,289.84	0.650	0.723	36,583.62	4,360.48	0.00	40,944.10
594918BX1	40442	003	MSFT	0.00	1,067,732.25	641,806.27	2.875	0.871	17,599.40	-11,994.04	0.00	5,605.36
594918BQ6	40443	003	MSFT	0.00	2,936,971.20	304,931.44	2.000	0.679	5,911.78	-3,836.62	0.00	2,075.16

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3133ENGW4	40445	003	FFCB	0.00	6,432,426.00	2,899,864.18	0.660	0.677	19,111.95	582.39	0.00	19,694.34
3130APS48	40446	003	FHLB	13,240,000.00	13,241,098.92	13,241,098.92	1.050	1.044	139,020.00	-376.41	0.00	138,643.59
13063DMA3	40449	003	CAS	10,110,000.00	10,631,069.40	10,631,069.40	2.650	1.359	267,915.00	-123,087.26	0.00	144,827.74
037833CG3	40459	003	AAPL	0.00	10,407,000.00	6,340,877.05	3.000	1.002	181,666.67	-117,986.70	0.00	63,679.97
3130AQG49	40461	003	FHLB	2,485,000.00	2,471,605.85	2,471,605.85	1.000	1.199	24,850.00	4,870.60	0.00	29,720.60
037833DF4	40463	003	AAPL	15,114,000.00	15,723,396.48	15,723,396.48	2.750	1.347	415,635.00	-203,320.42	0.00	212,314.58
3130AQCNI	40467	003	FHLB	5,000,000.00	4,986,250.00	4,986,250.00	1.750	1.549	72,847.22	4,587.58	0.00	77,434.80
3134GXJH8	40469	003	FHLMC	0.00	4,176,243.50	1,026,945.12	0.220	0.903	2,272.11	7,022.21	0.00	9,294.32
3130ALHH0	40470	003	FHLB	25,000,000.00	24,479,750.00	24,479,750.00	0.960	1.491	240,000.00	125,951.58	0.00	365,951.58
037833CG3	40471	003	AAPL	0.00	12,402,280.36	7,556,580.66	3.000	1.173	217,382.33	-128,525.84	0.00	88,856.49
3130AQQQ9	40472	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	2.375	1.826	366,250.00	0.00	0.00	366,250.00
3130AQN58	40473	003	FHLB	14,000,000.00	13,982,500.00	13,982,500.00	1.750	1.789	245,000.00	5,833.34	0.00	250,833.34
3130AQM3	40475	003	FHLB	7,200,000.00	7,189,200.00	7,189,200.00	1.875	1.688	118,800.00	2,880.00	0.00	121,680.00
3130AQQQ9	40477	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	2.375	1.826	366,250.00	0.00	0.00	366,250.00
3130AQM4	40478	003	FHLB	12,500,000.00	12,495,875.00	12,495,875.00	2.500	1.851	230,468.75	1,500.00	0.00	231,968.75
3133ENMH0	40479	003	FFCB	10,350,000.00	10,348,965.00	10,348,965.00	1.600	1.598	165,600.00	258.75	0.00	165,858.75
3133ENAL4	40480	003	FFCB	0.00	4,103,407.95	1,154,784.20	0.290	0.951	3,376.49	7,639.28	0.00	11,015.77
037833CG3	40485	003	AAPL	0.00	12,613,016.10	7,684,979.75	3.000	1.737	223,777.00	-89,948.96	0.00	133,828.04
3133ENPB0	40486	003	FFCB	15,150,000.00	15,138,637.50	15,138,637.50	2.180	2.191	330,270.00	2,272.50	0.00	332,542.50
037833CU2	40487	003	AAPL	0.00	7,460,673.00	6,421,071.02	2.850	1.807	179,154.17	-62,810.38	0.00	116,343.79
3134GW6E1	40490	003	FHLMC	0.00	19,520,000.00	6,613,333.33	0.320	1.816	21,511.11	98,943.78	0.00	120,454.89
3130ARAY7	40495	003	FHLB	1,000,000.00	992,500.00	992,500.00	2.375	2.638	23,750.00	2,500.00	0.00	26,250.00
3130ARBY6	40496	003	FHLB	0.00	4,590,340.00	3,398,858.31	5.500	2.667	85,291.67	2,388.17	3,220.00	90,899.84
3130AR7C9	40497	003	FHLB	1,565,000.00	1,544,029.00	1,544,029.00	1.850	2.363	28,952.50	7,633.53	0.00	36,586.03
3133ENQC7	40498	003	FFCB	150,000.00	148,500.00	148,500.00	1.940	2.366	2,910.00	612.94	0.00	3,522.94
3130AQT78	40499	003	FHLB	2,360,000.00	2,314,924.00	2,314,924.00	1.750	2.441	41,300.00	15,366.82	0.00	56,666.82
3136G46V0	40500	003	FNMA	0.00	1,449,900.00	827,948.36	0.310	2.182	2,647.92	15,467.62	0.00	18,115.54
3133ENAL4	40501	003	FFCB	0.00	1,139,135.40	320,576.36	0.290	2.028	951.92	5,566.65	0.00	6,518.57
3130AMR53	40502	003	FHLB	20,000,000.00	19,070,000.00	19,070,000.00	0.620	2.441	124,000.00	342,681.68	0.00	466,681.68
3136G4H55	40503	003	FNMA	2,350,000.00	2,202,791.30	2,202,791.30	0.550	2.563	12,925.00	43,689.31	0.00	56,614.31
3136G4R62	40504	003	FNMA	1,715,000.00	1,609,825.91	1,609,825.91	0.625	2.562	10,718.76	30,633.23	0.00	41,351.99
3134GW5R3	40505	003	FHLMC	2,000,000.00	1,873,460.00	1,873,460.00	0.650	2.565	13,000.00	35,177.14	0.00	48,177.14
3134GWUG9	40506	003	FHLMC	1,500,000.00	1,403,410.20	1,403,410.20	0.570	2.566	8,550.00	27,553.35	0.00	36,103.35
3134GWVN3	40507	003	FHLMC	17,490,000.00	16,376,215.10	16,376,215.10	0.600	2.565	104,940.00	316,216.53	0.00	421,156.53
3130ANWN6	40508	003	FHLB	825,000.00	778,622.63	778,622.63	0.700	2.555	5,775.00	14,173.05	0.00	19,948.05
3134GW6E1	40509	003	FHLMC	0.00	17,737,824.00	6,009,536.00	0.320	2.300	19,682.67	118,921.85	0.00	138,604.52
3133EL5J9	40510	003	FFCB	0.00	13,606,518.45	2,304,929.35	0.300	2.123	6,982.50	42,091.77	0.00	49,074.27
3134GXMZ4	40511	003	FHLMC	0.00	1,020,087.50	755,310.69	1.800	2.455	13,790.55	4,801.72	0.00	18,592.27
3130APWH4	40512	003	FHLB	0.00	1,951,980.00	767,992.13	0.750	2.248	5,875.00	11,437.20	0.00	17,312.20
3133ENGW4	40513	003	FFCB	0.00	1,808,137.76	815,144.07	0.660	2.320	5,521.23	13,441.57	0.00	18,962.80



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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3133EMYW6	40514	003	FFCB	0.00	1,304,057.64	481,004.87	0.230	2.251	1,135.97	9,722.80	0.00	10,858.77
3135G05P4	40515	003	FNMA	0.00	3,288,848.73	296,535.54	0.300	2.175	898.93	5,569.58	0.00	6,468.51
3130AQJM6	40516	003	FHLB	1,400,000.00	1,341,991.00	1,341,991.00	1.250	2.842	17,500.00	20,738.08	0.00	38,238.08
3130AMU67	40517	003	FHLB	0.00	5,710,188.00	5,663,383.18	0.400	2.705	23,800.00	129,815.41	0.00	153,615.41
3130AQGT4	40518	003	FHLB	23,060,000.00	22,022,300.00	22,022,300.00	1.100	2.854	253,660.00	376,584.68	0.00	630,244.68
3130AQMR1	40519	003	FHLB	23,390,000.00	22,416,742.10	22,416,742.10	1.250	2.850	292,375.00	348,283.14	0.00	640,658.14
3130AQZ48	40520	003	FHLB	3,060,000.00	3,009,204.00	3,009,204.00	2.000	2.735	61,200.00	21,337.87	0.00	82,537.87
3130APXH3	40521	003	FHLB	0.00	8,864,184.00	3,608,643.21	0.800	2.613	29,589.33	64,955.02	0.00	94,544.35
3133EMSC7	40522	003	FFCB	3,500,000.00	3,259,655.00	3,259,655.00	0.480	3.082	16,800.00	83,922.60	0.00	100,722.60
3130ARVJ7	40523	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	3.250	3.241	650,000.00	0.00	0.00	650,000.00
3133ENUZ1	40524	003	FFCB	20,000,000.00	19,890,000.00	19,890,000.00	3.090	3.256	618,000.00	31,478.54	0.00	649,478.54
3134GXSF2	40525	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	4.500	3.705	371,527.78	0.00	0.00	371,527.78
3133ENVK3	40526	003	FFCB	20,000,000.00	20,000,000.00	20,000,000.00	3.650	3.640	730,000.00	0.00	0.00	730,000.00
3130APM44	40527	003	FHLB	0.00	3,449,208.80	1,375,913.89	0.500	2.611	7,080.49	28,947.80	0.00	36,028.29
594918BJ2	40528	003	MSFT	4,000,000.00	3,999,400.00	3,999,400.00	3.125	3.121	125,000.00	170.34	0.00	125,170.34
3130ARR86	40529	003	FHLB	0.00	13,245,848.60	4,270,519.49	3.625	3.741	155,000.97	5,207.37	0.00	160,208.34
3130A0F70	40531	003	FHLB	0.00	10,346,364.90	4,523,001.05	3.375	2.513	150,352.04	-36,374.41	0.00	113,977.63
3130APQJ7	40532	003	FHLB	0.00	1,458,750.00	573,934.43	0.575	2.421	3,378.12	10,555.81	0.00	13,933.93
3130APWH4	40533	003	FHLB	0.00	5,843,952.00	2,299,259.80	0.750	2.500	17,625.00	40,005.03	0.00	57,630.03
459058JM6	40538	003	IBRD	0.00	5,394,470.58	2,151,892.64	0.250	2.538	5,541.25	49,222.09	0.00	54,763.34
3130AS2M0	40539	003	FHLB	0.00	3,835,000.00	1,529,808.74	2.650	2.632	40,368.70	0.00	0.00	40,368.70
3130AS3J6	40542	003	FHLB	0.00	2,699,460.00	1,076,833.77	2.500	2.496	26,812.50	143.00	0.00	26,955.50
3130ARVT5	40544	003	FHLB	0.00	3,639,909.90	3,192,379.99	3.000	2.849	95,590.00	-4,392.05	0.00	91,197.95
3130AMNR9	40545	003	FHLB	20,000,000.00	18,899,647.00	18,899,647.00	0.625	2.974	125,000.00	438,678.94	0.00	563,678.94
3130AMU67	40546	003	FHLB	0.00	19,053,800.00	18,897,621.31	0.400	2.783	79,333.33	448,001.86	0.00	527,335.19
3130APWH4	40547	003	FHLB	0.00	19,475,000.00	7,662,295.08	0.750	2.555	58,750.00	137,592.94	0.00	196,342.94
3130ASBG3	40549	003	FHLB	0.00	7,130,337.50	5,026,303.48	3.250	3.410	163,953.47	7,927.42	0.00	171,880.89
3133ENYA2	40550	003	FFCB	5,200,000.00	5,177,640.00	5,177,640.00	3.450	3.542	179,400.00	4,486.95	0.00	183,886.95
3134GXRL0	40551	003	FHLMC	12,940,000.00	12,887,851.80	12,887,851.80	3.125	3.267	404,375.00	17,794.64	0.00	422,169.64
3130ARMT5	40552	003	FHLB	8,905,000.00	8,864,126.05	8,864,126.05	2.800	2.998	249,340.00	17,149.91	0.00	266,489.91
31422XRQ7	40554	003	FAMC	0.00	10,390,632.63	4,883,029.54	0.690	3.168	34,914.98	120,208.95	0.00	155,123.93
3134GXYM0	40556	003	FHLMC	0.00	5,588,441.05	5,542,634.16	3.125	3.368	174,006.52	13,168.81	0.00	187,175.33
594918BB9	40557	003	MSFT	11,335,000.00	11,106,939.80	11,106,939.80	2.700	3.518	306,045.00	85,790.67	0.00	391,835.67
3134GXYT5	40558	003	FHLMC	0.00	7,202,657.50	3,561,969.97	2.900	3.347	103,956.94	15,605.49	0.00	119,562.43
3134GXYT5	40559	003	FHLMC	0.00	4,470,615.00	2,210,877.91	2.900	3.347	64,525.00	9,686.17	0.00	74,211.17
3130AS6D6	40560	003	FHLB	0.00	1,233,700.00	1,176,396.99	2.875	3.562	34,240.45	7,775.94	0.00	42,016.39
3133EMBQ4	40561	003	FFCB	0.00	985,312.00	258,442.49	0.270	3.342	722.62	7,937.60	0.00	8,660.22
3135G05U3	40562	003	FNMA	0.00	6,959,160.00	912,676.72	0.350	3.284	3,290.00	26,760.00	0.00	30,050.00
3135G05P4	40563	003	FNMA	0.00	4,836,400.00	436,068.85	0.300	3.239	1,333.33	12,831.37	0.00	14,164.70
594918BB9	40564	003	MSFT	7,250,000.00	7,084,700.00	7,084,700.00	2.700	3.632	195,750.00	62,246.86	0.00	257,996.86

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
CAMP	40566	003	CAMP	221,620,324.53	159,363,163.52	114,763,381.74	5.430	5.484	6,310,846.41	0.00	0.00	6,310,846.41
48133DP95	40569	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.570	4.558	457,000.00	0.00	0.00	457,000.00
48133DQ45	40570	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.100	4.089	410,000.00	0.00	0.00	410,000.00
48133DQ52	40571	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.250	4.238	425,000.00	0.00	0.00	425,000.00
478160BY9	40574	003	JNJ	13,945,000.00	13,533,204.15	13,533,204.15	2.450	3.381	341,652.50	117,098.35	0.00	458,750.85
478160BY9	40575	003	JNJ	4,214,000.00	4,074,727.30	4,074,727.30	2.450	3.497	103,243.00	39,634.92	0.00	142,877.92
677522SQ8	40576	003	OHS	0.00	7,826,117.00	2,630,088.50	2.300	3.428	60,796.67	29,610.36	0.00	90,407.03
9128283Z1	40578	003	USTR	30,000,000.00	29,439,843.75	29,439,843.75	2.750	3.558	825,000.00	225,293.61	0.00	1,050,293.61
3136AR5S3	40579	003	FNMA	4,960,669.68	5,473,674.33	4,985,868.23	2.469	2.550	103,849.92	23,646.31	0.00	127,496.23
194162AN3	40580	003	CL	8,202,000.00	7,955,201.82	7,955,201.82	3.100	3.815	254,262.00	50,026.66	0.00	304,288.66
13063DRD2	40581	003	CAS	5,570,000.00	5,289,717.60	5,289,717.60	2.375	3.795	132,287.50	69,016.18	0.00	201,303.68
91282CCU3	40583	003	USTR	0.00	19,298,437.50	3,216,406.25	0.125	3.909	4,144.02	121,923.97	0.00	126,067.99
91282CAK7	40585	003	USTR	0.00	19,259,375.00	3,999,214.48	0.125	3.974	5,163.04	154,212.33	0.00	159,375.37
9128284Z0	40586	003	USTR	10,000,000.00	9,719,531.25	9,719,531.25	2.750	3.796	275,000.00	94,959.82	0.00	369,959.82
544351QQ5	40589	003	LOS	9,475,000.00	9,708,274.50	9,708,274.50	5.000	4.047	473,750.00	-79,751.97	0.00	393,998.03
544351QP7	40593	003	LOS	10,000,000.00	10,148,500.00	10,148,500.00	5.000	4.155	500,000.00	-77,142.86	0.00	422,857.14
91412GU94	40594	003	UNVHGR	3,820,000.00	3,677,896.00	3,677,896.00	3.063	4.568	117,006.60	51,466.23	0.00	168,472.83
91412HGE7	40595	003	UNVHGR	3,000,000.00	2,732,670.00	2,732,670.00	0.883	4.672	26,490.00	101,517.72	0.00	128,007.72
649902T45	40596	003	NYSHGR	7,850,000.00	7,978,033.50	7,978,033.50	5.051	4.633	396,503.50	-25,894.41	0.00	370,609.09
88579YAV3	40598	003	MMM	7,150,000.00	6,490,770.00	6,490,770.00	2.250	5.032	160,875.00	166,659.27	0.00	327,534.27
039483BL5	40599	003	ADM	9,780,000.00	9,060,681.00	9,060,681.00	2.500	4.748	244,500.00	186,836.11	0.00	431,336.11
89115BK66	40600	003	TORDNY	0.00	15,537,875.05	2,207,566.95	4.020	4.850	90,816.27	16,543.61	0.00	107,359.88
039483BL5	40601	003	ADM	9,215,000.00	8,517,148.05	8,517,148.05	2.500	4.823	230,375.00	181,522.18	0.00	411,897.18
69371RS23	40602	003	PCAR	5,000,000.00	5,045,950.00	5,045,950.00	4.950	4.588	247,500.00	-15,373.60	0.00	232,126.40
931142EW9	40603	003	WMT	3,000,000.00	2,960,250.00	2,960,250.00	3.900	4.400	117,000.00	13,602.66	0.00	130,602.66
3137FBTA4	40605	003	FHLMC	6,127,798.93	9,660,734.63	8,516,345.41	3.064	4.103	260,531.12	89,842.56	0.00	350,373.68
6500354W5	40606	003	NYSDEV	4,565,000.00	4,371,489.65	4,371,489.65	3.170	4.589	144,710.50	56,453.59	0.00	201,164.09
3133ENS43	40607	003	FFCB	10,000,000.00	9,957,600.00	9,957,600.00	4.375	4.594	437,500.00	21,200.00	0.00	458,700.00
931142ER0	40608	003	WMT	10,000,000.00	8,715,600.00	8,715,600.00	1.050	4.962	105,000.00	328,631.13	0.00	433,631.13
30329MAA0	40609	003	FHLMC	3,209,680.08	3,484,863.69	2,947,256.96	2.080	3.272	68,037.45	28,650.19	0.00	96,687.64
30329MAA0	40610	003	FHLMC	4,126,731.54	4,480,539.04	3,789,330.39	2.080	3.272	87,476.72	36,835.96	0.00	124,312.68
31315PF38	40611	003	FAMC	2,500,000.00	2,500,000.00	2,500,000.00	5.830	5.885	147,536.80	0.00	0.00	147,536.80
31315P6T1	40612	003	FAMC	3,000,000.00	3,000,000.00	3,000,000.00	5.830	5.896	177,360.00	0.00	0.00	177,360.00
69371RS23	40613	003	PCAR	10,000,000.00	10,022,800.00	10,022,800.00	4.950	4.848	495,000.00	-7,780.10	0.00	487,219.90
3136AKQM8	40614	003	FNMA	0.00	4,438,372.49	3,371,899.53	3.056	6.425	96,920.53	120,321.50	0.00	217,242.03
3130ATUP0	40615	003	FHLB	0.00	4,991,450.00	1,704,730.19	4.750	4.878	80,486.11	2,905.57	0.00	83,391.68
45950VRK4	40616	003	IFC	5,000,000.00	5,000,000.00	5,000,000.00	5.000	4.986	250,000.00	0.00	0.00	250,000.00
06406HDA4	40617	003	BK	10,000,000.00	9,557,400.00	9,557,400.00	3.000	5.158	300,000.00	194,312.20	0.00	494,312.20
3138L8UV4	40618	003	FNMA	11,905,450.19	12,174,317.39	11,607,158.49	2.920	3.102	351,264.33	9,830.46	0.00	361,094.79
91412GU94	40619	003	UNVHGR	4,685,000.00	4,501,113.75	4,501,113.75	3.063	4.733	143,501.56	70,126.11	0.00	213,627.67

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
13063D3A4	40620	003	CAS	5,000,000.00	5,224,500.00	5,224,500.00	5.700	4.333	285,000.00	-57,977.04	0.00	227,022.96	
923078CX5	40621	003	VNTCTF	3,645,000.00	3,185,620.65	3,185,620.65	1.741	4.895	63,459.46	92,908.19	0.00	156,367.65	
31422XR38	40622	003	FAMC	0.00	10,000,000.00	4,098,360.66	4.920	4.889	200,900.00	0.00	0.00	200,900.00	
13067WRC8	40623	003	CASPWR	3,155,000.00	2,816,941.75	2,816,941.75	0.790	4.861	24,924.50	112,373.93	0.00	137,298.43	
594918BY9	40624	003	MSFT	8,436,000.00	8,124,947.81	8,124,947.81	3.300	4.331	278,388.00	74,453.98	0.00	352,841.98	
9128285U0	40625	003	USTR	0.00	9,786,718.75	4,893,359.38	2.625	4.700	130,536.68	100,078.12	0.00	230,614.80	
13063D3A4	40626	003	CAS	7,075,000.00	7,430,518.75	7,430,518.75	5.700	4.161	403,275.00	-93,216.86	0.00	310,058.14	
3130AU4V3	40627	003	FHLB	0.00	10,000,000.00	5,218,579.23	4.800	4.765	249,333.33	0.00	0.00	249,333.33	
14913R3A3	40628	003	CAT	7,429,000.00	7,186,294.57	7,186,294.57	3.600	4.434	267,444.00	52,039.28	0.00	319,483.28	
917542QV7	40629	003	UTS	3,763,578.09	5,839,739.35	3,705,506.08	3.539	2.834	56,279.96	22,773.34	26,233.18	105,286.48	
06406FAE3	40630	003	BK	4,481,000.00	4,169,346.45	4,169,346.45	2.450	4.653	109,784.50	84,739.64	0.00	194,524.14	
438516BL9	40631	003	HON	5,000,000.00	4,660,750.00	4,660,750.00	2.500	4.544	125,000.00	87,360.52	0.00	212,360.52	
713448CT3	40632	003	PEP	5,000,000.00	4,811,250.00	4,811,250.00	2.750	4.497	137,500.00	79,473.68	0.00	216,973.68	
06406RAD9	40633	003	BK	5,000,000.00	4,789,100.00	4,789,100.00	3.250	4.378	162,500.00	47,720.93	0.00	210,220.93	
24422EWK1	40634	003	DE	5,000,000.00	4,957,350.00	4,957,350.00	4.150	4.355	207,500.00	8,978.95	0.00	216,478.95	
3137BJQ71	40635	003	FHLMC	7,101,000.00	7,101,000.00	6,821,398.13	2.770	2.876	196,697.64	0.00	0.00	196,697.64	
91412HJN4	40636	003	UNVHGR	2,015,000.00	1,737,171.80	1,737,171.80	1.272	5.126	25,630.80	63,665.27	0.00	89,296.07	
24422EWP0	40637	003	DE	10,000,000.00	9,995,300.00	9,995,300.00	4.800	4.805	480,000.00	1,566.67	0.00	481,566.67	
3134GYDA7	40638	003	FHLMC	15,000,000.00	15,000,000.00	15,000,000.00	5.020	5.006	753,000.00	0.00	0.00	753,000.00	
3135GADY4	40639	003	FNMA	0.00	50,000,000.00	25,409,836.07	5.000	4.960	1,263,888.88	0.00	0.00	1,263,888.88	
69371IRR65	40640	003	PCAR	10,000,000.00	9,108,000.00	9,108,000.00	2.000	4.585	200,000.00	218,746.59	0.00	418,746.59	
62479MU35	40641	003	MUFGBK	0.00	24,411,541.67	133,396.40	4.870	5.057	0.00	6,763.89	0.00	6,763.89	
89233HU36	40642	003	TMCC	0.00	24,410,118.06	133,388.62	4.910	5.098	0.00	6,819.44	0.00	6,819.44	
3134GXR63	40643	003	FHLMC	10,000,000.00	9,867,760.00	9,867,760.00	4.050	4.604	405,000.00	50,591.29	0.00	455,591.29	
313384HR3	40644	003	FHLB	0.00	48,946,527.78	267,467.36		4.790	0.00	12,847.22	0.00	12,847.22	
313384HR3	40645	003	FHLB	0.00	48,937,416.50	267,417.58		4.832	0.00	12,958.34	0.00	12,958.34	
313384HR3	40646	003	FHLB	0.00	9,787,483.33	53,483.52		4.832	0.00	2,591.67	0.00	2,591.67	
3132XGRH1	40647	003	FHLMC	19,822,496.20	20,000,000.00	19,862,344.48	3.690	3.699	735,817.43	804.31	0.00	736,621.74	
419792G34	40648	003	HIS	25,000,000.00	22,571,000.00	22,571,000.00	1.535	4.072	383,750.00	537,785.98	0.00	921,535.98	
13063DC48	40649	003	CAS	12,000,000.00	10,672,200.00	10,672,200.00	1.700	4.388	204,000.00	265,560.00	0.00	469,560.00	
91412GU94	40651	003	UNVHGR	2,020,000.00	1,952,612.80	1,952,612.80	3.063	4.606	61,872.60	28,307.34	0.00	90,179.94	
574193GK8	40652	003	MDS	3,000,000.00	2,785,170.00	2,785,170.00	2.800	4.752	84,000.00	48,702.01	0.00	132,702.01	
313384HR3	40653	003	FHLB	0.00	9,835,638.89	53,746.66		5.000	0.00	2,694.44	0.00	2,694.44	
313384HR3	40654	003	FHLB	0.00	9,841,192.00	53,777.01		4.992	0.00	2,691.66	0.00	2,691.66	
13063D3N6	40655	003	CAS	7,000,000.00	7,000,000.00	7,000,000.00	4.846	4.833	339,220.00	0.00	0.00	339,220.00	
574193WE4	40656	003	MDS	16,360,000.00	16,360,000.00	16,360,000.00	4.000	3.989	654,399.99	0.00	0.00	654,399.99	
313384LY3	40657	003	FHLB	0.00	14,639,791.67	3,239,953.89	4.750	4.934	0.00	160,312.50	0.00	160,312.50	
313384KG3	40658	003	FHLB	0.00	19,646,083.33	2,200,790.76	4.650	4.800	0.00	105,916.67	0.00	105,916.67	
313384LL1	40659	003	FHLB	0.00	19,578,716.67	3,691,069.54	4.710	4.878	0.00	180,550.00	0.00	180,550.00	
931142ER0	40660	003	WMT	18,875,000.00	17,077,156.25	17,077,156.25	1.050	4.201	198,187.50	521,114.13	0.00	719,301.63	

