



COUNCIL AGENDA: 3/5/2024
ITEM: 2.8
FILE NO: 24-73486

Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Toni J. Taber, CMC
City Clerk

SUBJECT: SEE BELOW

DATE: March 5, 2024

SUBJECT: Second Quarter Financial Reports for Fiscal Year 2023-2024

Recommendation

As recommended by the Public Safety, Finance and Strategic Support Committee on February 15, 2024:

(a) Accept the Second Quarter (period ending December 31, 2023) Financial Reports for Fiscal Year 2023-2024 for the following programs:

- (1) Debt Management;
- (2) Investment Management;
- (3) Revenue Management; and
- (4) Purchasing and Risk Management.

(b) Adopt a resolution authorizing the Director of Finance to write off uncollectible debts in an amount up to \$1,053,825.71.

CEQA: Not a Project, File No. PP17-010, City Organizational and Administrative Activities resulting in no changes to the physical environment. (Finance)

[Public Safety, Finance and Strategic Support Committee 2/15/2024 – Item (d)2]

[Rules Committee referral 2/28/2024 - Item A.1]



Memorandum

TO: PUBLIC SAFETY, FINANCE AND
STRATEGIC SUPPORT COMMITTEE

FROM: Rick Bruneau

SUBJECT: SECOND QUARTER FINANCIAL
REPORTS FOR FISCAL YEAR
2023-2024

DATE: January 31, 2024

Approved

Date

2/6/2024

RECOMMENDATION

- (1) Accept the Second Quarter (period ended December 31, 2023) Financial Reports for Fiscal Year 2023-2024 for the following programs:
 - (a) Debt Management;
 - (b) Investment Management;
 - (c) Revenue Management; and
 - (d) Purchasing and Risk Management;
- (2) Refer and cross-reference the Second Quarter Financial Reports for Fiscal Year 2023-2024 to the March 12, 2024 City Council meeting for full adoption; and
- (3) Forward recommendation to the City Council for the March 12, 2024 City Council meeting to adopt a resolution authorizing the Director of Finance to write-off uncollectible debts in an amount up to \$1,053,825.71.

SUMMARY AND OUTCOME

Provide the quarterly update on debt management, investment management, revenue management, purchasing, and risk management activities.

BACKGROUND

The attached Second Quarter Financial Reports for Fiscal Year (FY) 2023-2024 (quarter ended December 31, 2023) (Financial Reports) presents the quarterly activity for the City of San José

(City) Finance Department's Debt Management, Investment Management, Revenue Management, Purchasing, and Risk Management programs (Attachment A). Additionally, the Second Quarter Investment Report for the Quarter Ended December 31, 2023 (Attachment B) is available on the Finance Department web page¹ and is included as part of this report to the Committee. As part of the ongoing effort to streamline work efforts within the Finance Department, these programs are combined into a single report for submission to the Public Safety, Finance and Strategic Support Committee (PSFSS Committee) for its review and referral to the City Council for acceptance.

ANALYSIS

A brief narrative discussion is provided below for all programs in this quarterly report:

- Debt Management
- Investment Management
- Revenue Management
- Purchasing Management
- Risk Management

Debt Management Program

This Second Quarter Debt Report focuses on the City's debt activities for the period ended December 31, 2023 and the following quarter ending March 31, 2024, and relates to the following elements of the City's Debt Management Program:

- Completed financings and current debt portfolio;
- Debt issuance, redemptions, and management activities completed during the second quarter and anticipated in the third quarter (January 1, 2024 through March 31, 2024); and
- Current interest rate environment as of December 31, 2023 and credit ratings.

Investment Management Program

Pursuant to the City's Investment Policy, verbal presentations in addition to the written reports are provided to the PSFSS Committee for the Second and Fourth Quarter Reports. The materials presented in this consolidated report provide a "snapshot" of the investment portfolio.

Revenue Management Program

The Revenue Management report highlights key aspects of the City's ongoing collection efforts. These efforts focus on reducing delinquent accounts receivable and enhancing revenue compliance through four primary collection programs: Accounts Receivable, Business Tax, Revenue Compliance and Monitoring, and Utility Billing. This report highlights the Revenue

¹ <https://www.sanjoseca.gov/your-government/departments-offices/finance/reports/-folder-450>

Management Division's collection efforts and summarizes progress towards maintaining a return on investment ratio of 5.0 to 1. The second quarter FY 2023-2024 return on investment is 8.3 to 1, and FY 2023-24 fiscal year-to-date return on investment is 6.15 to 1.

Overview of Collection Process – City departments issue invoices for various fines, fees, or other costs incurred by the City. Invoices are entered in the City's centralized Accounts Receivable system or referred to the Accounts Receivable group for invoices generated by City departments through stand-alone billing systems. Each department is responsible for the initial invoicing of the appropriate parties.

If an account has an unpaid balance after 30 days, a delinquency notice, including any additional interest, penalties, and applicable fees, is generated, and mailed to the debtor. The account is then assigned to an Investigator Collector in the Finance Department, who begins the revenue collection process by contacting the debtor to attempt to collect the past due amount. After 60 days, a second collection notice, including any additional interest, penalties, and other fees, is mailed to the debtor. At this point, a collection cost recovery fee is added to each account. This cost recovery fee is reviewed and set on an annual basis. After approximately 120 days, the Senior Investigator Collector reviews each remaining delinquent invoice with Investigator Collectors to determine any appropriate action to take against the debtor to collect the outstanding balances.

Overview of the Bad Debt Write-Off Process – In addition to proactively collecting the City's delinquent accounts, it is important to write off the City's uncollectible debts to ensure the accuracy of the City's financial statements. On a periodic basis, the Finance Department, in coordination with Departments and the City Manager's Budget Office, establishes reserves for bad debt to cover potential write-offs of uncollectable accounts. The bad debt reserves are funded as an estimate of total billings each year, in each revenue category billed. The accounts recommended for bad debt write-off will be offset by bad debt reserves that have been established.

The annual analysis of the City's bad debt reserve is conducted by the Finance Department and reviewed by the City Manager's Budget Office during the year-end closing process. In addition, during the preparation of the City's annual financial statements, the City's external auditors review the City's bad debt exposure as well as the adequacy of the bad debt reserves.

The Director of Finance is authorized to write off as uncollectible any account or claim not exceeding five thousand dollars (\$5,000). No account or claim of the City exceeding \$5,000 may be written off as uncollectible without the express authorization of the City Council. As accounts are considered for write-off through the City's evaluation process, the following criteria are used to determine if an account should be written off as bad debt:

- Debtor has no assets, is out of business, or has no indication of future assets;
- Debtor is deceased and has no estate;
- Debtor is incarcerated for an extended or unknown period;

- Debtor filed bankruptcy;
- Debtor “skipped,” moved, or sold property with no forwarding information; and/or
- Statute of limitations has expired.

The Finance Department recommends the PSFSS Committee forward the Citywide Write-Off Report (Attachment C) of delinquent accounts, with delinquent balances totaling \$1,053,825.71, to the full City Council for write-off approval. It should be noted a write-off is not a relinquishment of the City's claim for debts due to the City. Should new information arise that changes the collectability of these claims, the City may attempt to collect payment.

Accounts Receivable Amnesty Program – The pilot Accounts Receivable Amnesty Program² (Amnesty) was developed to increase statutory compliance while providing needed financial relief for City residents and businesses, by authorizing the Director of Finance to waive the respective late payment penalties, interest, and other collection levies in exchange for full payment of base fees and charges owed. The Amnesty application period began November 1, 2022 and continued through June 30, 2023, with eligibility limited to invoices billed between April 2020 to August 2021. The total population of eligible accounts was 3,600 accounts with outstanding balances of \$2.34M (base fees and charges of \$1.39M and \$950K in interest, penalties, and collection expenses). At the conclusion of the Amnesty, total payments received on eligible accounts amounted to approximately \$211K.

In partnership with the Department of Public Works Enterprise GIS team and the Information Technology Department, the Finance Department superimposed the eligible accounts' anonymized addresses on the San José Equity Atlas BIPOC and Income combined score map³. The equity index is a calculated score ranging from 2 to 10 based on race and income. Higher equity indices indicate a higher concentration of both people of color and low-income households in the selected census tract.

The Amnesty aimed to assist those accounts in low-income communities and with a higher equity index. During the Amnesty, the percentage of invoices paid from higher equity index score areas as compared to lower was evenly distributed and statistically insignificant. Table 1 shows the number of invoices and amounts paid by equity index.

² MBA #38 - Accounts Receivable Amnesty Program Pilot (Equity Lens)

<https://www.sanjoseca.gov/home/showpublisheddocument/86803/637901371454200000>

³ San José Equity Atlas [Beta]

<https://csj.maps.arcgis.com/apps/MapSeries/index.html?appid=9921c7e45b874c1ebcc8ef918a130018>

TABLE 1

Equity Index Score	Pre-Amnesty	Invoices Paid	Payments	Amnesty Waivers	% of Payments & Amnesty Waivers	Post-Amnesty Results
2	\$ 83,731	20	\$ 3,082	\$ 1,273	5.2%	\$ 79,376
3	142,686	45	12,296	3,613	11.1%	126,777
4	184,018	46	19,420	5,987	13.8%	158,611
5	234,848	56	21,816	8,926	13.1%	204,106
6	347,372	61	38,678	15,634	15.6%	293,060
7	412,218	87	50,266	15,651	16%	346,301
8	365,391	36	25,594	9,159	9.5%	330,638
9	324,877	64	26,132	7,418	10.3%	291,327
10	244,120	43	13,606	5,588	7.9%	224,926
Total	\$ 2,339,261	458	\$ 210,890	\$ 73,249	12.1%	\$ 2,055,122

During the Amnesty, 458 invoices were paid, representing 12.1% of eligible invoices. The Amnesty increased the administrative workload of collections staff, resulting in less capacity for collections oppose to administrative activities. While no additional staffing was used to operate the pilot Amnesty, a permanent continuation and/or expansion of the Amnesty would require additional staffing resources to ensure other collections activities remain on target. With the cost of additional staffing and the low collectability of invoices eligible for the Amnesty, Finance does not recommend continuing the Amnesty.

Purchasing Program

The Purchasing Report highlights the key aspects of the City’s purchasing operations. The Purchasing Unit of the Finance Department is responsible for the centralized procurement of equipment, supplies, materials, information technology, and non-consulting services, pursuant to Chapter 4.12 of Title 4 of the San José Municipal Code. The Purchasing Unit’s objective is to deliver procurement and contracting services pursuant to public procurement best practices. The Purchasing Unit is also leading two strategic initiatives: *Citywide Disparity Study* and *Procurement Improvement Initiative*.

Citywide Disparity Study. The City is partnered with MGT Consulting of America LLC (MGT) to study if there are any disparities between the City’s use of minority-, women-, disabled veteran-, and LGBTQ+ business enterprises (collectively referred to as “diverse business enterprises” in its purchasing program, compared to the availability of diverse business enterprises in the marketplace who are ready, willing, and able to perform work. The objectives of the study are two-fold: (i) to determine whether the City, either in the past or currently, engages in discriminatory practices in the solicitation and award of contracts in goods and related services, professional services, public works and construction-related services, and non-professional services to diverse business enterprises; and (ii) to determine if a legally justified need exists for remedies in accordance with the guidelines set forth by case law. MGT has

completed the data collection and data analysis phases of the study and has provided staff with a draft report.

Staff is continuing to review drafts of the final report provided by MGT and providing feedback. Staff is targeting the middle of February to complete the review and feedback process so MGT can issue the final report. Staff contemplates the Third Quarter Financial Reports for fiscal year 2023-2024 to this Committee will include a confirmation of the completion of the study.

Procurement Improvement Initiative. The ordinance to implement changes to Title 4 of the San José Municipal Code was approved by the City Council in October 2023. The changes which included an increase to the informal procurement threshold and expansion of the ability to leverage other municipalities' competitive solicitations and contracts went into effect on November 16, 2023. Staff is finalizing the processes and procedures for implementing the changes. In the meantime, Purchasing is seeing increased willingness by City departments to leverage other municipalities' competitive solicitations and contracts. Staff continues to review the other recommendations in the study and assess options for future adoption and implementation.

Risk Management Program

The Risk Management report highlights the key aspects of the City Risk Management Program. The Risk Management Unit is responsible for the procurement and oversight of the City's property and casualty insurance programs. The Risk Management Unit also provides contractual risk management services, property subrogation claims reporting, and other key services to City Departments including enterprise departments such as the Airport Department and San José – Santa Clara Regional Wastewater Facility.

This quarter, the Risk Management Unit highlights include:

- Facilitated property loss prevention visits at the San José – Santa Clara Regional Wastewater Facility, the Central Service Yard, the San José Museum of Art, and the Police Department Administrative Building;
- Negotiated \$504,516 in insurance recoveries from property and builders risk insurers related to property losses at History Park and the San José-Santa Clara Regional Wastewater Facility; and
- Implemented a business process automation for Self-Insurance Letter Requests.

EVALUATION AND FOLLOW-UP

The Finance Department prepares this report on a quarterly basis for review and approval by the PSFSS Committee. Finance Department staff will be available to answer questions on the Financial Reports at the PSFSS Committee meeting on February 15, 2024 and City Council meeting on March 12, 2024.

COORDINATION

This memorandum has been coordinated with the City Attorney's Office and City Manager's Budget Office.

PUBLIC OUTREACH

This memorandum will be posted on the City Council Agenda website for the February 15, 2024 PSFSS Committee meeting and the March 12, 2024 City Council meeting.

COMMISSION RECOMMENDATION AND INPUT

No commission recommendation or input is associated with this action.

CEQA

Not a project, Public Project number PP17-010, City Organizational & Administrative Activities resulting in no changes to the physical environment.

PUBLIC SUBSIDY REPORTING

This item does not include a public subsidy as defined in section 53083 or 53083.1 of the California Government Code or the City's Open Government Resolution.

/s/

RICK BRUNEAU
Director of Finance

For questions please contact:

Program	Finance Contact	Finance Division	Phone
Debt Management Investment Management	Qianyu Sun	Deputy Director, Debt & Treasury Management	(408) 535- 7832
Revenue Management	John Kachmanian	Deputy Director, Revenue Management	(408) 535- 7034
Purchasing Risk Management	Albie Udom	Deputy Director, Purchasing & Risk Management	(408) 535- 7059

ATTACHMENTS:

Attachment A: Second Quarter Financial Reports for Fiscal Year 2023-2024

Attachment B: Second Quarter Investment Report for the Quarter Ended December 31, 2023

Attachment C: Citywide Write-Off Report

SECOND QUARTER FINANCIAL REPORT FISCAL YEAR 2023-2024

Public Safety, Finance and Strategic Support Committee

**Prepared by the Finance Department
January 31, 2024**

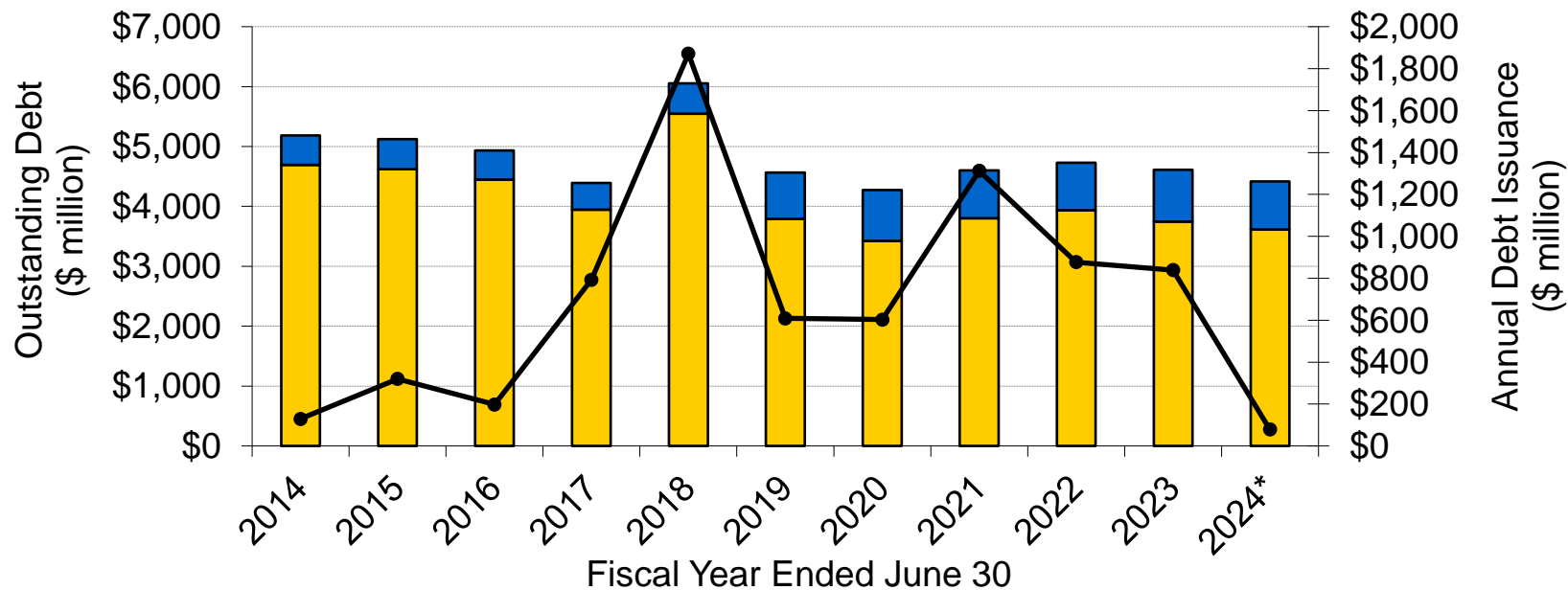


SECOND QUARTER DEBT MANAGEMENT REPORT FISCAL YEAR 2023-2024



OUTSTANDING DEBT ISSUED (CITY AND ALL AGENCIES)

Outstanding Debt as of December 31, 2023: \$4.4 Billion
FY2023-24 Debt Issuance: \$79.2 Million



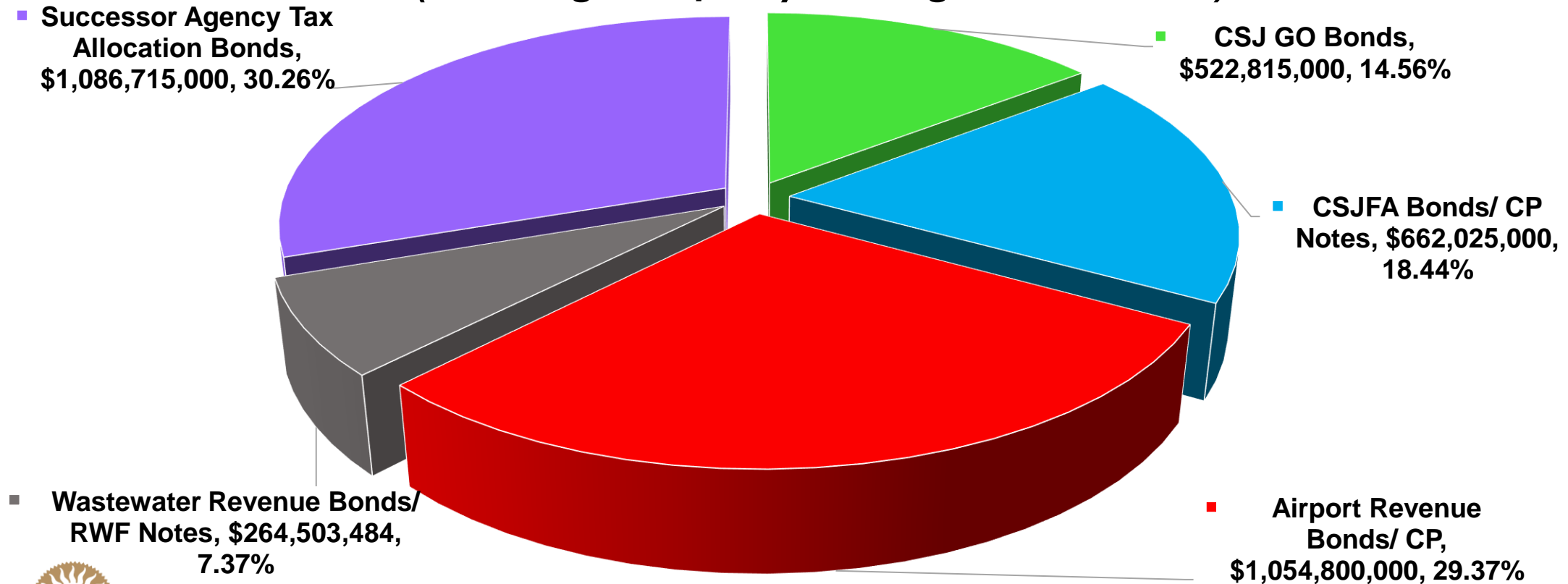
City and Related Entity Debt Outstanding Conduit Debt Outstanding Annual Debt Issuance

*YTD Debt Issuance



DIRECT OUTSTANDING DEBT (CITY AND ALL AGENCIES)

Outstanding Debt as of December 31, 2023: \$3.6 Billion
(Excluding Multifamily Housing Revenue Bonds)



DEBT ISSUANCES

Multifamily Housing Revenue Bond (MHRB) Issuances

Project Name	Issue Date	Taxable	Tax-Exempt	Total Issuance
Dry Creek Crossing	11/1/2023	\$8,805,095	\$31,194,905	\$40,000,000
Parkmoor Apartments	11/2/2023	-	\$39,221,000 ⁽¹⁾	\$39,221,000
			Total	\$79,221,000

(1) The bonds were issued in two series, 2023F-1 (M-TEMS) in an amount of \$2,150,000 and 2023F-2 (Cash Collateralized) in an amount of \$37,071,000.