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Fund: General Pool												
912797GF8	40661	003	USTR	0.00	12,796,526.47	1,328,601.11	4.735	4.877	0.00	64,974.74	0.00	64,974.74
459058JT1	40662	003	IBRD	5,000,000.00	4,444,500.00	4,444,500.00	0.850	4.210	42,500.00	145,123.36	0.00	187,623.36
912797GG6	40663	003	USTR	0.00	9,837,036.11	1,209,471.65	4.930	5.081	0.00	61,625.00	0.00	61,625.00
459058JT1	40664	003	IBRD	10,000,000.00	8,868,500.00	8,868,500.00	0.850	4.309	85,000.00	298,199.12	0.00	383,199.12
3137FBAJ5	40665	003	FHLMC	4,805,000.00	4,805,000.00	4,664,979.30	3.281	3.370	157,652.04	0.00	0.00	157,652.04
3132XGRH1	40666	003	FHLMC	9,911,248.10	10,000,000.00	9,884,407.97	3.690	3.720	367,908.72	818.18	0.00	368,726.90
3140HSZG9	40667	003	FNMA	3,851,871.96	3,919,407.12	3,823,404.07	3.440	3.513	133,578.92	1,115.91	0.00	134,694.83
91412GU94	40668	003	UNVHGR	13,815,000.00	13,484,407.05	13,484,407.05	3.063	4.283	423,153.46	155,980.94	0.00	579,134.40
64990FY57	40669	003	NYSPIT	2,000,000.00	1,893,800.00	1,893,800.00	3.059	4.381	61,180.00	22,010.36	0.00	83,190.36
448980AD4	40670	003	HALST	14,000,000.00	13,999,680.80	13,999,680.80	5.150	5.137	720,999.96	104.37	0.00	721,104.33
891941AD8	40671	003	TMCC	10,000,000.00	9,999,441.00	9,999,441.00	4.710	4.699	471,000.00	118.24	0.00	471,118.24
3132XFLR7	40672	003	FHLMC	6,700,000.00	6,700,000.00	6,614,156.25	4.250	4.293	284,750.04	0.00	0.00	284,750.04
3130APZK4	40673	003	FHLB	26,000,000.00	24,002,160.00	24,002,160.00	1.190	4.599	309,400.00	797,364.08	0.00	1,106,764.08
437927AC0	40674	003	HAROT	10,000,000.00	9,998,380.00	9,998,380.00	4.930	4.921	492,999.96	363.36	0.00	493,363.32
64990FX90	40675	003	NYSPIT	0.00	7,248,310.80	5,109,464.99	2.319	5.227	121,323.00	146,501.93	0.00	267,824.93
89238JAC9	40676	003	TMCC	5,543,138.41	12,726,818.95	9,053,256.50	0.710	5.349	67,004.60	145,546.05	273,062.38	485,613.03
3130AQ4B6	40677	003	FHLB	25,000,000.00	23,606,450.00	23,606,450.00	1.200	5.038	300,000.00	892,665.48	0.00	1,192,665.48
574193WF1	40678	003	MDS	4,180,000.00	4,165,829.80	4,165,829.80	4.050	4.142	169,290.00	3,742.68	0.00	173,032.68
3130ARCZ2	40679	003	FHLB	8,500,000.00	8,061,221.50	8,061,221.50	2.160	4.620	183,600.00	189,856.08	0.00	373,456.08
3134GXCS1	40680	003	FHLMC	8,375,000.00	7,639,356.75	7,639,356.75	0.625	4.555	52,343.76	296,563.91	0.00	348,907.67
419792G34	40681	003	HIS	2,530,000.00	2,268,878.70	2,268,878.70	1.535	4.469	38,835.50	62,836.68	0.00	101,672.18
64990FS96	40682	003	NYSPIT	7,075,000.00	6,503,693.75	6,503,693.75	2.657	4.753	187,982.76	121,987.10	0.00	309,969.86
30312XAE7	40683	003	FHLMC	4,092,493.72	5,158,161.78	4,727,117.57	2.250	3.167	109,019.62	41,086.50	0.00	150,106.12
419792F92	40684	003	HIS	7,975,000.00	7,375,599.00	7,375,599.00	1.033	4.908	82,381.76	280,603.85	0.00	362,985.61
3140LKUP6	40685	003	FNMA	25,341,936.00	0.00	24,961,266.02	4.650	5.034	1,260,057.37	0.00	0.00	1,260,057.37
912796YH6	40686	003	USTR	0.00	19,786,144.44	3,676,114.27	5.065	5.191	0.00	191,344.45	0.00	191,344.45
912796XQ7	40687	003	USTR	0.00	49,862,361.11	1,634,831.51	4.955	5.038	0.00	82,583.33	0.00	82,583.33
912797FY8	40688	003	USTR	0.00	19,930,972.22	925,755.54	4.970	5.056	0.00	46,938.89	0.00	46,938.89
912797GJ0	40689	003	USTR	0.00	29,719,716.67	4,790,883.29	5.020	5.138	0.00	246,816.66	0.00	246,816.66
912796CR8	40690	003	USTR	0.00	49,357,500.00	11,058,237.70	5.140	5.279	0.00	585,388.89	0.00	585,388.89
912797FB8	40691	003	USTR	0.00	19,661,077.78	5,909,067.09	5.170	5.332	0.00	315,944.44	0.00	315,944.44
45906M4E8	40692	003	IBRD	25,000,000.00	0.00	23,293,073.77	4.500	4.627	1,053,125.00	27,576.19	0.00	1,080,701.19
45818WEK8	40693	003	IADB	9,420,000.00	0.00	8,720,330.79	4.375	4.680	385,794.79	23,472.36	0.00	409,267.15
3140LKYV9	40694	003	FNMA	7,896,000.00	0.00	7,326,927.76	4.790	4.805	353,003.84	0.00	0.00	353,003.84
31315KNE6	40695	003	FAMC	0.00	0.00	11,333,765.03	5.290	5.431	0.00	617,166.67	0.00	617,166.67
3135GAJ69	40696	003	FNMA	0.00	0.00	2,067,795.29	5.375	5.706	110,975.83	1,059.81	6,275.19	118,310.83
30333AAA0	40697	003	FHLMC	7,979,459.85	0.00	6,815,110.98	4.250	4.341	296,180.14	442.68	0.00	296,622.82
3140LKLH4	40698	003	FNMA	12,175,000.00	0.00	10,423,736.65	4.920	4.983	520,805.92	0.00	0.00	520,805.92
30333MAA4	40699	003	FHLMC	9,993,210.19	0.00	7,519,267.61	4.390	4.513	340,101.17	185.00	0.00	340,286.17
3134H1DF7	40700	003	FHLMC	0.00	0.00	7,336,065.57	5.420	5.434	399,725.00	0.00	0.00	399,725.00

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City of San Jose  
Total Earnings  
July 1, 2023 - June 30, 2024

										Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
3134H1DM2	40701	003	FHLMC	0.00	0.00	12,431,693.99	5.500	5.515	687,500.00	0.00	0.00	687,500.00	
3134H1DL4	40702	003	FHLMC	0.00	0.00	7,459,016.39	5.500	5.515	412,500.00	0.00	0.00	412,500.00	
3134H1EC3	40703	003	FHLMC	0.00	0.00	9,945,355.19	5.550	5.565	555,000.00	0.00	0.00	555,000.00	
91412HGF4	40704	003	UNVHGR	5,005,000.00	0.00	3,339,259.97	1.316	5.305	50,131.20	127,512.25	0.00	177,643.45	
80168FQH2	40705	003	SCVWTR	15,000,000.00	0.00	11,031,885.25	4.250	5.525	476,354.17	134,821.00	0.00	611,175.17	
3134H1FN8	40706	003	FHLMC	0.00	0.00	7,500,000.00	5.625	5.610	421,875.00	0.00	0.00	421,875.00	
3134H1FP3	40707	003	FHLMC	0.00	0.00	12,500,000.00	5.650	5.635	706,250.00	0.00	0.00	706,250.00	
3135GAJZ5	40708	003	FNMA	0.00	0.00	10,000,000.00	5.700	5.684	570,000.00	0.00	0.00	570,000.00	
31424WAJ1	40709	003	FAMC	0.00	0.00	10,000,000.00	5.800	5.784	580,000.00	0.00	0.00	580,000.00	
84247PJB8	40710	003	STNPWR	2,500,000.00	0.00	1,642,702.66	3.938	5.384	67,000.69	21,688.21	0.00	88,688.90	
882724V38	40711	003	TXS	7,400,000.00	0.00	4,630,054.64	5.616	5.619	260,894.40	0.00	0.00	260,894.40	
882724V61	40712	003	TXS	5,000,000.00	0.00	3,128,415.30	5.332	5.335	167,365.56	0.00	0.00	167,365.56	
02079KAC1	40713	003	GOOG	15,000,000.00	0.00	9,211,750.00	1.998	5.223	199,800.00	282,639.44	0.00	482,439.44	
912797HX8	40714	003	USTR	0.00	0.00	1,275,317.68	5.270	5.380	0.00	68,802.78	0.00	68,802.78	
3134H1HN6	40715	003	FHLMC	6,361,000.00	0.00	3,986,365.70	5.500	5.349	218,659.37	-4,840.67	0.00	213,818.70	
45818WEU6	40716	003	IADB	20,000,000.00	0.00	12,407,472.68	5.125	5.118	637,777.78	-1,037.04	0.00	636,740.74	
13063DRD2	40717	003	CAS	5,460,000.00	0.00	2,852,927.72	2.375	4.708	72,041.67	62,633.23	0.00	134,674.90	
419792M29	40718	003	HIS	4,360,000.00	0.00	2,362,046.08	5.000	4.472	116,266.67	-10,344.15	0.00	105,922.52	
419792M37	40719	003	HIS	2,000,000.00	0.00	1,087,322.13	5.000	4.474	53,333.33	-4,551.36	0.00	48,781.97	
3133EMSW3	40720	003	FFCB	5,000,000.00	0.00	2,345,198.91	1.400	4.943	37,527.77	78,709.00	0.00	116,236.77	
91412HGF4	40721	003	UNVHGR	6,190,000.00	0.00	2,941,942.61	1.316	4.498	42,766.71	89,929.06	0.00	132,695.77	
912797LL9	40722	003	USTR	0.00	0.00	10,535,683.06	5.200	5.332	0.00	563,333.33	0.00	563,333.33	
912796ZW2	40723	003	USTR	0.00	0.00	8,964,406.56	5.040	5.233	0.00	470,400.00	0.00	470,400.00	
912796Y45	40724	003	USTR	0.00	0.00	13,992,827.87	5.040	5.238	0.00	735,000.00	0.00	735,000.00	
912797FS1	40725	003	USTR	0.00	0.00	10,683,667.27	5.050	5.238	0.00	561,111.11	0.00	561,111.11	
89233GG18	40726	003	TMCC	50,000,000.00	0.00	23,294,650.31	5.270	5.484	0.00	1,280,902.78	0.00	1,280,902.78	
9128286Z8	40727	003	USTR	0.00	0.00	21,938,962.18	1.750	5.137	391,826.92	738,281.25	0.00	1,130,108.17	
47816FG13	40729	003	JNJ	25,000,000.00	0.00	10,940,390.71	5.130	5.326	0.00	584,250.00	0.00	584,250.00	
037833EH9	40730	003	AAPL	7,109,000.00	0.00	2,811,162.76	1.400	4.523	44,786.70	82,713.82	0.00	127,500.52	
438516CL8	40731	003	HON	35,000,000.00	0.00	15,636,951.91	4.250	4.328	669,375.00	9,281.63	0.00	678,656.63	
91282CCX7	40732	003	USTR	30,000,000.00	0.00	13,040,919.57	0.375	5.070	50,323.99	612,597.65	0.00	662,921.64	
912797GQ4	40733	003	USTR	0.00	0.00	3,907,042.62	5.220	5.330	0.00	208,800.00	0.00	208,800.00	
931142EE9	40734	003	WMT	14,400,000.00	0.00	6,328,345.97	3.700	4.221	239,760.00	28,097.31	0.00	267,857.31	
91282CCX7	40735	003	USTR	25,000,000.00	0.00	9,693,754.27	0.375	5.115	37,300.68	459,846.57	0.00	497,147.25	
373384TP1	40736	003	GAS	1,500,000.00	0.00	552,466.56	4.150	4.864	23,343.75	3,604.09	0.00	26,947.84	
91282CDB4	40737	003	USTR	20,000,000.00	0.00	6,848,719.26	0.625	5.188	44,057.37	312,207.45	0.00	356,264.82	
3132XGY42	40738	003	FHLMC	2,243,000.00	0.00	756,925.12	4.650	4.733	35,925.40	0.00	0.00	35,925.40	
912797HH3	40739	003	USTR	0.00	0.00	3,410,993.85	5.250	5.372	0.00	183,750.00	0.00	183,750.00	
912797FS1	40740	003	USTR	0.00	0.00	5,332,772.95	5.180	5.328	0.00	284,900.00	0.00	284,900.00	
912797HS9	40741	003	USTR	0.00	0.00	3,946,895.25	5.214	5.343	0.00	211,456.67	0.00	211,456.67	

City of San Jose  
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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
882724RC3	40742	003	TXS	7,810,000.00	0.00	2,029,932.95	2.182	4.679	47,810.65	47,427.90	0.00	95,238.55
89115DDN3	40743	003	TD	25,000,000.00	0.00	6,967,213.11	5.370	5.445	380,375.00	0.00	0.00	380,375.00
912797KL0	40744	003	USTR	25,000,000.00	0.00	6,787,046.79	5.115	5.324	0.00	362,312.50	0.00	362,312.50
3134H1YU1	40745	003	FHLMC	15,000,000.00	0.00	3,688,524.59	5.610	5.625	208,037.50	0.00	0.00	208,037.50
3132XGZK5	40746	003	FHLMC	13,652,000.00	0.00	3,382,681.65	4.850	4.880	165,530.49	0.00	0.00	165,530.49
912797KC0	40747	003	USTR	20,000,000.00	0.00	5,082,618.98	5.125	5.307	0.00	270,486.07	0.00	270,486.07
313384E88	40748	003	FHLB	40,000,000.00	0.00	9,406,302.37	5.100	5.287	0.00	498,666.66	0.00	498,666.66
3130BORH4	40749	003	FHLB	15,000,000.00	0.00	3,319,672.13	5.600	5.608	186,666.67	0.00	0.00	186,666.67
313384D89	40750	003	FHLB	20,000,000.00	0.00	4,443,921.80	5.120	5.298	0.00	236,088.89	0.00	236,088.89
313384D71	40751	003	FHLB	15,000,000.00	0.00	3,094,792.52	5.150	5.324	0.00	165,229.17	0.00	165,229.17
912797KD8	40752	003	USTR	15,000,000.00	0.00	3,054,366.80	5.170	5.345	0.00	163,716.67	0.00	163,716.67
24422EXH7	40753	003	DE	10,000,000.00	0.00	2,021,101.64	4.500	5.203	93,750.00	11,701.75	0.00	105,451.75
3130B0YZ6	40754	003	FHLB	20,000,000.00	0.00	4,098,360.66	5.270	5.272	216,655.56	0.00	0.00	216,655.56
30336BAA5	40755	003	FHLMC	16,998,965.39	0.00	3,085,909.76	5.020	5.056	156,449.96	8.66	0.00	156,458.62
3130B0ZS1	40756	003	FHLB	20,000,000.00	0.00	3,989,071.04	5.300	5.300	212,000.00	0.00	0.00	212,000.00
313384XN4	40757	003	FHLB	0.00	0.00	4,021,771.95	5.280	5.383	0.00	217,066.67	0.00	217,066.67
3133ERDH1	40758	003	FFCB	20,000,000.00	0.00	3,387,639.34	4.750	4.741	160,972.22	67.78	0.00	161,040.00
64990FD76	40759	003	NYSPLIT	8,045,000.00	0.00	1,175,532.76	1.748	5.097	23,047.14	37,028.54	0.00	60,075.68
91282CKP5	40760	003	USTR	20,000,000.00	0.00	3,078,995.90	4.625	4.436	140,760.87	-3,798.08	0.00	136,962.79
69371RT22	40761	003	PCAR	7,000,000.00	0.00	936,436.86	5.000	4.995	46,666.67	239.56	0.00	46,906.23
09290DAA9	40762	003	BLKRK	14,000,000.00	0.00	1,784,690.16	4.700	4.849	84,077.78	2,703.39	0.00	86,781.17
89236TMF9	40763	003	TMCC	15,000,000.00	0.00	1,881,268.03	5.050	5.061	94,687.50	791.25	0.00	95,478.75
3135GASV4	40764	003	FNMA	20,000,000.00	0.00	2,459,016.39	5.350	5.304	130,777.78	0.00	0.00	130,777.78
3130B1HQ3	40765	003	FHLB	30,000,000.00	0.00	2,704,918.03	5.125	5.039	136,666.67	0.00	0.00	136,666.67
3130B1MF1	40766	003	FHLB	20,000,000.00	0.00	1,530,054.64	5.000	5.069	77,777.78	0.00	0.00	77,777.78
574193WW4	40767	003	MDS	15,000,000.00	0.00	532,786.89	4.440	4.502	24,050.00	0.00	0.00	24,050.00
3137HDJJ0	40768	003	FHLMC	15,000,000.00	0.00	737,702.70	4.803	4.870	36,022.50	0.00	0.00	36,022.50
313384B40	40769	003	FHLB	60,000,000.00	0.00	3,250,478.14	5.250	5.369	0.00	175,000.00	0.00	175,000.00
437076BY7	40770	003	HD	10,000,000.00	0.00	276,637.98	2.950	5.007	9,013.89	4,874.93	0.00	13,888.82
30337MAA0	40771	003	FHLMC	9,000,000.00	0.00	98,847.74	4.990	5.044	5,000.00	0.00	0.00	5,000.00
313396ZG1	40772	003	FHLMC	70,000,000.00	0.00	1,906,716.64	5.245	5.334	0.00	101,986.11	0.00	101,986.11
039483AN2	40773	003	ADM	5,700,000.00	0.00	163,896.80	6.750	5.054	10,687.50	-2,381.36	0.00	8,306.14
313384ZP7	40774	003	FHLB	50,000,000.00	0.00	952,804.34	5.240	5.332	0.00	50,944.44	0.00	50,944.44
437076DC3	40775	003	HD	10,000,000.00	0.00	163,486.89	4.750	4.885	7,916.67	91.00	0.00	8,007.67
24422EXT1	40776	003	DE	10,000,000.00	0.00	109,128.96	4.850	4.955	5,388.88	32.96	0.00	5,421.84
Subtotal				3,005,343,274.84	2,889,536,915.17	2,617,300,977.24		3.302	62,682,292.67	23,660,859.09	308,822.11	86,651,973.87
Total				3,005,343,274.84	2,889,536,915.17	2,617,300,977.24		3.302	62,682,292.67	23,660,859.09	308,822.11	86,651,973.87

## SECTION C

### PORTFOLIO HOLDINGS AT COST

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

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

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

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

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

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

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

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

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

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

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**City of San Jose**  
**Portfolio Management**  
**Investment Status Report - Investments**  
**June 30, 2024**

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Money Markets</b>												
VP6000104	36512	FEDRAT	0.00	5.190		07/01/2023	5.190	5.190	07/01 - Monthly		0.00	0.00
<b>Money Markets Totals</b>			<b>0.00</b>				<b>0.000</b>	<b>0.000</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>State Pool</b>												
CITY	32936	STPOOL	23,128,887.95	4.360			4.360	4.360	07/01 - Quarterly		23,128,887.95	23,128,887.95
CSJFA	37042	STPOOL	5,529,425.69	4.360			4.360	4.360	07/01 - Quarterly		5,529,425.69	5,529,425.69
<b>State Pool Totals</b>			<b>28,658,313.64</b>				<b>4.360</b>	<b>4.360</b>		<b>0.00</b>	<b>28,658,313.64</b>	<b>28,658,313.64</b>
<b>JPA Pool</b>												
CAMP	40566	CAMP	221,620,324.53	5.440			5.440	5.440	07/01 - Monthly		221,620,324.53	221,620,324.53
<b>JPA Pool Totals</b>			<b>221,620,324.53</b>				<b>5.440</b>	<b>5.440</b>		<b>0.00</b>	<b>221,620,324.53</b>	<b>221,620,324.53</b>
<b>Corp Medium Term Notes</b>												
037833DF4	40463	AAPL	15,114,000.00	2.750	01/13/2025	01/14/2022	1.295	1.295	07/13 - 01/13	Received	15,723,396.48	15,222,437.56
037833EH9	40730	AAPL	7,109,000.00	1.400	08/05/2028	01/19/2024	4.272	4.272	02/05 - 08/05	Received	6,273,692.50	6,356,406.32
039483BL5	40599	ADM	9,780,000.00	2.500	08/11/2026	10/05/2022	4.606	4.606	02/11 - 08/11	Received	9,060,681.00	9,385,568.23
039483BL5	40601	ADM	9,215,000.00	2.500	08/11/2026	10/07/2022	4.674	4.674	02/11 - 08/11	Received	8,517,148.05	8,831,786.50
039483AN2	40773	ADM	5,700,000.00	6.750	12/15/2027	06/21/2024	5.089	5.089	12/15 - 06/15	6,412.50	5,998,623.00	5,996,241.64
06406HDA4	40617	BK	10,000,000.00	3.000	02/24/2025	11/14/2022	5.080	5.080	02/24 - 08/24	Received	9,557,400.00	9,874,236.83
06406FAE3	40630	BK	4,481,000.00	2.450	08/17/2026	12/13/2022	4.523	4.523	02/17 - 08/17	Received	4,169,346.45	4,300,692.89
06406RAD9	40633	BK	5,000,000.00	3.250	05/16/2027	12/15/2022	4.308	4.308	05/16 - 11/16	Received	4,789,100.00	4,862,802.33
09290DAA9	40762	BLKRK	14,000,000.00	4.700	03/14/2029	05/15/2024	4.870	4.870	09/14 - 03/14	111,494.44	13,897,800.00	13,900,503.39
14913R3A3	40628	CAT	7,429,000.00	3.600	08/12/2027	12/13/2022	4.381	4.381	02/12 - 08/12	Received	7,186,294.57	7,266,955.46
194162AN3	40580	CL	8,202,000.00	3.100	08/15/2027	09/09/2022	3.774	3.774	02/15 - 08/15	Received	7,955,201.82	8,045,805.66
24422EWK1	40634	DE	5,000,000.00	4.150	09/15/2027	12/15/2022	4.349	4.349	03/15 - 09/15	Received	4,957,350.00	4,971,217.49
24422EWP0	40637	DE	10,000,000.00	4.800	01/09/2026	01/09/2023	4.817	4.817	07/09 - 01/09		9,995,300.00	9,997,615.19
24422EXH7	40753	DE	10,000,000.00	4.500	01/16/2029	04/16/2024	5.138	5.138	07/16 - 01/16	122,500.00	9,733,200.00	9,744,901.75
24422EXT1	40776	DE	10,000,000.00	4.850	06/11/2029	06/27/2024	4.883	4.883	12/11 - 06/11	21,555.56	9,985,300.00	9,985,332.96
02079KAC1	40713	GOOG	15,000,000.00	1.998	08/15/2026	10/31/2023	5.063	5.063	02/15 - 08/15	Received	13,817,625.00	14,100,264.44
437076BY7	40770	HD	10,000,000.00	2.950	06/15/2029	06/20/2024	4.761	4.761	12/15 - 06/15	4,097.22	9,204,500.00	9,209,374.93
437076DC3	40775	HD	10,000,000.00	4.750	06/25/2029	06/25/2024	4.812	4.812	12/25 - 06/25		9,972,700.00	9,972,791.00
438516BL9	40631	HON	5,000,000.00	2.500	11/01/2026	12/13/2022	4.420	4.420	05/01 - 11/01	Received	4,660,750.00	4,796,158.80
438516CL8	40731	HON	35,000,000.00	4.250	01/15/2029	01/19/2024	4.316	4.316	07/15 - 01/15	16,527.78	34,897,100.00	34,906,381.63
478160BY9	40574	JNJ	13,945,000.00	2.450	03/01/2026	08/25/2022	3.347	3.347	09/01 - 03/01	Received	13,533,204.15	13,749,836.09
478160BY9	40575	JNJ	4,214,000.00	2.450	03/01/2026	08/26/2022	3.457	3.457	09/01 - 03/01	Received	4,074,727.30	4,147,941.80
48133DP95	40569	JPM	10,000,000.00	4.570	07/28/2027	07/28/2022	4.570	4.570	01/28 - 07/28		10,000,000.00	10,000,000.00
48133DQ45	40570	JPM	10,000,000.00	4.100	07/28/2025	07/28/2022	4.100	4.100	01/28 - 07/28		10,000,000.00	10,000,000.00

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<b>Corp Medium Term Notes</b>												
48133DQ52	40571	JPM	10,000,000.00	4.250	07/28/2026	07/28/2022	4.250	4.250	01/28 - 07/28		10,000,000.00	10,000,000.00
88579YAV3	40598	MMM	7,150,000.00	2.250	09/19/2026	10/05/2022	4.839	4.839	03/19 - 09/19	Received	6,490,770.00	6,780,571.95
594918BJ2	40528	MSFT	4,000,000.00	3.125	11/03/2025	04/25/2022	3.129	3.129	05/03 - 11/03	Received	3,999,400.00	3,999,771.92
594918BB9	40557	MSFT	11,335,000.00	2.700	02/12/2025	06/15/2022	3.498	3.498	08/12 - 02/12	Received	11,106,939.80	11,282,334.06
594918BB9	40564	MSFT	7,250,000.00	2.700	02/12/2025	06/16/2022	3.607	3.607	08/12 - 02/12	Received	7,084,700.00	7,211,787.34
594918BY9	40624	MSFT	8,436,000.00	3.300	02/06/2027	12/02/2022	4.272	4.272	02/06 - 08/06	Received	8,124,947.81	8,242,626.46
69371RS23	40602	PCAR	5,000,000.00	4.950	10/03/2025	10/07/2022	4.617	4.617	04/03 - 10/03	Received	5,045,950.00	5,019,302.42
69371RS23	40613	PCAR	10,000,000.00	4.950	10/03/2025	10/28/2022	4.864	4.864	04/03 - 10/03	Received	10,022,800.00	10,009,768.34
69371RR65	40640	PCAR	10,000,000.00	2.000	02/04/2027	01/06/2023	4.414	4.414	02/04 - 08/04	Received	9,108,000.00	9,433,081.74
69371RT22	40761	PCAR	7,000,000.00	5.000	05/13/2027	05/13/2024	5.028	5.028	11/13 - 05/13		6,994,610.00	6,994,849.56
713448CT3	40632	PEP	5,000,000.00	2.750	04/30/2025	12/15/2022	4.441	4.441	04/30 - 10/30	Received	4,811,250.00	4,933,992.69
89236TMF9	40763	TMCC	15,000,000.00	5.050	05/16/2029	05/16/2024	5.098	5.098	11/16 - 05/16		14,968,350.00	14,969,141.25
931142EW9	40603	WMT	3,000,000.00	3.900	09/09/2025	10/07/2022	4.387	4.387	03/09 - 09/09	Received	2,960,250.00	2,983,827.95
931142ER0	40608	WMT	10,000,000.00	1.050	09/17/2026	10/20/2022	4.684	4.684	03/17 - 09/17	Received	8,715,600.00	9,273,360.06
931142ER0	40660	WMT	18,875,000.00	1.050	09/17/2026	04/05/2023	4.035	4.035	09/17 - 03/17	Received	17,077,156.25	17,722,758.76
931142EE9	40734	WMT	14,400,000.00	3.700	06/26/2028	01/19/2024	4.179	4.179	06/26 - 12/26	Received	14,123,016.00	14,151,113.31
<b>Corp Medium Term Notes Totals</b>			<b>390,635,000.00</b>				<b>4.327</b>	<b>4.327</b>		<b>282,587.50</b>	<b>378,594,180.18</b>	<b>382,633,540.70</b>
<b>Negotiable CDs</b>												
89115DDN3	40743	TD	25,000,000.00	5.370	02/28/2025	03/21/2024	5.370	5.445	02/28 - At Maturity		25,000,000.00	25,000,000.00
<b>Negotiable CDs Totals</b>			<b>25,000,000.00</b>				<b>5.370</b>	<b>5.445</b>		<b>0.00</b>	<b>25,000,000.00</b>	<b>25,000,000.00</b>
<b>Commercial Paper Discounts</b>												
47816FG13	40729	JNJ	25,000,000.00	5.130	07/01/2024	01/19/2024	5.253	5.326	07/01 - At Maturity		24,415,750.00	25,000,000.00
89233GG18	40726	TMCC	50,000,000.00	5.270	07/01/2024	01/08/2024	5.409	5.484	07/01 - At Maturity		48,719,097.22	50,000,000.00
<b>Commercial Paper Discounts Totals</b>			<b>75,000,000.00</b>				<b>5.357</b>	<b>5.431</b>		<b>0.00</b>	<b>73,134,847.22</b>	<b>75,000,000.00</b>
<b>Federal Agency Coupon Securities</b>												
31422BJ27	40299	FAMC	2,500,000.00	0.500	07/14/2025	07/28/2020	0.501	0.501	01/14 - 07/14	Received	2,499,875.00	2,499,973.89
31422B6K1	40334	FAMC	10,000,000.00	0.480	01/15/2026	01/15/2021	0.496	0.496	07/15 - 01/15		9,992,000.00	9,997,537.78
31422B6K1	40337	FAMC	10,000,000.00	0.480	01/15/2026	01/15/2021	0.497	0.497	07/15 - 01/15		9,991,610.00	9,997,417.74
3133ENS43	40607	FFCB	10,000,000.00	4.375	10/17/2024	10/17/2022	4.599	4.599	04/17 - 10/17		9,957,600.00	9,993,757.78
3133ERDH1	40758	FFCB	20,000,000.00	4.750	04/30/2029	04/30/2024	4.752	4.752	10/30 - 04/30		19,998,000.00	19,998,067.78
3130AGWK7	40157	FHLB	3,000,000.00	1.500	08/15/2024	08/16/2019	1.549	1.549	02/15 - 08/15		2,992,950.00	2,999,827.57
3137EAXE3	40309	FHLMC	5,000,000.00	0.375	09/23/2025	09/25/2020	0.436	0.436	03/23 - 09/23		4,984,950.00	4,996,300.28
3135G0V75	40142	FNMA	10,000,000.00	1.750	07/02/2024	07/08/2019	1.830	1.830	01/02 - 07/02		9,962,100.00	9,999,978.87
3135G0W66	40183	FNMA	10,000,000.00	1.625	10/15/2024	10/22/2019	1.661	1.661	04/15 - 10/15	Received	9,983,000.00	9,999,013.94

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Federal Agency Coupon Securities</b>												
3135G04Z3	40288	FNMA	10,000,000.00	0.500	06/17/2025	06/19/2020	0.542	0.542	12/17 - 06/17		9,979,300.00	9,996,016.57
3135G05X7	40329	FNMA	10,000,000.00	0.375	08/25/2025	12/29/2020	0.429	0.429	02/25 - 08/25	Received	9,975,300.00	9,993,898.69
3135G06G3	40333	FNMA	10,000,000.00	0.500	11/07/2025	01/06/2021	0.417	0.417	05/07 - 11/07	Received	10,039,690.00	10,011,079.46
<b>Federal Agency Coupon Securities Totals</b>			<b>110,500,000.00</b>				<b>1.881</b>	<b>1.881</b>		<b>0.00</b>	<b>110,356,375.00</b>	<b>110,482,870.35</b>
<b>Federal Agency Discounts</b>												
313384E88	40748	FHLB	40,000,000.00	5.100	09/06/2024	04/04/2024	5.301	5.375	09/06 - At Maturity		39,121,666.67	39,620,333.33
313384D89	40750	FHLB	20,000,000.00	5.120	08/29/2024	04/09/2024	5.313	5.386	08/29 - At Maturity		19,596,088.89	19,832,177.78
313384D71	40751	FHLB	15,000,000.00	5.150	08/28/2024	04/15/2024	5.339	5.413	08/28 - At Maturity		14,710,312.50	14,875,541.67
313384B40	40769	FHLB	60,000,000.00	5.250	08/09/2024	06/11/2024	5.384	5.459	08/09 - At Maturity		59,483,750.00	59,658,750.00
313384ZP7	40774	FHLB	50,000,000.00	5.240	07/19/2024	06/24/2024	5.347	5.421	07/19 - At Maturity		49,818,055.56	49,869,000.00
313396ZG1	40772	FHLMC	70,000,000.00	5.245	07/12/2024	06/21/2024	5.349	5.423	07/12 - At Maturity		69,785,829.17	69,887,815.28
<b>Federal Agency Discounts Totals</b>			<b>255,000,000.00</b>				<b>5.346</b>	<b>5.420</b>		<b>0.00</b>	<b>252,515,702.79</b>	<b>253,743,618.06</b>
<b>Treasury Coupon Securities</b>												
9128283Z1	40578	USTR	30,000,000.00	2.750	02/28/2025	09/02/2022	3.539	3.539	02/28 - 08/31	Received	29,439,843.75	29,851,035.37
9128284Z0	40586	USTR	10,000,000.00	2.750	08/31/2025	09/15/2022	3.760	3.760	02/28 - 08/31	Received	9,719,531.25	9,889,473.00
91282CCX7	40732	USTR	30,000,000.00	0.375	09/15/2024	01/19/2024	5.079	5.079	03/15 - 09/15	Received	29,103,515.63	29,716,113.28
91282CCX7	40735	USTR	25,000,000.00	0.375	09/15/2024	02/06/2024	5.133	5.133	03/15 - 09/15	Received	24,300,781.25	24,760,627.82
91282CDB4	40737	USTR	20,000,000.00	0.625	10/15/2024	02/23/2024	5.184	5.184	04/15 - 10/15	Received	19,431,250.00	19,743,457.45
91282CKP5	40760	USTR	20,000,000.00	4.625	04/30/2029	05/06/2024	4.485	4.485	10/31 - 04/30	15,081.52	20,123,437.50	20,119,639.42
<b>Treasury Coupon Securities Totals</b>			<b>135,000,000.00</b>				<b>4.575</b>	<b>4.575</b>		<b>15,081.52</b>	<b>132,118,359.38</b>	<b>134,080,346.34</b>
<b>Treasury Discounts</b>												
912797KL0	40744	USTR	25,000,000.00	5.115	09/19/2024	03/21/2024	5.324	5.398	09/19 - At Maturity		24,353,520.83	24,715,833.33
912797KC0	40747	USTR	20,000,000.00	5.125	08/22/2024	03/28/2024	5.322	5.396	08/22 - At Maturity		19,581,458.40	19,851,944.47
912797KD8	40752	USTR	15,000,000.00	5.170	08/29/2024	04/16/2024	5.345	5.420	08/29 - At Maturity		14,709,187.50	14,872,904.17
<b>Treasury Discounts Totals</b>			<b>60,000,000.00</b>				<b>5.328</b>	<b>5.402</b>		<b>0.00</b>	<b>58,644,166.73</b>	<b>59,440,681.97</b>
<b>Federal Agency Callables</b>												
31422XCX8	40360	FAMC	10,000,000.00	1.000	04/20/2026	04/20/2021	1.000	1.000	10/20 - 04/20		10,000,000.00	10,000,000.00
3133EMLR1	40330	FFCB	10,000,000.00	0.500	12/23/2025	12/29/2020	0.500	0.500	06/23 - 12/23	Received	10,000,000.00	10,000,000.00
3133EMSU7	40358	FFCB	10,000,000.00	0.800	03/09/2026	03/09/2021	0.800	0.800	09/09 - 03/09		10,000,000.00	10,000,000.00
3133ENFZ8	40423	FFCB	10,000,000.00	1.010	12/02/2024	12/02/2021	0.963	0.963	06/02 - 12/02		10,013,900.00	10,001,943.43
3133ENMH0	40479	FFCB	10,350,000.00	1.600	01/27/2026	01/27/2022	1.603	1.603	07/27 - 01/27		10,348,965.00	10,349,593.19
3133ENPB0	40486	FFCB	15,150,000.00	2.180	02/16/2027	02/16/2022	2.196	2.196	08/16 - 02/16		15,138,637.50	15,144,034.69
3133ENQC7	40498	FFCB	150,000.00	1.940	09/03/2024	03/22/2022	2.363	2.363	09/03 - 03/03	Received	148,500.00	149,894.44

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<b>Federal Agency Callables</b>												
3133EMSC7	40522	FFCB	3,500,000.00	0.480	03/03/2025	04/22/2022	3.000	3.000	09/03 - 03/03	Received	3,259,655.00	3,443,585.36
3133ENUZ1	40524	FFCB	20,000,000.00	3.090	10/20/2025	04/22/2022	3.258	3.258	10/20 - 04/20	Received	19,890,000.00	19,958,990.46
3133ENVK3	40526	FFCB	20,000,000.00	3.650	10/27/2026	04/27/2022	3.650	3.650	10/27 - 04/27		20,000,000.00	20,000,000.00
3133ENYA2	40550	FFCB	5,200,000.00	3.450	06/01/2027	06/07/2022	3.545	3.545	12/01 - 06/01	Received	5,177,640.00	5,186,913.04
3133EMSW3	40720	FFCB	5,000,000.00	1.400	03/10/2028	12/18/2023	4.669	4.669	03/10 - 09/10	Received	4,379,300.00	4,458,009.00
3130AKPW0	40340	FHLB	10,000,000.00	0.600	01/28/2026	01/28/2021	0.540	0.540	07/28 - 01/28		10,000,000.00	10,000,000.00
3130AKXX9	40350	FHLB	10,000,000.00	0.500	02/25/2026	02/25/2021	0.500	0.500	08/25 - 02/25		10,000,000.00	10,000,000.00
3130AKXX9	40353	FHLB	10,000,000.00	0.500	02/25/2026	02/25/2021	0.500	0.500	08/25 - 02/25		9,994,000.00	9,998,020.00
3130APRF4	40409	FHLB	20,000,000.00	1.000	11/15/2024	11/17/2021	1.015	1.015	05/15 - 11/15	Received	19,991,000.00	19,998,881.26
3130APU45	40418	FHLB	4,875,000.00	0.850	11/22/2024	11/30/2021	0.901	0.901	05/22 - 11/22	Received	4,867,687.50	4,874,038.19
3130APKF1	40421	FHLB	2,725,000.00	0.750	11/08/2024	11/30/2021	0.923	0.923	05/08 - 11/08	Received	2,711,375.00	2,723,364.48
3130APS48	40446	FHLB	13,240,000.00	1.050	11/18/2024	12/17/2021	1.047	1.047	05/18 - 11/18	Received	13,241,098.92	13,240,143.25
3130AQG49	40461	FHLB	2,485,000.00	1.000	10/18/2024	01/18/2022	1.200	1.200	07/18 - 01/18		2,471,605.85	2,483,552.35
3130AQCNI	40467	FHLB	5,000,000.00	1.750	01/17/2025	01/18/2022	1.284	1.284	03/17 - Quarterly	Received	4,986,250.00	4,997,502.32
3130ALHH0	40470	FHLB	25,000,000.00	0.960	03/05/2026	01/18/2022	1.481	1.481	03/05 - 09/05	Received	24,479,750.00	24,788,681.24
3130AQQQ9	40472	FHLB	20,000,000.00	2.375	01/28/2025	01/28/2022	1.563	1.563	04/28 - Quarterly		20,000,000.00	20,000,000.00
3130AQN58	40473	FHLB	14,000,000.00	1.750	01/27/2025	01/27/2022	1.443	1.443	07/27 - 01/27		13,982,500.00	13,996,662.04
3130AQMQ3	40475	FHLB	7,200,000.00	1.875	10/28/2025	01/28/2022	1.541	1.541	04/28 - Quarterly		7,189,200.00	7,196,184.00
3130AQQQ9	40477	FHLB	20,000,000.00	2.375	01/28/2025	01/28/2022	0.750	0.750	04/28 - Quarterly		20,000,000.00	20,000,000.00
3130AQMU4	40478	FHLB	12,500,000.00	2.500	10/28/2024	01/28/2022	1.455	1.455	04/28 - Quarterly		12,495,875.00	12,499,512.50
3130ARRAY7	40495	FHLB	1,000,000.00	2.375	03/24/2025	03/24/2022	2.137	2.137	09/24 - 03/24		992,500.00	998,173.61
3130AR7C9	40497	FHLB	1,565,000.00	1.850	12/27/2024	03/28/2022	2.357	2.357	06/27 - 12/27		1,544,029.00	1,561,268.05
3130AQT78	40499	FHLB	2,360,000.00	1.750	02/28/2025	03/22/2022	2.428	2.428	08/28 - 02/28	Received	2,314,924.00	2,349,883.51
3130AMR53	40502	FHLB	20,000,000.00	0.620	12/09/2024	03/22/2022	2.400	2.400	06/09 - 12/09	Received	19,070,000.00	19,849,600.82
3130ANWN6	40508	FHLB	825,000.00	0.700	06/30/2025	03/22/2022	2.500	2.500	03/30 - 09/30	Received	778,622.63	810,866.32
3130AQJM6	40516	FHLB	1,400,000.00	1.250	01/28/2025	04/11/2022	2.800	2.800	07/28 - 01/28	Received	1,341,991.00	1,388,075.61
3130AQGT4	40518	FHLB	23,060,000.00	1.100	01/13/2025	04/11/2022	2.808	2.808	07/13 - 01/13	Received	22,022,300.00	22,859,154.84
3130AQMR1	40519	FHLB	23,390,000.00	1.250	01/27/2025	04/11/2022	2.808	2.808	07/27 - 01/27	Received	22,416,742.10	23,190,704.64
3130AQZ48	40520	FHLB	3,060,000.00	2.000	08/28/2024	04/11/2022	2.724	2.724	08/28 - 02/28	Received	3,009,204.00	3,056,621.50
3130ARVJ7	40523	FHLB	20,000,000.00	3.250	04/29/2027	04/29/2022	3.250	3.250	10/29 - 04/29		20,000,000.00	20,000,000.00
3130AMNR9	40545	FHLB	20,000,000.00	0.625	11/27/2024	05/24/2022	2.916	2.916	05/28 - 11/28	Received	18,899,647.00	19,822,091.32
3130ARMT5	40552	FHLB	8,905,000.00	2.800	10/25/2024	06/07/2022	3.000	3.000	10/25 - 04/25	Received	8,864,126.05	8,899,569.20
3130APZK4	40673	FHLB	26,000,000.00	1.190	11/26/2025	05/24/2023	4.466	4.466	05/26 - 11/26	Received	24,002,160.00	24,881,475.39
3130AQ4B6	40677	FHLB	25,000,000.00	1.200	12/23/2024	06/01/2023	4.954	4.954	06/23 - 12/23	Received	23,606,450.00	24,573,504.27
3130ARCZ2	40679	FHLB	8,500,000.00	2.160	09/24/2025	06/02/2023	4.537	4.537	09/24 - 03/24	Received	8,061,221.50	8,266,371.54
3130BORH4	40749	FHLB	15,000,000.00	5.600	04/11/2029	04/11/2024	5.600	5.600	10/11 - 04/11		15,000,000.00	15,000,000.00
3130BOYZ6	40754	FHLB	20,000,000.00	5.270	04/17/2029	04/17/2024	5.270	5.270	10/17 - 04/17		20,000,000.00	20,000,000.00

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<b>Federal Agency Callables</b>												
3130B0ZS1	40756	FHLB	20,000,000.00	5.300	04/17/2029	04/19/2024	5.300	5.300	10/17 - 04/17		20,000,000.00	20,000,000.00
3130B1HQ3	40765	FHLB	30,000,000.00	5.125	05/15/2029	05/29/2024	5.126	5.126	11/15 - 05/15		30,000,000.00	30,000,000.00
3130B1MF1	40766	FHLB	20,000,000.00	5.000	05/25/2029	06/03/2024	5.000	5.000	11/28 - 05/28		20,000,000.00	20,000,000.00
3134GVQX9	40261	FHLMC	10,000,000.00	0.700	05/05/2025	05/05/2020	0.720	0.720	11/05 - 05/05		9,990,000.00	9,998,311.11
3134GVSU9	40265	FHLMC	10,000,000.00	0.700	04/01/2025	05/08/2020	0.700	0.700	07/01 - 01/01		10,000,000.00	10,000,000.00
3134GVB49	40273	FHLMC	40,000,000.00	0.750	06/18/2025	06/23/2020	0.750	0.750	12/18 - 06/18		40,000,000.00	40,000,000.00
3134GW5R3	40505	FHLMC	2,000,000.00	0.650	10/27/2025	03/22/2022	2.500	2.500	04/27 - 10/27	Received	1,873,460.00	1,953,488.00
3134GWUG9	40506	FHLMC	1,500,000.00	0.570	09/24/2025	03/22/2022	2.500	2.500	03/24 - 09/24	Received	1,403,410.20	1,466,094.07
3134GWVN3	40507	FHLMC	17,490,000.00	0.600	09/30/2025	03/22/2022	2.500	2.500	03/30 - 09/30	Received	16,376,215.10	17,095,607.71
3134GXSF2	40525	FHLMC	10,000,000.00	4.500	04/29/2025	04/29/2022	3.542	3.542	10/29 - 04/29		10,000,000.00	10,000,000.00
3134GXRL0	40551	FHLMC	12,940,000.00	3.125	05/12/2025	06/07/2022	3.270	3.270	11/12 - 05/12	Received	12,887,851.80	12,924,627.40
3134GYDA7	40638	FHLMC	15,000,000.00	5.020	07/26/2024	01/26/2023	5.020	5.020	07/26 - 01/26		15,000,000.00	15,000,000.00
3134GXR63	40643	FHLMC	10,000,000.00	4.050	08/28/2025	01/17/2023	4.591	4.591	02/28 - 08/28	Received	9,867,760.00	9,941,398.43
3134GXCS1	40680	FHLMC	8,375,000.00	0.625	11/25/2025	06/02/2023	4.402	4.402	11/25 - 05/25	Received	7,639,356.75	7,959,810.53
3134H1HN6	40715	FHLMC	6,361,000.00	5.500	10/20/2028	11/16/2023	5.167	5.167	04/20 - 10/20	Received	6,399,166.00	6,394,325.33
3134H1YU1	40745	FHLMC	15,000,000.00	5.610	04/02/2029	04/02/2024	5.610	5.610	10/02 - 04/02		15,000,000.00	15,000,000.00
3136G4WU3	40281	FNMA	30,000,000.00	0.850	06/23/2025	06/23/2020	0.850	0.850	01/16 - 07/16		30,000,000.00	30,000,000.00
3135G06R9	40331	FNMA	15,000,000.00	0.550	01/28/2026	01/28/2021	0.550	0.550	07/28 - 01/28		15,000,000.00	15,000,000.00
3136G4H55	40503	FNMA	2,350,000.00	0.550	08/05/2025	03/22/2022	2.500	2.500	08/05 - 02/05	Received	2,202,791.30	2,302,184.48
3136G4R62	40504	FNMA	1,715,000.00	0.625	08/28/2025	03/22/2022	2.500	2.500	08/28 - 02/28	Received	1,609,825.91	1,679,516.51
3135GASV4	40764	FNMA	20,000,000.00	5.350	05/16/2029	05/17/2024	5.350	5.350	11/16 - 05/16		20,000,000.00	20,000,000.00
<b>Federal Agency Callables Totals</b>			<b>814,171,000.00</b>				<b>2.763</b>	<b>2.763</b>		<b>0.00</b>	<b>801,940,694.11</b>	<b>809,712,229.43</b>
<b>Supranational</b>												
45818WCS3	40201	IADB	11,000,000.00	1.700	11/15/2024	01/08/2020	1.692	1.692	05/15 - 11/15	Received	11,003,960.00	11,000,303.74
45818WCW4	40321	IADB	10,000,000.00	0.340	10/15/2024	11/12/2020	0.352	0.352	04/15 - 10/15		9,995,330.00	9,999,656.28
45818WCZ7	40357	IADB	10,000,000.00	0.650	02/20/2026	02/24/2021	0.650	0.650	08/20 - 02/20		10,000,000.00	10,000,000.00
45818WEK8	40693	IADB	9,420,000.00	4.375	02/24/2028	07/24/2023	4.673	4.673	08/24 - 02/24	Received	9,305,076.00	9,328,548.36
45818WEU6	40716	IADB	20,000,000.00	5.125	11/17/2026	11/17/2023	5.116	5.116	11/17 - Annually		20,005,000.00	20,003,962.96
459058JB0	40246	IBRD	3,000,000.00	0.625	04/22/2025	04/22/2020	0.704	0.704	10/22 - 04/22		2,988,390.00	2,998,123.05
459058JA2	40335	IBRD	20,000,000.00	0.750	03/11/2025	01/11/2021	0.401	0.401	03/11 - 09/11	Received	20,288,120.00	20,048,020.00
459058JL8	40336	IBRD	10,000,000.00	0.500	10/28/2025	01/11/2021	0.508	0.508	04/28 - 10/28	Received	9,996,360.00	9,998,994.63
459058JL8	40338	IBRD	10,000,000.00	0.500	10/28/2025	01/11/2021	0.514	0.514	04/28 - 10/28	Received	9,993,370.00	9,998,168.78
459058DX8	40339	IBRD	4,765,000.00	2.500	11/25/2024	01/12/2021	0.351	0.351	05/25 - 11/25	Received	5,158,198.27	4,805,646.48
459058JE4	40341	IBRD	10,000,000.00	0.375	07/28/2025	01/13/2021	0.522	0.522	01/28 - 07/28	Received	9,933,980.00	9,984,373.25
459056HV2	40344	IBRD	10,000,000.00	1.500	08/28/2024	01/22/2021	0.306	0.306	02/28 - 08/28	Received	10,427,200.00	10,018,788.89
45905U5Y6	40354	IBRD	5,000,000.00	0.600	02/18/2026	02/18/2021	0.600	0.600	08/18 - 02/18		5,000,000.00	5,000,000.00