DEBT MANAGEMENT ACTIVITIES (OCTOBER – DECEMBER 2023)

- CSJFA Commercial Paper Redemption
 - \$20 million by San José Clean Energy
 - \$417,000 by Parks and Recreational Neighborhood Services
- Refunding of Airport Revenue Bonds, Series 2014ABC
 - The City issued an RFP for a Placement Agent and selected Raymond James & Associates, Inc. to serve as the placement agent.
- Reporting
 - Annual Continuing Disclosure and Compliance Reporting
 - 2023 Comprehensive Annual Debt Report (CADR)



RATING SURVEILLANCE

- Wastewater Revenue Bonds, Series 2022B
 - November 2023, KBRA affirmed the City's Wastewater Revenue Bonds rating of AAA with stable outlook
 - November 2023, Fitch Ratings assigned a Review No Action and the City maintained the bond's current rating and outlook
- Moody's Investors Services maintained its credit opinion on the City of San José Issuer Rating in December 2023
- Fitch Ratings upgraded the Successor Agency to the Redevelopment Agency of the City of San Jose, CA Series A and A-T senior tax allocation refunding bonds to 'AA+' from 'AA' and Series B subordinate tax allocation refunding bonds to 'AA' from 'AA-' in October 2023. The outlook is stable.



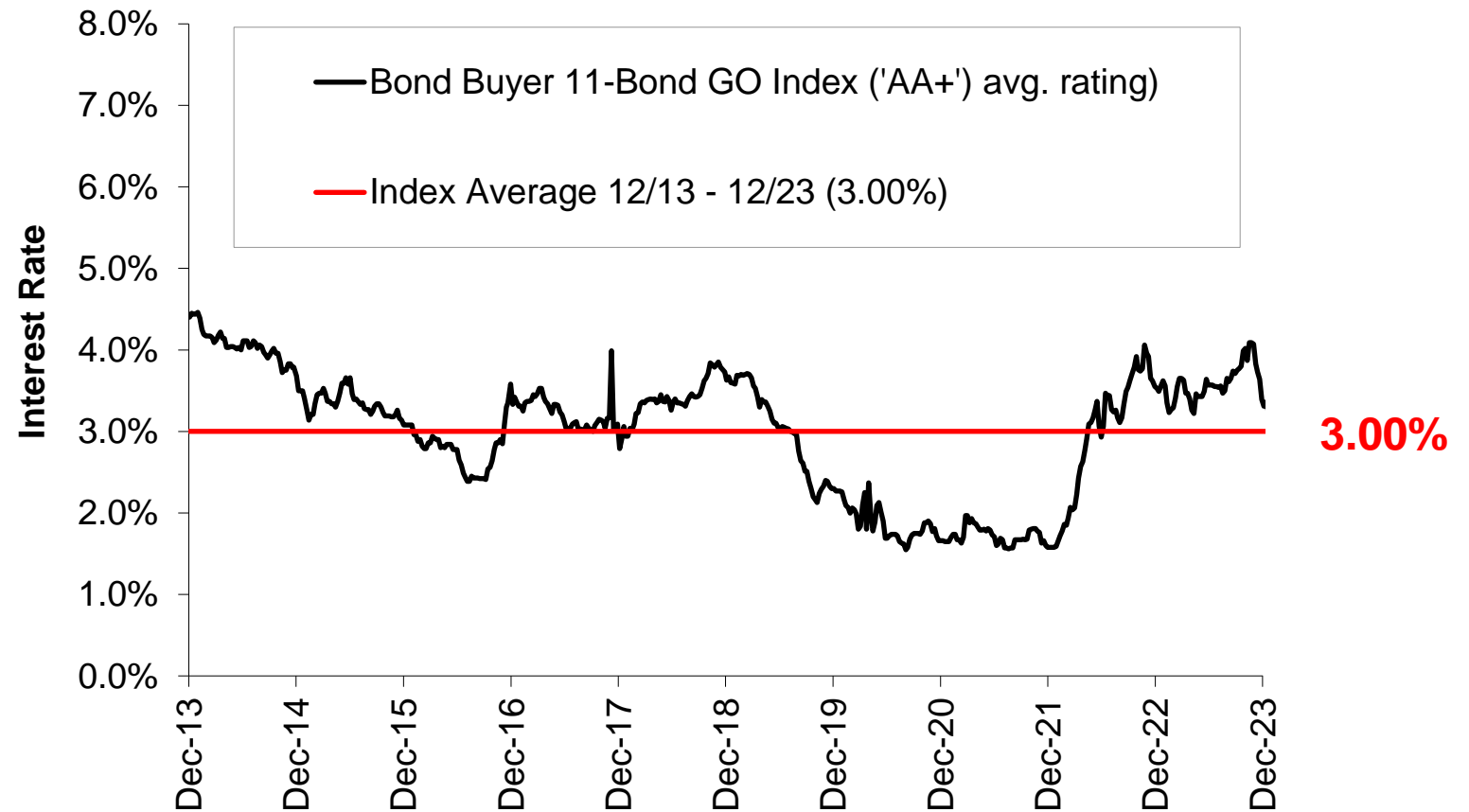
UPCOMING PROJECTS THROUGH MARCH 31, 2024

- Complete refunding of 2014 Airport Revenue Bonds
- CSJFA and Airport CP issuances and remarketing
- Arbitrage Rebate Service RFP
- SBI029 Annual Debt Transparency Reporting (ADTR)
- SARA Recognized Obligation Payment Schedule (ROPS)



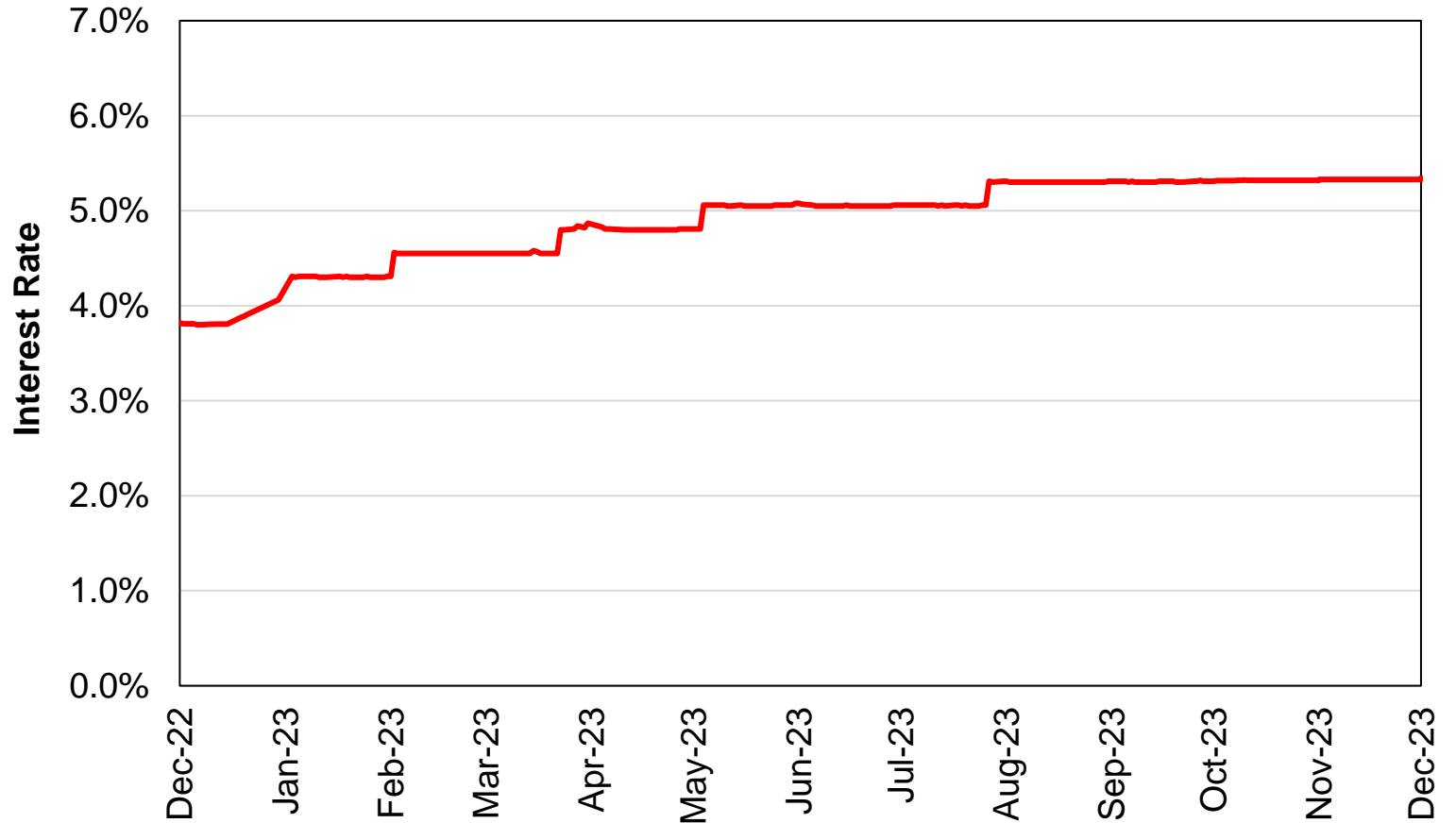
BOND BUYER GO BOND YIELD INDEX

10-year history of higher rated (“AA+”) General Obligation debt (20-year term) yield averaged 3.00% and is currently at 3.21% (as of 1/4/2024).



SECURED OVERNIGHT FINANCING RATE

- The Daily SOFR interest rate is currently 5.31% (as of 1/10/2024).
- The graph shows the increase in variable SOFR interest rates in FY 23-24.
- The City uses SOFR as a proxy to forecast taxable financing rates.



GENERAL OBLIGATION CREDIT RATINGS

The City's GO Ratings are higher than the State of California's ratings and analogous to Santa Clara County's ratings, which is to be expected given the extent of the tax base and other credit fundamentals that the City and the County share:

Entity	Moody's	S&P	Fitch
City of San José	Aa1	AA+	AAA
State of California	Aa2	AA-	AA
Santa Clara County	N/A	AAA	AA+

[1] Moody's does not currently rate Santa Clara County's General Obligation Bonds but maintains an Issuer rating of Aa1.



GENERAL CREDIT RATINGS

CITY OF SAN JOSE

- The City of San José continues to maintain very high credit ratings.

Type of Rating	Moody's	S&P	Fitch
Issuer Rating	Aa1 (stable)	AA+ (stable)	AA+ (stable)
General Obligation Bonds	Aa1 (stable)	AA+ (stable)	AAA (stable)
Lease Revenue Bonds (Essential Assets)	Aa2 (stable)	AA (stable)	AA (stable)
Lease Revenue Bonds (Less Essential Assets)	Aa3 ^[1] (stable)	AA (stable)	AA- ^[2] (stable)

[1] Moody's assigns a rating of Aa3 to CSJFA 2020B and 2022A bonds which the rating agency considers less essential assets.

[2] Fitch assigns a rating of AA- to CSJFA 2020B bonds which the rating agency considers less essential assets.



OTHER CITY CREDIT RATINGS

Type of Rating	Moody's	S&P	Fitch	KBRA (Kroll)
San José Airport Bonds	A2 (stable)	A (stable)	A (stable)	N/A
Wastewater Revenue Bonds	N/A ^[1]	AAA (stable)	AAA (stable)	AAA ^[2] (stable)
SARA Senior Tax Allocation Bonds	N/A	AA (stable)	AA+ (stable)	N/A
SARA Subordinate Tax Allocation Bonds	N/A	AA- (stable)	AA (stable)	N/A

[1] Moody's does not rate CSJFA Wastewater Revenue Bonds.

[2] KBRA (Kroll) has assigned a rating to the CSJFA Wastewater Revenue Bonds exclusively.



SECOND QUARTER INVESTMENT MANAGEMENT REPORT FOR FISCAL YEAR 2023-2024



INVESTMENT POLICY

(COUNCIL POLICY 1-12)

- Investments meet the requirements of the City's Investment Policy and conform with California Government Code section 53601
- Authorized investments are only highly-rated fixed income securities
- Investment Policy is reviewed annually and was last adopted by resolution of the City Council on March 14, 2023
- Investment Program is audited semi-annually for compliance purposes



INVESTMENT OBJECTIVES & REPORTING

- Manage investments to meet the City's Investment Policy objectives:
 - Safety
 - Liquidity
 - Yield
- Quarterly reports are available to the public
 - On-line
 - In PSFSS Committee agenda packets
 - In City Council agenda packets (for acceptance)



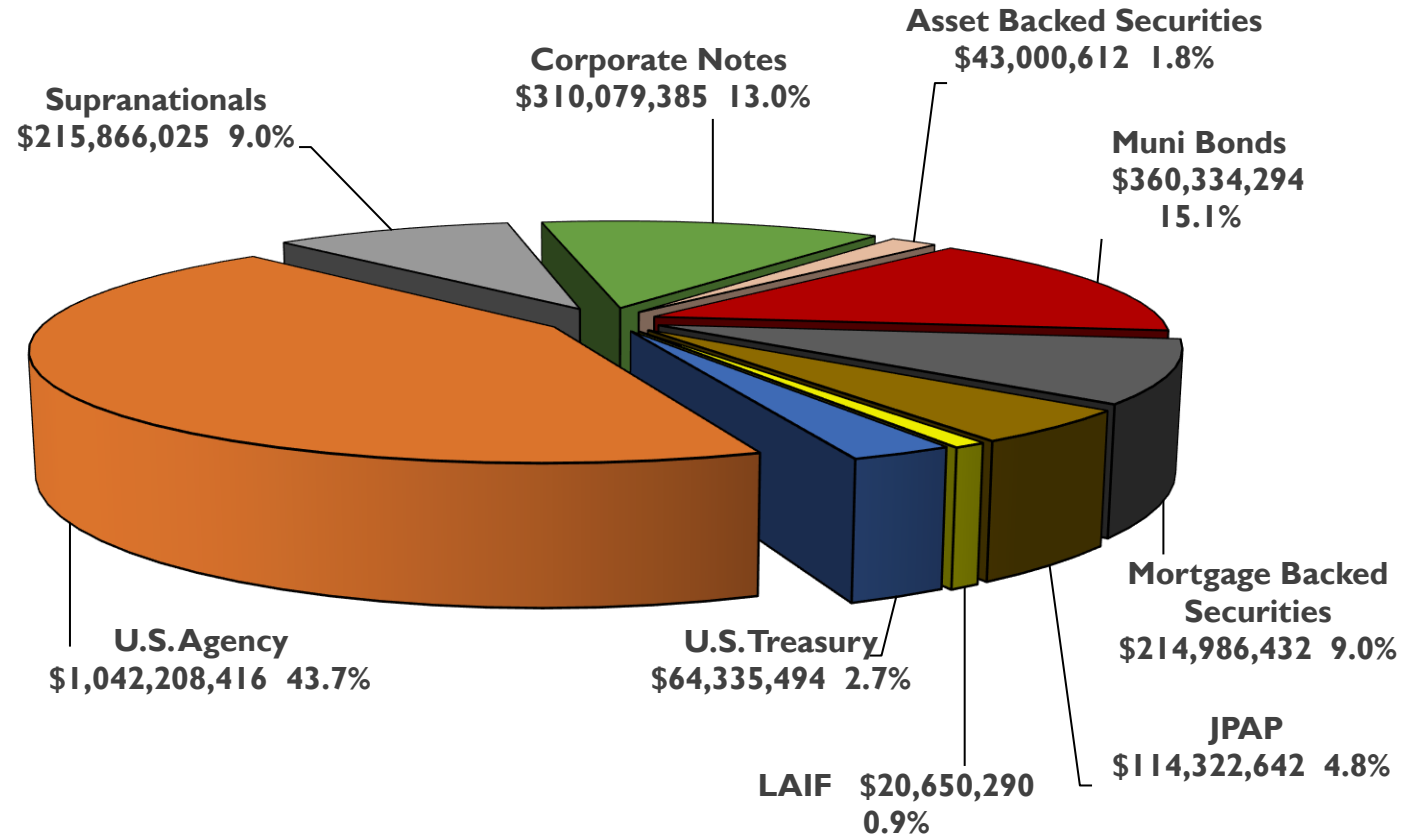
PORTFOLIO PERFORMANCE SUMMARY

Size of Total Portfolio	\$2,385,783,590
Earned Interest Yield	3.106%
Weighted Average Maturity	682 days
Fiscal Year-to-Date Net Income Recognized	\$39,082,488
Exceptions to the City Investment Policy this Quarter	None