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<b>Supranational</b>												
45905U5Y6	40355	IBRD	5,000,000.00	0.600	02/18/2026	02/18/2021	0.600	0.600	08/18 - 02/18		5,000,000.00	5,000,000.00
459058JA2	40359	IBRD	10,000,000.00	0.750	03/11/2025	03/12/2021	0.611	0.611	09/11 - 03/11	Received	10,054,800.00	10,009,520.50
459058JT1	40662	IBRD	5,000,000.00	0.850	02/10/2027	04/12/2023	4.010	4.010	08/10 - 02/10	Received	4,444,500.00	4,621,469.88
459058JT1	40664	IBRD	10,000,000.00	0.850	02/10/2027	04/24/2023	4.100	4.100	08/10 - 02/10	Received	8,868,500.00	9,222,197.29
45906M4E8	40692	IBRD	25,000,000.00	4.500	06/26/2028	07/24/2023	4.632	4.632	12/26 - 06/26	Received	24,855,000.00	24,882,576.19
45950VPG5	40332	IFC	8,550,000.00	0.425	11/19/2024	01/06/2021	0.320	0.320	05/19 - 11/19	Received	8,584,490.70	8,553,416.88
45950VPL4	40347	IFC	10,000,000.00	0.450	02/05/2026	02/05/2021	0.507	0.507	08/05 - 02/05		9,971,900.00	9,991,039.22
45950VRK4	40616	IFC	5,000,000.00	5.000	11/15/2027	11/18/2022	5.000	5.000	05/15 - 11/15		5,000,000.00	5,000,000.00
<b>Supranational Totals</b>			<b>211,735,000.00</b>				<b>2.002</b>	<b>2.002</b>		<b>0.00</b>	<b>210,874,174.97</b>	<b>210,464,806.38</b>
<b>Asset Backed Securities</b>												
448980AD4	40670	HALST	14,000,000.00	5.150	06/15/2026	05/24/2023	5.207	5.207	06/15 -		13,999,680.80	13,999,795.90
437927AC0	40674	HAROT	10,000,000.00	4.930	11/15/2027	05/30/2023	4.988	4.988	06/15 -		9,998,380.00	9,998,774.65
891941AD8	40671	TMCC	10,000,000.00	4.710	02/15/2028	05/23/2023	4.759	4.759	06/15 -		9,999,441.00	9,999,571.72
89238JAC9	40676	TMCC	5,543,138.41	0.710	04/15/2026	06/01/2023	5.694	5.694	06/15 -	Received	5,298,274.05	5,390,631.01
<b>Asset Backed Securities Totals</b>			<b>39,543,138.41</b>				<b>5.104</b>	<b>5.104</b>		<b>0.00</b>	<b>39,295,775.85</b>	<b>39,388,773.28</b>
<b>Municipal Bonds</b>												
13063DGB8	40243	CAS	5,000,000.00	3.375	04/01/2025	04/13/2020	1.802	1.802	10/01 - 04/01	Received	5,372,000.00	5,056,174.50
13063DMA3	40449	CAS	10,110,000.00	2.650	04/01/2026	01/07/2022	1.392	1.392	04/01 - 10/01	Received	10,631,069.40	10,325,402.70
13063DRD2	40581	CAS	5,570,000.00	2.375	10/01/2026	09/09/2022	3.721	3.721	10/01 - 04/01	Received	5,289,717.60	5,414,713.58
13063D3A4	40620	CAS	5,000,000.00	5.700	10/01/2026	11/17/2022	4.424	4.424	04/01 - 10/01		5,224,500.00	5,130,448.35
13063D3A4	40626	CAS	7,075,000.00	5.700	10/01/2026	12/08/2022	4.257	4.257	04/01 - 10/01	Received	7,430,518.75	7,284,737.94
13063DC48	40649	CAS	12,000,000.00	1.700	02/01/2028	02/01/2023	4.175	4.175	08/01 - 02/01		10,672,200.00	11,048,410.00
13063D3N6	40655	CAS	7,000,000.00	4.846	03/01/2027	03/15/2023	4.845	4.845	09/01 - 03/01		7,000,000.00	7,000,000.00
13063DRD2	40717	CAS	5,460,000.00	2.375	10/01/2026	12/11/2023	4.598	4.598	04/01 - 10/01	Received	5,143,702.20	5,206,335.43
13034AL65	40323	CASDEV	1,385,000.00	0.765	10/01/2025	12/17/2020	0.765	0.765	04/01 - 10/01		1,385,000.00	1,385,000.00
13077DML3	40318	CASHGR	10,000,000.00	0.885	11/01/2025	11/02/2020	0.805	0.805	05/01 - 11/01	Received	10,039,100.00	10,010,432.46
13067WRC8	40623	CASPWR	3,155,000.00	0.790	12/01/2025	11/28/2022	4.648	4.648	12/01 - 06/01	Received	2,816,941.75	2,995,803.59
34153QUD6	40311	FLSEDU	10,000,000.00	0.550	06/01/2025	10/22/2020	0.550	0.550	06/01 - 12/01		10,000,000.00	10,000,000.00
373385FQ1	40304	GAS	14,615,000.00	0.520	08/01/2025	08/27/2020	0.520	0.520	02/01 - 08/01		14,615,000.00	14,615,000.00
373385FP3	40305	GAS	4,345,000.00	0.420	08/01/2024	08/27/2020	0.420	0.420	02/01 - 08/01		4,345,000.00	4,345,000.00
373384TP1	40736	GAS	1,500,000.00	4.150	07/01/2025	02/16/2024	4.816	4.816	07/01 - 01/01	7,781.25	1,486,785.00	1,490,389.09
419792ZM1	40317	HIS	5,000,000.00	0.852	10/01/2025	10/29/2020	0.790	0.790	10/01 - 04/01		5,014,900.00	5,003,783.86
419792G34	40648	HIS	25,000,000.00	1.535	08/01/2027	01/25/2023	3.902	3.902	02/01 - 08/01	Received	22,571,000.00	23,341,826.57
419792G34	40681	HIS	2,530,000.00	1.535	08/01/2027	06/05/2023	4.272	4.272	08/01 - 02/01	Received	2,268,878.70	2,336,253.58
419792F92	40684	HIS	7,975,000.00	1.033	08/01/2025	06/12/2023	4.775	4.775	08/01 - 02/01	Received	7,375,599.00	7,671,012.50

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<b>Municipal Bonds</b>												
419792M29	40718	HIS	4,360,000.00	5.000	10/01/2027	12/19/2023	4.509	4.509	04/01 - 10/01		4,433,378.80	4,423,034.65
419792M37	40719	HIS	2,000,000.00	5.000	10/01/2028	12/19/2023	4.519	4.519	04/01 - 10/01		2,040,820.00	2,036,268.64
546417DQ6	40312	LAS	4,000,000.00	0.840	06/01/2025	10/14/2020	0.840	0.840	12/01 - 06/01		4,000,000.00	4,000,000.00
544351MQ9	40315	LOS	3,670,000.00	3.320	09/01/2024	10/14/2020	0.511	0.511	03/01 - 09/01	Received	4,065,589.30	3,686,990.23
544351QQ5	40589	LOS	9,475,000.00	5.000	09/01/2025	09/28/2022	4.097	4.097	09/01 - 03/01		9,708,274.50	9,568,043.96
544351QP7	40593	LOS	10,000,000.00	5.000	09/01/2024	09/28/2022	4.187	4.187	09/01 - 03/01		10,148,500.00	10,012,857.14
57582RK88	40322	MAS	1,000,000.00	0.695	11/01/2025	12/03/2020	0.695	0.695	05/01 - 11/01		1,000,000.00	1,000,000.00
574193TR9	40297	MDS	5,000,000.00	0.660	08/01/2025	08/05/2020	0.635	0.635	02/01 - 08/01		5,006,100.00	5,001,324.61
574193TQ1	40298	MDS	5,000,000.00	0.510	08/01/2024	08/05/2020	0.500	0.500	02/01 - 08/01		5,001,950.00	5,000,040.74
574193GK8	40652	MDS	3,000,000.00	2.800	08/01/2027	03/03/2023	4.612	4.612	08/01 - 02/01	Received	2,785,170.00	2,849,835.45
574193WE4	40656	MDS	16,360,000.00	4.000	03/15/2026	03/29/2023	3.999	3.999	09/15 - 03/15		16,360,000.00	16,360,000.00
574193WFF1	40678	MDS	4,180,000.00	4.050	03/15/2027	06/02/2023	4.146	4.146	09/15 - 03/15	Received	4,165,829.80	4,169,873.97
574193WW4	40767	MDS	15,000,000.00	4.440	06/01/2029	06/18/2024	4.440	4.440	12/01 - 06/01		15,000,000.00	15,000,000.00
6500354W5	40606	NYSDEV	4,565,000.00	3.170	03/15/2026	10/11/2022	4.518	4.518	03/15 - 09/15	Received	4,371,489.65	4,468,715.27
649902T45	40596	NYSHGR	7,850,000.00	5.051	09/15/2027	10/05/2022	4.677	4.677	03/15 - 09/15	Received	7,978,033.50	7,933,005.99
64990FY57	40669	NYSPIT	2,000,000.00	3.059	03/15/2028	05/18/2023	4.288	4.288	09/15 - 03/15	Received	1,893,800.00	1,918,439.38
64990FS96	40682	NYSPIT	7,075,000.00	2.657	02/15/2028	06/09/2023	4.592	4.592	08/15 - 02/15	Received	6,503,693.75	6,633,135.62
64990FD76	40759	NYSPIT	8,045,000.00	1.748	03/15/2028	05/02/2024	4.862	4.862	09/15 - 03/15	18,359.58	7,170,749.85	7,207,778.39
64990GZW5	40262	NYU	2,450,000.00	1.438	07/01/2024	05/06/2020	1.551	1.551	07/01 - 01/01	Received	2,438,877.00	2,450,000.00
76913CAZ2	40256	RIV	4,000,000.00	2.667	02/15/2025	05/06/2020	2.667	2.667	08/15 - 02/15		4,000,000.00	4,000,000.00
80168FQH2	40705	SCVWTR	15,000,000.00	4.250	12/01/2024	10/02/2023	5.500	5.500	12/01 - 06/01	Received	14,790,000.00	14,924,821.00
84247PJB8	40710	STNPWR	2,500,000.00	3.938	07/01/2026	10/26/2023	5.320	5.320	01/01 - 07/01	Received	2,414,575.00	2,436,263.21
882724RA7	40319	TXS	1,600,000.00	5.000	10/01/2025	10/30/2020	0.550	0.550	04/01 - 10/01	Received	1,945,088.00	1,687,684.70
882724V38	40711	TXS	7,400,000.00	5.616	10/01/2024	11/15/2023	5.608	5.608	04/01 - 10/01		7,400,000.00	7,400,000.00
882724V61	40712	TXS	5,000,000.00	5.332	10/01/2027	11/15/2023	5.332	5.332	04/01 - 10/01		5,000,000.00	5,000,000.00
882724RC3	40742	TXS	7,810,000.00	2.182	10/01/2027	03/20/2024	4.549	4.549	04/01 - 10/01	Received	7,213,159.80	7,260,587.70
91412HGE7	40324	UNVHGR	2,215,000.00	0.883	05/15/2025	12/10/2020	0.630	0.630	05/15 - 11/15	Received	2,238,988.45	2,219,722.49
91412HGE7	40325	UNVHGR	3,560,000.00	0.883	05/15/2025	12/15/2020	0.605	0.605	05/15 - 11/15	Received	3,603,004.80	3,568,492.77
91412HGE7	40326	UNVHGR	10,000,000.00	0.883	05/15/2025	12/16/2020	0.610	0.610	05/15 - 11/15	Received	10,118,600.00	10,023,436.38
91412HGE7	40343	UNVHGR	7,000,000.00	0.883	05/15/2025	01/22/2021	0.507	0.507	05/15 - 11/15	Received	7,112,070.00	7,022,659.36
91412GU94	40594	UNVHGR	3,820,000.00	3.063	07/01/2025	09/27/2022	4.509	4.509	01/01 - 07/01	Received	3,677,896.00	3,768,533.76
91412HGE7	40595	UNVHGR	3,000,000.00	0.883	05/15/2025	09/27/2022	4.509	4.509	11/15 - 05/15	Received	2,732,670.00	2,911,453.99
91412GU94	40619	UNVHGR	4,685,000.00	3.063	07/01/2025	11/17/2022	4.669	4.669	01/01 - 07/01	Received	4,501,113.75	4,614,873.89
91412HJN4	40636	UNVHGR	2,015,000.00	1.272	05/15/2027	01/04/2023	4.812	4.812	05/15 - 11/15	Received	1,737,171.80	1,832,139.17
91412GU94	40651	UNVHGR	2,020,000.00	3.063	07/01/2025	02/14/2023	4.556	4.556	07/01 - 01/01	Received	1,952,612.80	1,991,692.66
91412GU94	40668	UNVHGR	13,815,000.00	3.063	07/01/2025	05/18/2023	4.254	4.254	07/01 - 01/01	Received	13,484,407.05	13,659,019.05
91412HGF4	40704	UNVHGR	5,005,000.00	1.316	05/15/2027	09/27/2023	5.019	5.019	11/15 - 05/15	Received	4,396,291.90	4,523,804.15

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Municipal Bonds</b>												
91412HGF4	40721	UNVHGR	6,190,000.00	1.316	05/15/2027	12/22/2023	4.321	4.321	05/15 - 11/15	Received	5,608,078.10	5,698,007.16
917542QV7	40629	UTS	3,763,578.09	3.539	07/01/2025	12/13/2022	4.183	4.183	01/01 - 07/01	Received	3,705,506.08	3,740,804.75
923078CU1	40278	VNTCTF	900,000.00	1.223	11/01/2024	06/11/2020	1.223	1.223	11/01 - 05/01		900,000.00	900,000.00
923078CX5	40621	VNTCTF	3,645,000.00	1.741	11/01/2027	11/21/2022	4.621	4.621	05/01 - 11/01	Received	3,185,620.65	3,335,306.06
<b>Municipal Bonds Totals</b>			<b>372,693,578.09</b>				<b>3.377</b>	<b>3.377</b>		<b>26,140.83</b>	<b>364,471,022.73</b>	<b>365,899,370.44</b>
<b>Agency Floaters</b>												
31315PF38	40611	FAMC	2,500,000.00	5.830	02/06/2025	10/27/2022	4.031	4.087	11/06 - Quarterly	Received	2,500,000.00	2,500,000.00
31315P6T1	40612	FAMC	3,000,000.00	5.830	04/22/2025	10/27/2022	4.066	4.123	01/22 - Quarterly	Received	3,000,000.00	3,000,000.00
<b>Agency Floaters Totals</b>			<b>5,500,000.00</b>				<b>4.050</b>	<b>4.106</b>		<b>0.00</b>	<b>5,500,000.00</b>	<b>5,500,000.00</b>
<b>Mortgage Backed Securities</b>												
3137BJQ71	40266	FHLMC	10,000,000.00	2.770	05/25/2025	05/26/2020	1.043	1.043	06/25 - Monthly	Received	10,823,437.50	10,823,437.50
30315EAA4	40295	FHLMC	3,073,566.83	0.830	05/25/2025	07/24/2020	0.695	0.695	08/25 - Monthly	Received	3,088,599.65	3,088,599.65
3137BGK24	40328	FHLMC	4,389,640.94	3.062	12/25/2024	12/28/2020	0.496	0.496	01/25 - Monthly	Received	4,816,753.00	4,816,753.00
30318CAA5	40342	FHLMC	3,662,716.30	0.670	11/25/2025	01/22/2021	0.537	0.537	02/25 - Monthly	Received	3,680,678.26	3,680,678.26
3137FQ3W1	40356	FHLMC	3,615,303.97	2.588	03/25/2025	02/22/2021	0.554	0.554	03/25 - Monthly	Received	3,882,836.46	3,882,836.46
3137FBTA4	40605	FHLMC	6,127,798.93	3.064	08/25/2024	10/12/2022	4.546	4.546	11/25 - Monthly	Received	5,971,969.00	5,971,969.00
30329MAA0	40609	FHLMC	3,209,680.08	2.080	06/25/2027	10/28/2022	4.989	4.989	11/25 - Monthly	Received	2,875,510.66	2,875,510.66
30329MAA0	40610	FHLMC	4,126,731.54	2.080	06/25/2027	10/28/2022	4.989	4.989	11/25 - Monthly	Received	3,697,085.14	3,697,085.14
3137BJQ71	40635	FHLMC	7,101,000.00	2.770	05/25/2025	12/22/2022	4.445	4.445	01/25 - Monthly	Received	6,821,398.13	6,821,398.13
3132XGRH1	40647	FHLMC	19,822,496.20	3.690	11/01/2027	01/24/2023	3.821	3.821	02/25 - Monthly	Received	19,732,675.51	19,732,675.51
3137FBAJ5	40665	FHLMC	4,805,000.00	3.281	08/25/2027	05/08/2023	3.997	3.997	06/25 - Monthly	Received	4,664,979.30	4,664,979.30
3132XGRH1	40666	FHLMC	9,911,248.10	3.690	11/01/2027	05/09/2023	3.946	3.946	06/25 - Monthly	Received	9,819,878.78	9,819,878.78
3132XFLR7	40672	FHLMC	6,700,000.00	4.250	01/01/2028	05/25/2023	4.597	4.597	06/25 - Monthly	Received	6,614,156.25	6,614,156.25
30312XAE7	40683	FHLMC	4,092,493.72	2.250	10/25/2024	06/23/2023	5.576	5.576	07/25 - Monthly	Received	3,934,708.90	3,934,708.90
30333AAA0	40697	FHLMC	7,979,459.85	4.250	06/25/2028	08/17/2023	4.793	4.793	09/25 - Monthly	Received	7,807,486.53	7,807,486.53
30333MAA4	40699	FHLMC	9,993,210.19	4.390	08/25/2028	09/22/2023	5.373	5.373	10/25 - Monthly	Received	9,720,935.19	9,720,935.19
3132XGY42	40738	FHLMC	2,243,000.00	4.650	12/01/2028	02/27/2024	4.973	4.973	03/25 - Monthly	Received	2,216,276.76	2,216,276.76
3132XGZK5	40746	FHLMC	13,652,000.00	4.850	12/01/2028	04/01/2024	4.909	4.909	05/25 - Monthly		13,605,071.25	13,605,071.25
30336BAA5	40755	FHLMC	16,998,965.39	5.020	12/25/2028	04/25/2024	5.149	5.149	05/25 - Monthly	Received	16,856,684.05	16,856,684.05
3137HDJJ0	40768	FHLMC	15,000,000.00	4.803	05/25/2029	06/13/2024	4.775	4.775	07/25 - Monthly	24,015.00	14,999,955.00	14,999,955.00
30337MAA0	40771	FHLMC	9,000,000.00	4.990	03/25/2029	06/27/2024	4.808	4.808	07/25 - Monthly	32,435.00	9,044,568.00	9,044,568.00
3140HUNV4	40171	FNMA	4,724,281.15	2.420	07/01/2024	09/19/2019	2.046	2.046	10/25 - Monthly	Received	4,806,217.90	4,806,217.90
3138L84Z4	40202	FNMA	7,747,000.00	2.390	02/01/2025	02/03/2020	1.991	1.991	03/25 - Monthly	Received	7,899,519.06	7,899,519.06
3140HWYW6	40203	FNMA	7,450,000.00	2.240	01/01/2025	01/22/2020	2.021	2.021	02/25 - Monthly	Received	7,531,484.38	7,531,484.38
3138LL3J2	40209	FNMA	1,000,000.00	2.710	01/01/2025	01/17/2020	2.223	2.223	02/25 - Monthly	Received	1,023,750.00	1,023,750.00

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Mortgage Backed Securities</b>												
3138L8CE2	40225	FNMA	3,500,000.00	2.960	11/01/2024	02/05/2020	2.482	2.482	03/25 - Monthly	Received	3,577,656.25	3,577,656.25
3136AL7K1	40272	FNMA	2,392,976.19	2.967	03/25/2025	05/27/2020	1.008	1.008	06/25 - Monthly	Received	2,590,157.43	2,590,157.43
3136AY6S7	40327	FNMA	1,837,422.96	2.624	11/25/2024	12/22/2020	0.543	0.543	01/25 - Monthly	Received	1,974,641.71	1,974,641.71
3136AR5S3	40579	FNMA	4,960,669.68	2.469	04/25/2026	09/12/2022	3.844	3.844	10/25 - Monthly	Received	4,732,013.82	4,732,013.82
3138L8UV4	40618	FNMA	11,905,450.19	2.920	01/01/2025	11/18/2022	4.716	4.716	12/25 - Monthly	Received	11,470,157.17	11,470,157.17
3140HSZG9	40667	FNMA	3,851,871.96	3.440	03/01/2026	05/09/2023	4.440	4.440	06/25 - Monthly	Received	3,788,225.79	3,788,225.79
3140LKUP6	40685	FNMA	25,341,936.00	4.650	07/01/2028	07/03/2023	4.914	4.914	08/25 - Monthly	Received	25,098,415.83	25,098,415.83
3140LKVV9	40694	FNMA	7,896,000.00	4.790	06/01/2028	07/25/2023	5.001	5.001	08/25 - Monthly	Received	7,841,098.13	7,841,098.13
3140LKLH4	40698	FNMA	12,175,000.00	4.920	06/01/2028	08/18/2023	5.374	5.374	09/25 - Monthly	Received	11,997,130.86	11,997,130.86
<b>Mortgage Backed Securities Totals</b>			<b>260,286,920.17</b>				<b>4.002</b>	<b>4.002</b>		<b>56,450.00</b>	<b>259,006,111.65</b>	<b>259,006,111.65</b>
<b>Investment Totals</b>			<b>3,005,343,274.84</b>				<b>3.748</b>	<b>3.758</b>		<b>380,259.85</b>	<b>2,961,730,048.78</b>	<b>2,980,630,986.77</b>

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## **SECTION D**

### **MARKET VALUE OF PORTFOLIO**

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

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
<b>Money Markets</b>												
VP6000104	36512	Federated Govt Obligation Fund		07/01/2023	0.00	0.00	0.00	5.190	1	1	5.190	
<b>Subtotal and Average</b>			<b>0.00</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		<b>0</b>	<b>0</b>	<b>0.000</b>	
<b>State Pool</b>												
CITY	32936	State Investment Pool			23,128,887.95	23,128,887.95	23,128,887.95	4.360	1	1	4.360	
CSJFA	37042	State Investment Pool			5,529,425.69	5,529,425.69	5,529,425.69	4.360	1	1	4.360	
<b>Subtotal and Average</b>			<b>28,658,313.64</b>		<b>28,658,313.64</b>	<b>28,658,313.64</b>	<b>28,658,313.64</b>		<b>1</b>	<b>1</b>	<b>4.360</b>	
<b>JPA Pool</b>												
CAMP	40566	California Asset Management Pr			221,620,324.53	221,620,324.53	221,620,324.53	5.440	1	1	5.440	
<b>Subtotal and Average</b>			<b>122,933,862.91</b>		<b>221,620,324.53</b>	<b>221,620,324.53</b>	<b>221,620,324.53</b>		<b>1</b>	<b>1</b>	<b>5.440</b>	
<b>Corp Medium Term Notes</b>												
037833DF4	40463	Apple Inc		01/14/2022	15,114,000.00	14,904,671.10	15,222,437.56	2.750	1,095	196	1.295	01/13/2025
037833EH9	40730	Apple Inc		01/19/2024	7,109,000.00	6,257,626.16	6,356,406.32	1.400	1,660	1,496	4.272	08/05/2028
039483BL5	40599	Archer Daniels Midland		10/05/2022	9,780,000.00	9,267,821.40	9,385,568.23	2.500	1,406	771	4.606	08/11/2026
039483BL5	40601	Archer Daniels Midland		10/07/2022	9,215,000.00	8,732,410.45	8,831,786.50	2.500	1,404	771	4.674	08/11/2026
039483AN2	40773	Archer Daniels Midland		06/21/2024	5,700,000.00	5,979,642.00	5,996,241.64	6.750	1,272	1,262	5.089	12/15/2027
06406HDA4	40617	Bank of New York Mellon		11/14/2022	10,000,000.00	9,844,600.00	9,874,236.83	3.000	833	238	5.080	02/24/2025
06406FAE3	40630	Bank of New York Mellon		12/13/2022	4,481,000.00	4,245,971.55	4,300,692.89	2.450	1,343	777	4.523	08/17/2026
06406RAD9	40633	Bank of New York Mellon		12/15/2022	5,000,000.00	4,773,300.00	4,862,802.33	3.250	1,613	1,049	4.308	05/16/2027
09290DAA9	40762	Blackrock Inc		05/15/2024	14,000,000.00	13,939,380.00	13,900,503.39	4.700	1,764	1,717	4.870	03/14/2029
14913R3A3	40628	Caterpillar Inc.		12/13/2022	7,429,000.00	7,150,041.05	7,266,955.46	3.600	1,703	1,137	4.381	08/12/2027
194162AN3	40580	Colgate-Palmolive		09/09/2022	8,202,000.00	7,808,632.08	8,045,805.66	3.100	1,801	1,140	3.774	08/15/2027
24422EWK1	40634	John Deere		12/15/2022	5,000,000.00	4,890,450.00	4,971,217.49	4.150	1,735	1,171	4.349	09/15/2027
24422EWP0	40637	John Deere		01/09/2023	10,000,000.00	9,937,600.00	9,997,615.19	4.800	1,096	557	4.817	01/09/2026
24422EXH7	40753	John Deere		04/16/2024	10,000,000.00	9,830,200.00	9,744,901.75	4.500	1,736	1,660	5.138	01/16/2029
24422EXT1	40776	John Deere		06/27/2024	10,000,000.00	9,967,700.00	9,985,332.96	4.850	1,810	1,806	4.883	06/11/2029
02079KAC1	40713	Alphabet Inc		10/31/2023	15,000,000.00	14,127,900.00	14,100,264.44	1.998	1,019	775	5.063	08/15/2026
437076BY7	40770	Home Depot Inc.		06/20/2024	10,000,000.00	9,160,300.00	9,209,374.93	2.950	1,821	1,810	4.761	06/15/2029
437076DC3	40775	Home Depot Inc.		06/25/2024	10,000,000.00	9,941,800.00	9,972,791.00	4.750	1,826	1,820	4.812	06/25/2029
438516BL9	40631	Honeywell International		12/13/2022	5,000,000.00	4,725,650.00	4,796,158.80	2.500	1,419	853	4.420	11/01/2026
438516CL8	40731	Honeywell International		01/19/2024	35,000,000.00	34,256,250.00	34,906,381.63	4.250	1,823	1,659	4.316	01/15/2029
478160BY9	40574	Johnson & Johnson		08/25/2022	13,945,000.00	13,391,941.30	13,749,836.09	2.450	1,284	608	3.347	03/01/2026
478160BY9	40575	Johnson & Johnson		08/26/2022	4,214,000.00	4,046,872.76	4,147,941.80	2.450	1,283	608	3.457	03/01/2026
48133DP95	40569	JP Morgan		07/28/2022	10,000,000.00	9,509,400.00	10,000,000.00	4.570	1,826	1,122	4.570	07/28/2027
48133DQ45	40570	JP Morgan		07/28/2022	10,000,000.00	9,747,900.00	10,000,000.00	4.100	1,096	392	4.100	07/28/2025
48133DQ52	40571	JP Morgan		07/28/2022	10,000,000.00	9,651,000.00	10,000,000.00	4.250	1,461	757	4.250	07/28/2026

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date
<b>Corp Medium Term Notes</b>											
88579YAV3	40598	3M		10/05/2022	7,150,000.00	6,704,698.00	6,780,571.95	2.250	1,445	810	4.839 09/19/2026
594918BJ2	40528	Microsoft Inc.		04/25/2022	4,000,000.00	3,900,840.00	3,999,771.92	3.125	1,288	490	3.129 11/03/2025
594918BB9	40557	Microsoft Inc.		06/15/2022	11,335,000.00	11,148,879.30	11,282,334.06	2.700	973	226	3.498 02/12/2025
594918BB9	40564	Microsoft Inc.		06/16/2022	7,250,000.00	7,130,955.00	7,211,787.34	2.700	972	226	3.607 02/12/2025
594918BY9	40624	Microsoft Inc.		12/02/2022	8,436,000.00	8,137,365.60	8,242,626.46	3.300	1,527	950	4.272 02/06/2027
69371RS23	40602	PACCAR Inc.		10/07/2022	5,000,000.00	4,980,850.00	5,019,302.42	4.950	1,092	459	4.617 10/03/2025
69371RS23	40613	PACCAR Inc.		10/28/2022	10,000,000.00	9,961,700.00	10,009,768.34	4.950	1,071	459	4.864 10/03/2025
69371RR65	40640	PACCAR Inc.		01/06/2023	10,000,000.00	9,277,200.00	9,433,081.74	2.000	1,490	948	4.414 02/04/2027
69371RT22	40761	PACCAR Inc.		05/13/2024	7,000,000.00	7,016,030.00	6,994,849.56	5.000	1,095	1,046	5.028 05/13/2027
713448CT3	40632	Pepsi Co		12/15/2022	5,000,000.00	4,894,050.00	4,933,992.69	2.750	867	303	4.441 04/30/2025
89236TMF9	40763	Toyota Motor Credit Corp		05/16/2024	15,000,000.00	15,052,500.00	14,969,141.25	5.050	1,826	1,780	5.098 05/16/2029
931142EW9	40603	Wal-Mart		10/07/2022	3,000,000.00	2,956,950.00	2,983,827.95	3.900	1,068	435	4.387 09/09/2025
931142ER0	40608	Wal-Mart		10/20/2022	10,000,000.00	9,218,400.00	9,273,360.06	1.050	1,428	808	4.684 09/17/2026
931142ER0	40660	Wal-Mart		04/05/2023	18,875,000.00	17,399,730.00	17,722,758.76	1.050	1,261	808	4.035 09/17/2026
931142EE9	40734	Wal-Mart		01/19/2024	14,400,000.00	13,966,704.00	14,151,113.31	3.700	1,620	1,456	4.179 06/26/2028
Subtotal and Average			356,043,812.46		390,635,000.00	377,835,911.75	382,633,540.70		1,442	1,013	4.327
<b>Negotiable CDs</b>											
89115DDN3	40743	Toronto Dominion Bank		03/21/2024	25,000,000.00	24,979,250.00	25,000,000.00	5.370	344	242	5.370 02/28/2025
Subtotal and Average			25,000,000.00		25,000,000.00	24,979,250.00	25,000,000.00		344	242	5.370
<b>Commercial Paper Discounts</b>											
47816FG13	40729	Johnson & Johnson		01/19/2024	25,000,000.00	25,000,000.00	25,000,000.00	5.130	164	0	5.253 07/01/2024
89233GG18	40726	Toyota Motor Credit Corp		01/08/2024	50,000,000.00	50,000,000.00	50,000,000.00	5.270	175	0	5.409 07/01/2024
Subtotal and Average			74,842,211.81		75,000,000.00	75,000,000.00	75,000,000.00		171	0	5.357
<b>Federal Agency Coupon Securities</b>											
31422BJ27	40299	Federal Agricultural Mtg Corp		07/28/2020	2,500,000.00	2,379,725.00	2,499,973.89	0.500	1,812	378	0.501 07/14/2025
31422B6K1	40334	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,346,800.00	9,997,537.78	0.480	1,826	563	0.496 01/15/2026
31422B6K1	40337	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,346,800.00	9,997,417.74	0.480	1,826	563	0.497 01/15/2026
3133ENS43	40607	Federal Farm Credit Bank		10/17/2022	10,000,000.00	9,964,300.00	9,993,757.78	4.375	731	108	4.599 10/17/2024
3133ERDH1	40758	Federal Farm Credit Bank		04/30/2024	20,000,000.00	20,290,600.00	19,998,067.78	4.750	1,826	1,764	4.752 04/30/2029
3130AGWK7	40157	Federal Home Loan Bank		08/16/2019	3,000,000.00	2,985,270.00	2,999,827.57	1.500	1,826	45	1.549 08/15/2024
3137EAEX3	40309	Federal Home Loan Mtg Corp		09/25/2020	5,000,000.00	4,725,600.00	4,996,300.28	0.375	1,824	449	0.436 09/23/2025
3135G0V75	40142	Federal National Mtg Assn		07/08/2019	10,000,000.00	9,998,900.00	9,999,978.87	1.750	1,821	1	1.830 07/02/2024
3135G0W66	40183	Federal National Mtg Assn		10/22/2019	10,000,000.00	9,896,900.00	9,999,013.94	1.625	1,820	106	1.661 10/15/2024
3135G04Z3	40288	Federal National Mtg Assn		06/19/2020	10,000,000.00	9,566,400.00	9,996,016.57	0.500	1,824	351	0.542 06/17/2025
3135G05X7	40329	Federal National Mtg Assn		12/29/2020	10,000,000.00	9,481,000.00	9,993,898.69	0.375	1,700	420	0.429 08/25/2025

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<b>Federal Agency Coupon Securities</b>												
3135G06G3	40333	Federal National Mtg Assn		01/06/2021	10,000,000.00	9,422,500.00	10,011,079.46	0.500	1,766	494	0.417	11/07/2025
<b>Subtotal and Average</b>			<b>110,481,195.24</b>		<b>110,500,000.00</b>	<b>107,404,795.00</b>	<b>110,482,870.35</b>		<b>1,709</b>	<b>585</b>	<b>1.881</b>	
<b>Federal Agency Discounts</b>												
313384E88	40748	Federal Home Loan Bank		04/04/2024	40,000,000.00	39,595,600.00	39,620,333.33	5.100	155	67	5.301	09/06/2024
313384D89	40750	Federal Home Loan Bank		04/09/2024	20,000,000.00	19,819,600.00	19,832,177.78	5.120	142	59	5.313	08/29/2024
313384D71	40751	Federal Home Loan Bank		04/15/2024	15,000,000.00	14,866,950.00	14,875,541.67	5.150	135	58	5.339	08/28/2024
313384B40	40769	Federal Home Loan Bank		06/11/2024	60,000,000.00	59,633,400.00	59,658,750.00	5.250	59	39	5.384	08/09/2024
313384ZP7	40774	Federal Home Loan Bank		06/24/2024	50,000,000.00	49,847,000.00	49,869,000.00	5.240	25	18	5.347	07/19/2024
313396ZG1	40772	Federal Home Loan Mtg Corp		06/21/2024	70,000,000.00	69,857,200.00	69,887,815.28	5.245	21	11	5.349	07/12/2024
<b>Subtotal and Average</b>			<b>148,802,256.49</b>		<b>255,000,000.00</b>	<b>253,619,750.00</b>	<b>253,743,618.06</b>		<b>68</b>	<b>34</b>	<b>5.346</b>	
<b>Treasury Coupon Securities</b>												
9128283Z1	40578	U.S. Treasury		09/02/2022	30,000,000.00	29,512,800.00	29,851,035.37	2.750	910	242	3.539	02/28/2025
9128284Z0	40586	U.S. Treasury		09/15/2022	10,000,000.00	9,741,000.00	9,889,473.00	2.750	1,081	426	3.760	08/31/2025
91282CCX7	40732	U.S. Treasury		01/19/2024	30,000,000.00	29,695,200.00	29,716,113.28	0.375	240	76	5.079	09/15/2024
91282CCX7	40735	U.S. Treasury		02/06/2024	25,000,000.00	24,746,000.00	24,760,627.82	0.375	222	76	5.133	09/15/2024
91282CDB4	40737	U.S. Treasury		02/23/2024	20,000,000.00	19,726,600.00	19,743,457.45	0.625	235	106	5.184	10/15/2024
91282CKP5	40760	U.S. Treasury		05/06/2024	20,000,000.00	20,229,600.00	20,119,639.42	4.625	1,820	1,764	4.485	04/30/2029
<b>Subtotal and Average</b>			<b>182,205,753.12</b>		<b>135,000,000.00</b>	<b>133,651,200.00</b>	<b>134,080,346.34</b>		<b>684</b>	<b>396</b>	<b>4.575</b>	
<b>Treasury Discounts</b>												
912797KL0	40744	U.S. Treasury		03/21/2024	25,000,000.00	24,710,250.00	24,715,833.33	5.115	182	80	5.324	09/19/2024
912797KC0	40747	U.S. Treasury		03/28/2024	20,000,000.00	19,849,000.00	19,851,944.47	5.125	147	52	5.322	08/22/2024
912797KD8	40752	U.S. Treasury		04/16/2024	15,000,000.00	14,870,850.00	14,872,904.17	5.170	135	59	5.345	08/29/2024
<b>Subtotal and Average</b>			<b>115,907,816.90</b>		<b>60,000,000.00</b>	<b>59,430,100.00</b>	<b>59,440,681.97</b>		<b>159</b>	<b>65</b>	<b>5.328</b>	
<b>Federal Agency Callables</b>												
31422XCX8	40360	Federal Agricultural Mtg Corp		04/20/2021	10,000,000.00	9,344,700.00	10,000,000.00	1.000	1,826	658	1.000	04/20/2026
3133EMLR1	40330	Federal Farm Credit Bank		12/29/2020	10,000,000.00	9,360,200.00	10,000,000.00	0.500	1,820	540	0.500	12/23/2025
3133EMSU7	40358	Federal Farm Credit Bank		03/09/2021	10,000,000.00	9,352,000.00	10,000,000.00	0.800	1,826	616	0.800	03/09/2026
3133ENFZ8	40423	Federal Farm Credit Bank		12/02/2021	10,000,000.00	9,802,400.00	10,001,943.43	1.010	1,096	154	0.963	12/02/2024
3133ENMH0	40479	Federal Farm Credit Bank		01/27/2022	10,350,000.00	9,832,603.50	10,349,593.19	1.600	1,461	575	1.603	01/27/2026
3133ENPB0	40486	Federal Farm Credit Bank		02/16/2022	15,150,000.00	14,209,639.50	15,144,034.69	2.180	1,826	960	2.196	02/16/2027
3133ENQC7	40498	Federal Farm Credit Bank		03/22/2022	150,000.00	148,951.50	149,894.44	1.940	896	64	2.363	09/03/2024
3133EMSC7	40522	Federal Farm Credit Bank		04/22/2022	3,500,000.00	3,385,865.00	3,443,585.36	0.480	1,046	245	3.000	03/03/2025
3133ENUZ1	40524	Federal Farm Credit Bank		04/22/2022	20,000,000.00	19,511,600.00	19,958,990.46	3.090	1,277	476	3.258	10/20/2025
3133ENVK3	40526	Federal Farm Credit Bank		04/27/2022	20,000,000.00	19,422,400.00	20,000,000.00	3.650	1,644	848	3.650	10/27/2026

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<b>Federal Agency Callables</b>												
3133ENYA2	40550	Federal Farm Credit Bank		06/07/2022	5,200,000.00	5,022,628.00	5,186,913.04	3.450	1,820	1,065	3.545	06/01/2027
3133EMSW3	40720	Federal Farm Credit Bank		12/18/2023	5,000,000.00	4,456,650.00	4,458,009.00	1.400	1,544	1,348	4.669	03/10/2028
3130AKPW0	40340	Federal Home Loan Bank		01/28/2021	10,000,000.00	9,374,700.00	10,000,000.00	0.600	1,826	576	0.540	01/28/2026
3130AKXX9	40350	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,318,500.00	10,000,000.00	0.500	1,826	604	0.500	02/25/2026
3130AKXX9	40353	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,318,500.00	9,998,020.00	0.500	1,826	604	0.500	02/25/2026
3130APRF4	40409	Federal Home Loan Bank		11/17/2021	20,000,000.00	19,651,600.00	19,998,881.26	1.000	1,094	137	1.015	11/15/2024
3130APU45	40418	Federal Home Loan Bank		11/30/2021	4,875,000.00	4,783,350.00	4,874,038.19	0.850	1,088	144	0.901	11/22/2024
3130APKF1	40421	Federal Home Loan Bank		11/30/2021	2,725,000.00	2,677,612.25	2,723,364.48	0.750	1,074	130	0.923	11/08/2024
3130APS48	40446	Federal Home Loan Bank		12/17/2021	13,240,000.00	13,007,638.00	13,240,143.25	1.050	1,067	140	1.047	11/18/2024
3130AQG49	40461	Federal Home Loan Bank		01/18/2022	2,485,000.00	2,452,943.50	2,483,552.35	1.000	1,004	109	1.200	10/18/2024
3130AQCNI	40467	Federal Home Loan Bank		01/18/2022	5,000,000.00	4,911,600.00	4,997,502.32	1.750	1,095	200	1.284	01/17/2025
3130ALHH0	40470	Federal Home Loan Bank		01/18/2022	25,000,000.00	23,409,500.00	24,788,681.24	0.960	1,507	612	1.481	03/05/2026
3130AQQQ9	40472	Federal Home Loan Bank		01/28/2022	20,000,000.00	19,709,600.00	20,000,000.00	2.375	1,096	211	1.563	01/28/2025
3130AQN58	40473	Federal Home Loan Bank		01/27/2022	14,000,000.00	13,723,780.00	13,996,662.04	1.750	1,096	210	1.443	01/27/2025
3130AQM03	40475	Federal Home Loan Bank		01/28/2022	7,200,000.00	6,956,928.00	7,196,184.00	1.875	1,369	484	1.541	10/28/2025
3130AQQQ9	40477	Federal Home Loan Bank		01/28/2022	20,000,000.00	19,709,600.00	20,000,000.00	2.375	1,096	211	0.750	01/28/2025
3130AQM04	40478	Federal Home Loan Bank		01/28/2022	12,500,000.00	12,387,125.00	12,499,512.50	2.500	1,004	119	1.455	10/28/2024
3130ARAY7	40495	Federal Home Loan Bank		03/24/2022	1,000,000.00	979,380.00	998,173.61	2.375	1,096	266	2.137	03/24/2025
3130AR7C9	40497	Federal Home Loan Bank		03/28/2022	1,565,000.00	1,538,082.00	1,561,268.05	1.850	1,005	179	2.357	12/27/2024
3130AQT78	40499	Federal Home Loan Bank		03/22/2022	2,360,000.00	2,304,540.00	2,349,883.51	1.750	1,074	242	2.428	02/28/2025
3130AMR53	40502	Federal Home Loan Bank		03/22/2022	20,000,000.00	19,561,800.00	19,849,600.82	0.620	993	161	2.400	12/09/2024
3130ANWN6	40508	Federal Home Loan Bank		03/22/2022	825,000.00	789,401.25	810,866.32	0.700	1,196	364	2.500	06/30/2025
3130AQJM6	40516	Federal Home Loan Bank		04/11/2022	1,400,000.00	1,367,534.00	1,388,075.61	1.250	1,023	211	2.800	01/28/2025
3130AQGT4	40518	Federal Home Loan Bank		04/11/2022	23,060,000.00	22,552,680.00	22,859,154.84	1.100	1,008	196	2.808	01/13/2025
3130AQMR1	40519	Federal Home Loan Bank		04/11/2022	23,390,000.00	22,864,426.70	23,190,704.64	1.250	1,022	210	2.808	01/27/2025
3130AQZ48	40520	Federal Home Loan Bank		04/11/2022	3,060,000.00	3,041,946.00	3,056,621.50	2.000	870	58	2.724	08/28/2024
3130ARVJ7	40523	Federal Home Loan Bank		04/29/2022	20,000,000.00	19,224,400.00	20,000,000.00	3.250	1,826	1,032	3.250	04/29/2027
3130AMNR9	40545	Federal Home Loan Bank		05/24/2022	20,000,000.00	19,593,600.00	19,822,091.32	0.625	918	149	2.916	11/27/2024
3130ARMT5	40552	Federal Home Loan Bank		06/07/2022	8,905,000.00	8,826,012.65	8,899,569.20	2.800	871	116	3.000	10/25/2024
3130APZK4	40673	Federal Home Loan Bank		05/24/2023	26,000,000.00	24,659,700.00	24,881,475.39	1.190	917	513	4.466	11/26/2025
3130AQ4B6	40677	Federal Home Loan Bank		06/01/2023	25,000,000.00	24,505,250.00	24,573,504.27	1.200	571	175	4.954	12/23/2024
3130ARCZ2	40679	Federal Home Loan Bank		06/02/2023	8,500,000.00	8,207,345.00	8,266,371.54	2.160	845	450	4.537	09/24/2025
3130B0RH4	40749	Federal Home Loan Bank		04/11/2024	15,000,000.00	14,968,050.00	15,000,000.00	5.600	1,826	1,745	5.600	04/11/2029
3130B0YZ6	40754	Federal Home Loan Bank		04/17/2024	20,000,000.00	20,061,600.00	20,000,000.00	5.270	1,826	1,751	5.270	04/17/2029
3130B0ZS1	40756	Federal Home Loan Bank		04/19/2024	20,000,000.00	19,984,400.00	20,000,000.00	5.300	1,824	1,751	5.300	04/17/2029
3130B1HQ3	40765	Federal Home Loan Bank		05/29/2024	30,000,000.00	29,965,500.00	30,000,000.00	5.125	1,812	1,779	5.126	05/15/2029
3130B1MF1	40766	Federal Home Loan Bank		06/03/2024	20,000,000.00	20,036,000.00	20,000,000.00	5.000	1,817	1,789	5.000	05/25/2029
3134GVQX9	40261	Federal Home Loan Mtg Corp		05/05/2020	10,000,000.00	9,611,300.00	9,998,311.11	0.700	1,826	308	0.720	05/05/2025

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<b>Federal Agency Callables</b>											
3134GVS9	40265	Federal Home Loan Mtg Corp		05/08/2020	10,000,000.00	9,656,300.00	10,000,000.00	0.700	1,789	274	0.700 04/01/2025
3134GVB49	40273	Federal Home Loan Mtg Corp		06/23/2020	40,000,000.00	38,252,800.00	40,000,000.00	0.750	1,821	352	0.750 06/18/2025
3134GW5R3	40505	Federal Home Loan Mtg Corp		03/22/2022	2,000,000.00	1,884,640.00	1,953,488.00	0.650	1,315	483	2.500 10/27/2025
3134GWUG9	40506	Federal Home Loan Mtg Corp		03/22/2022	1,500,000.00	1,419,135.00	1,466,094.07	0.570	1,282	450	2.500 09/24/2025
3134GWVN3	40507	Federal Home Loan Mtg Corp		03/22/2022	17,490,000.00	16,545,714.90	17,095,607.71	0.600	1,288	456	2.500 09/30/2025
3134GXS2	40525	Federal Home Loan Mtg Corp		04/29/2022	10,000,000.00	9,914,400.00	10,000,000.00	4.500	1,096	302	3.542 04/29/2025
3134GXRL0	40551	Federal Home Loan Mtg Corp		06/07/2022	12,940,000.00	12,714,455.80	12,924,627.40	3.125	1,070	315	3.270 05/12/2025
3134GYDA7	40638	Federal Home Loan Mtg Corp		01/26/2023	15,000,000.00	14,995,200.00	15,000,000.00	5.020	547	25	5.020 07/26/2024
3134GXR63	40643	Federal Home Loan Mtg Corp		01/17/2023	10,000,000.00	9,891,200.00	9,941,398.43	4.050	954	423	4.591 08/28/2025
3134GXCS1	40680	Federal Home Loan Mtg Corp		06/02/2023	8,375,000.00	7,880,205.00	7,959,810.53	0.625	907	512	4.402 11/25/2025
3134H1HN6	40715	Federal Home Loan Mtg Corp		11/16/2023	6,361,000.00	6,411,633.56	6,394,325.33	5.500	1,800	1,572	5.167 10/20/2028
3134H1YU1	40745	Federal Home Loan Mtg Corp		04/02/2024	15,000,000.00	14,962,500.00	15,000,000.00	5.610	1,826	1,736	5.610 04/02/2029
3136G4WU3	40281	Federal National Mtg Assn		06/23/2020	30,000,000.00	28,698,900.00	30,000,000.00	0.850	1,826	357	0.850 06/23/2025
3135G06R9	40331	Federal National Mtg Assn		01/28/2021	15,000,000.00	14,035,350.00	15,000,000.00	0.550	1,826	576	0.550 01/28/2026
3136G4H55	40503	Federal National Mtg Assn		03/22/2022	2,350,000.00	2,238,563.00	2,302,184.48	0.550	1,232	400	2.500 08/05/2025
3136G4R62	40504	Federal National Mtg Assn		03/22/2022	1,715,000.00	1,630,501.95	1,679,516.51	0.625	1,255	423	2.500 08/28/2025
3135GASV4	40764	Federal National Mtg Assn		05/17/2024	20,000,000.00	19,974,600.00	20,000,000.00	5.350	1,825	1,780	5.350 05/16/2029
<b>Subtotal and Average</b>			<b>842,497,887.98</b>		<b>814,171,000.00</b>	<b>790,991,661.06</b>	<b>809,712,229.43</b>		<b>1,401</b>	<b>640</b>	<b>2.763</b>
<b>Supranational</b>											
45818WCS3	40201	IADB		01/08/2020	11,000,000.00	10,845,780.00	11,000,303.74	1.700	1,773	137	1.692 11/15/2024
45818WCW4	40321	IADB		11/12/2020	10,000,000.00	9,850,200.00	9,999,656.28	0.340	1,433	106	0.352 10/15/2024
45818WCZ7	40357	IADB		02/24/2021	10,000,000.00	9,343,100.00	10,000,000.00	0.650	1,822	599	0.650 02/20/2026
45818WEK8	40693	IADB		07/24/2023	9,420,000.00	9,286,047.60	9,328,548.36	4.375	1,676	1,333	4.673 02/24/2028
45818WEU6	40716	IADB		11/17/2023	20,000,000.00	19,896,600.00	20,003,962.96	5.125	1,096	869	5.116 11/17/2026
459058JB0	40246	IBRD		04/22/2020	3,000,000.00	2,891,790.00	2,998,123.05	0.625	1,826	295	0.704 04/22/2025
459058JA2	40335	IBRD		01/11/2021	20,000,000.00	19,385,000.00	20,048,020.00	0.750	1,520	253	0.401 03/11/2025
459058JL8	40336	IBRD		01/11/2021	10,000,000.00	9,425,700.00	9,998,994.63	0.500	1,751	484	0.508 10/28/2025
459058JL8	40338	IBRD		01/11/2021	10,000,000.00	9,425,700.00	9,998,168.78	0.500	1,751	484	0.514 10/28/2025
459058DX8	40339	IBRD		01/12/2021	4,765,000.00	4,708,915.95	4,805,646.48	2.500	1,413	147	0.351 11/25/2024
459058JE4	40341	IBRD		01/13/2021	10,000,000.00	9,509,500.00	9,984,373.25	0.375	1,657	392	0.522 07/28/2025
459056HV2	40344	IBRD		01/22/2021	10,000,000.00	9,930,500.00	10,018,788.89	1.500	1,314	58	0.306 08/28/2024
45905U5Y6	40354	IBRD		02/18/2021	5,000,000.00	4,669,700.00	5,000,000.00	0.600	1,826	597	0.600 02/18/2026
45905U5Y6	40355	IBRD		02/18/2021	5,000,000.00	4,669,700.00	5,000,000.00	0.600	1,826	597	0.600 02/18/2026
459058JA2	40359	IBRD		03/12/2021	10,000,000.00	9,692,500.00	10,009,520.50	0.750	1,460	253	0.611 03/11/2025
459058JT1	40662	IBRD		04/12/2023	5,000,000.00	4,481,450.00	4,621,469.88	0.850	1,400	954	4.010 02/10/2027
459058JT1	40664	IBRD		04/24/2023	10,000,000.00	8,962,900.00	9,222,197.29	0.850	1,388	954	4.100 02/10/2027
45906M4E8	40692	IBRD		07/24/2023	25,000,000.00	24,443,250.00	24,882,576.19	4.500	1,799	1,456	4.632 06/26/2028