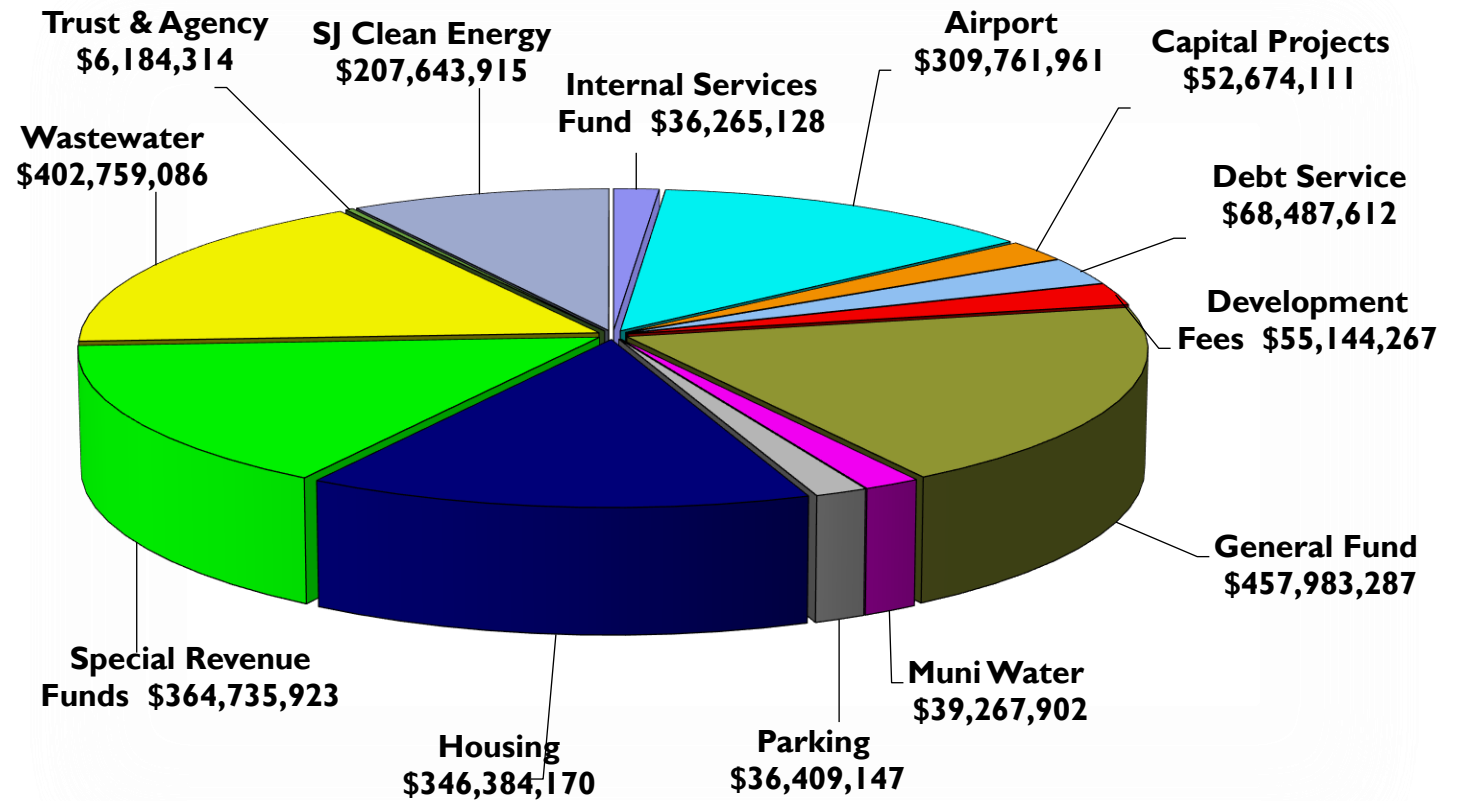
PORTFOLIO INVESTMENTS

Total Investment Portfolio:
\$2,385,783,590



INVESTMENTS BY FUND

The \$458.0 million in the General Fund presented includes \$442,840,960 of General Fund monies, as well as \$15,142,327 in other, separately tracked general funds, such as the Depositor Fund, the American Rescue Plan Act (ARPA) of 2021 and other smaller funds and reserves.



GENERAL FUND BALANCE

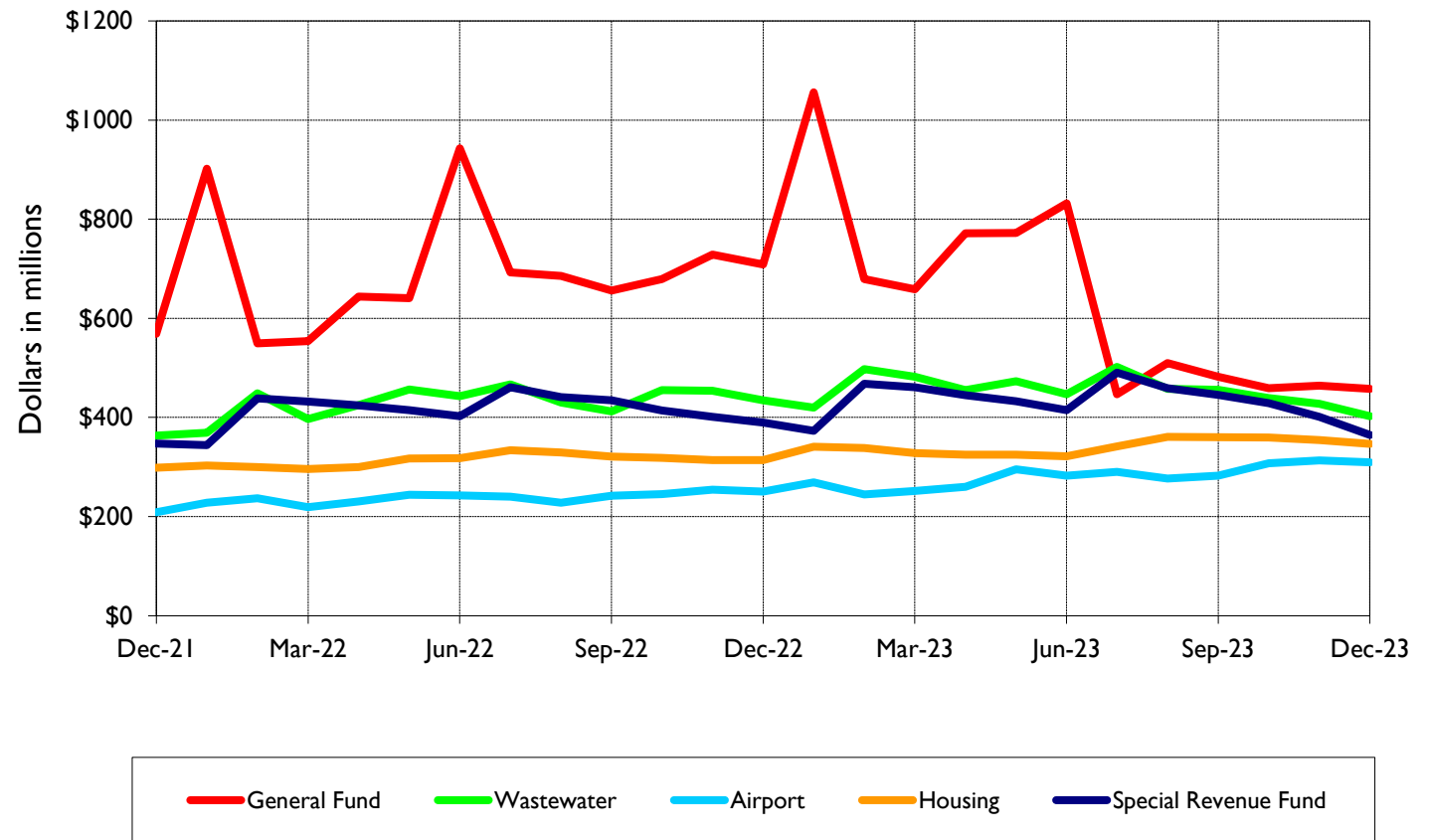
- General Fund balances decreased by \$24 million during the quarter and ended with a balance of \$458 million as of December 31, 2023. General Fund balances usually peaks during the months of January and June, when the bulk of property taxes are received; declines in the summer due to retirement prefunding; and declines throughout the rest of the year due to debt service payments and operational expenditures
- Projected investment maturities, cash and revenues are sufficient to cover anticipated expenditures for the next six months



COMPARISON OF CASH BALANCES

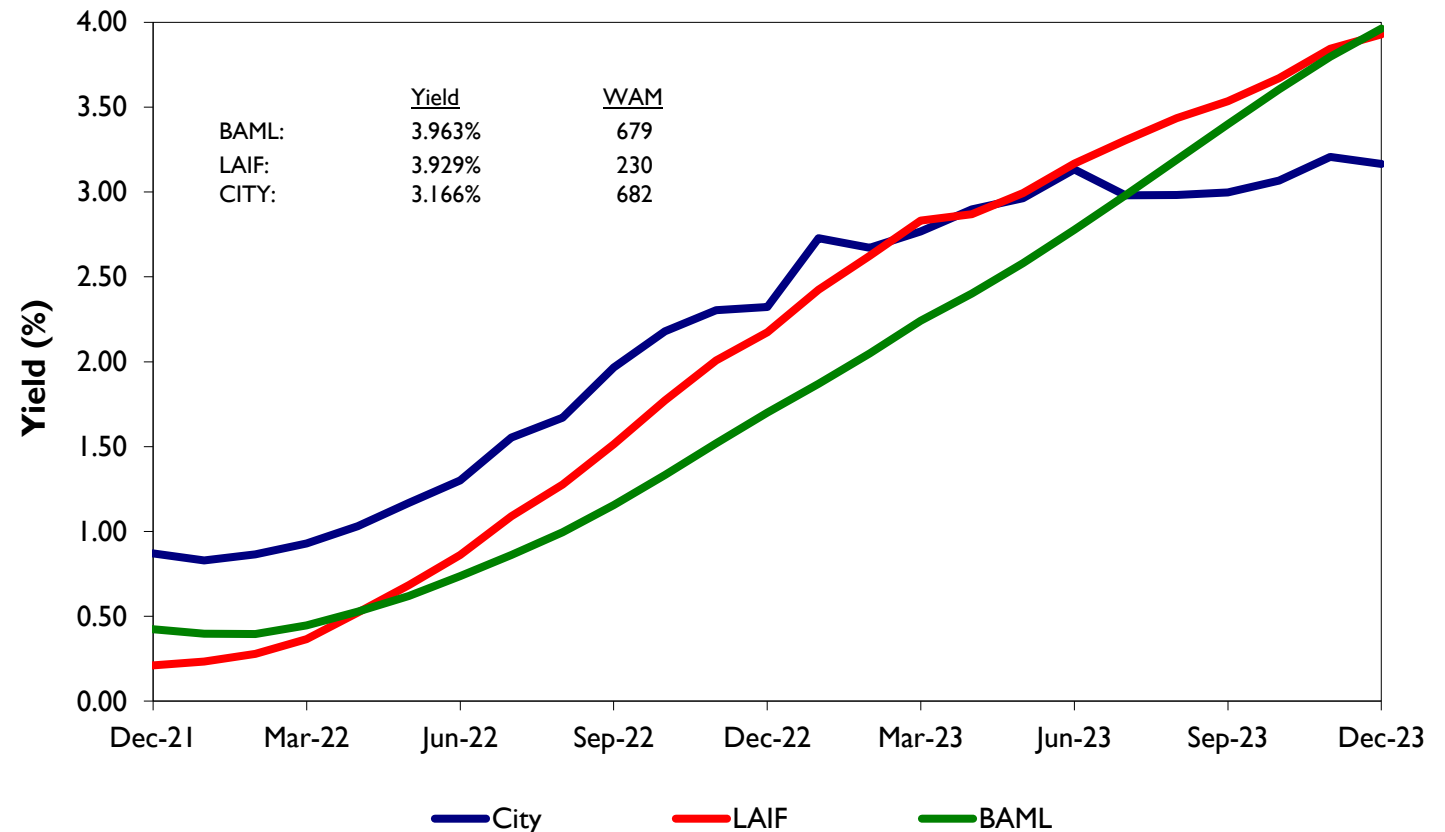
(BY SELECT FUNDS)

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



BENCHMARK COMPARISONS

- City refers to City's Fund 3 Portfolio, and the yield data are month-end weighted average yields.
- LAIF refers to the State of CA Local Agency Investment Fund and yield data are average monthly effective yields.
- 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 yield.



INVESTMENT STRATEGY

- Continue matching known expenditures with suitable investments within the 24-month horizon
- Extend a portion of the portfolio beyond two-year term, when appropriate, to provide income and structure to the portfolio
- Maintain the diversification of the portfolio
- Focus on core objectives of safety, liquidity, and yield



SECOND QUARTER REVENUE MANAGEMENT REPORT FOR FISCAL YEAR 2023-2024



REVENUE MANAGEMENT PROGRAMS

- Finance Department Revenue Management focuses on collecting outstanding receivables, with an emphasis on reducing delinquent accounts and enhancing revenue compliance, through four primary collection programs:
 - Accounts Receivable
 - Business Tax
 - Compliance and Monitoring
 - Utility Billing
- Efforts may span several reporting periods, and actual collections are reported as funds are received by the City.



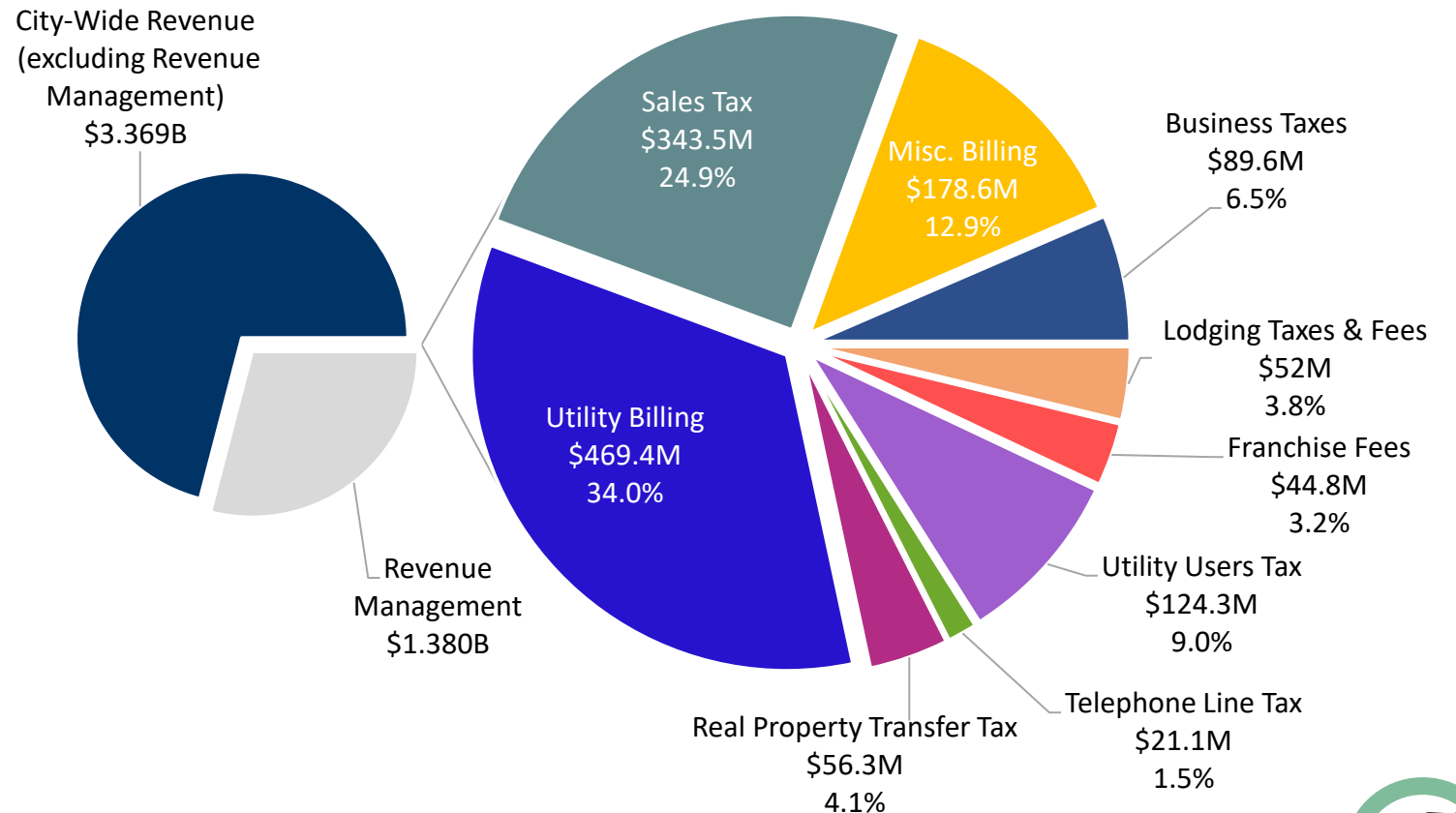
REVENUE MANAGEMENT PORTFOLIO

FY 2022-23 REVENUE (\$ IN MILLIONS)

Total Revenue: \$4.749B

Source: 2022-23 City Manager's
Budget Office Annual Report

(Graph is updated annually)

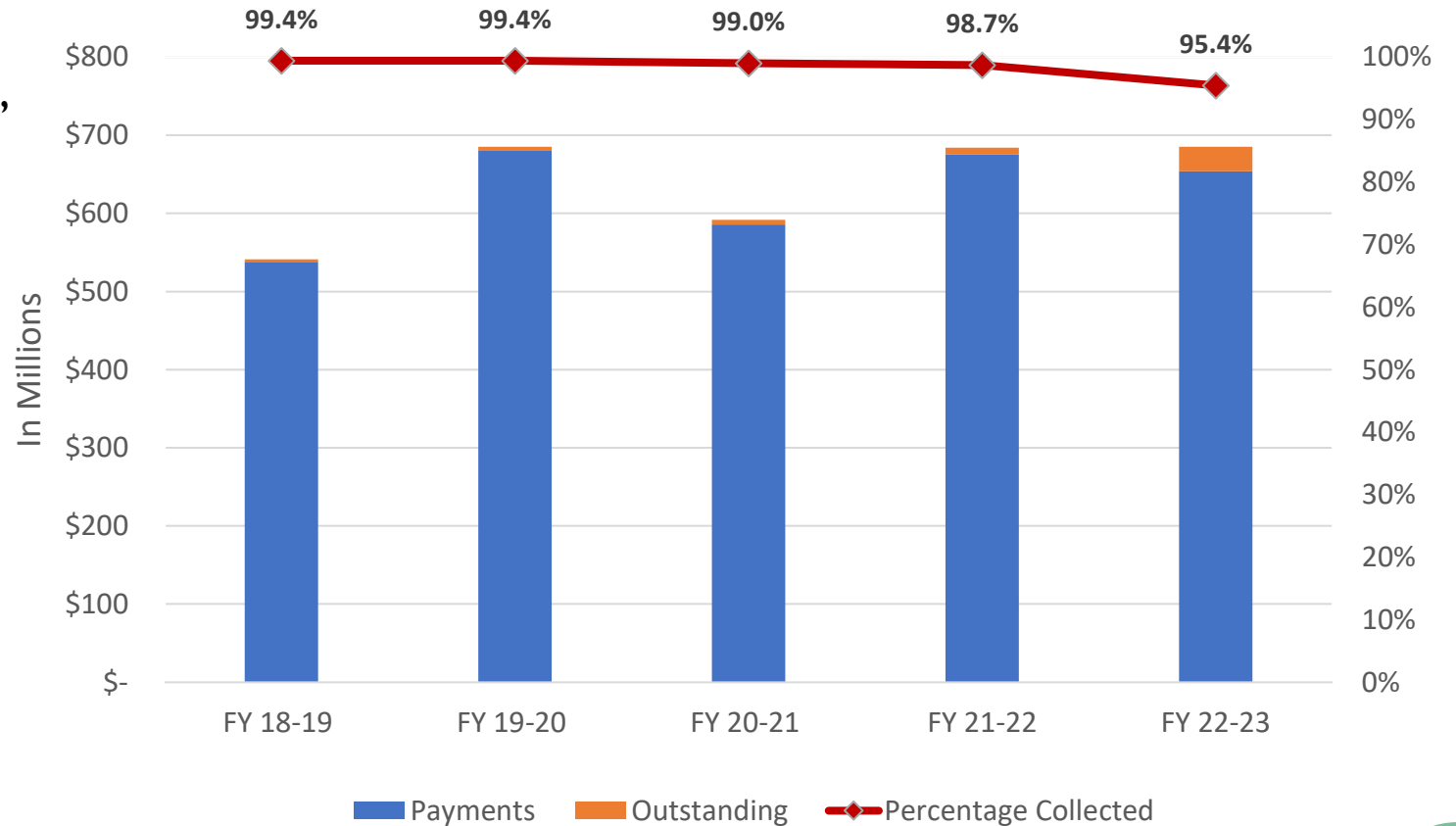


INVOICING AND PAYMENTS

FIVE-YEAR HISTORY (FY 2018-19 TO FY 2022-23)

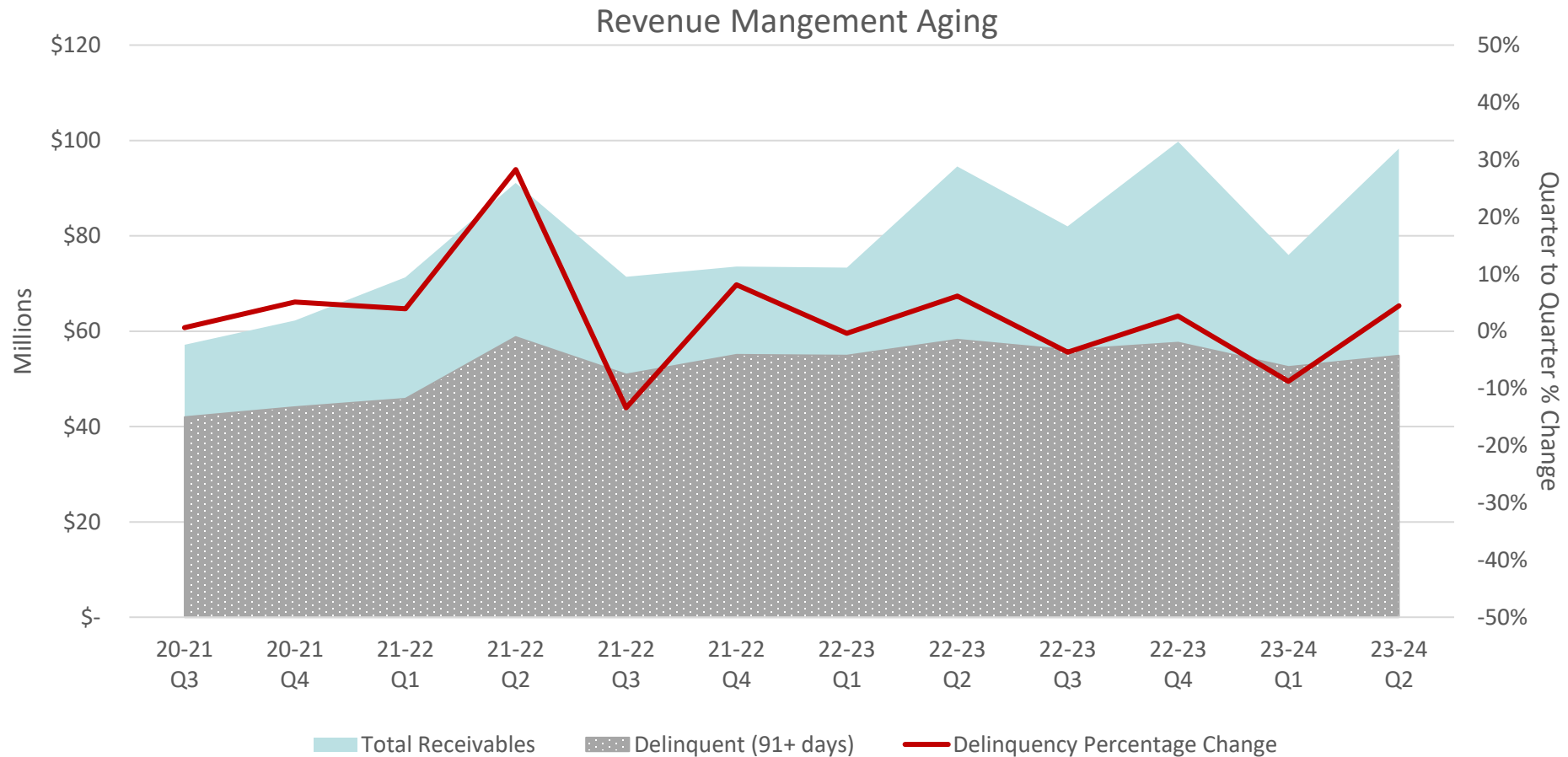
Includes invoices billed through the Business Tax System, the centralized Accounts Receivable system (RevQ), and the Utility Billing System.

(Graph is updated annually)



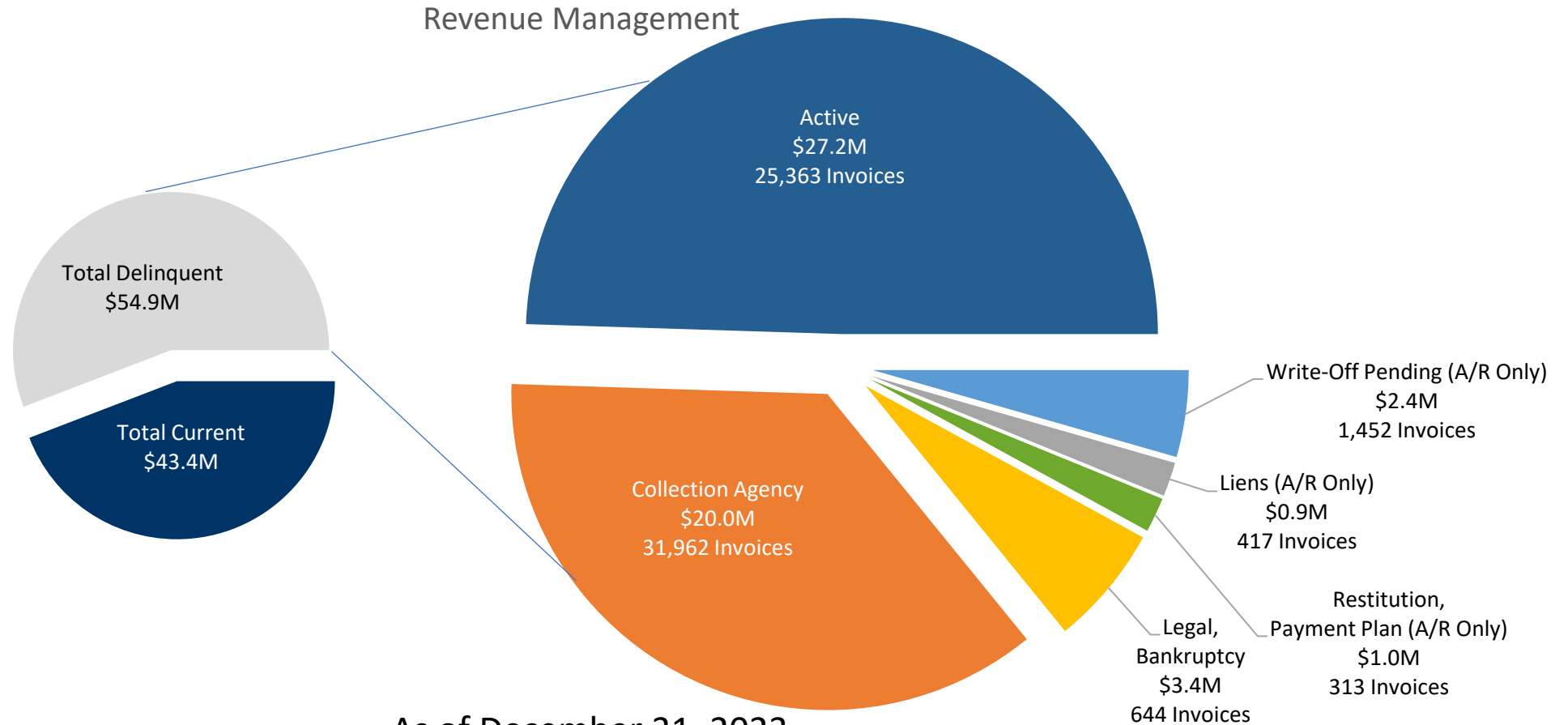
OUTSTANDING RECEIVABLES

THREE-YEAR HISTORY (Q3 FY 2020-21 To Q2 FY 2023-24)



FY 2023-24 Q2 DELINQUENT RECEIVABLES

COLLECTION STATUS SUMMARY (\$ IN MILLIONS*)



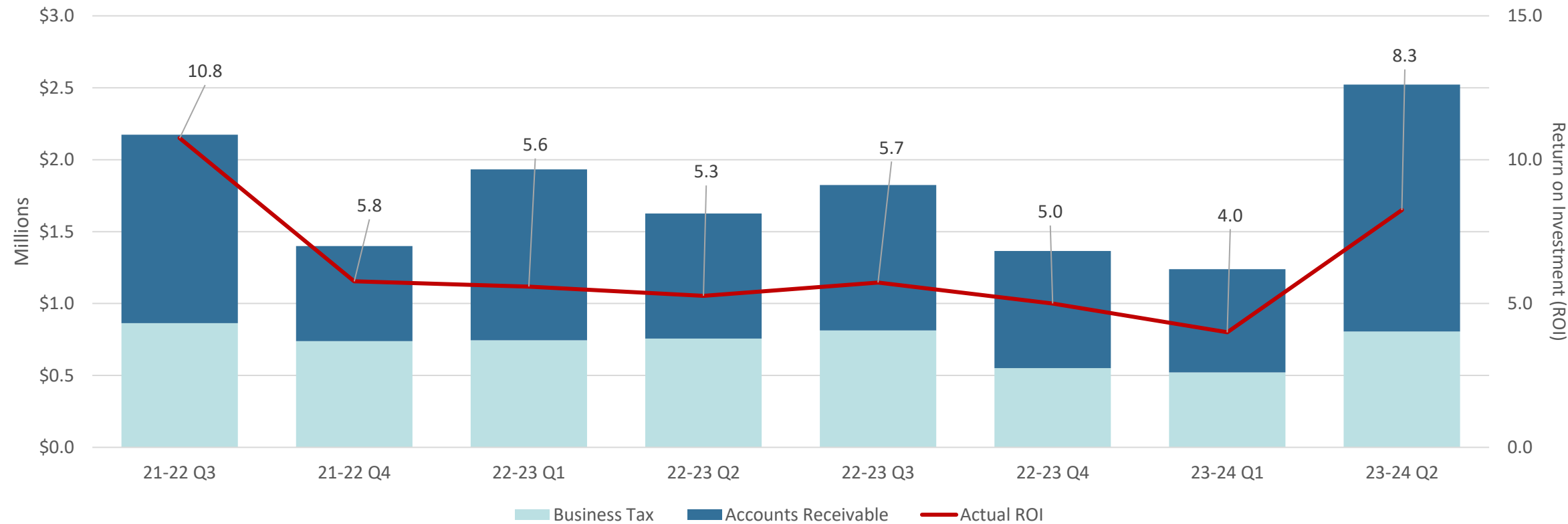
*Rounded

As of December 31, 2023



COLLECTIONS & RETURN ON INVESTMENT

REVENUE MANAGEMENT COLLECTIONS (Q3 FY 2021-22 To Q2 FY 2023-24)



ACCOUNTS RECEIVABLE PILOT AMNESTY PROGRAM

- The Amnesty Program was a limited-time opportunity for individuals and entities to pay the principal invoice amount owed in exchange for forgiveness of associated penalties and interest
- Amnesty Program Application Period: November 1, 2022 – June 30, 2023
- Invoice Eligibility: Billed from April 2020 – August 2021
 - Invoice may not pertain to a tax, license or lien
 - Debtor must have outstanding delinquent fees (Invoices paid in full prior to Amnesty are not eligible)
- Payments Received: \$210K
- Amnesty Waivers: \$73K
- Recommendation: No extension/expansion at this time

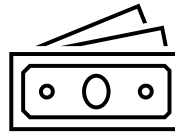


SECOND QUARTER PURCHASING AND RISK MANAGEMENT REPORT FOR FISCAL YEAR 2023-2024



PURCHASING PROGRAM

The Purchasing Division of the Finance Department is responsible for the centralized procurement of equipment, supplies, materials, Information Technology (IT), and non-consulting services, pursuant to the City of San José Municipal Code Title 4, Chapter 4.12.



PURCHASING TRANSACTIONS COMPLETED

SECOND QUARTER FY2023-24

PROCUREMENT TYPE	SECOND QUARTER TRANSACTIONS	FISCAL YEAR TO DATE
PROCUREMENT SOLICITATIONS COMPLETED (RFx)	28	59
PURCHASE ORDERS AND PURCHASE ORDER ADJUSTMENTS ISSUED	430	1,122
NEW AGREEMENTS NEGOTIATED AND EXECUTED	6	8
AMENDMENTS, CHANGE ORDERS, SERVICE ORDERS, OPTIONS EXECUTED	41	56
COUNCIL MEMORANDA ISSUED	22	34
PURCHASE ORDER & CONTRACT DOLLARS PROCURED	\$134,951,147	\$289,728,943



PROCUREMENT IMPROVEMENT UPDATE

- Procurement Improvement is a Strategic Support initiative that was created under the legacy City Roadmap structure.
- Staff presented a status report on the efforts to implement the recommendations at the last quarterly meeting including the changes to Title 4 of the City of San Jose Municipal Code. The changes to Title 4 went into effect on November 16, 2023.
- Staff will continue to review and consider other recommendations from Procurement Improvement Study for adoption and implementation.



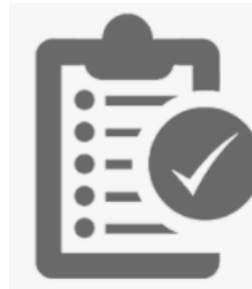
DISPARITY STUDY UPDATE

- A Citywide Disparity Study is underway to evaluate any need for new or updated procurement policies to facilitate participation of diverse business enterprises in City contracting.
- Finance-Purchasing, in collaboration with the City Manager's Office of Communications, Racial Equity and Economic Development & Cultural Affairs, is working with MGT of America Consulting, LLC to deliver this scope of work.
- MGT Consulting has provided staff with a full draft report of the study. Staff is reviewing the draft report and providing input to the consultant. Staff hopes to complete the review by the middle of February 2024.
- Target date for final completion of the study is end of March 2024.



RISK MANAGEMENT PROGRAM

The Division is responsible for the procurement and oversight of the City's property and casualty insurance programs and providing contractual risk management services, property subrogation claims reporting and other key services to City Departments.



RISK MANAGEMENT TRANSACTIONS COMPLETED

SECOND QUARTER FY2023-24

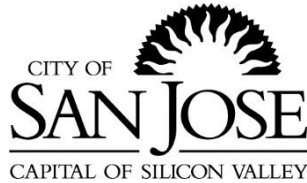
Transaction Type	Second Quarter Transactions	Fiscal Year to Date
Request for Contract Insurance Specifications	242	604
Request for Insurance Compliance Review	206	359
Request for Letters of Self-Insurance	19	39
Subrogation Dollars Billed to Responsible Third Parties	\$150,200	\$343,203
Council and Committee Memorandums Issued	0	2



OTHER SECOND QUARTER RISK MANAGEMENT ACCOMPLISHMENTS

- Other highlights include:
 - Facilitated property loss prevention visits at the San Jose – Santa Clara Regional Wastewater Facility, the Central Service Yard, the San Jose Museum of Art, and the Police Department Administrative Building
 - Negotiated \$504,516 in insurance recoveries from property and builders risk insurers related to property losses at History Park and the San Jose-Santa Clara Regional Wastewater Facility
 - Implemented business process automation for Self-Insurance Letter Requests





Memorandum

TO: HONORABLE MAYOR
AND CITY COUNCIL

FROM: Rick Bruneau

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
DECEMBER 31, 2023**

DATE: January 31, 2024

Approved

Date

2/6/2024

Transmitted herewith is the City Investment Report for the quarter ended December 31, 2023. 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 February 15, 2024 and will be agendaized through the PSFSS Committee for review by the full City Council on March 12, 2024.

Summary of portfolio performance and compliance for quarter ended December 31, 2023:

- **Size of total portfolio:** \$2,385,783,590
- **Earned income yield:** 3.106%
- **Weighted average days to maturity:** 682 days
- **Fiscal year-to-date net interest earnings:** \$39,082,488
- 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.

/s/

RICK BRUNEAU
Director of Finance

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**INVESTMENT REPORT FOR
THE QUARTER ENDED
DECEMBER 31, 2023**



Prepared by
Finance Department
Debt and Treasury Management Division

Rick Bruneau
Director of Finance

**Investment Report for
The Quarter Ended
December 31, 2023**

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

Rick Bruneau
Director of Finance

Luz Cofresí-Howe
Assistant Director of Finance

Qianyu Sun
*Deputy Director of Finance,
Debt & Treasury Management Division*

Investment Staff

Kaushik Saha, *Principal Investment Officer*
Cesar Blengino, *Financial Analyst*
Frances Tao, *Accounting Technician*

Special Assistance by

Katie Su, *Senior Accountant*
Katrina Feng, *Accountant*
Rebecca Todd, *Administrative Assistant*

**CITY OF SAN JOSE
INVESTMENT REPORTS FOR
THE QUARTER ENDED DECEMBER 31, 2023
TABLE OF CONTENTS**

LETTER OF TRANSMITTAL

SECTION A. PORTFOLIO STATISTICS

Portfolio Statistics – Quarter-to-Date

Portfolio Statistics – Fiscal Year-to-Date

SECTION B. TOTAL EARNINGS REPORTS

Total Earnings – Quarter-to-Date

Total Earnings – Fiscal Year-to-Date

SECTION C. PORTFOLIO HOLDINGS AT COST

Investment Status Report

SECTION D. MARKET VALUE OF PORTFOLIO

Portfolio Details - Investments

SECTION E. DETAIL OF INVESTMENT ACTIVITY

Transaction Activity Report

Reconciliation of Investment Activities

Purchase Report

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January 31, 2024

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED DECEMBER 31, 2023

I am pleased to present this report of investment activity for the quarter ended December 31, 2023, 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 December 31, 2023, and provides a comparison to the quarters ended September 30, 2023, and December 31, 2022.