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<b>Supranational</b>											
45950VPG5	40332	International Finance Corp		01/06/2021	8,550,000.00	8,379,940.50	8,553,416.88	0.425	1,413	141	0.320 11/19/2024
45950VPL4	40347	International Finance Corp		02/05/2021	10,000,000.00	9,298,700.00	9,991,039.22	0.450	1,826	584	0.507 02/05/2026
45950VRK4	40616	International Finance Corp		11/18/2022	5,000,000.00	5,000,200.00	5,000,000.00	5.000	1,823	1,232	5.000 11/15/2027
<b>Subtotal and Average</b>			<b>210,456,383.22</b>		<b>211,735,000.00</b>	<b>204,097,174.05</b>	<b>210,464,806.38</b>		<b>1,584</b>	<b>619</b>	<b>2.002</b>
<b>Asset Backed Securities</b>											
448980AD4	40670	Hyundai Auto Lease Sec		05/24/2023	14,000,000.00	13,957,720.00	13,999,795.90	5.150	1,118	714	5.207 06/15/2026
437927AC0	40674	American Honda Finance Corp		05/30/2023	10,000,000.00	9,943,300.00	9,998,774.65	4.930	1,630	1,232	4.988 11/15/2027
891941AD8	40671	Toyota Motor Credit Corp		05/23/2023	10,000,000.00	9,896,900.00	9,999,571.72	4.710	1,729	1,324	4.759 02/15/2028
89238JAC9	40676	Toyota Motor Credit Corp		06/01/2023	5,543,138.41	5,432,220.21	5,390,631.01	0.710	1,049	653	5.694 04/15/2026
<b>Subtotal and Average</b>			<b>39,662,396.94</b>		<b>39,543,138.41</b>	<b>39,230,140.21</b>	<b>39,388,773.28</b>		<b>1,394</b>	<b>992</b>	<b>5.104</b>
<b>Municipal Bonds</b>											
13063DGB8	40243	State of California GO		04/13/2020	5,000,000.00	4,928,350.00	5,056,174.50	3.375	1,814	274	1.802 04/01/2025
13063DMA3	40449	State of California GO		01/07/2022	10,110,000.00	9,698,118.60	10,325,402.70	2.650	1,545	639	1.392 04/01/2026
13063DRD2	40581	State of California GO		09/09/2022	5,570,000.00	5,263,371.50	5,414,713.58	2.375	1,483	822	3.721 10/01/2026
13063D3A4	40620	State of California GO		11/17/2022	5,000,000.00	5,066,800.00	5,130,448.35	5.700	1,414	822	4.424 10/01/2026
13063D3A4	40626	State of California GO		12/08/2022	7,075,000.00	7,169,522.00	7,284,737.94	5.700	1,393	822	4.257 10/01/2026
13063DC48	40649	State of California GO		02/01/2023	12,000,000.00	10,792,800.00	11,048,410.00	1.700	1,826	1,310	4.175 02/01/2028
13063D3N6	40655	State of California GO		03/15/2023	7,000,000.00	6,975,570.00	7,000,000.00	4.846	1,447	973	4.845 03/01/2027
13063DRD2	40717	State of California GO		12/11/2023	5,460,000.00	5,159,427.00	5,206,335.43	2.375	1,025	822	4.598 10/01/2026
13034AL65	40323	California Infra & Econ Dev		12/17/2020	1,385,000.00	1,312,149.00	1,385,000.00	0.765	1,749	457	0.765 10/01/2025
13077DML3	40318	California State Univ Rev		11/02/2020	10,000,000.00	9,446,300.00	10,010,432.46	0.885	1,825	488	0.805 11/01/2025
13067WRC8	40623	CA Dept of Water Resource Pwr		11/28/2022	3,155,000.00	2,965,573.80	2,995,803.59	0.790	1,099	518	4.648 12/01/2025
34153QUD6	40311	Florida State Brd of Edu GO		10/22/2020	10,000,000.00	9,580,500.00	10,000,000.00	0.550	1,683	335	0.550 06/01/2025
373385FQ1	40304	State of Georgia GO		08/27/2020	14,615,000.00	13,897,403.50	14,615,000.00	0.520	1,800	396	0.520 08/01/2025
373385FP3	40305	State of Georgia GO		08/27/2020	4,345,000.00	4,326,968.25	4,345,000.00	0.420	1,435	31	0.420 08/01/2024
373384TP1	40736	State of Georgia GO		02/16/2024	1,500,000.00	1,484,190.00	1,490,389.09	4.150	501	365	4.816 07/01/2025
419792ZM1	40317	State of Hawaii GO		10/29/2020	5,000,000.00	4,740,000.00	5,003,783.86	0.852	1,798	457	0.790 10/01/2025
419792G34	40648	State of Hawaii GO		01/25/2023	25,000,000.00	22,696,500.00	23,341,826.57	1.535	1,649	1,126	3.902 08/01/2027
419792G34	40681	State of Hawaii GO		06/05/2023	2,530,000.00	2,296,885.80	2,336,253.58	1.535	1,518	1,126	4.272 08/01/2027
419792F92	40684	State of Hawaii GO		06/12/2023	7,975,000.00	7,625,057.00	7,671,012.50	1.033	781	396	4.775 08/01/2025
419792M29	40718	State of Hawaii GO		12/19/2023	4,360,000.00	4,399,196.40	4,423,034.65	5.000	1,382	1,187	4.509 10/01/2027
419792M37	40719	State of Hawaii GO		12/19/2023	2,000,000.00	2,029,640.00	2,036,268.64	5.000	1,748	1,553	4.519 10/01/2028
546417DQ6	40312	State of Louisiana GO		10/14/2020	4,000,000.00	3,846,440.00	4,000,000.00	0.840	1,691	335	0.840 06/01/2025
544351MQ9	40315	City of Los Angeles		10/14/2020	3,670,000.00	3,656,457.70	3,686,990.23	3.320	1,418	62	0.511 09/01/2024
544351QQ5	40589	City of Los Angeles		09/28/2022	9,475,000.00	9,449,038.50	9,568,043.96	5.000	1,069	427	4.097 09/01/2025
544351QP7	40593	City of Los Angeles		09/28/2022	10,000,000.00	9,990,400.00	10,012,857.14	5.000	704	62	4.187 09/01/2024

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<b>Municipal Bonds</b>											
57582RK88	40322	State of Massachusetts GO		12/03/2020	1,000,000.00	943,330.00	1,000,000.00	0.695	1,794	488	0.695 11/01/2025
574193TR9	40297	Maryland State GO		08/05/2020	5,000,000.00	4,767,750.00	5,001,324.61	0.660	1,822	396	0.635 08/01/2025
574193TQ1	40298	Maryland State GO		08/05/2020	5,000,000.00	4,979,700.00	5,000,040.74	0.510	1,457	31	0.500 08/01/2024
574193GK8	40652	Maryland State GO		03/03/2023	3,000,000.00	2,822,970.00	2,849,835.45	2.800	1,612	1,126	4.612 08/01/2027
574193WE4	40656	Maryland State GO		03/29/2023	16,360,000.00	16,115,418.00	16,360,000.00	4.000	1,082	622	3.999 03/15/2026
574193WF1	40678	Maryland State GO		06/02/2023	4,180,000.00	4,112,409.40	4,169,873.97	4.050	1,382	987	4.146 03/15/2027
574193WW4	40767	Maryland State GO		06/18/2024	15,000,000.00	14,943,900.00	15,000,000.00	4.440	1,809	1,796	4.440 06/01/2029
6500354W5	40606	New York ST Urban Dev Corp Rev		10/11/2022	4,565,000.00	4,426,452.25	4,468,715.27	3.170	1,251	622	4.518 03/15/2026
649902T45	40596	NYS Dormitory Authority		10/05/2022	7,850,000.00	7,845,290.00	7,933,005.99	5.051	1,806	1,171	4.677 09/15/2027
64990FY57	40669	NYS Personal Income Tax Rev		05/18/2023	2,000,000.00	1,880,500.00	1,918,439.38	3.059	1,763	1,353	4.288 03/15/2028
64990FS96	40682	NYS Personal Income Tax Rev		06/09/2023	7,075,000.00	6,565,741.50	6,633,135.62	2.657	1,712	1,324	4.592 02/15/2028
64990FD76	40759	NYS Personal Income Tax Rev		05/02/2024	8,045,000.00	7,210,572.60	7,207,778.39	1.748	1,413	1,353	4.862 03/15/2028
64990GZW5	40262	New York University		05/06/2020	2,450,000.00	2,450,000.00	2,450,000.00	1.438	1,517	0	1.551 07/01/2024
76913CAZ2	40256	County of Riverside CA		05/06/2020	4,000,000.00	3,929,280.00	4,000,000.00	2.667	1,746	229	2.667 02/15/2025
80168FQH2	40705	Santa Clara Vly Ca Wtr Dist		10/02/2023	15,000,000.00	14,922,900.00	14,924,821.00	4.250	426	153	5.500 12/01/2024
84247PJB8	40710	Southern Cal Public Pwr Auth		10/26/2023	2,500,000.00	2,493,725.00	2,436,263.21	3.938	979	730	5.320 07/01/2026
882724RA7	40319	State of Texas GO		10/30/2020	1,600,000.00	1,597,536.00	1,687,684.70	5.000	1,797	457	0.550 10/01/2025
882724V38	40711	State of Texas GO		11/15/2023	7,400,000.00	7,400,666.00	7,400,000.00	5.616	321	92	5.608 10/01/2024
882724V61	40712	State of Texas GO		11/15/2023	5,000,000.00	5,098,750.00	5,000,000.00	5.332	1,416	1,187	5.332 10/01/2027
882724RC3	40742	State of Texas GO		03/20/2024	7,810,000.00	7,230,654.20	7,260,587.70	2.182	1,290	1,187	4.549 10/01/2027
91412HGE7	40324	UC General Revenue Bonds		12/10/2020	2,215,000.00	2,133,709.50	2,219,722.49	0.883	1,617	318	0.630 05/15/2025
91412HGE7	40325	UC General Revenue Bonds		12/15/2020	3,560,000.00	3,429,348.00	3,568,492.77	0.883	1,612	318	0.605 05/15/2025
91412HGE7	40326	UC General Revenue Bonds		12/16/2020	10,000,000.00	9,633,000.00	10,023,436.38	0.883	1,611	318	0.610 05/15/2025
91412HGE7	40343	UC General Revenue Bonds		01/22/2021	7,000,000.00	6,743,100.00	7,022,659.36	0.883	1,574	318	0.507 05/15/2025
91412GU94	40594	UC General Revenue Bonds		09/27/2022	3,820,000.00	3,740,047.40	3,768,533.76	3.063	1,008	365	4.509 07/01/2025
91412HGE7	40595	UC General Revenue Bonds		09/27/2022	3,000,000.00	2,889,900.00	2,911,453.99	0.883	961	318	4.509 05/15/2025
91412GU94	40619	UC General Revenue Bonds		11/17/2022	4,685,000.00	4,586,942.95	4,614,873.89	3.063	957	365	4.669 07/01/2025
91412HJN4	40636	UC General Revenue Bonds		01/04/2023	2,015,000.00	1,824,985.50	1,832,139.17	1.272	1,592	1,048	4.812 05/15/2027
91412GU94	40651	UC General Revenue Bonds		02/14/2023	2,020,000.00	1,977,721.40	1,991,692.66	3.063	868	365	4.556 07/01/2025
91412GU94	40668	UC General Revenue Bonds		05/18/2023	13,815,000.00	13,525,852.05	13,659,019.05	3.063	775	365	4.254 07/01/2025
91412HGF4	40704	UC General Revenue Bonds		09/27/2023	5,005,000.00	4,545,140.60	4,523,804.15	1.316	1,326	1,048	5.019 05/15/2027
91412HGF4	40721	UC General Revenue Bonds		12/22/2023	6,190,000.00	5,621,262.80	5,698,007.16	1.316	1,240	1,048	4.321 05/15/2027
917542QV7	40629	State of Utah GO		12/13/2022	3,763,578.09	3,735,727.61	3,740,804.75	3.539	931	365	4.183 07/01/2025
923078CU1	40278	Ventura Cnty Pub Fin Auth Leas		06/11/2020	900,000.00	886,959.00	900,000.00	1.223	1,604	123	1.223 11/01/2024
923078CX5	40621	Ventura Cnty Pub Fin Auth Leas		11/21/2022	3,645,000.00	3,275,469.90	3,335,306.06	1.741	1,806	1,218	4.621 11/01/2027
<b>Subtotal and Average</b>			<b>357,301,640.12</b>		<b>372,693,578.09</b>	<b>359,083,370.71</b>	<b>365,899,370.44</b>		<b>1,374</b>	<b>684</b>	<b>3.377</b>

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<b>Agency Floaters</b>												
31315PF38	40611	Federal Agricultural Mtg Corp		10/27/2022	2,500,000.00	2,503,875.00	2,500,000.00	5.830	833	220	4.031	02/06/2025
31315P6T1	40612	Federal Agricultural Mtg Corp		10/27/2022	3,000,000.00	3,007,320.00	3,000,000.00	5.830	908	295	4.066	04/22/2025
<b>Subtotal and Average</b>			<b>5,500,000.00</b>		<b>5,500,000.00</b>	<b>5,511,195.00</b>	<b>5,500,000.00</b>		<b>874</b>	<b>261</b>	<b>4.050</b>	
<b>Mortgage Backed Securities</b>												
3137BJQ71	40266	Federal Home Loan Mtg Corp		05/26/2020	10,000,000.00	9,751,900.00	10,823,437.50	2.770	1,825	328	1.043	05/25/2025
30315EAA4	40295	Federal Home Loan Mtg Corp		07/24/2020	3,073,566.83	2,957,201.59	3,088,599.65	0.830	1,766	328	0.695	05/25/2025
3137BGK24	40328	Federal Home Loan Mtg Corp		12/28/2020	4,389,640.94	4,334,858.22	4,816,753.00	3.062	1,458	177	0.496	12/25/2024
30318CAA5	40342	Federal Home Loan Mtg Corp		01/22/2021	3,662,716.30	3,455,699.57	3,680,678.26	0.670	1,768	512	0.537	11/25/2025
3137FQ3W1	40356	Federal Home Loan Mtg Corp		02/22/2021	3,615,303.97	3,572,715.69	3,882,836.46	2.588	1,492	267	0.554	03/25/2025
3137FBTA4	40605	Federal Home Loan Mtg Corp		10/12/2022	6,127,798.93	6,094,341.15	5,971,969.00	3.064	683	55	4.546	08/25/2024
30329MAA0	40609	Federal Home Loan Mtg Corp		10/28/2022	3,209,680.08	2,939,489.21	2,875,510.66	2.080	1,701	1,089	4.989	06/25/2027
30329MAA0	40610	Federal Home Loan Mtg Corp		10/28/2022	4,126,731.54	3,779,343.28	3,697,085.14	2.080	1,701	1,089	4.989	06/25/2027
3137BJQ71	40635	Federal Home Loan Mtg Corp		12/22/2022	7,101,000.00	6,924,824.19	6,821,398.13	2.770	885	328	4.445	05/25/2025
3132XGRH1	40647	Federal Home Loan Mtg Corp		01/24/2023	19,822,496.20	19,088,865.62	19,732,675.51	3.690	1,742	1,218	3.821	11/01/2027
3137FBAJ5	40665	Federal Home Loan Mtg Corp		05/08/2023	4,805,000.00	4,584,162.20	4,664,979.30	3.281	1,570	1,150	3.997	08/25/2027
3132XGRH1	40666	Federal Home Loan Mtg Corp		05/09/2023	9,911,248.10	9,544,432.81	9,819,878.78	3.690	1,637	1,218	3.946	11/01/2027
3132XFLR7	40672	Federal Home Loan Mtg Corp		05/25/2023	6,700,000.00	6,498,665.00	6,614,156.25	4.250	1,682	1,279	4.597	01/01/2028
30312XAE7	40683	Federal Home Loan Mtg Corp		06/23/2023	4,092,493.72	4,054,024.28	3,934,708.90	2.250	490	116	5.576	10/25/2024
30333AAA0	40697	Federal Home Loan Mtg Corp		08/17/2023	7,979,459.85	7,772,712.05	7,807,486.53	4.250	1,774	1,455	4.793	06/25/2028
30333MAA4	40699	Federal Home Loan Mtg Corp		09/22/2023	9,993,210.19	9,760,967.99	9,720,935.19	4.390	1,799	1,516	5.373	08/25/2028
3132XGY42	40738	Federal Home Loan Mtg Corp		02/27/2024	2,243,000.00	2,206,932.56	2,216,276.76	4.650	1,739	1,614	4.973	12/01/2028
3132XGZK5	40746	Federal Home Loan Mtg Corp		04/01/2024	13,652,000.00	13,516,981.72	13,605,071.25	4.850	1,705	1,614	4.909	12/01/2028
30336BAA5	40755	Federal Home Loan Mtg Corp		04/25/2024	16,998,965.39	17,032,963.32	16,856,684.05	5.020	1,705	1,638	5.149	12/25/2028
3137HDJJ0	40768	Federal Home Loan Mtg Corp		06/13/2024	15,000,000.00	14,973,600.00	14,999,955.00	4.803	1,807	1,789	4.775	05/25/2029
30337MAA0	40771	Federal Home Loan Mtg Corp		06/27/2024	9,000,000.00	9,014,490.00	9,044,568.00	4.990	1,732	1,728	4.808	03/25/2029
3140HUNV4	40171	Federal National Mtg Assn		09/19/2019	4,724,281.15	4,706,281.64	4,806,217.90	2.420	1,747	0	2.046	07/01/2024
3138L84Z4	40202	Federal National Mtg Assn		02/03/2020	7,747,000.00	7,581,756.49	7,899,519.06	2.390	1,825	215	1.991	02/01/2025
3140HWYW6	40203	Federal National Mtg Assn		01/22/2020	7,450,000.00	7,302,117.50	7,531,484.38	2.240	1,806	184	2.021	01/01/2025
3138LL3J2	40209	Federal National Mtg Assn		01/17/2020	1,000,000.00	981,670.00	1,023,750.00	2.710	1,811	184	2.223	01/01/2025
3138L8CE2	40225	Federal National Mtg Assn		02/05/2020	3,500,000.00	3,457,265.00	3,577,656.25	2.960	1,731	123	2.482	11/01/2024
3136AL7K1	40272	Federal National Mtg Assn		05/27/2020	2,392,976.19	2,348,993.29	2,590,157.43	2.967	1,763	267	1.008	03/25/2025
3136AY6S7	40327	Federal National Mtg Assn		12/22/2020	1,837,422.96	1,820,978.02	1,974,641.71	2.624	1,434	147	0.543	11/25/2024
3136AR5S3	40579	Federal National Mtg Assn		09/12/2022	4,960,669.68	4,736,844.26	4,732,013.82	2.469	1,321	663	3.844	04/25/2026
3138L8UV4	40618	Federal National Mtg Assn		11/18/2022	11,905,450.19	11,703,533.75	11,470,157.17	2.920	775	184	4.716	01/01/2025
3140HSZG9	40667	Federal National Mtg Assn		05/09/2023	3,851,871.96	3,735,314.31	3,788,225.79	3.440	1,027	608	4.440	03/01/2026
3140LKUP6	40685	Federal National Mtg Assn		07/03/2023	25,341,936.00	25,052,024.25	25,098,415.83	4.650	1,825	1,461	4.914	07/01/2028
3140LKYV9	40694	Federal National Mtg Assn		07/25/2023	7,896,000.00	7,828,252.32	7,841,098.13	4.790	1,773	1,431	5.001	06/01/2028

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**City of San Jose**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**June 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date	
Mortgage Backed Securities												
3140LKLH4	40698	Federal National Mtg Assn		08/18/2023	12,175,000.00	12,088,192.25	11,997,130.86	4.920	1,749	1,431	5.374	06/01/2028
Subtotal and Average			248,038,841.77		260,286,920.17	255,202,393.53	259,006,111.65		1,614	1,032	4.002	
Total and Average			2,868,332,372.60		3,005,343,274.84	2,936,315,579.48	2,980,630,986.77		1,117	581	3.748	

**City of San Jose  
Portfolio Management  
Portfolio Details - Cash  
June 30, 2024**

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM
Average Balance			0.00	Accrued Interest at Purchase		425,932.93	425,932.93		0	0	
				Subtotal		425,932.93	425,932.93				
Total Cash and Investments			2,868,332,372.60		3,005,343,274.84	2,936,741,512.41	2,981,056,919.70		1,117	581	3.748

## **SECTION E**

### **DETAIL OF INVESTMENT ACTIVITY**

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

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

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

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**City of San Jose**  
**Transaction Activity Report**  
**April 1, 2024 - June 30, 2024**  
**Sorted by Fund - Transaction Type**  
**All Funds**

City of San Jose  
200 E. Santa Clara St.  
San Jose, CA 95113

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40746	003	3132XGZK5	FR WN2545 MTGE	Purchase	04/01/2024	12/01/2028		13,605,071.25			-13,605,071.25
40745	003	3134H1YU1	FHLMC 5.61% MAT	Purchase	04/02/2024	04/02/2029		15,000,000.00			-15,000,000.00
40748	003	313384E88	FHLB ZERO CPN	Purchase	04/04/2024	09/06/2024		39,121,666.67			-39,121,666.67
40750	003	313384D89	FHLB ZERO CPN	Purchase	04/09/2024	08/29/2024		19,596,088.89			-19,596,088.89
40749	003	3130B0RH4	FEDERAL HOME	Purchase	04/11/2024	04/11/2029		15,000,000.00			-15,000,000.00
40751	003	313384D71	FHLB ZERO CPN	Purchase	04/15/2024	08/28/2024		14,710,312.50			-14,710,312.50
40753	003	24422EXH7	JOHN DEERE	Purchase	04/16/2024	01/16/2029		9,855,700.00			-9,855,700.00
40752	003	912797KD8	UNITED STATES	Purchase	04/16/2024	08/29/2024		14,709,187.50			-14,709,187.50
40754	003	3130B0YZ6	FHLB 5.27% MAT	Purchase	04/17/2024	04/17/2029		20,000,000.00			-20,000,000.00
40756	003	3130B0ZS1	FEDERAL HOME	Purchase	04/19/2024	04/17/2029		20,000,000.00			-20,000,000.00
40757	003	313384XN4	FHLB ZERO CPN	Purchase	04/24/2024	05/31/2024		39,782,933.33			-39,782,933.33
40755	003	30336BAA5	FRESB 2024-SB113	Purchase	04/25/2024	12/25/2028		16,914,603.33			-16,914,603.33
40758	003	3133ERDH1	FEDERAL FARM CR	Purchase	04/30/2024	04/30/2029		19,998,000.00			-19,998,000.00
40759	003	64990FD76	NEW YORK ST	Purchase	05/02/2024	03/15/2028		7,189,109.43			-7,189,109.43
40760	003	91282CKP5	UNITED STATES	Purchase	05/06/2024	04/30/2029		20,138,519.02			-20,138,519.02
40761	003	69371RT22	PACCAR FINANCIAL	Purchase	05/13/2024	05/13/2027		6,994,610.00			-6,994,610.00
40762	003	09290DAA9	BLKRK 4.7% MAT	Purchase	05/15/2024	03/14/2029		14,009,294.44			-14,009,294.44
40763	003	89236TMF9	TOYOTA MTR CR	Purchase	05/16/2024	05/16/2029		14,968,350.00			-14,968,350.00
40764	003	3135GASV4	FNMA 5.35% MAT	Purchase	05/17/2024	05/16/2029		20,000,000.00			-20,000,000.00
40765	003	3130B1HQ3	FHLB 5.125% MAT	Purchase	05/29/2024	05/15/2029		30,000,000.00			-30,000,000.00
40766	003	3130B1MF1	FHLB 5% MAT	Purchase	06/03/2024	05/25/2029		20,000,000.00			-20,000,000.00
40769	003	313384B40	FHLB DISC NOTE	Purchase	06/11/2024	08/09/2024		59,483,750.00			-59,483,750.00
40768	003	3137HDJJ0	FHMS K522 A2 Mtge	Purchase	06/13/2024	05/25/2029		15,023,970.00			-15,023,970.00
40767	003	574193WW4	MARYLAND ST,	Purchase	06/18/2024	06/01/2029		15,000,000.00			-15,000,000.00
40770	003	437076BY7	HD 2.95% MAT	Purchase	06/20/2024	06/15/2029		9,208,597.22			-9,208,597.22
40773	003	039483AN2	ARCHER DANIELS	Purchase	06/21/2024	12/15/2027		6,005,035.50			-6,005,035.50
40772	003	313396ZG1	FHLMC ZERO CPN	Purchase	06/21/2024	07/12/2024		69,785,829.17			-69,785,829.17
40774	003	313384ZP7	FHLB ZERO CPN	Purchase	06/24/2024	07/19/2024		49,818,055.56			-49,818,055.56
40775	003	437076DC3	HOME DEPOT INC,	Purchase	06/25/2024	06/25/2029		9,972,700.00			-9,972,700.00
40776	003	24422EXT1	DE 4.85% MAT	Purchase	06/27/2024	06/11/2029		10,006,855.56			-10,006,855.56
40771	003	30337MAA0	FHLMC 4.99% MAT	Purchase	06/27/2024	03/25/2029		9,077,003.00			-9,077,003.00
32936	003	CITY	STPOOL 0.24%	Purchase	04/15/2024			177,111.94			-177,111.94
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/15/2024			58,455.95			-58,455.95
40566	003	CAMP	CAMP 1.27%	Purchase	04/01/2024			448,716.90			-448,716.90
40566	003	CAMP	CAMP 1.27%	Purchase	04/03/2024			8,485,000.00			-8,485,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	04/10/2024			23,102,000.00			-23,102,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	04/12/2024			23,436,000.00			-23,436,000.00

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**City of San Jose**  
**Transaction Activity Report**  
**Sorted by Fund - Transaction Type**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40566	003	CAMP	CAMP 1.27%	Purchase	04/15/2024			23,296,000.00			-23,296,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	04/16/2024			88,421,000.00			-88,421,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	04/18/2024			4,747,000.00			-4,747,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	04/22/2024			305,000.00			-305,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	04/23/2024			4,433,000.00			-4,433,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	04/29/2024			67,376,000.00			-67,376,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	04/30/2024			1,455,000.00			-1,455,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	05/01/2024			422,617.57			-422,617.57
40566	003	CAMP	CAMP 1.27%	Purchase	05/01/2024			32,678,000.00			-32,678,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	05/02/2024			24,196,000.00			-24,196,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	05/07/2024			18,682,000.00			-18,682,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	05/08/2024			251,000.00			-251,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	05/09/2024			5,304,000.00			-5,304,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	05/13/2024			9,487,000.00			-9,487,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	05/14/2024			4,939,000.00			-4,939,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	05/15/2024			20,902,000.00			-20,902,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	05/20/2024			2,034,000.00			-2,034,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	05/21/2024			2,187,000.00			-2,187,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	05/22/2024			3,848,000.00			-3,848,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	05/23/2024			2,124,000.00			-2,124,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	05/24/2024			35,715,000.00			-35,715,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	05/28/2024			11,671,000.00			-11,671,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	05/30/2024			4,866,000.00			-4,866,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	05/31/2024			8,151,000.00			-8,151,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	06/03/2024			2,631,000.00			-2,631,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	06/03/2024			530,424.23			-530,424.23
40566	003	CAMP	CAMP 1.27%	Purchase	06/04/2024			7,837,000.00			-7,837,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	06/06/2024			9,888,000.00			-9,888,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	06/10/2024			4,196,000.00			-4,196,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	06/13/2024			32,178,000.00			-32,178,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	06/17/2024			133,000.00			-133,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	06/20/2024			21,608,000.00			-21,608,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	06/21/2024			95,000,000.00			-95,000,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	06/21/2024			40,565,000.00			-40,565,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	06/25/2024			6,563,000.00			-6,563,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	06/26/2024			4,648,000.00			-4,648,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	06/27/2024			56,926,000.00			-56,926,000.00
40676	003	89238JAC9	TAOT 2021-D A3	Redemption	04/15/2024	04/15/2026	Sale		622,730.51		622,730.51
40676	003	89238JAC9	TAOT 2021-D A3	Redemption	05/15/2024	04/15/2026	Sale		607,457.43		607,457.43
40676	003	89238JAC9	TAOT 2021-D A3	Redemption	06/17/2024	04/15/2026	Sale		584,149.92		584,149.92
40706	003	3134H1FN8	FHLMC 5.625% MAT	Redemption	04/12/2024	10/12/2028	Call		15,000,000.00		15,000,000.00
40707	003	3134H1FP3	FHLMC 5.65% MAT	Redemption	04/12/2024	10/12/2028	Call		25,000,000.00		25,000,000.00
40708	003	3135GAJZ5	FNMA 5.7% MAT	Redemption	04/16/2024	10/16/2028	Call		20,000,000.00		20,000,000.00

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**City of San Jose**  
**Transaction Activity Report**  
**Sorted by Fund - Transaction Type**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40709	003	31424WAJ1	FAMC 5.8% MAT	Redemption	04/10/2024	10/10/2028	Call		20,000,000.00		20,000,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	04/17/2024				3,525,000.00		3,525,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	04/01/2024				5,393,000.00		5,393,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	04/02/2024				4,823,000.00		4,823,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	04/04/2024				35,212,000.00		35,212,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	04/05/2024				54,527,000.00		54,527,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	04/08/2024				1,988,000.00		1,988,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	04/09/2024				13,587,000.00		13,587,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	04/11/2024				10,130,000.00		10,130,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	04/17/2024				26,898,000.00		26,898,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	04/19/2024				74,596,000.00		74,596,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	04/24/2024				10,174,000.00		10,174,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	04/25/2024				5,794,000.00		5,794,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	04/26/2024				20,967,000.00		20,967,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	05/03/2024				47,376,000.00		47,376,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	05/06/2024				32,013,000.00		32,013,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	05/10/2024				20,451,000.00		20,451,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	05/16/2024				3,605,000.00		3,605,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	05/17/2024				71,046,000.00		71,046,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	05/28/2024				1,300,000.00		1,300,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	05/29/2024				21,967,000.00		21,967,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	06/05/2024				346,000.00		346,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	06/07/2024				4,380,000.00		4,380,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	06/11/2024				53,897,000.00		53,897,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	06/12/2024				4,702,000.00		4,702,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	06/14/2024				76,506,000.00		76,506,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	06/18/2024				22,917,000.00		22,917,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	06/24/2024				9,963,000.00		9,963,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	06/28/2024				6,988,000.00		6,988,000.00
40153	003	91412GVB8	UNIVERSITY CALIF	Redemption	05/15/2024	05/15/2024	Maturity		1,000,000.00		1,000,000.00
40177	003	97705MNM3	WIS 1.857% MAT	Redemption	05/01/2024	05/01/2024	Maturity		500,000.00		500,000.00
40282	003	3133ELJ47	FFCB 0.58% MAT	Redemption	06/17/2024	06/17/2024	Maturity		10,000,000.00		10,000,000.00
40293	003	91412HFL2	UNIVERSITY CALIF	Redemption	05/15/2024	05/15/2024	Maturity		1,000,000.00		1,000,000.00
40294	003	91412HFL2	UNIVERSITY CALIF	Redemption	05/15/2024	05/15/2024	Maturity		650,000.00		650,000.00
40313	003	34153QUC8	FLSEDU 0.39% MAT	Redemption	06/03/2024	06/01/2024	Maturity		5,000,000.00		5,000,000.00
40417	003	3130APZU2	FEDERAL HOME	Redemption	05/28/2024	05/28/2024	Maturity		1,900,000.00		1,900,000.00
40422	003	3130APMH5	FEDERAL HOME	Redemption	05/17/2024	05/17/2024	Maturity		3,150,000.00		3,150,000.00
40487	003	037833CU2	APPLE INC, SR GLBL	Redemption	05/13/2024	05/11/2024	Maturity		7,300,000.00		7,300,000.00
40517	003	3130AMU67	FEDERAL HOME	Redemption	06/28/2024	06/28/2024	Maturity		6,000,000.00		6,000,000.00
40544	003	3130ARVT5	FEDERAL HOME	Redemption	05/17/2024	05/17/2024	Maturity		3,630,000.00		3,630,000.00
40546	003	3130AMU67	FEDERAL HOME	Redemption	06/28/2024	06/28/2024	Maturity		20,000,000.00		20,000,000.00
40556	003	3134GXYM0	FEDERAL HOME LN	Redemption	06/28/2024	06/28/2024	Maturity		5,615,000.00		5,615,000.00
40560	003	3130AS6D6	FEDERAL HOME	Redemption	06/14/2024	06/14/2024	Maturity		1,250,000.00		1,250,000.00

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**Sorted by Fund - Transaction Type**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40723	003	912796ZW2	UNITED STATES	Redemption	06/20/2024	06/20/2024	Maturity		20,000,000.00		20,000,000.00
40724	003	912796Y45	UNITED STATES	Redemption	06/27/2024	06/27/2024	Maturity		30,000,000.00		30,000,000.00
40725	003	912797FS1	UNITED STATES	Redemption	06/13/2024	06/13/2024	Maturity		25,000,000.00		25,000,000.00
40739	003	912797HH3	UNITED STATES	Redemption	05/02/2024	05/02/2024	Maturity		20,000,000.00		20,000,000.00
40740	003	912797FS1	UNITED STATES	Redemption	06/13/2024	06/13/2024	Maturity		20,000,000.00		20,000,000.00
40741	003	912797HS9	UNITED STATES	Redemption	05/30/2024	05/30/2024	Maturity		20,000,000.00		20,000,000.00
40757	003	313384XN4	FHLB ZERO CPN	Redemption	05/31/2024	05/31/2024	Maturity		40,000,000.00		40,000,000.00
40171	003	3140HUNV4	FNMA 2.42% MAT	Redemption	04/25/2024	07/01/2024			7,985.45		7,985.45
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	04/25/2024	05/25/2024			893,442.97		893,442.97
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	04/25/2024	07/25/2024			1,349.20		1,349.20
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	04/25/2024	05/25/2024			104,979.55		104,979.55
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	04/25/2024	03/25/2025			3,961.40		3,961.40
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	04/25/2024	05/25/2025			4,812.22		4,812.22
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	04/25/2024	11/25/2024			759.95		759.95
40328	003	3137BGK24	FHMS K043 A2 3.062	Redemption	04/25/2024	12/25/2024			7,402.41		7,402.41
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	04/25/2024	11/25/2025			5,699.85		5,699.85
40356	003	3137FQ3W1	FHMS KJ27 A2,	Redemption	04/25/2024	03/25/2025			3,591.03		3,591.03
40579	003	3136AR5S3	FNA 2016-M5 A2	Redemption	04/25/2024	04/25/2026			8,649.60		8,649.60
40605	003	3137FBTA4	FHLMC 3.064% MAT	Redemption	04/25/2024	08/25/2024			14,212.90		14,212.90
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	04/25/2024	06/25/2027			4,298.20		4,298.20
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	04/25/2024	06/25/2027			5,526.26		5,526.26
40614	003	3136AKQM8	FNA 2014-M8 A2	Redemption	04/25/2024	06/25/2024			613,115.75		613,115.75
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	04/25/2024	01/01/2025			22,046.11		22,046.11
40647	003	3132XGRH1	FR WN2287 3.69%	Redemption	04/25/2024	11/01/2027			24,025.40		24,025.40
40666	003	3132XGRH1	FR WN2287 3.69%	Redemption	04/25/2024	11/01/2027			12,012.70		12,012.70
40667	003	3140HSZG9	FNMA 3.44% MAT	Redemption	04/25/2024	03/01/2026			5,469.52		5,469.52
40683	003	30312XAE7	FRESB 2019-SB69,	Redemption	04/25/2024	10/25/2024			6,561.34		6,561.34
40697	003	30333AAA0	FRESB 2023-SB108	Redemption	04/25/2024	06/25/2028			1,829.81		1,829.81
40699	003	30333MAA4	FRESB 2023-SB109	Redemption	04/25/2024	08/25/2028			702.45		702.45
40171	003	3140HUNV4	FNMA 2.42% MAT	Redemption	05/25/2024	07/01/2024			8,487.10		8,487.10
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	05/25/2024	05/25/2024			327,714.13		327,714.13
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	05/25/2024	07/25/2024			1,457.35		1,457.35
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	05/25/2024	05/25/2024			38,506.41		38,506.41
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	05/25/2024	03/25/2025			4,169.56		4,169.56
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	05/25/2024	05/25/2025			5,107.28		5,107.28
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	05/25/2024	11/25/2024			421,903.00		421,903.00
40328	003	3137BGK24	FHMS K043 A2 3.062	Redemption	05/25/2024	12/25/2024			7,855.61		7,855.61
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	05/25/2024	11/25/2025			6,059.80		6,059.80
40356	003	3137FQ3W1	FHMS KJ27 A2,	Redemption	05/25/2024	03/25/2025			3,938.37		3,938.37
40579	003	3136AR5S3	FNA 2016-M5 A2	Redemption	05/25/2024	04/25/2026			132,673.75		132,673.75
40605	003	3137FBTA4	FHLMC 3.064% MAT	Redemption	05/25/2024	08/25/2024			699,046.50		699,046.50
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	05/25/2024	06/25/2027			4,607.35		4,607.35
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	05/25/2024	06/25/2027			5,923.74		5,923.74

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40614	003	3136AKQM8	FNA 2014-M8 A2	Redemption	05/25/2024	06/25/2024			2,522,441.46		2,522,441.46
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	05/25/2024	01/01/2025			23,316.54		23,316.54
40647	003	3132XGRH1	FR WN2287 3.69%	Redemption	05/25/2024	11/01/2027			26,625.40		26,625.40
40666	003	3132XGRH1	FR WN2287 3.69%	Redemption	05/25/2024	11/01/2027			13,312.70		13,312.70
40667	003	3140HSZG9	FNMA 3.44% MAT	Redemption	05/25/2024	03/01/2026			5,951.24		5,951.24
40697	003	30333AAA0	FRESB 2023-SB108	Redemption	05/25/2024	06/25/2028			2,062.93		2,062.93
40699	003	30333MAA4	FRESB 2023-SB109	Redemption	05/25/2024	08/25/2028			812.07		812.07
40755	003	30336BAA5	FRESB 2024-SB113	Redemption	05/25/2024	12/25/2028			567.38		567.38
40171	003	3140HUNV4	FNMA 2.42% MAT	Redemption	06/25/2024	07/01/2024			8,036.80		8,036.80
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	06/25/2024	07/25/2024			1,157,922.48		1,157,922.48
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	06/25/2024	03/25/2025			3,988.60		3,988.60
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	06/25/2024	05/25/2025			4,844.44		4,844.44
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	06/25/2024	11/25/2024			66,115.80		66,115.80
40328	003	3137BGK24	FHMS K043 A2 3.062	Redemption	06/25/2024	12/25/2024			7,455.29		7,455.29
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	06/25/2024	11/25/2025			5,736.39		5,736.39
40356	003	3137FQ3W1	FHMS KJ27 A2,	Redemption	06/25/2024	03/25/2025			74,633.28		74,633.28
40579	003	3136AR5S3	FNA 2016-M5 A2	Redemption	06/25/2024	04/25/2026			8,462.62		8,462.62
40605	003	3137FBTA4	FHLMC 3.064% MAT	Redemption	06/25/2024	08/25/2024			1,598,474.70		1,598,474.70
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	06/25/2024	06/25/2027			4,326.73		4,326.73
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	06/25/2024	06/25/2027			5,562.94		5,562.94
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	06/25/2024	01/01/2025			22,187.45		22,187.45
40647	003	3132XGRH1	FR WN2287 3.69%	Redemption	06/25/2024	11/01/2027			24,223.40		24,223.40
40666	003	3132XGRH1	FR WN2287 3.69%	Redemption	06/25/2024	11/01/2027			12,111.70		12,111.70
40667	003	3140HSZG9	FNMA 3.44% MAT	Redemption	06/25/2024	03/01/2026			5,511.84		5,511.84
40683	003	30312XAE7	FRESB 2019-SB69,	Redemption	06/25/2024	10/25/2024			625,415.18		625,415.18
40697	003	30333AAA0	FRESB 2023-SB108	Redemption	06/25/2024	06/25/2028			3,169.90		3,169.90
40699	003	30333MAA4	FRESB 2023-SB109	Redemption	06/25/2024	08/25/2028			709.55		709.55
40755	003	30336BAA5	FRESB 2024-SB113	Redemption	06/25/2024	12/25/2028			467.23		467.23
40153	003	91412GVB8	UNIVERSITY CALIF	Interest	05/15/2024	05/15/2024				18,190.00	18,190.00
40177	003	97705MNM3	WIS 1.857% MAT	Interest	05/01/2024	05/01/2024				4,642.50	4,642.50
40183	003	3135G0W66	FNMA 1.625% MAT	Interest	04/15/2024	10/15/2024				81,250.00	81,250.00
40201	003	45818WCS3	IADB 1.7% MAT	Interest	05/15/2024	11/15/2024				93,500.00	93,500.00
40243	003	13063DGB8	CALIFORNIA ST,	Interest	04/01/2024	04/01/2025				84,375.00	84,375.00
40246	003	459058JB0	IBRD 0.625% MAT	Interest	04/22/2024	04/22/2025				9,390.00	9,390.00
40261	003	3134GVQX9	FHLMC 0.7% MAT	Interest	05/06/2024	05/05/2025				35,000.00	35,000.00
40273	003	3134GVB49	FHLMC 0.75% MAT	Interest	06/18/2024	06/18/2025				150,000.00	150,000.00
40278	003	923078CU1	VENTURA CNTY	Interest	05/01/2024	11/01/2024				5,503.50	5,503.50
40282	003	3133ELJ47	FFCB 0.58% MAT	Interest	06/17/2024	06/17/2024				29,000.00	29,000.00
40288	003	3135G04Z3	FNMA 0.5% MAT	Interest	06/17/2024	06/17/2025				25,000.00	25,000.00
40293	003	91412HFL2	UNIVERSITY CALIF	Interest	05/15/2024	05/15/2024				4,165.00	4,165.00
40294	003	91412HFL2	UNIVERSITY CALIF	Interest	05/15/2024	05/15/2024				2,707.25	2,707.25
40311	003	34153QUD6	FLORIDA ST BRD ED	Interest	06/03/2024	06/01/2025				27,500.00	27,500.00
40312	003	546417DQ6	LAS 0.84% MAT	Interest	06/03/2024	06/01/2025				16,800.00	16,800.00

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40313	003	34153QUC8	FLSEDU 0.39% MAT	Interest	06/03/2024	06/01/2024				9,750.00	9,750.00
40317	003	419792ZM1	HAWAII ST,	Interest	04/01/2024	10/01/2025				21,300.00	21,300.00
40318	003	13077DML3	CALIFORNIA ST	Interest	05/01/2024	11/01/2025				44,250.00	44,250.00
40319	003	882724RA7	TEXAS ST, TAXABLE	Interest	04/01/2024	10/01/2025				40,000.00	40,000.00
40321	003	45818WCW4	Inter-American	Interest	04/15/2024	10/15/2024				17,000.00	17,000.00
40322	003	57582RK88	MAS 0.695	Interest	05/01/2024	11/01/2025				3,475.00	3,475.00
40323	003	13034AL65	CALIFORNIA	Interest	04/01/2024	10/01/2025				5,297.63	5,297.63
40324	003	91412HGE7	UNIVERSITY CALIF	Interest	05/15/2024	05/15/2025				9,779.23	9,779.23
40325	003	91412HGE7	UNIVERSITY CALIF	Interest	05/15/2024	05/15/2025				15,717.40	15,717.40
40326	003	91412HGE7	UNIVERSITY CALIF	Interest	05/15/2024	05/15/2025				44,150.00	44,150.00
40330	003	3133EMLR1	FEDERAL FARM CR	Interest	06/24/2024	12/23/2025				25,000.00	25,000.00
40332	003	45950VPG5	IFC 0.425% MAT	Interest	05/20/2024	11/19/2024				18,168.75	18,168.75
40333	003	3135G06G3	FEDERAL NATL MTG	Interest	05/07/2024	11/07/2025				25,000.00	25,000.00
40336	003	459058JL8	IBRD 0.5% MAT	Interest	04/28/2024	10/28/2025				25,000.00	25,000.00
40338	003	459058JL8	IBRD 0.5% MAT	Interest	04/28/2024	10/28/2025				25,000.00	25,000.00
40339	003	459058DX8	IBRD 2.5% MAT	Interest	05/28/2024	11/25/2024				59,562.50	59,562.50
40343	003	91412HGE7	UNIVERSITY CALIF	Interest	05/15/2024	05/15/2025				30,905.00	30,905.00
40360	003	31422XCX8	FEDERAL AGRIC	Interest	04/22/2024	04/20/2026				50,000.00	50,000.00
40409	003	3130APRF4	FEDERAL HOME	Interest	05/15/2024	11/15/2024				100,000.00	100,000.00
40417	003	3130APZU2	FEDERAL HOME	Interest	05/28/2024	05/28/2024				8,312.50	8,312.50
40418	003	3130APU45	FEDERAL HOME	Interest	05/22/2024	11/22/2024				20,718.75	20,718.75
40421	003	3130APKF1	FEDERAL HOME	Interest	05/08/2024	11/08/2024				10,218.75	10,218.75
40422	003	3130APMH5	FEDERAL HOME	Interest	05/17/2024	05/17/2024				9,843.75	9,843.75
40423	003	3133ENFZ8	FEDERAL FARM CR	Interest	06/03/2024	12/02/2024				50,500.00	50,500.00
40446	003	3130APS48	FEDERAL HOME	Interest	05/20/2024	11/18/2024				69,510.00	69,510.00
40449	003	13063DMA3	CALIFORNIA ST,	Interest	04/01/2024	04/01/2026				133,957.50	133,957.50
40467	003	3130AQCNI	FEDERAL HOME	Interest	06/17/2024	01/17/2025				20,312.50	20,312.50
40472	003	3130AQQQ9	FEDERAL HOME	Interest	04/28/2024	01/28/2025				100,000.00	100,000.00
40475	003	3130AQM3Q3	FEDERAL HOME	Interest	04/28/2024	10/28/2025				31,500.00	31,500.00
40477	003	3130AQQQ9	FEDERAL HOME	Interest	04/28/2024	01/28/2025				100,000.00	100,000.00
40478	003	3130AQM4U4	FEDERAL HOME	Interest	04/28/2024	10/28/2024				62,500.00	62,500.00
40487	003	037833CU2	APPLE INC, SR GLBL	Interest	05/13/2024	05/11/2024				104,025.00	104,025.00
40497	003	3130AR7C9	FEDERAL HOME	Interest	06/27/2024	12/27/2024				14,476.25	14,476.25
40502	003	3130AMR53	FEDERAL HOME	Interest	06/09/2024	12/09/2024				62,000.00	62,000.00
40505	003	3134GW5R3	FEDERAL HOME LN	Interest	04/27/2024	10/27/2025				6,500.00	6,500.00
40507	003	3134GWVN3	FEDERAL HOME LN	Interest	04/01/2024	09/30/2025				52,470.00	52,470.00
40508	003	3130ANWN6	FEDERAL HOME	Interest	04/01/2024	06/30/2025				2,887.50	2,887.50
40517	003	3130AMU67	FEDERAL HOME	Interest	06/28/2024	06/28/2024				12,000.00	12,000.00
40523	003	3130ARVJ7	FEDERAL HOME	Interest	04/29/2024	04/29/2027				325,000.00	325,000.00
40524	003	3133ENUZ1	FEDERAL FARM CR	Interest	04/22/2024	10/20/2025				309,000.00	309,000.00
40525	003	3134GXSF2	FHLMC 2.5% MAT	Interest	04/29/2024	04/29/2025				187,500.00	187,500.00
40526	003	3133ENVK3	FEDERAL FARM CR	Interest	04/27/2024	10/27/2026				365,000.00	365,000.00
40528	003	594918BJ2	MICROSOFT CORP,	Interest	05/03/2024	11/03/2025				62,500.00	62,500.00

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40544	003	3130ARVT5	FEDERAL HOME	Interest	05/17/2024	05/17/2024				54,450.00	<b>54,450.00</b>
40545	003	3130AMNR9	FEDERAL HOME	Interest	05/28/2024	11/27/2024				62,500.00	<b>62,500.00</b>
40546	003	3130AMU67	FEDERAL HOME	Interest	06/28/2024	06/28/2024				40,000.00	<b>40,000.00</b>
40550	003	3133ENYA2	FEDERAL FARM CR	Interest	06/03/2024	06/01/2027				89,700.00	<b>89,700.00</b>
40551	003	3134GXRL0	FEDERAL HOME LN	Interest	05/12/2024	05/12/2025				202,187.50	<b>202,187.50</b>
40552	003	3130ARMT5	FEDERAL HOME	Interest	04/25/2024	10/25/2024				124,670.00	<b>124,670.00</b>
40556	003	3134GXYM0	FEDERAL HOME LN	Interest	06/28/2024	06/28/2024				87,734.38	<b>87,734.38</b>
40560	003	3130AS6D6	FEDERAL HOME	Interest	06/14/2024	06/14/2024				17,968.75	<b>17,968.75</b>
40581	003	13063DRD2	CALIFORNIA ST,	Interest	04/01/2024	10/01/2026				66,143.75	<b>66,143.75</b>
40595	003	91412HGE7	UNIVERSITY CALIF	Interest	05/15/2024	05/15/2025				13,245.00	<b>13,245.00</b>
40602	003	69371RS23	PACCAR FINANCIAL	Interest	04/03/2024	10/03/2025				123,750.00	<b>123,750.00</b>
40607	003	3133ENS43	FEDERAL FARM CR	Interest	04/17/2024	10/17/2024				218,750.00	<b>218,750.00</b>
40611	003	31315PF38	FARMER MAC FLT	Interest	05/06/2024	02/06/2025				36,437.50	<b>36,437.50</b>
40612	003	31315P6T1	FARMER MAC FLT	Interest	04/22/2024	04/22/2025				44,210.83	<b>44,210.83</b>
40613	003	69371RS23	PACCAR FINANCIAL	Interest	04/03/2024	10/03/2025				247,500.00	<b>247,500.00</b>
40616	003	45950VRK4	IFC 5.% MAT	Interest	05/15/2024	11/15/2027				125,000.00	<b>125,000.00</b>
40620	003	13063D3A4	CALIFORNIA ST,	Interest	04/01/2024	10/01/2026				142,500.00	<b>142,500.00</b>
40621	003	923078CX5	VENTURA CNTY	Interest	05/01/2024	11/01/2027				31,729.73	<b>31,729.73</b>
40623	003	13067WRC8	CALIFORNIA ST	Interest	06/03/2024	12/01/2025				12,462.25	<b>12,462.25</b>
40626	003	13063D3A4	CALIFORNIA ST,	Interest	04/01/2024	10/01/2026				201,637.50	<b>201,637.50</b>
40631	003	438516BL9	HONEYWELL INTL	Interest	05/01/2024	11/01/2026				62,500.00	<b>62,500.00</b>
40632	003	713448CT3	PEPSICO INC, SR NT	Interest	04/30/2024	04/30/2025				68,750.00	<b>68,750.00</b>
40633	003	06406RAD9	BANK NEW YORK	Interest	05/16/2024	05/16/2027				81,250.00	<b>81,250.00</b>
40636	003	91412HJN4	UNIVERSITY CALIF	Interest	05/15/2024	05/15/2027				12,815.40	<b>12,815.40</b>
40670	003	448980AD4	HALST 2023-B A3	Interest	04/15/2024	06/15/2026				60,083.34	<b>60,083.34</b>
40670	003	448980AD4	HALST 2023-B A3	Interest	05/15/2024	06/15/2026				60,083.34	<b>60,083.34</b>
40670	003	448980AD4	HALST 2023-B A3	Interest	06/15/2024	06/15/2026				60,083.34	<b>60,083.34</b>
40671	003	891941AD8	TAOT 2023-B A3	Interest	04/15/2024	02/15/2028				39,250.00	<b>39,250.00</b>
40671	003	891941AD8	TAOT 2023-B A3	Interest	05/15/2024	02/15/2028				39,250.00	<b>39,250.00</b>
40671	003	891941AD8	TAOT 2023-B A3	Interest	06/15/2024	02/15/2028				39,250.00	<b>39,250.00</b>
40673	003	3130APZK4	FEDERAL HOME	Interest	05/28/2024	11/26/2025				154,700.00	<b>154,700.00</b>
40674	003	437927AC0	HAROT 2023-2 A3	Interest	04/15/2024	11/15/2027				41,083.33	<b>41,083.33</b>
40674	003	437927AC0	HAROT 2023-2 A3	Interest	05/15/2024	11/15/2027				41,083.33	<b>41,083.33</b>
40674	003	437927AC0	HAROT 2023-2 A3	Interest	06/15/2024	11/15/2027				41,083.33	<b>41,083.33</b>
40676	003	89238JAC9	TAOT 2021-D A3	Interest	04/15/2024	04/15/2026				4,402.79	<b>4,402.79</b>
40676	003	89238JAC9	TAOT 2021-D A3	Interest	05/15/2024	04/15/2026				4,017.31	<b>4,017.31</b>
40676	003	89238JAC9	TAOT 2021-D A3	Interest	06/15/2024	04/15/2026				3,641.28	<b>3,641.28</b>
40677	003	3130AQ4B6	FEDERAL HOME	Interest	06/24/2024	12/23/2024				150,000.00	<b>150,000.00</b>
40680	003	3134GXCS1	FHLMC 0.625% MAT	Interest	05/28/2024	11/25/2025				26,171.88	<b>26,171.88</b>
40692	003	45906M4E8	IBRD 4.5% MAT	Interest	06/26/2024	06/26/2028				562,500.00	<b>562,500.00</b>
40704	003	91412HGF4	UNIVERSITY CALIF	Interest	05/15/2024	05/15/2027				32,932.90	<b>32,932.90</b>
40705	003	80168FQH2	SCVWTR 4.25% MAT	Interest	06/03/2024	12/01/2024				318,750.00	<b>318,750.00</b>
40706	003	3134H1FN8	FHLMC 5.625% MAT	Interest	04/12/2024	10/12/2028				421,875.00	<b>421,875.00</b>