INVESTMENT SUMMARY			
For the Quarter Ended	December 31, 2023	September 30, 2023	December 31, 2022
<u>Total Portfolio</u>			
Portfolio Value ^{(1) (2)}	\$2,385,783,590	\$2,540,849,470	\$2,538,705,032
Earned Interest Yield	3.106%	3.000%	2.233%
Dollar-weighted average yield			
Purchases	5.365%	5.229%	4.551%
Maturities	3.140%	4.611%	1.663%
Called Securities	5.432%	4.083%	1.382%
Weighted avg. yield at end of period	3.166%	2.998%	2.333%
Weighted avg. days to maturity	682	631	606
<u>Portfolio Fund 3</u>			
Portfolio Value ^{(1) (2) (3)}	\$2,385,783,590	\$2,540,849,470	\$2,518,329,979
Earned Interest Yield	3.106%	3.000%	2.223%
Dollar-weighted average yield			
Purchases	5.365%	5.229%	4.551%
Maturities	3.140%	4.611%	1.663%
Called Securities	5.432%	4.083%	1.382%
Weighted avg. yield at end of period	3.166%	2.998%	2.323%
Weighted avg. days to maturity	682	631	611

¹ Reflects book value (principal plus any purchased interest) of investments.

² Total excludes bond proceeds held by trustees for the City of San José (\$338,052,221).

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

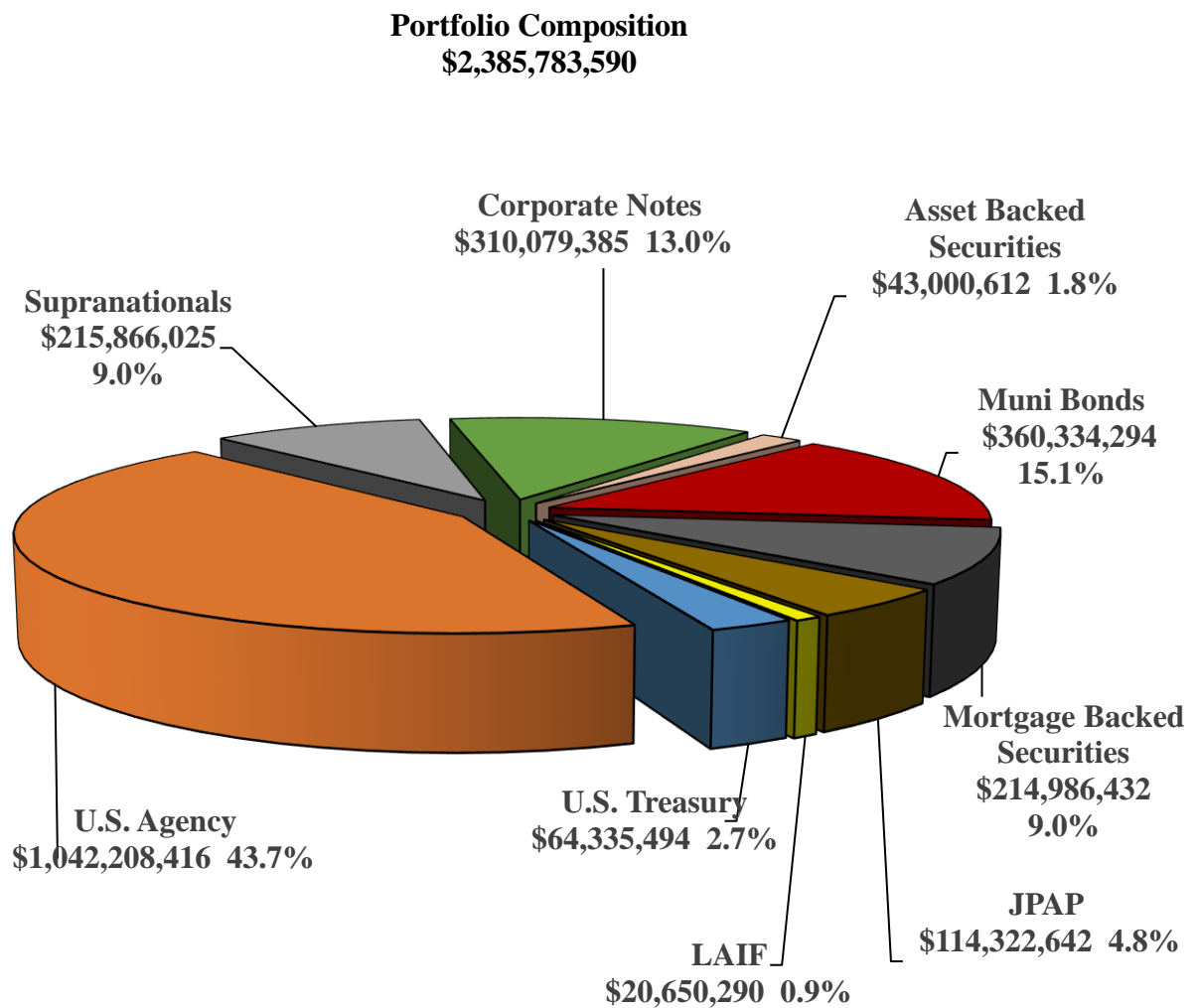
PORTFOLIO STATISTICS

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

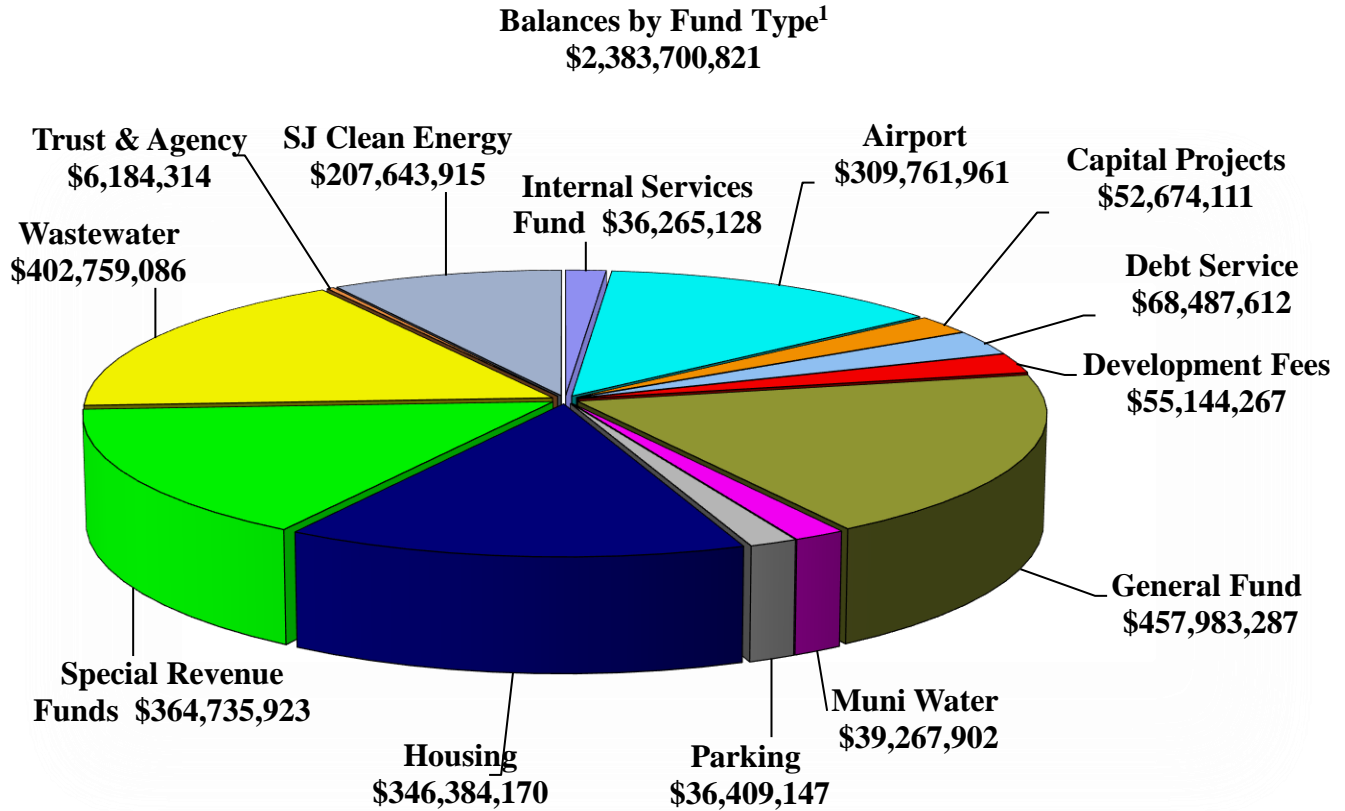
Portfolio Composition

Within this section are snapshots of the City's total investment portfolio as of December 31, 2023.

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	\$2,385,783,590
General Banking Balance	3,724,665
Deposit-in-Transit, Outstanding Checks ²	<u>(5,807,434)</u>
Total Balances per FMS	\$2,383,700,821

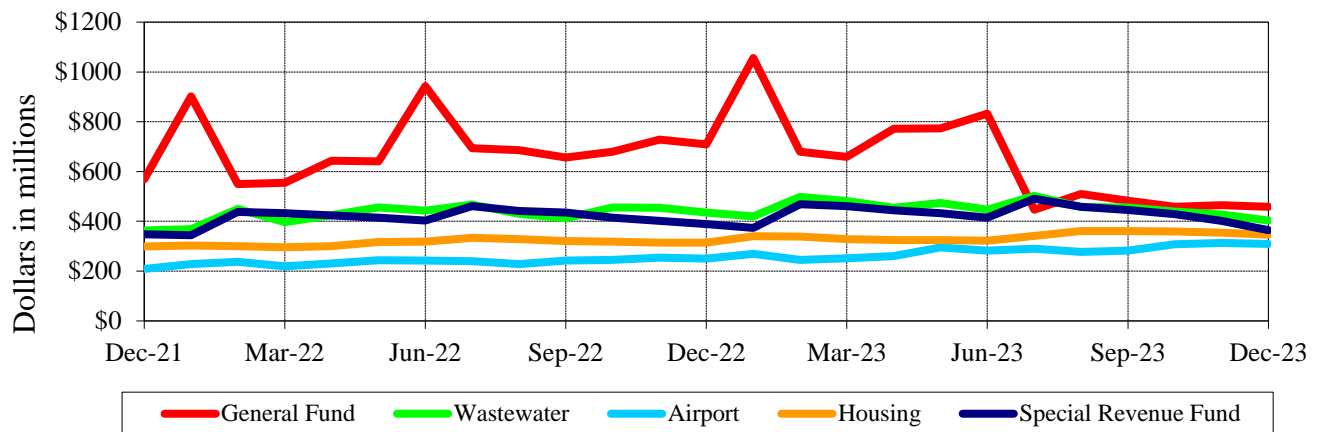
¹ General Fund includes \$442,840,960 of General Fund (Fund 001) as well as \$15,142,327 of other General Fund funds which are separately tracked including the Depositor Fund, American Rescue Plan Act of 2021 (ARPA), Developer Fees, and other smaller funds and reserves.

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

General Fund Balances

The General Fund balances decreased by \$24 million during the quarter and ended with a balance of \$458 million as of December 31, 2023. 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.

Monthly Comparison of Balances by Fund Type**December 2021 – December 2023****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 December 31, 2023, SARA reported cash balances as outlined in the table below:

SARA CASH SUMMARY

	<u>Pledged for Bond/Enforceable Obligations</u>
LAIF	\$323,186
Wells Fargo General Account:	\$186,537
Wilmington Trust Funds	<u>\$2,875,234 (A)</u>
TOTAL	<u><u>\$3,384,957</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.

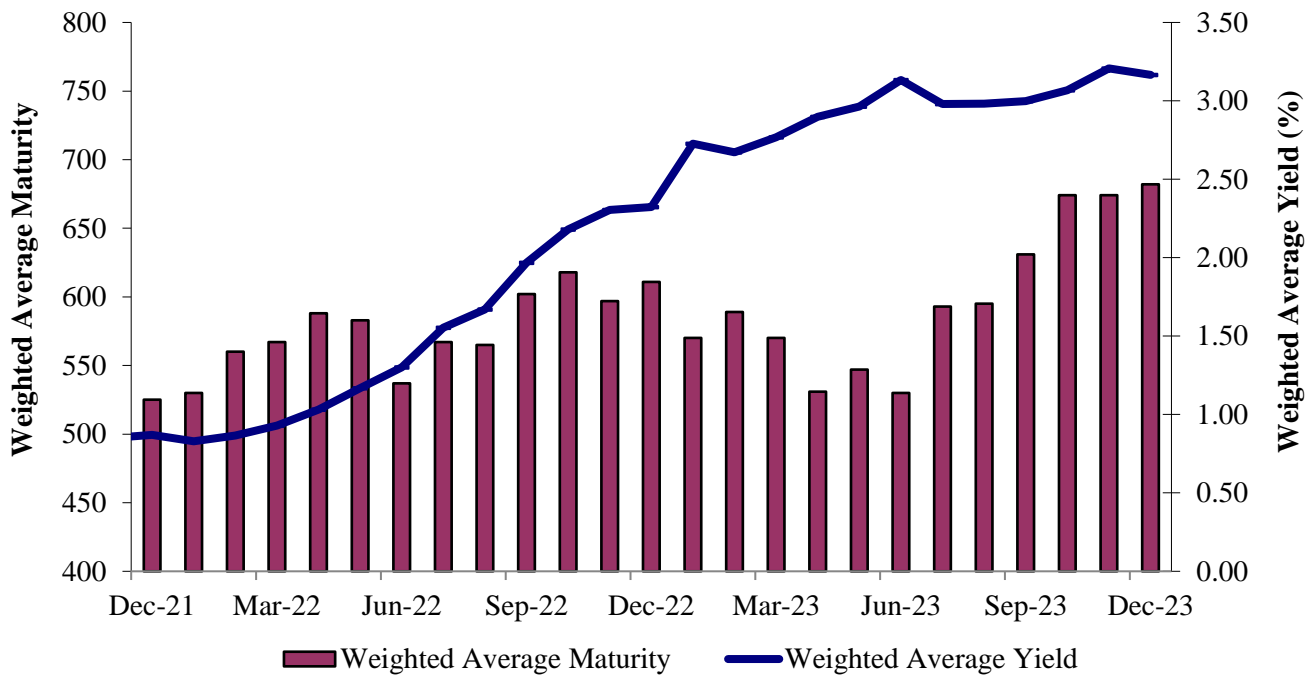
TOTAL PORTFOLIO INCOME RECOGNIZED			
	Accrual Basis		
Total Portfolio	December 31, 2023	September 30, 2023	December 31, 2022
<u>Quarter-End</u>			
Total interest earnings	\$19,230,825	\$19,674,293	\$14,248,697
Realized gains (losses)	\$78,024	\$99,346	\$126
Total income recognized	<u>\$19,308,849</u>	<u>\$19,773,639</u>	<u>\$14,248,823</u>
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$38,905,118	\$19,674,293	\$24,547,429
Realized gains (losses)	\$177,370	\$99,346	(\$17,781) ¹
Total income recognized	<u>\$39,082,488</u>	<u>\$19,773,639</u>	<u>\$24,529,648</u>

¹ 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 Fund 3 Portfolio (bar graph) along with the weighted average yield (line graph) for the past two years.

**Fund 3 Portfolio Yield and Maturity Trends
 December 2021 – December 2023**



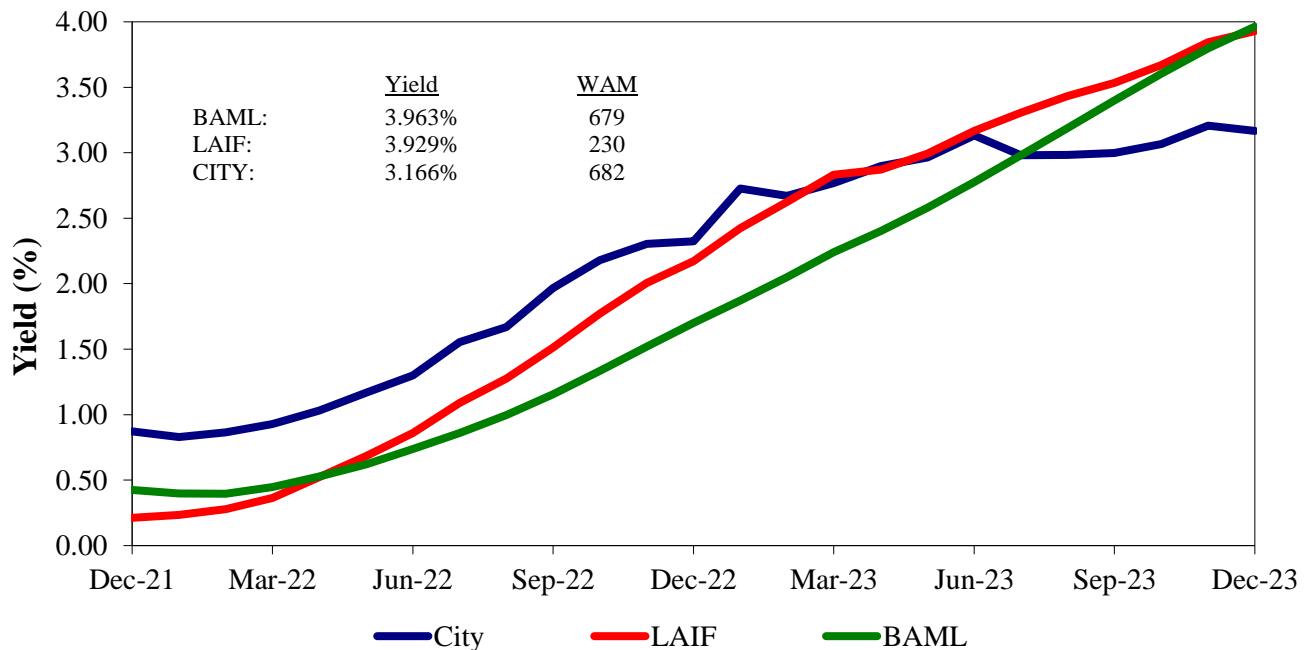
Fund 3 Portfolio’s WAM increased from 631 days on September 30, 2023, to 682 days on December 31, 2023. The weighted average yield increased from 2.998% on September 30, 2023, to 3.166% on December 31, 2023.

The Federal Reserve Bank elected to leave interest rates unchanged at the two final 2023 Federal Open Market Committee (FOMC) meetings. The Fed signaled that the Fed Funds Rate could be on hold for the foreseeable future, but would keep an eye on changing economic conditions. The consensus among market experts suggests that the Fed may begin cutting rates as early as March 2024 as inflation eases toward the Fed’s 2% target. Staff made near-term investments to match anticipated cash outflows. New investments were purchased at higher yields, compared with matured and called securities. Additionally, staff invested excess funds strategically for longer terms (3-5 years) to lock in yields at recent relative highs given the changing rates outlook. As a result, the aggregate portfolio yield and WAM increased.

Comparison with Benchmarks

The City Total Portfolio is not compared to benchmarks as it includes various funds which have separate cash flows and investment requirements. Only the City's Fund 3 Portfolio is compared against benchmarks for performance purposes. The following graph demonstrates a yield comparison by month of the City Fund 3 Portfolio, the California LAIF, and the BAML Index for the period from December 2021 to December 2023.

**Portfolio vs. Benchmarks
December 2021 – December 2023**

**Notes:**

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

LAIF is a short-term investment option available to local agencies in California. LAIF's WAM was 230 days as of December 31, 2023, much shorter than the City Fund 3 portfolio's WAM of 682 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 December 2023, approximately 28% of the City's portfolio held securities purchased prior to October 2021 when interest rates were lower. As interest rates increased steadily for the majority of 2023, especially in the short term maturities (under 2 years), the BAML Index 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 December 31, 2023, was approximately \$2.39 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 December 31, 2023.

UNREALIZED GAINS & LOSSES			
Cash Basis			
	Original Cost	Amortized Cost	
Market Value	\$2,346,054,442	Market Value	\$2,346,054,442
Original Cost	<u>(2,385,783,590)</u>	Amortized Cost	<u>(2,392,162,181)</u>
Net Unrealized Loss	\$ (39,729,148)	Net Unrealized Loss	\$ (46,107,739)

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.

Interest rates fell sharply across longer maturities this quarter as expectations of the commencement of Fed rate cuts are pulled forward. Rates are expected to fall further in 2024 as market expectations of Fed action get closer to being fulfilled. Given the inverse relationship between interest rates and value, this has led to a decrease in unrealized losses in FY 2Q 2023 to \$40 million (as compared with original cost) and \$46 million (as compared with amortized cost) as of December 31, 2023, respectively, as shown in the table above. These unrealized losses stood at \$76 million (as compared with original cost) and \$84 million (as compared with amortized cost) as of September 30, 2023. As interest rates are expected to decline, this may lead to a further reversal of unrealized losses.

Earned Interest Yield

The earned interest yield of the total investment portfolio for the quarter ended December 31, 2023, was 3.106%, 0.106% higher than the previous quarter and 0.873% higher than a year ago.

COMPLIANCE REPORTING REQUIREMENTS

Cash Management Projection

Based on the Finance Department's pooled cash flow projection as of December 31, 2023, total revenues, investment maturities and cash for the next six months are anticipated to be approximately \$2.4 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 December 31, 2023. 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 December 31, 2023. The actual interest earning rates are greater than the forecast for the quarter and for the fiscal year.

BUDGET COMPARISON	
<u>Net Investment Earnings</u>	<u>Yield</u>
<i>Quarter Ended</i>	
Budget ^(a)	2.75%
Actual ^(b)	<u>2.96%</u>
Variance	0.21%
<i>Fiscal Year to Date</i>	
Budget ^(a)	2.75%
Actual ^(b)	<u>2.90%</u>
Variance	0.15%

(a) Reflects the 2024-2028 General Fund Forecast Information submitted by Finance on January 31, 2023.

(b) Reflects the earned interest yield less costs to administer the investment program, adjusted for funds with negative cash balances at month end.

INVESTMENT TRADING ACTIVITY

Section E provides 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 US economy showed signs of slowing at the end of this quarter as households pulled back on discretionary spending and labor demand also receded as economic growth cooled and inflation reverted closer to the Fed's target. Gross Domestic Product (GDP) reported an annualized rate of 4.9% in the third quarter of 2023 compared to the previous quarter rate of 2.1%, an increase of 2.8%. GDP for the fourth quarter is yet to be released and is tracking at a 2.1% annualized rate as per the Atlanta Fed. The national unemployment rate decreased to 3.7% in December 2023 from 3.8 % for the previous quarter ended September 30, 2023. Year-over-year inflation decreased to 3.4% in December 2023, from 3.7% reported in the previous quarter and still above the Fed's target of 2%. The Federal Reserve elected to leave interest rates unchanged at the two final 2023 Federal Open Market Committee (FOMC) meetings. The consensus among market experts suggests that the Fed may begin cutting rates in early 2024 as inflation eases toward the Fed's 2% target.

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 December 31, 2023, 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 December 31, 2023, was \$2,385,783,590 a decrease of approximately \$155 million from the previous quarter. For the quarter ended December 31, 2023, the earned interest yield increased from 3.000% to 3.106% as compared to the quarter ended September 30, 2023, and the weighted average days to maturity increased from 631 days to 682 days over the same period. As of December 31, 2023, 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
Fund: 003
10/1/23 THROUGH 12/31/23

	<u>Fund 003</u>
TOTAL INCOME RECEIVED IN THIS PERIOD:	16,783,303.40
TOTAL NET EARNINGS THIS PERIOD:	19,308,849.07
AVERAGE DAILY PORTFOLIO BALANCE:	2,466,318,971.87
EARNED INCOME YIELD THIS PERIOD	3.106
END OF PERIOD PORTFOLIO BALANCE:	2,385,783,589.62
CURRENT AMORTIZED BOOK VALUE:	2,391,969,108.92
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.166
WEIGHTED AVERAGE DAYS OF MATURITY:	682

City of San Jose
Portfolio Statistics
Fund: 003
7/1/23 THROUGH 12/31/23

	<u>Fund 003</u>
TOTAL INCOME RECEIVED IN THIS PERIOD:	41,098,642.79
TOTAL NET EARNINGS THIS PERIOD:	39,082,487.78
AVERAGE DAILY PORTFOLIO BALANCE:	2,540,799,804.59
EARNED INCOME YIELD THIS PERIOD	3.051
END OF PERIOD PORTFOLIO BALANCE:	2,385,783,589.62
CURRENT AMORTIZED BOOK VALUE:	2,391,969,108.92
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.166
WEIGHTED AVERAGE DAYS OF MATURITY:	682

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
October 1, 2023 - December 31, 2023

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

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
CITY	32936	003	STPOOL	15,233,735.60	15,097,557.70	15,215,973.27	3.960	3.990	153,040.41	0.00	0.00	153,040.41
CSJFA	37042	003	STPOOL	5,416,554.22	5,368,134.51	5,410,238.61	3.960	3.990	54,415.52	0.00	0.00	54,415.52
3133EJD48	40013	003	FFCB	0.00	24,915,000.00	270,815.22	3.050	3.173	2,118.06	47.62	0.00	2,165.68
3133EJ5W5	40049	003	FFCB	0.00	19,980,880.00	4,778,036.52	2.650	2.710	32,388.89	245.99	0.00	32,634.88
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.516	31,250.00	407.50	0.00	31,657.50
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.818	43,750.00	1,901.34	0.00	45,651.34
70922PAK8	40152	003	PASTRN	0.00	1,837,920.00	1,218,620.87	2.929	1.671	8,542.92	-3,409.95	0.00	5,132.97
91412GVB8	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.756	9,095.00	-4,306.43	0.00	4,788.57
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.538	11,250.00	352.70	0.00	11,602.70
3140HUNV4	40171	003	FNMA	4,773,546.25	4,798,081.30	4,871,183.78	2.420	2.322	28,929.53	-425.53	0.00	28,504.00
30298LAA9	40173	003	FHLMC	2,543,293.61	4,005,946.82	3,416,825.52	1.990	1.750	15,074.36	0.00	0.00	15,074.36
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.842	2,321.25	0.00	0.00	2,321.25
30314KAS2	40180	003	FHLMC	1,164,953.08	1,169,307.79	1,173,043.24	2.090	2.054	6,094.20	-20.71	0.00	6,073.49
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.648	40,625.00	853.32	0.00	41,478.32
649791PP9	40185	003	NYS	5,000,000.00	5,002,600.00	5,002,600.00	2.010	1.981	25,125.00	-151.45	0.00	24,973.55
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.713	80,563.19	-14,736.96	0.00	65,826.23
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.678	46,750.00	-204.00	0.00	46,546.00
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.325	46,288.32	0.00	0.00	46,288.32
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.198	41,720.01	0.00	0.00	41,720.01
6500354U9	40207	003	NYSDEV	5,000,000.00	5,190,300.00	5,190,300.00	2.860	1.860	35,750.00	-11,418.00	0.00	24,332.00
3138LL3J2	40209	003	FNMA	1,000,000.00	1,000,000.00	1,023,750.00	2.710	2.626	6,774.99	0.00	0.00	6,774.99
3138L8CE2	40225	003	FNMA	3,500,000.00	3,500,000.00	3,577,656.25	2.960	2.872	25,899.99	0.00	0.00	25,899.99
30298LAA9	40231	003	FHLMC	298,837.03	470,698.78	406,495.48	1.990	-0.368	1,771.24	-2,148.27	0.00	-377.03
574193SP4	40234	003	MDS	1,000,000.00	1,000,000.00	1,000,000.00	0.970	0.962	2,425.00	0.00	0.00	2,425.00
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.733	42,187.50	-18,724.83	0.00	23,462.67
459058JB0	40246	003	IBRD	3,000,000.00	2,988,390.00	2,988,390.00	0.625	0.699	4,687.50	580.50	0.00	5,268.00
44891LAC7	40253	003	HART	0.00	30,203.92	4,596.25	1.410	1.580	16.57	0.06	1.68	18.31
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.645	26,670.00	0.00	0.00	26,670.00
3134GVQX9	40261	003	FHLMC	10,000,000.00	9,990,000.00	9,990,000.00	0.700	0.715	17,500.00	500.00	0.00	18,000.00
64990GZW5	40262	003	NYU	2,450,000.00	2,438,877.00	2,438,877.00	1.438	1.542	8,807.75	669.62	0.00	9,477.37
3134GVSN9	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.694	17,500.00	0.00	0.00	17,500.00
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.538	69,249.99	0.00	0.00	69,249.99

City of San Jose
Total Earnings
October 1, 2023 - December 31, 2023

										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													
3136AL7K1	40272	003	FNMA	2,442,467.47	2,454,698.67	2,651,602.09	2.967	2.564	18,147.19	-1,007.85	0.00	17,139.34	
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.744	75,000.00	0.00	0.00	75,000.00	
923078CT4	40277	003	VNTCTF	0.00	1,000,000.00	336,956.52	1.048	1.028	873.33	0.00	0.00	873.33	
923078CU1	40278	003	VNTCTF	900,000.00	900,000.00	900,000.00	1.223	1.213	2,751.75	0.00	0.00	2,751.75	
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.843	63,750.00	0.00	0.00	63,750.00	
3133ELJ47	40282	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.580	0.575	14,500.00	0.00	0.00	14,500.00	
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.538	12,500.00	1,036.15	0.00	13,536.15	
91412HFL2	40293	003	UNVHGR	1,000,000.00	1,000,000.00	1,000,000.00	0.833	0.826	2,082.50	0.00	0.00	2,082.50	
91412HFL2	40294	003	UNVHGR	650,000.00	650,000.00	650,000.00	0.833	0.826	1,353.62	0.00	0.00	1,353.62	
30315EAA4	40295	003	FHLMC	3,103,236.93	3,118,008.26	3,127,243.73	0.830	0.809	6,449.46	-72.25	0.00	6,377.21	
89237VAB5	40296	003	TMCC	0.00	85,595.51	13,025.40	0.440	0.496	14.65	0.06	1.56	16.27	
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.630	8,250.00	-305.68	0.00	7,944.32	
574193TQ1	40298	003	MDS	5,000,000.00	5,001,950.00	5,001,950.00	0.510	0.496	6,375.00	-122.21	0.00	6,252.79	
31422BJ27	40299	003	FAMC	2,500,000.00	2,499,875.00	2,499,875.00	0.500	0.497	3,125.00	6.30	0.00	3,131.30	
373385FQ1	40304	003	GAS	14,615,000.00	14,615,000.00	14,615,000.00	0.520	0.516	18,999.50	0.00	0.00	18,999.50	
373385FP3	40305	003	GAS	4,345,000.00	4,345,000.00	4,345,000.00	0.420	0.417	4,562.25	0.00	0.00	4,562.25	
3137EAEX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.433	4,687.50	753.33	0.00	5,440.83	
34153QUD6	40311	003	FLSEDU	10,000,000.00	10,000,000.00	10,000,000.00	0.550	0.546	13,750.00	0.00	0.00	13,750.00	
546417DQ6	40312	003	LAS	4,000,000.00	4,000,000.00	4,000,000.00	0.840	0.833	8,400.00	0.00	0.00	8,400.00	
34153QUC8	40313	003	FLSEDU	5,000,000.00	4,995,850.00	4,995,850.00	0.390	0.410	4,875.00	287.53	0.00	5,162.53	
544351MQ9	40315	003	LOS	3,670,000.00	4,065,589.30	4,065,589.30	3.320	0.486	30,461.00	-25,485.35	0.00	4,975.65	
3137EAEY1	40316	003	FHLMC	0.00	3,985,080.00	649,741.30	0.125	0.254	208.33	207.22	0.00	415.55	
419792ZM1	40317	003	HIS	5,000,000.00	5,014,900.00	5,014,900.00	0.852	0.783	10,650.00	-756.78	0.00	9,893.22	
13077DML3	40318	003	CASHGR	10,000,000.00	10,039,100.00	10,039,100.00	0.885	0.797	22,125.00	-1,956.08	0.00	20,168.92	
882724RA7	40319	003	TXS	1,600,000.00	1,945,088.00	1,945,088.00	5.000	0.502	20,000.00	-17,536.94	0.00	2,463.06	
45818WCW4	40321	003	IADB	10,000,000.00	9,995,330.00	9,995,330.00	0.340	0.349	8,500.00	297.45	0.00	8,797.45	
57582RK88	40322	003	MAS	1,000,000.00	1,000,000.00	1,000,000.00	0.695	0.689	1,737.50	0.00	0.00	1,737.50	
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.759	2,648.81	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	0.627	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	0.597	7,858.70	-2,434.23	0.00	5,424.47	
91412HGE7	40326	003	UNVHGR	10,000,000.00	10,118,600.00	10,118,600.00	0.883	0.602	22,075.00	-6,717.43	0.00	15,357.57	
3136AY6S7	40327	003	FNMA	2,328,571.96	2,518,673.16	2,624,459.01	2.624	0.226	15,690.30	-14,196.76	0.00	1,493.54	
3137BGK24	40328	003	FHLMC	4,435,258.32	4,500,000.00	4,893,652.49	3.062	2.247	34,009.89	-6,299.37	0.00	27,710.52	
3135G05X7	40329	003	FNMA	10,000,000.00	9,975,300.00	9,975,300.00	0.375	0.426	9,375.00	1,326.37	0.00	10,701.37	
3133EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	12,500.00	0.00	0.00	12,500.00	
3135G06R9	40331	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	0.550	0.546	20,625.00	0.00	0.00	20,625.00	
45950VPG5	40332	003	IFC	8,550,000.00	8,584,490.70	8,584,490.70	0.425	0.317	9,084.38	-2,228.41	0.00	6,855.97	
3135G06G3	40333	003	FNMA	10,000,000.00	10,039,690.00	10,039,690.00	0.500	0.413	12,500.00	-2,051.76	0.00	10,448.24	
31422B6K1	40334	003	FAMC	10,000,000.00	9,992,000.00	9,992,000.00	0.480	0.492	12,000.00	400.00	0.00	12,400.00	
459058JA2	40335	003	IBRD	20,000,000.00	20,288,120.00	20,288,120.00	0.750	0.395	37,500.00	-17,287.20	0.00	20,212.80	

City of San Jose
Total Earnings
October 1, 2023 - December 31, 2023

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												
459058JL8	40336	003	IBRD	10,000,000.00	9,996,360.00	9,996,360.00	0.500	0.504	12,500.00	189.69	0.00	12,689.69
31422B6K1	40337	003	FAMC	10,000,000.00	9,991,610.00	9,991,610.00	0.480	0.493	12,000.00	419.50	0.00	12,419.50
459058JL8	40338	003	IBRD	10,000,000.00	9,993,370.00	9,993,370.00	0.500	0.510	12,500.00	345.51	0.00	12,845.51
459058DX8	40339	003	IBRD	4,765,000.00	5,158,198.27	5,158,198.27	2.500	0.337	29,781.25	-25,404.05	0.00	4,377.20
3130AKPW0	40340	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	12,500.00	0.00	0.00	12,500.00
459058JE4	40341	003	IBRD	10,000,000.00	9,933,980.00	9,933,980.00	0.375	0.520	9,375.00	3,634.13	0.00	13,009.13
30318CAA5	40342	003	FHLMC	3,697,886.66	3,715,404.00	3,726,491.30	0.670	0.651	6,203.76	-85.90	0.00	6,117.86
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.500	15,452.50	-6,494.72	0.00	8,957.78
459056HV2	40344	003	IBRD	10,000,000.00	10,427,200.00	10,427,200.00	1.500	0.298	37,500.00	-29,666.67	0.00	7,833.33
45950VPL4	40347	003	IFC	10,000,000.00	9,971,900.00	9,971,900.00	0.450	0.503	11,250.00	1,405.00	0.00	12,655.00
46625HJT8	40348	003	JPM	15,000,000.00	16,528,245.00	16,528,245.00	3.875	0.431	145,312.50	-127,353.75	0.00	17,958.75
69371RR24	40349	003	PCAR	7,000,000.00	6,991,880.00	6,991,880.00	0.350	0.386	6,125.00	676.67	0.00	6,801.67
3130AKXX9	40350	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	12,500.00	0.00	0.00	12,500.00
3130AKXX9	40353	003	FHLB	10,000,000.00	9,994,000.00	9,994,000.00	0.500	0.508	12,500.00	300.00	0.00	12,800.00
45905U5Y6	40354	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.595	7,500.00	0.00	0.00	7,500.00
45905U5Y6	40355	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.595	7,500.00	0.00	0.00	7,500.00
3137FQ3W1	40356	003	FHLMC	4,248,825.37	4,262,049.00	4,571,688.83	2.588	2.303	27,518.50	-978.55	0.00	26,539.95
45818WCZ7	40357	003	IADB	10,000,000.00	10,000,000.00	10,000,000.00	0.650	0.645	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	0.793	20,000.00	0.00	0.00	20,000.00
459058JA2	40359	003	IBRD	10,000,000.00	10,054,800.00	10,054,800.00	0.750	0.605	18,750.00	-3,427.38	0.00	15,322.62
31422XCX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	0.992	25,000.00	0.00	0.00	25,000.00
3130APRF4	40409	003	FHLB	20,000,000.00	19,991,000.00	19,991,000.00	1.000	1.007	50,000.00	751.39	0.00	50,751.39
3130APWP6	40410	003	FHLB	0.00	8,292,530.00	4,867,354.57	0.600	0.642	7,331.67	549.87	0.00	7,881.54
3130APZU2	40417	003	FHLB	1,900,000.00	1,900,000.00	1,900,000.00	0.875	0.868	4,156.25	0.00	0.00	4,156.25
3130APU45	40418	003	FHLB	4,875,000.00	4,867,687.50	4,867,687.50	0.850	0.894	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	0.917	5,109.37	1,159.02	0.00	6,268.39
3130APMH5	40422	003	FHLB	3,150,000.00	3,145,212.00	3,145,212.00	0.625	0.682	4,921.87	486.37	0.00	5,408.24
3133ENFZ8	40423	003	FFCB	10,000,000.00	10,013,900.00	10,013,900.00	1.010	0.954	25,250.00	-1,158.34	0.00	24,091.66
594918AW4	40432	003	MSFT	0.00	1,948,566.21	1,588,505.06	3.625	0.964	13,792.53	-9,931.09	0.00	3,861.44
3130APQU2	40435	003	FHLB	0.00	14,348,445.00	8,109,990.65	0.650	0.724	13,232.37	1,577.20	0.00	14,809.57
594918BX1	40442	003	MSFT	1,025,000.00	1,067,732.25	1,067,732.25	2.875	0.872	7,367.19	-5,020.76	0.00	2,346.43
3133ENGW4	40445	003	FFCB	0.00	6,432,426.00	5,103,990.20	0.660	0.680	8,494.20	258.84	0.00	8,753.04
3130APS48	40446	003	FHLB	13,240,000.00	13,241,098.92	13,241,098.92	1.050	1.039	34,755.00	-94.11	0.00	34,660.89
13063DMA3	40449	003	CAS	10,110,000.00	10,631,069.40	10,631,069.40	2.650	1.351	66,978.75	-30,771.82	0.00	36,206.93
037833CG3	40459	003	AAPL	10,000,000.00	10,407,000.00	10,407,000.00	3.000	1.002	75,000.00	-48,710.11	0.00	26,289.89
3130AQG49	40461	003	FHLB	2,485,000.00	2,471,605.85	2,471,605.85	1.000	1.193	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	1.339	103,908.75	-50,830.10	0.00	53,078.65
3130AQCNI	40467	003	FHLB	5,000,000.00	4,986,250.00	4,986,250.00	1.500	1.478	17,430.56	1,146.90	0.00	18,577.46
3130ALHH0	40470	003	FHLB	25,000,000.00	24,479,750.00	24,479,750.00	0.960	1.483	60,000.00	31,487.90	0.00	91,487.90
037833CG3	40471	003	AAPL	11,966,000.00	12,402,280.36	12,402,280.36	3.000	1.173	89,745.00	-53,061.12	0.00	36,683.88