**City of San Jose**  
**Transaction Activity Report**  
**Sorted by Fund - Transaction Type**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40707	003	3134H1FP3	FHLMC 5.65% MAT	Interest	04/12/2024	10/12/2028				706,250.00	706,250.00
40708	003	3135GAJZ5	FNMA 5.7% MAT	Interest	04/16/2024	10/16/2028				570,000.00	570,000.00
40709	003	31424WAJ1	FAMC 5.8% MAT	Interest	04/10/2024	10/10/2028				580,000.00	580,000.00
40711	003	882724V38	TXS 5.616% MAT	Interest	04/01/2024	10/01/2024				156,998.40	156,998.40
40712	003	882724V61	TEXAS ST, TAXABLE	Interest	04/01/2024	10/01/2027				100,715.56	100,715.56
40715	003	3134H1HN6	FHLMC 5.5% MAT	Interest	04/22/2024	10/20/2028				174,927.50	174,927.50
40717	003	13063DRD2	CALIFORNIA ST,	Interest	04/01/2024	10/01/2026				64,837.50	64,837.50
40718	003	419792M29	HAWAII ST,	Interest	04/01/2024	10/01/2027				61,766.67	61,766.67
40719	003	419792M37	HAWAII ST,	Interest	04/01/2024	10/01/2028				28,333.33	28,333.33
40721	003	91412HGF4	UNIVERSITY CALIF	Interest	05/15/2024	05/15/2027				40,730.20	40,730.20
40734	003	931142EE9	WALMART INC, SR	Interest	06/26/2024	06/26/2028				266,400.00	266,400.00
40737	003	91282CDB4	UNITED STATES	Interest	04/15/2024	10/15/2024				62,500.00	62,500.00
40742	003	882724RC3	TEXAS ST, TAXABLE	Interest	04/01/2024	10/01/2027				85,207.10	85,207.10
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	04/25/2024	07/01/2024				9,895.95	9,895.95
40173	003	30298LAA9	FRESB 2019-SB65	Interest	04/25/2024	05/25/2024				2,025.09	2,025.09
40180	003	30314KAS2	FRESB 2019-SB67	Interest	04/25/2024	07/25/2024				2,021.60	2,021.60
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	04/25/2024	02/01/2025				15,943.76	15,943.76
40203	003	3140HWYW6	FN BL5224 2.240	Interest	04/25/2024	01/01/2025				14,370.22	14,370.22
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	04/25/2024	01/01/2025				2,333.61	2,333.61
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	04/25/2024	11/01/2024				8,921.11	8,921.11
40231	003	30298LAA9	FRESB 2019-SB65	Interest	04/25/2024	05/25/2024				237.95	237.95
40266	003	3137BJQ71	FHMS KPLB A	Interest	04/25/2024	05/25/2025				23,083.33	23,083.33
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	04/25/2024	03/25/2025				5,932.33	5,932.33
40295	003	30315EAA4	FRESB 2020-SB76	Interest	04/25/2024	05/25/2025				2,136.10	2,136.10
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	04/25/2024	11/25/2024				5,058.96	5,058.96
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	04/25/2024	12/25/2024				11,258.86	11,258.86
40342	003	30318CAA5	FRESB 2021-SB82	Interest	04/25/2024	11/25/2025				2,054.79	2,054.79
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	04/25/2024	03/25/2025				7,974.20	7,974.20
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	04/25/2024	04/25/2026				10,514.76	10,514.76
40605	003	3137FBTA4	FHLMC 3.064% MAT	Interest	04/25/2024	08/25/2024				21,548.94	21,548.94
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	04/25/2024	06/25/2027				5,586.38	5,586.38
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	04/25/2024	06/25/2027				7,182.49	7,182.49
40614	003	3136AKQM8	FNA 2014-M8 A2	Interest	04/25/2024	06/25/2024				7,985.22	7,985.22
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	04/25/2024	01/01/2025				30,105.44	30,105.44
40635	003	3137BJQ71	FHMS KPLB A	Interest	04/25/2024	05/25/2025				16,391.47	16,391.47
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	04/25/2024	11/01/2027				63,223.89	63,223.89
40665	003	3137FBAJ5	FHLMC 3.281% MAT	Interest	04/25/2024	08/25/2027				13,137.67	13,137.67
40666	003	3132XGRH1	FR WN2287 3.69%	Interest	04/25/2024	11/01/2027				31,611.95	31,611.95
40667	003	3140HSZG9	FNMA 3.44% MAT	Interest	04/25/2024	03/01/2026				11,460.26	11,460.26
40672	003	3132XFLR7	FHLMC 4.25% MAT	Interest	04/25/2024	01/01/2028				24,520.14	24,520.14
40683	003	30312XAE7	FRESB 2019-SB69,	Interest	04/25/2024	10/25/2024				8,858.38	8,858.38
40685	003	3140LKUP6	FN BS8689 4.65%	Interest	04/25/2024	07/01/2028				101,473.34	101,473.34
40694	003	3140LKYV9	FN BS8823 4.79%	Interest	04/25/2024	06/01/2028				32,568.81	32,568.81



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Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40697	003	30333AAA0	FRESB 2023-SB108	Interest	04/25/2024	06/25/2028				28,285.60	<b>28,285.60</b>
40698	003	3140LKLH4	FN BS8427 4.92%	Interest	04/25/2024	06/01/2028				51,581.42	<b>51,581.42</b>
40699	003	30333MAA4	FRESB 2023-SB109	Interest	04/25/2024	08/25/2028				36,566.63	<b>36,566.63</b>
40738	003	3132XGY42	FR WN2530 Mtge	Interest	04/25/2024	12/01/2028				8,981.35	<b>8,981.35</b>
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	05/25/2024	07/01/2024				9,560.62	<b>9,560.62</b>
40173	003	30298LAA9	FRESB 2019-SB65	Interest	05/25/2024	05/25/2024				543.46	<b>543.46</b>
40180	003	30314KAS2	FRESB 2019-SB67	Interest	05/25/2024	07/25/2024				2,019.25	<b>2,019.25</b>
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	05/25/2024	02/01/2025				15,429.44	<b>15,429.44</b>
40203	003	3140HWYW6	FN BL5224 2.240	Interest	05/25/2024	01/01/2025				13,906.67	<b>13,906.67</b>
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	05/25/2024	01/01/2025				2,258.33	<b>2,258.33</b>
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	05/25/2024	11/01/2024				8,633.33	<b>8,633.33</b>
40231	003	30298LAA9	FRESB 2019-SB65	Interest	05/25/2024	05/25/2024				63.86	<b>63.86</b>
40266	003	3137BJQ71	FHMS KPLB A	Interest	05/25/2024	05/25/2025				23,083.33	<b>23,083.33</b>
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	05/25/2024	03/25/2025				5,731.39	<b>5,731.39</b>
40295	003	30315EAA4	FRESB 2020-SB76	Interest	05/25/2024	05/25/2025				2,132.77	<b>2,132.77</b>
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	05/25/2024	11/25/2024				4,894.08	<b>4,894.08</b>
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	05/25/2024	12/25/2024				11,239.97	<b>11,239.97</b>
40342	003	30318CAA5	FRESB 2021-SB82	Interest	05/25/2024	11/25/2025				2,051.61	<b>2,051.61</b>
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	05/25/2024	03/25/2025				7,966.46	<b>7,966.46</b>
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	05/25/2024	04/25/2026				10,496.97	<b>10,496.97</b>
40605	003	3137FBTA4	FHLMC 3.064% MAT	Interest	05/25/2024	08/25/2024				21,512.65	<b>21,512.65</b>
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	05/25/2024	06/25/2027				5,578.93	<b>5,578.93</b>
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	05/25/2024	06/25/2027				7,172.91	<b>7,172.91</b>
40614	003	3136AKQM8	FNA 2014-M8 A2	Interest	05/25/2024	06/25/2024				6,423.82	<b>6,423.82</b>
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	05/25/2024	01/01/2025				29,080.66	<b>29,080.66</b>
40635	003	3137BJQ71	FHMS KPLB A	Interest	05/25/2024	05/25/2025				16,391.47	<b>16,391.47</b>
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	05/25/2024	11/01/2027				61,110.53	<b>61,110.53</b>
40665	003	3137FBAJ5	FHLMC 3.281% MAT	Interest	05/25/2024	08/25/2027				13,137.67	<b>13,137.67</b>
40666	003	3132XGRH1	FR WN2287 3.69%	Interest	05/25/2024	11/01/2027				30,555.27	<b>30,555.27</b>
40667	003	3140HSZG9	FNMA 3.44% MAT	Interest	05/25/2024	03/01/2026				11,074.89	<b>11,074.89</b>
40672	003	3132XFLR7	FHLMC 4.25% MAT	Interest	05/25/2024	01/01/2028				23,729.17	<b>23,729.17</b>
40683	003	30312XAE7	FRESB 2019-SB69,	Interest	05/25/2024	10/25/2024				8,846.08	<b>8,846.08</b>
40685	003	3140LKUP6	FN BS8689 4.65%	Interest	05/25/2024	07/01/2028				98,200.00	<b>98,200.00</b>
40694	003	3140LKYV9	FN BS8823 4.79%	Interest	05/25/2024	06/01/2028				31,518.20	<b>31,518.20</b>
40697	003	30333AAA0	FRESB 2023-SB108	Interest	05/25/2024	06/25/2028				28,279.12	<b>28,279.12</b>
40698	003	3140LKLH4	FN BS8427 4.92%	Interest	05/25/2024	06/01/2028				49,917.50	<b>49,917.50</b>
40699	003	30333MAA4	FRESB 2023-SB109	Interest	05/25/2024	08/25/2028				36,564.06	<b>36,564.06</b>
40738	003	3132XGY42	FR WN2530 Mtge	Interest	05/25/2024	12/01/2028				8,691.63	<b>8,691.63</b>
40746	003	3132XGZK5	FR WN2545 MTGE	Interest	05/25/2024	12/01/2028				55,176.83	<b>55,176.83</b>
40755	003	30336BAA5	FRESB 2024-SB113	Interest	05/25/2024	12/25/2028				-56,893.33	<b>-56,893.33</b>
40755	003	30336BAA5	FRESB 2024-SB113	Interest	05/25/2024	12/25/2028				71,116.66	<b>71,116.66</b>
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	06/25/2024	07/01/2024				9,861.63	<b>9,861.63</b>
40180	003	30314KAS2	FRESB 2019-SB67	Interest	06/25/2024	07/25/2024				2,016.71	<b>2,016.71</b>

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40202	003	3138L84Z4	FN AM8039 2.39%	Interest	06/25/2024	02/01/2025				15,943.76	15,943.76
40203	003	3140HWYW6	FN BL5224 2.240	Interest	06/25/2024	01/01/2025				14,370.22	14,370.22
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	06/25/2024	01/01/2025				2,333.61	2,333.61
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	06/25/2024	11/01/2024				8,921.11	8,921.11
40266	003	3137BJQ71	FHMS KPLB A	Interest	06/25/2024	05/25/2025				23,083.33	23,083.33
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	06/25/2024	03/25/2025				5,912.03	5,912.03
40295	003	30315EAA4	FRESB 2020-SB76	Interest	06/25/2024	05/25/2025				2,129.24	2,129.24
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	06/25/2024	11/25/2024				4,094.62	4,094.62
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	06/25/2024	12/25/2024				11,219.92	11,219.92
40342	003	30318CAA5	FRESB 2021-SB82	Interest	06/25/2024	11/25/2025				2,048.22	2,048.22
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	06/25/2024	03/25/2025				7,957.97	7,957.97
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	06/25/2024	04/25/2026				10,223.99	10,223.99
40605	003	3137FBTA4	FHLMC 3.064% MAT	Interest	06/25/2024	08/25/2024				19,727.75	19,727.75
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	06/25/2024	06/25/2027				5,570.95	5,570.95
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	06/25/2024	06/25/2027				7,162.65	7,162.65
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	06/25/2024	01/01/2025				29,991.38	29,991.38
40635	003	3137BJQ71	FHMS KPLB A	Interest	06/25/2024	05/25/2025				16,391.47	16,391.47
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	06/25/2024	11/01/2027				63,062.95	63,062.95
40665	003	3137FBAJ5	FHLMC 3.281% MAT	Interest	06/25/2024	08/25/2027				13,137.67	13,137.67
40666	003	3132XGRH1	FR WN2287 3.69%	Interest	06/25/2024	11/01/2027				31,531.48	31,531.48
40667	003	3140HSZG9	FNMA 3.44% MAT	Interest	06/25/2024	03/01/2026				11,426.43	11,426.43
40672	003	3132XFLR7	FHLMC 4.25% MAT	Interest	06/25/2024	01/01/2028				24,520.14	24,520.14
40683	003	30312XAE7	FRESB 2019-SB69,	Interest	06/25/2024	10/25/2024				8,846.08	8,846.08
40685	003	3140LKUP6	FN BS8689 4.65%	Interest	06/25/2024	07/01/2028				101,473.34	101,473.34
40694	003	3140LKYV9	FN BS8823 4.79%	Interest	06/25/2024	06/01/2028				32,568.81	32,568.81
40697	003	30333AAA0	FRESB 2023-SB108	Interest	06/25/2024	06/25/2028				28,271.82	28,271.82
40698	003	3140LKLH4	FN BS8427 4.92%	Interest	06/25/2024	06/01/2028				51,581.42	51,581.42
40699	003	30333MAA4	FRESB 2023-SB109	Interest	06/25/2024	08/25/2028				36,561.09	36,561.09
40738	003	3132XGY42	FR WN2530 Mtge	Interest	06/25/2024	12/01/2028				8,981.35	8,981.35
40746	003	3132XGZK5	FR WN2545 MTGE	Interest	06/25/2024	12/01/2028				57,016.06	57,016.06
40755	003	30336BAA5	FRESB 2024-SB113	Interest	06/25/2024	12/25/2028				71,114.30	71,114.30
40566	003	CAMP	CAMP 1.27%	Interest	04/01/2024					448,716.90	448,716.90
32936	003	CITY	STPOOL 0.24%	Interest	04/15/2024					177,111.94	177,111.94
37042	003	CSJFA	STPOOL 0.22%	Interest	04/15/2024					58,455.95	58,455.95
40566	003	CAMP	CAMP 1.27%	Interest	05/01/2024					422,617.57	422,617.57
40566	003	CAMP	CAMP 1.27%	Interest	06/03/2024					530,424.23	530,424.23
40676	003	89238JAC9	TAOT 2021-D A3	Cap G/L	04/15/2024	04/15/2026			28,780.03		28,780.03
40676	003	89238JAC9	TAOT 2021-D A3	Cap G/L	05/15/2024	04/15/2026			28,074.18		28,074.18
40676	003	89238JAC9	TAOT 2021-D A3	Cap G/L	06/17/2024	04/15/2026			26,997.00		26,997.00
40715	003	3134H1HN6	FHLMC 5.5% MAT	Accr Int	04/22/2024	10/20/2028			25,267.31	-25,267.31	0.00
40717	003	13063DRD2	CALIFORNIA ST,	Accr Int	04/01/2024	10/01/2026			25,214.58	-25,214.58	0.00
40721	003	91412HGF4	UNIVERSITY CALIF	Accr Int	05/15/2024	05/15/2027			8,372.32	-8,372.32	0.00
40734	003	931142EE9	WALMART INC, SR	Accr Int	06/26/2024	06/26/2028			34,040.00	-34,040.00	0.00

Portfolio CITY

AP

TA (PRF\_TA) 7.1.1

Report Ver. 7.3.7

City of San Jose  
Transaction Activity Report  
Sorted by Fund - Transaction Type

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40737	003	91282CDB4	UNITED STATES	Accr Int	04/15/2024	10/15/2024			44,740.44	-44,740.44	0.00
40742	003	882724RC3	TEXAS ST, TAXABLE	Accr Int	04/01/2024	10/01/2027			80,000.00	-80,000.00	0.00
Totals for General Pool								1,360,876,568.9	978,836,153.78	13,904,684.98	-368,135,730.20
Grand Total								1,360,876,568.9	978,836,153.78	13,904,684.98	-368,135,730.20

CITY OF SAN JOSE  
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES  
4/1/24 THROUGH 6/30/24

	BALANCE 3/31/2024	SALES OR MATURITIES	ADDITIONS	BALANCE 6/30/2024
Asset Backed Securities	41,110,113.71	1,814,337.86		39,295,775.85
JPA Pool	147,500,565.83	641,546,000.00	715,665,758.70	221,620,324.53
Commercial Paper/Discount	73,134,847.22			73,134,847.22
Corporate Medium Term Notes	305,350,337.96	7,494,713.00	81,021,142.72	378,876,767.68
Federal Agency Securities	888,095,587.37	171,570,267.31	453,787,451.84	1,170,312,771.90
Mortgage Backed Securities	214,024,960.66	9,654,330.06	54,691,931.05	259,062,561.65
Muni Bonds	350,649,359.94	8,341,305.81	22,189,109.43	364,497,163.56
Negotiable CD's	25,000,000.00			25,000,000.00
State Pool	31,947,745.75	3,525,000.00	235,567.89	28,658,313.64
Supranationals	210,874,174.97			210,874,174.97
UST Bills, Notes & Bonds	337,835,415.60	181,905,514.49	34,847,706.52	190,777,607.63
Total	<u>2,625,523,109.01</u>	<u>1,025,851,468.53</u>	<u>1,362,438,668.15</u>	<u>2,962,110,308.63</u>

**NET PURCHASES/(SALES):** 336,587,199.62

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

**APRIL THROUGH JUNE 2024 TURNOVER RATIO:** 0.86

**AVERAGE DAILY PORTFOLIO BALANCE:** 2,765,237,517.89



City of San Jose  
Purchases Report  
Sorted by Dealer - Fund  
April 1, 2024 - June 30, 2024

City of San Jose  
200 E. Santa Clara St.  
San Jose, CA 95113

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: CastleOak Securities LP													
313384E88	40748	003	AFD	FHLB	40,000,000.00	04/04/2024	09/06 - At Maturity	39,121,666.67		5.100	09/06/2024	5.301	39,620,333.33
912797KD8	40752	003	ATD	USTR	15,000,000.00	04/16/2024	08/29 - At Maturity	14,709,187.50		5.170	08/29/2024	5.345	14,872,904.17
313384XN4	40757	003	AFD	FHLB	40,000,000.00	04/24/2024	05/31 - At Maturity	39,782,933.33		5.280	05/31/2024	5.397	0.00
3130B1HQ3	40765	003	MC1	FHLB	30,000,000.00	05/29/2024	11/15 - 05/15	30,000,000.00		5.125	05/15/2029	5.126	30,000,000.00
3137HDJJ0	40768	003	GN4	FHLMC	15,000,000.00	06/13/2024	07/25 - Monthly	14,999,955.00	24,015.00	4.803	05/25/2029	4.775	14,999,955.00
313396ZG1	40772	003	AFD	FHLMC	70,000,000.00	06/21/2024	07/12 - At Maturity	69,785,829.17		5.245	07/12/2024	5.349	69,887,815.28
Subtotal					210,000,000.00			208,399,571.67	24,015.00				169,381,007.78
Purchased from: Piper Sandler & Co.													
3132XGZK5	40746	003	GN4	FHLMC	13,652,000.00	04/01/2024	05/25 - Monthly	13,605,071.25		4.850	12/01/2028	4.909	13,605,071.25
3134H1YU1	40745	003	MC1	FHLMC	15,000,000.00	04/02/2024	10/02 - 04/02	15,000,000.00		5.610	04/02/2029	5.610	15,000,000.00
313384D89	40750	003	AFD	FHLB	20,000,000.00	04/09/2024	08/29 - At Maturity	19,596,088.89		5.120	08/29/2024	5.313	19,832,177.78
3130B0RH4	40749	003	MC1	FHLB	15,000,000.00	04/11/2024	10/11 - 04/11	15,000,000.00		5.600	04/11/2029	5.600	15,000,000.00
24422EXH7	40753	003	MTN	DE	10,000,000.00	04/16/2024	07/16 - 01/16	9,733,200.00	122,500.00	4.500	01/16/2029	5.138	9,744,901.75
30336BAA5	40755	003	GN4	FHLMC	17,000,000.00	04/25/2024	05/25 - Monthly	16,857,710.00	Received	5.020	12/25/2028	5.149	16,856,684.05
3135GASV4	40764	003	MC1	FNMA	20,000,000.00	05/17/2024	11/16 - 05/16	20,000,000.00		5.350	05/16/2029	5.350	20,000,000.00
313384B40	40769	003	AFD	FHLB	60,000,000.00	06/11/2024	08/09 - At Maturity	59,483,750.00		5.250	08/09/2024	5.384	59,658,750.00
313384ZP7	40774	003	AFD	FHLB	50,000,000.00	06/24/2024	07/19 - At Maturity	49,818,055.56		5.240	07/19/2024	5.347	49,869,000.00
30337MAA0	40771	003	GN4	FHLMC	9,000,000.00	06/27/2024	07/25 - Monthly	9,044,568.00	32,435.00	4.990	03/25/2029	4.808	9,044,568.00
Subtotal					229,652,000.00			228,138,443.70	154,935.00				228,611,152.83
Purchased from: RBC Capital Markets													
3130B0ZS1	40756	003	MC1	FHLB	20,000,000.00	04/19/2024	10/17 - 04/17	20,000,000.00		5.300	04/17/2029	5.300	20,000,000.00
89236TMF9	40763	003	MTN	TMCC	15,000,000.00	05/16/2024	11/16 - 05/16	14,968,350.00		5.050	05/16/2029	5.098	14,969,141.25
437076DC3	40775	003	MTN	HD	10,000,000.00	06/25/2024	12/25 - 06/25	9,972,700.00		4.750	06/25/2029	4.812	9,972,791.00
24422EXT1	40776	003	MTN	DE	10,000,000.00	06/27/2024	12/11 - 06/11	9,985,300.00	21,555.56	4.850	06/11/2029	4.883	9,985,332.96
Subtotal					55,000,000.00			54,926,350.00	21,555.56				54,927,265.21
Purchased from: Raymond James & Associates													
313384D71	40751	003	AFD	FHLB	15,000,000.00	04/15/2024	08/28 - At Maturity	14,710,312.50		5.150	08/28/2024	5.339	14,875,541.67
3133ERDH1	40758	003	FAC	FFCB	20,000,000.00	04/30/2024	10/30 - 04/30	19,998,000.00		4.750	04/30/2029	4.752	19,998,067.78
437076BY7	40770	003	MTN	HD	10,000,000.00	06/20/2024	12/15 - 06/15	9,204,500.00	4,097.22	2.950	06/15/2029	4.761	9,209,374.93
Subtotal					45,000,000.00			43,912,812.50	4,097.22				44,082,984.38

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

**City of San Jose  
Purchases Report  
April 1, 2024 - June 30, 2024**

Page 2

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: UBS Financial Services													
3130B0YZ6	40754	003	MC1	FHLB	20,000,000.00	04/17/2024	10/17 - 04/17	20,000,000.00		5.270	04/17/2029	5.270	20,000,000.00
09290DAA9	40762	003	MTN	BLKRK	14,000,000.00	05/15/2024	09/14 - 03/14	13,897,800.00	111,494.44	4.700	03/14/2029	4.870	13,900,503.39
3130B1MF1	40766	003	MC1	FHLB	20,000,000.00	06/03/2024	11/28 - 05/28	20,000,000.00		5.000	05/25/2029	5.000	20,000,000.00
Subtotal					54,000,000.00			53,897,800.00	111,494.44				53,900,503.39
Purchased from: US Bancorp Advisors													
039483AN2	40773	003	MTN	ADM	5,700,000.00	06/21/2024	12/15 - 06/15	5,998,623.00	6,412.50	6.750	12/15/2027	5.089	5,996,241.64
Subtotal					5,700,000.00			5,998,623.00	6,412.50				5,996,241.64
Purchased from: Wells Fargo Securities													
64990FD76	40759	003	MUN	NYSPIT	8,045,000.00	05/02/2024	09/15 - 03/15	7,170,749.85	18,359.58	1.748	03/15/2028	4.862	7,207,778.39
91282CKP5	40760	003	TRC	USTR	20,000,000.00	05/06/2024	10/31 - 04/30	20,123,437.50	15,081.52	4.625	04/30/2029	4.485	20,119,639.42
69371RT22	40761	003	MTN	PCAR	7,000,000.00	05/13/2024	11/13 - 05/13	6,994,610.00		5.000	05/13/2027	5.028	6,994,849.56
574193WW4	40767	003	MUN	MDS	15,000,000.00	06/18/2024	12/01 - 06/01	15,000,000.00		4.440	06/01/2029	4.440	15,000,000.00
Subtotal					50,045,000.00			49,288,797.35	33,441.10				49,322,267.37
Total Purchases					649,397,000.00			644,562,398.22	355,950.82				606,221,422.60