City of San Jose
Total Earnings
October 1, 2023 - December 31, 2023

										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													
3130AQQQ9	40472	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.750	1.661	83,750.00	0.00	0.00	83,750.00	
3130AQN58	40473	003	FHLB	14,000,000.00	13,982,500.00	13,982,500.00	1.750	1.779	61,250.00	1,458.33	0.00	62,708.33	
3130AQQM3	40475	003	FHLB	7,200,000.00	7,189,200.00	7,189,200.00	1.625	1.617	28,575.00	720.00	0.00	29,295.00	
3130AQQQ9	40477	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.750	1.661	83,750.00	0.00	0.00	83,750.00	
3130AQM4	40478	003	FHLB	12,500,000.00	12,495,875.00	12,495,875.00	1.750	1.674	52,343.75	375.00	0.00	52,718.75	
3133ENMH0	40479	003	FFCB	10,350,000.00	10,348,965.00	10,348,965.00	1.600	1.590	41,400.00	64.68	0.00	41,464.68	
3133ENAL4	40480	003	FFCB	0.00	4,103,407.95	490,624.86	0.290	0.970	367.74	832.00	0.00	1,199.74	
037833CG3	40485	003	AAPL	12,318,000.00	12,613,016.10	12,613,016.10	3.000	1.738	92,385.00	-37,134.89	0.00	55,250.11	
3133ENPB0	40486	003	FFCB	15,150,000.00	15,138,637.50	15,138,637.50	2.180	2.179	82,567.50	568.13	0.00	83,135.63	
037833CU2	40487	003	AAPL	7,300,000.00	7,460,673.00	7,460,673.00	2.850	1.796	52,012.50	-18,235.27	0.00	33,777.23	
3134GW6E1	40490	003	FHLMC	0.00	19,520,000.00	6,789,565.22	0.320	1.803	5,511.11	25,349.23	0.00	30,860.34	
3130ARAY7	40495	003	FHLB	1,000,000.00	992,500.00	992,500.00	2.375	2.623	5,937.50	625.00	0.00	6,562.50	
3130ARBY6	40496	003	FHLB	4,600,000.00	4,590,340.00	4,590,340.00	2.500	2.554	28,750.00	805.00	0.00	29,555.00	
3130AR7C9	40497	003	FHLB	1,565,000.00	1,544,029.00	1,544,029.00	1.850	2.350	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	2.353	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	2.428	10,325.00	3,841.70	0.00	14,166.70	
3136G46V0	40500	003	FNMA	1,500,000.00	1,449,900.00	1,449,900.00	0.310	2.176	1,162.50	6,790.66	0.00	7,953.16	
3133ENAL4	40501	003	FFCB	0.00	1,139,135.40	136,200.97	0.290	2.068	103.67	606.27	0.00	709.94	
3130AMR53	40502	003	FHLB	20,000,000.00	19,070,000.00	19,070,000.00	0.620	2.427	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	2.549	3,231.25	10,922.32	0.00	14,153.57	
3136G4R62	40504	003	FNMA	1,715,000.00	1,609,825.91	1,609,825.91	0.625	2.548	2,679.69	7,658.30	0.00	10,337.99	
3134GW5R3	40505	003	FHLMC	2,000,000.00	1,873,460.00	1,873,460.00	0.650	2.551	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	2.552	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	2.551	26,235.00	79,054.14	0.00	105,289.14	
3130ANWN6	40508	003	FHLB	825,000.00	778,622.63	778,622.63	0.700	2.541	1,443.75	3,543.26	0.00	4,987.01	
3134GW6E1	40509	003	FHLMC	0.00	17,737,824.00	6,169,677.91	0.320	2.283	5,042.67	30,467.58	0.00	35,510.25	
3134GXMZ4	40511	003	FHLMC	1,033,000.00	1,020,087.50	1,020,087.50	1.800	2.437	4,648.50	1,618.56	0.00	6,267.06	
3130APWH4	40512	003	FHLB	0.00	1,951,980.00	1,103,293.04	0.750	2.252	2,125.00	4,136.86	0.00	6,261.86	
3133ENGW4	40513	003	FFCB	0.00	1,808,137.76	1,434,718.01	0.660	2.331	2,453.88	5,974.03	0.00	8,427.91	
3133EMYW6	40514	003	FFCB	0.00	1,304,057.64	609,505.20	0.230	2.249	361.44	3,093.62	0.00	3,455.06	
3130AQJM6	40516	003	FHLB	1,400,000.00	1,341,991.00	1,341,991.00	1.250	2.826	4,375.00	5,184.52	0.00	9,559.52	
3130AMU67	40517	003	FHLB	6,000,000.00	5,710,188.00	5,710,188.00	0.400	2.691	6,000.00	32,726.58	0.00	38,726.58	
3130AQGT4	40518	003	FHLB	23,060,000.00	22,022,300.00	22,022,300.00	1.100	2.839	63,415.00	94,146.17	0.00	157,561.17	
3130AQM71	40519	003	FHLB	23,390,000.00	22,416,742.10	22,416,742.10	1.250	2.835	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	2.720	15,300.00	5,334.46	0.00	20,634.46	
3130APXH3	40521	003	FHLB	0.00	8,864,184.00	5,491,940.09	0.800	2.620	11,349.33	24,914.25	0.00	36,263.58	
3133EMSC7	40522	003	FFCB	3,500,000.00	3,259,655.00	3,259,655.00	0.480	3.065	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	3.224	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	3.239	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	3.750	3.565	89,861.11	0.00	0.00	89,861.11	

City of San Jose
Total Earnings
October 1, 2023 - December 31, 2023

Page 5

										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													
3133ENVK3	40526	003	FFCB	20,000,000.00	20,000,000.00	20,000,000.00	3.650	3.620	182,500.00	0.00	0.00	182,500.00	
3130APM44	40527	003	FHLB	0.00	3,449,208.80	2,024,535.60	0.500	2.617	2,624.24	10,728.90	0.00	13,353.14	
594918BJ2	40528	003	MSFT	4,000,000.00	3,999,400.00	3,999,400.00	3.125	3.104	31,250.00	42.59	0.00	31,292.59	
3130ARR86	40529	003	FHLB	0.00	13,245,848.60	3,743,392.00	3.625	3.806	34,741.60	1,167.17	0.00	35,908.77	
3130A0F70	40531	003	FHLB	0.00	10,346,364.90	7,647,313.19	3.375	2.523	64,162.97	-15,522.84	0.00	48,640.13	
3130APQJ7	40532	003	FHLB	0.00	1,458,750.00	824,510.87	0.575	2.425	1,221.87	3,818.06	0.00	5,039.93	
3130APWH4	40533	003	FHLB	0.00	5,843,952.00	3,303,103.30	0.750	2.504	6,375.00	14,469.91	0.00	20,844.91	
459058JM6	40538	003	IBRD	0.00	5,394,470.58	3,166,319.69	0.250	2.543	2,053.75	18,243.15	0.00	20,296.90	
3130AS2M0	40539	003	FHLB	0.00	3,835,000.00	2,250,978.26	2.650	2.637	14,961.83	0.00	0.00	14,961.83	
3130AS3J6	40542	003	FHLB	0.00	2,699,460.00	1,584,465.65	2.500	2.502	9,937.50	53.00	0.00	9,990.50	
3130ARVT5	40544	003	FHLB	3,630,000.00	3,639,909.90	3,639,909.90	3.000	2.831	27,225.00	-1,250.90	0.00	25,974.10	
3130AMNR9	40545	003	FHLB	20,000,000.00	18,899,647.00	18,899,647.00	0.625	2.958	31,250.00	109,669.73	0.00	140,919.73	
3130AMU67	40546	003	FHLB	20,000,000.00	19,053,800.00	19,053,800.00	0.400	2.768	20,000.00	112,941.64	0.00	132,941.64	
3130APWH4	40547	003	FHLB	0.00	19,475,000.00	11,007,608.70	0.750	2.560	21,250.00	49,767.66	0.00	71,017.66	
3130ASBG3	40549	003	FHLB	7,150,000.00	7,130,337.50	7,130,337.50	3.250	3.389	58,093.75	2,808.93	0.00	60,902.68	
3133ENYA2	40550	003	FFCB	5,200,000.00	5,177,640.00	5,177,640.00	3.450	3.523	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	3.249	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	2.982	62,335.00	4,287.48	0.00	66,622.48	
31422XRQ7	40554	003	FAMC	0.00	10,390,632.63	9,035,332.72	0.690	3.184	16,321.20	56,192.35	0.00	72,513.55	
3134GXYM0	40556	003	FHLMC	5,615,000.00	5,588,441.05	5,588,441.05	3.125	3.350	43,867.19	3,319.86	0.00	47,187.05	
594918BB9	40557	003	MSFT	11,335,000.00	11,106,939.80	11,106,939.80	2.700	3.499	76,511.25	21,447.66	0.00	97,958.91	
3134GXYT5	40558	003	FHLMC	0.00	7,202,657.50	6,967,788.23	2.900	3.366	51,394.44	7,715.07	0.00	59,109.51	
3134GXYT5	40559	003	FHLMC	0.00	4,470,615.00	4,324,834.08	2.900	3.366	31,900.00	4,788.67	0.00	36,688.67	
3130AS6D6	40560	003	FHLB	1,250,000.00	1,233,700.00	1,233,700.00	2.875	3.545	8,984.38	2,040.34	0.00	11,024.72	
3133EMBQ4	40561	003	FFCB	0.00	985,312.00	42,839.65	0.270	3.413	30.75	337.77	0.00	368.52	
594918BB9	40564	003	MSFT	7,250,000.00	7,084,700.00	7,084,700.00	2.700	3.612	48,937.50	15,561.71	0.00	64,499.21	
CAMP	40566	003	CAMP	114,322,642.21	114,789,695.89	110,176,552.73	5.560	5.563	1,544,833.25	0.00	0.00	1,544,833.25	
48133DP95	40569	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.570	4.533	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	4.067	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	4.215	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	3.362	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	3.478	25,810.75	9,908.73	0.00	35,719.48	
677522SQ8	40576	003	OHS	0.00	7,826,117.00	2,637,061.16	2.300	3.400	15,199.17	7,402.59	0.00	22,601.76	
9128283Z1	40578	003	USTR	30,000,000.00	29,439,843.75	29,439,843.75	2.750	3.573	208,516.48	56,631.18	0.00	265,147.66	
3136AR5S3	40579	003	FNMA	5,137,254.32	5,371,626.69	5,027,190.80	2.469	2.908	26,046.57	10,803.10	0.00	36,849.67	
194162AN3	40580	003	CL	8,202,000.00	7,955,201.82	7,955,201.82	3.100	3.794	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	3.775	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	3.811	69,505.49	23,869.68	0.00	93,375.17	
544351QQ5	40589	003	LOS	9,475,000.00	9,708,274.50	9,708,274.50	5.000	4.025	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	4.133	125,000.00	-19,285.72	0.00	105,714.28	

City of San Jose
Total Earnings
October 1, 2023 - December 31, 2023

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												
91412GU94	40594	003	UNVHGR	3,820,000.00	3,677,896.00	3,677,896.00	3.063	4.543	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	4.646	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	4.607	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	5.005	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	4.722	61,125.00	46,709.02	0.00	107,834.02
039483BL5	40601	003	ADM	9,215,000.00	8,517,148.05	8,517,148.05	2.500	4.797	57,593.75	45,380.55	0.00	102,974.30
69371RS23	40602	003	PCAR	5,000,000.00	5,045,950.00	5,045,950.00	4.950	4.563	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	4.376	29,250.00	3,400.67	0.00	32,650.67
3137FBTA4	40605	003	FHLMC	8,483,709.43	9,618,356.03	8,570,674.03	3.064	4.349	65,097.15	28,854.07	0.00	93,951.22
6500354W5	40606	003	NYSDEV	4,565,000.00	4,371,489.65	4,371,489.65	3.170	4.564	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	4.569	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	4.935	26,250.00	82,157.78	0.00	108,407.78
30329MAA0	40609	003	FHLMC	3,236,311.72	3,249,588.67	2,906,444.51	2.080	2.489	16,851.88	1,382.31	0.00	18,234.19
30329MAA0	40610	003	FHLMC	4,160,972.23	4,178,042.59	3,736,857.24	2.080	2.489	21,666.71	1,777.25	0.00	23,443.96
31315PF38	40611	003	FAMC	2,500,000.00	2,500,000.00	2,500,000.00	5.830	5.911	37,247.22	0.00	0.00	37,247.22
31315P6T1	40612	003	FAMC	3,000,000.00	3,000,000.00	3,000,000.00	5.830	5.911	44,696.67	0.00	0.00	44,696.67
69371RS23	40613	003	PCAR	10,000,000.00	10,022,800.00	10,022,800.00	4.950	4.821	123,750.00	-1,945.02	0.00	121,804.98
3136AKQM8	40614	003	FNMA	3,809,146.22	4,408,456.60	4,055,274.22	3.056	4.589	30,659.24	16,246.93	0.00	46,906.17
3130ATUP0	40615	003	FHLB	0.00	4,991,450.00	1,790,411.41	4.750	4.847	21,111.11	762.12	0.00	21,873.23
45950VRK4	40616	003	IFC	5,000,000.00	5,000,000.00	5,000,000.00	5.000	4.959	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	5.130	75,000.00	48,578.05	0.00	123,578.05
3138L8UV4	40618	003	FNMA	12,041,118.72	12,108,629.35	11,639,552.32	2.920	3.086	88,064.77	2,468.36	0.00	90,533.13
91412GU94	40619	003	UNVHGR	4,685,000.00	4,501,113.75	4,501,113.75	3.063	4.707	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	4.310	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	4.869	15,864.87	23,227.04	0.00	39,091.91
31422XR38	40622	003	FAMC	0.00	10,000,000.00	6,304,347.83	4.920	4.902	77,900.00	0.00	0.00	77,900.00
13067WRC8	40623	003	CASPWR	3,155,000.00	2,816,941.75	2,816,941.75	0.790	4.834	6,231.12	28,093.49	0.00	34,324.61
594918BY9	40624	003	MSFT	8,436,000.00	8,124,947.81	8,124,947.81	3.300	4.307	69,597.00	18,613.49	0.00	88,210.49
9128285U0	40625	003	USTR	0.00	9,786,718.75	9,680,341.37	2.625	4.700	64,911.68	49,765.62	0.00	114,677.30
13063D3A4	40626	003	CAS	7,075,000.00	7,430,518.75	7,430,518.75	5.700	4.139	100,818.75	-23,304.21	0.00	77,514.54
3130AU4V3	40627	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	4.800	4.761	120,000.00	0.00	0.00	120,000.00
14913R3A3	40628	003	CAT	7,429,000.00	7,186,294.57	7,186,294.57	3.600	4.409	66,861.00	13,009.82	0.00	79,870.82
917542QV7	40629	003	UTS	3,763,576.98	3,705,504.99	3,705,504.99	3.539	4.096	32,558.28	5,693.34	0.00	38,251.62
06406FAE3	40630	003	BK	4,481,000.00	4,169,346.45	4,169,346.45	2.450	4.628	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	4.519	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	4.473	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	4.354	40,625.00	11,930.23	0.00	52,555.23
24422EWK1	40634	003	DE	5,000,000.00	4,957,350.00	4,957,350.00	4.150	4.331	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	2.860	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	5.098	6,407.70	15,916.32	0.00	22,324.02

City of San Jose
Total Earnings
October 1, 2023 - December 31, 2023

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												
24422EWP0	40637	003	JD	10,000,000.00	9,995,300.00	9,995,300.00	4.800	4.779	120,000.00	391.66	0.00	120,391.66
3134GYDA7	40638	003	FHLMC	15,000,000.00	15,000,000.00	15,000,000.00	5.020	4.979	188,250.00	0.00	0.00	188,250.00
3135GADY4	40639	003	FNMA	50,000,000.00	50,000,000.00	50,000,000.00	5.000	4.959	625,000.00	0.00	0.00	625,000.00
69371IRR65	40640	003	PCAR	10,000,000.00	9,108,000.00	9,108,000.00	2.000	4.560	50,000.00	54,686.65	0.00	104,686.65
3134GXR63	40643	003	FHLMC	10,000,000.00	9,867,760.00	9,867,760.00	4.050	4.579	101,250.00	12,647.82	0.00	113,897.82
3132XGRH1	40647	003	FHLMC	19,973,853.80	20,000,000.00	19,907,394.63	3.690	3.678	184,419.60	118.47	0.00	184,538.07
419792G34	40648	003	HIS	25,000,000.00	22,571,000.00	22,571,000.00	1.535	4.050	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	4.364	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	4.581	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	4.726	21,000.00	12,175.51	0.00	33,175.51
13063D3N6	40655	003	CAS	7,000,000.00	7,000,000.00	7,000,000.00	4.846	4.806	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	3.967	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	4.178	49,546.88	130,278.53	0.00	179,825.41
459058JT1	40662	003	IBRD	5,000,000.00	4,444,500.00	4,444,500.00	0.850	4.187	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	4.286	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	3.352	39,413.01	0.00	0.00	39,413.01
3132XGRH1	40666	003	FHLMC	9,986,926.90	10,000,000.00	9,906,826.98	3.690	3.698	92,209.80	120.52	0.00	92,330.32
3140HSZG9	40667	003	FNMA	3,886,007.92	3,903,030.28	3,831,756.71	3.440	3.494	33,468.58	281.27	0.00	33,749.85
91412GU94	40668	003	UNVHGR	13,815,000.00	13,484,407.05	13,484,407.05	3.063	4.260	105,788.37	38,995.24	0.00	144,783.61
64990FY57	40669	003	NYSPIT	2,000,000.00	1,893,800.00	1,893,800.00	3.059	4.357	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	5.109	180,249.99	26.09	0.00	180,276.08
891941AD8	40671	003	TMCC	10,000,000.00	9,999,441.00	9,999,441.00	4.710	4.673	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	4.270	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	4.574	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	4.894	123,249.99	90.84	0.00	123,340.83
64990FX90	40675	003	NYSPIT	7,415,000.00	7,248,310.80	7,248,310.80	2.319	5.194	42,988.47	51,910.14	0.00	94,898.61
89238JAC9	40676	003	TMCC	9,419,196.54	11,008,274.03	9,964,578.27	0.710	5.441	18,516.92	40,110.87	78,021.17	136,648.96
3130AQ4B6	40677	003	FHLB	25,000,000.00	23,606,450.00	23,606,450.00	1.200	5.011	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	4.120	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	4.595	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	4.530	13,085.95	74,140.97	0.00	87,226.92
419792G34	40681	003	HIS	2,530,000.00	2,268,878.70	2,268,878.70	1.535	4.445	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	4.727	46,995.69	30,496.78	0.00	77,492.47
30312XAE7	40683	003	FHLMC	4,745,309.37	5,135,327.99	4,901,347.09	2.250	3.493	28,110.83	15,037.05	0.00	43,147.88
419792F92	40684	003	HIS	7,975,000.00	7,375,599.00	7,375,599.00	1.033	4.881	20,595.44	70,150.96	0.00	90,746.40
3140LKUP6	40685	003	FNMA	25,341,936.00	25,341,936.00	25,098,415.83	4.650	5.007	316,774.20	0.00	0.00	316,774.20
912797FB8	40691	003	USTR	0.00	19,661,077.78	3,846,732.61	5.170	5.332	0.00	51,700.00	0.00	51,700.00
45906M4E8	40692	003	IBRD	25,000,000.00	24,855,000.00	24,855,000.00	4.500	4.607	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	4.660	103,031.25	6,268.58	0.00	109,299.83
3140LKYV9	40694	003	FNMA	7,896,000.00	7,896,000.00	7,841,098.13	4.790	4.784	94,554.60	0.00	0.00	94,554.60

City of San Jose
Total Earnings
October 1, 2023 - December 31, 2023

									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												
31315KNE6	40695	003	FAMC	0.00	49,382,833.33	10,198,628.62	5.290	5.431	0.00	139,597.22	0.00	139,597.22
3135GAJ69	40696	003	FNMA	4,890,000.00	4,882,665.00	4,882,665.00	5.375	5.390	65,709.37	627.52	0.00	66,336.89
30333AAA0	40697	003	FHLMC	7,992,410.95	7,998,228.12	7,823,544.91	4.250	4.314	84,940.03	125.37	0.00	85,065.40
3140LKLH4	40698	003	FNMA	12,175,000.00	12,175,000.00	11,997,130.86	4.920	4.952	149,752.50	0.00	0.00	149,752.50
30333MAA4	40699	003	FHLMC	9,997,732.20	10,000,000.00	9,726,646.58	4.390	4.478	109,733.43	61.79	0.00	109,795.22
3134H1DF7	40700	003	FHLMC	15,000,000.00	15,000,000.00	15,000,000.00	5.420	5.376	203,250.00	0.00	0.00	203,250.00
3134H1DM2	40701	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	5.500	5.455	343,750.00	0.00	0.00	343,750.00
3134H1DL4	40702	003	FHLMC	15,000,000.00	15,000,000.00	15,000,000.00	5.500	5.455	206,250.00	0.00	0.00	206,250.00
3134H1EC3	40703	003	FHLMC	20,000,000.00	20,000,000.00	20,000,000.00	5.550	5.505	277,500.00	0.00	0.00	277,500.00
91412HGF4	40704	003	UNVHGR	5,005,000.00	4,396,291.90	4,396,291.90	1.316	5.266	16,466.45	41,883.59	0.00	58,350.04
80168FQH2	40705	003	SCVWTR	15,000,000.00	0.00	14,629,239.13	4.250	5.484	157,604.17	44,606.21	0.00	202,210.38
3134H1FN8	40706	003	FHLMC	15,000,000.00	0.00	13,206,521.74	5.625	5.562	185,156.25	0.00	0.00	185,156.25
3134H1FP3	40707	003	FHLMC	25,000,000.00	0.00	22,010,869.57	5.650	5.587	309,965.28	0.00	0.00	309,965.28
3135GAJZ5	40708	003	FNMA	20,000,000.00	0.00	16,739,130.43	5.700	5.629	237,500.00	0.00	0.00	237,500.00
31424WAJ1	40709	003	FAMC	20,000,000.00	0.00	18,043,478.26	5.800	5.739	261,000.00	0.00	0.00	261,000.00
84247PJB8	40710	003	STNPWR	2,500,000.00	0.00	1,758,440.49	3.938	5.309	17,775.69	5,754.02	0.00	23,529.71
882724V38	40711	003	TXS	7,400,000.00	0.00	3,780,434.78	5.616	5.573	53,102.40	0.00	0.00	53,102.40
882724V61	40712	003	TXS	5,000,000.00	0.00	2,554,347.83	5.332	5.291	34,065.56	0.00	0.00	34,065.56
02079KAC1	40713	003	GOOG	15,000,000.00	0.00	9,311,877.72	1.998	5.139	49,950.00	70,659.86	0.00	120,609.86
912797HX8	40714	003	USTR	10,000,000.00	0.00	4,965,598.61	5.270	5.380	0.00	67,338.89	0.00	67,338.89
3134H1HN6	40715	003	FHLMC	6,361,000.00	0.00	3,199,583.00	5.500	5.303	43,731.87	-968.13	0.00	42,763.74
45818WEU6	40716	003	IADB	20,000,000.00	0.00	9,785,054.35	5.125	5.071	125,277.78	-203.70	0.00	125,074.08
13063DRD2	40717	003	CAS	5,460,000.00	0.00	1,174,105.94	2.375	4.551	7,204.17	6,263.32	0.00	13,467.49
419792M29	40718	003	HIS	4,360,000.00	0.00	626,455.70	5.000	4.193	7,266.67	-646.51	0.00	6,620.16
419792M37	40719	003	HIS	2,000,000.00	0.00	288,376.74	5.000	4.195	3,333.33	-284.46	0.00	3,048.87
3133EMSW3	40720	003	FFCB	5,000,000.00	0.00	666,415.22	1.400	4.661	2,527.77	5,301.64	0.00	7,829.41
91412HGF4	40721	003	UNVHGR	6,190,000.00	0.00	609,573.71	1.316	4.113	2,036.51	4,282.34	0.00	6,318.85
Subtotal				2,416,158,272.01	2,541,959,796.28	2,466,318,971.87		3.106	16,283,493.36	2,947,331.30	78,024.41	19,308,849.07
Total				2,416,158,272.01	2,541,959,796.28	2,466,318,971.87		3.106	16,283,493.36	2,947,331.30	78,024.41	19,308,849.07



City of San Jose
Total Earnings
Sorted by Fund - Investment Number
July 1, 2023 - December 31, 2023

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	15,233,735.60	15,006,746.08	15,150,349.44	3.960	3.787	289,218.31	0.00	0.00	289,218.31	
CSJFA	37042	003	STPOOL	5,416,554.22	5,335,746.08	5,386,898.24	3.960	3.787	102,835.23	0.00	0.00	102,835.23	
13063DGN2	40008	003	CAS	0.00	5,075,550.00	855,119.84	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	12,592,907.61	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	12,379,458.26	2.650	2.662	164,888.89	1,252.30	0.00	166,141.19	
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.516	62,500.00	815.00	0.00	63,315.00	
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.818	87,500.00	3,802.68	0.00	91,302.68	
3137B4WB8	40148	003	FHLMC	0.00	225,888.22	30,439.67	3.060	-48.762	0.00	-7,482.55	0.00	-7,482.55	
70922PAK8	40152	003	PASTRN	0.00	1,837,920.00	1,528,270.43	2.929	1.666	21,357.29	-8,524.89	0.00	12,832.40	
91412GV8	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.756	18,190.00	-8,612.86	0.00	9,577.14	
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.538	22,500.00	705.39	0.00	23,205.39	
3140HUNV4	40171	003	FNMA	4,773,546.25	4,821,914.40	4,883,413.94	2.420	2.322	58,005.11	-838.89	0.00	57,166.22	
30298LAA9	40173	003	FHLMC	2,543,293.61	4,364,864.59	3,875,467.77	1.990	1.851	36,158.21	0.00	0.00	36,158.21	
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.842	4,642.50	0.00	0.00	4,642.50	
30314KAS2	40180	003	FHLMC	1,164,953.08	1,173,790.07	1,175,285.11	2.090	2.054	12,211.46	-42.03	0.00	12,169.43	
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.648	81,250.00	1,706.64	0.00	82,956.64	
649791PP9	40185	003	NYS	5,000,000.00	5,002,600.00	5,002,600.00	2.010	1.981	50,250.00	-302.91	0.00	49,947.09	
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.706	160,545.76	-29,473.92	0.00	131,071.84	
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.678	93,500.00	-408.01	0.00	93,091.99	
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.325	92,576.64	0.00	0.00	92,576.64	
3140HWY6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.198	83,440.02	0.00	0.00	83,440.02	
3138L4EN9	40206	003	FNMA	0.00	-0.03	-0.01	2.610		0.00	0.00	0.00	0.00	
6500354U9	40207	003	NYSDEV	5,000,000.00	5,190,300.00	5,190,300.00	2.860	1.860	71,500.00	-22,836.00	0.00	48,664.00	
3138LL3J2	40209	003	FNMA	1,000,000.00	1,000,000.00	1,023,750.00	2.710	2.626	13,549.98	0.00	0.00	13,549.98	
30295NAE0	40214	003	FHLMC	0.00	252,813.69	78,373.82	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	2.872	51,799.98	0.00	0.00	51,799.98	
30298LAA9	40231	003	FHLMC	298,837.03	512,871.62	461,059.58	1.990	0.677	4,248.60	-2,675.43	0.00	1,573.17	
574193SP4	40234	003	MDS	1,000,000.00	1,000,000.00	1,000,000.00	0.970	0.962	4,850.00	0.00	0.00	4,850.00	
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.733	84,375.00	-37,449.67	0.00	46,925.33	
459058JB0	40246	003	IBRD	3,000,000.00	2,988,390.00	2,988,390.00	0.625	0.699	9,375.00	1,161.00	0.00	10,536.00	
89239RAC0	40252	003	TMCC	0.00	102,505.49	18,430.76	1.360	1.411	125.76	0.43	4.94	131.13	
44891LAC7	40253	003	HART	0.00	170,323.64	51,083.31	1.410	1.447	360.52	1.31	10.68	372.51	

City of San Jose
Total Earnings
July 1, 2023 - December 31, 2023

Page 2

										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	2.645	53,340.00	0.00	0.00	53,340.00	
3134GVQX9	40261	003	FHLMC	10,000,000.00	9,990,000.00	9,990,000.00	0.700	0.715	35,000.00	1,000.00	0.00	36,000.00	
64990GZW5	40262	003	NYU	2,450,000.00	2,438,877.00	2,438,877.00	1.438	1.542	17,615.50	1,339.23	0.00	18,954.73	
3134GVSU9	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.694	35,000.00	0.00	0.00	35,000.00	
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.538	138,499.98	0.00	0.00	138,499.98	
43813DAC2	40270	003	HAROT	0.00	177,849.39	40,103.28	0.820	0.831	164.50	0.37	3.13	168.00	
3136AL7K1	40272	003	FNMA	2,442,467.47	2,466,611.07	2,658,106.17	2.967	2.567	36,383.82	-1,989.43	0.00	34,394.39	
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.744	150,000.00	0.00	0.00	150,000.00	
923078CT4	40277	003	VNTCTF	0.00	1,000,000.00	668,478.26	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	1.213	5,503.50	0.00	0.00	5,503.50	
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.843	127,500.00	0.00	0.00	127,500.00	
3133ELJ47	40282	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.580	0.575	29,000.00	0.00	0.00	29,000.00	
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.538	25,000.00	2,072.30	0.00	27,072.30	
91412HFL2	40293	003	UNVHGR	1,000,000.00	1,000,000.00	1,000,000.00	0.833	0.826	4,165.00	0.00	0.00	4,165.00	
91412HFL2	40294	003	UNVHGR	650,000.00	650,000.00	650,000.00	0.833	0.826	2,707.25	0.00	0.00	2,707.25	
30315EAA4	40295	003	FHLMC	3,103,236.93	3,132,363.23	3,134,520.30	0.830	0.809	12,929.08	-142.46	0.00	12,786.62	
89237VAB5	40296	003	TMCC	0.00	603,089.83	173,324.54	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	0.630	16,500.00	-611.36	0.00	15,888.64	
574193TQ1	40298	003	MDS	5,000,000.00	5,001,950.00	5,001,950.00	0.510	0.496	12,750.00	-244.43	0.00	12,505.57	
31422BJ27	40299	003	FAMC	2,500,000.00	2,499,875.00	2,499,875.00	0.500	0.497	6,250.00	12.60	0.00	6,262.60	
373385FQ1	40304	003	GAS	14,615,000.00	14,615,000.00	14,615,000.00	0.520	0.516	37,999.00	0.00	0.00	37,999.00	
373385FP3	40305	003	GAS	4,345,000.00	4,345,000.00	4,345,000.00	0.420	0.417	9,124.50	0.00	0.00	9,124.50	
3137EAEX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.433	9,375.00	1,506.67	0.00	10,881.67	
34153QUD6	40311	003	FLSEDU	10,000,000.00	10,000,000.00	10,000,000.00	0.550	0.546	27,500.00	0.00	0.00	27,500.00	
546417DQ6	40312	003	LAS	4,000,000.00	4,000,000.00	4,000,000.00	0.840	0.833	16,800.00	0.00	0.00	16,800.00	
34153QUC8	40313	003	FLSEDU	5,000,000.00	4,995,850.00	4,995,850.00	0.390	0.410	9,750.00	575.06	0.00	10,325.06	
544351MQ9	40315	003	LOS	3,670,000.00	4,065,589.30	4,065,589.30	3.320	0.486	60,922.00	-50,970.70	0.00	9,951.30	
3137EAEY1	40316	003	FHLMC	0.00	3,985,080.00	2,317,410.65	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	0.783	21,300.00	-1,513.55	0.00	19,786.45	
13077DML3	40318	003	CASHGR	10,000,000.00	10,039,100.00	10,039,100.00	0.885	0.797	44,250.00	-3,912.17	0.00	40,337.83	
882724RA7	40319	003	TXS	1,600,000.00	1,945,088.00	1,945,088.00	5.000	0.502	40,000.00	-35,073.88	0.00	4,926.12	
06406RAJ6	40320	003	BK	0.00	4,193,530.88	934,428.08	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	0.349	17,000.00	594.90	0.00	17,594.90	
57582RK88	40322	003	MAS	1,000,000.00	1,000,000.00	1,000,000.00	0.695	0.689	3,475.00	0.00	0.00	3,475.00	
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.759	5,297.63	0.00	0.00	5,297.63	
91412HGE7	40324	003	UNVHGR	2,215,000.00	2,238,988.45	2,238,988.45	0.883	0.627	9,779.23	-2,707.16	0.00	7,072.07	
91412HGE7	40325	003	UNVHGR	3,560,000.00	3,603,004.80	3,603,004.80	0.883	0.597	15,717.40	-4,868.47	0.00	10,848.93	
91412HGE7	40326	003	UNVHGR	10,000,000.00	10,118,600.00	10,118,600.00	0.883	0.602	44,150.00	-13,434.86	0.00	30,715.14	
3136AY6S7	40327	003	FNMA	2,328,571.96	2,522,029.76	2,666,679.19	2.624	1.322	32,219.99	-14,447.43	0.00	17,772.56	
3137BGK24	40328	003	FHLMC	4,435,258.32	4,500,000.00	4,915,751.24	3.062	2.508	68,457.39	-6,299.37	0.00	62,158.02	

City of San Jose
Total Earnings
July 1, 2023 - December 31, 2023

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												
3135G05X7	40329	003	FNMA	10,000,000.00	9,975,300.00	9,975,300.00	0.375	0.426	18,750.00	2,652.74	0.00	21,402.74
3133EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	25,000.00	0.00	0.00	25,000.00
3135G06R9	40331	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	0.550	0.546	41,250.00	0.00	0.00	41,250.00
45950VPG5	40332	003	IFC	8,550,000.00	8,584,490.70	8,584,490.70	0.425	0.317	18,168.75	-4,456.81	0.00	13,711.94
3135G06G3	40333	003	FNMA	10,000,000.00	10,039,690.00	10,039,690.00	0.500	0.413	25,000.00	-4,103.51	0.00	20,896.49
31422B6K1	40334	003	FAMC	10,000,000.00	9,992,000.00	9,992,000.00	0.480	0.492	24,000.00	800.00	0.00	24,800.00
459058JA2	40335	003	IBRD	20,000,000.00	20,288,120.00	20,288,120.00	0.750	0.395	75,000.00	-34,574.40	0.00	40,425.60
459058JL8	40336	003	IBRD	10,000,000.00	9,996,360.00	9,996,360.00	0.500	0.504	25,000.00	379.39	0.00	25,379.39
31422B6K1	40337	003	FAMC	10,000,000.00	9,991,610.00	9,991,610.00	0.480	0.493	24,000.00	839.00	0.00	24,839.00
459058JL8	40338	003	IBRD	10,000,000.00	9,993,370.00	9,993,370.00	0.500	0.510	25,000.00	691.03	0.00	25,691.03
459058DX8	40339	003	IBRD	4,765,000.00	5,158,198.27	5,158,198.27	2.500	0.337	59,562.50	-50,808.10	0.00	8,754.40
3130AKPW0	40340	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	25,000.00	0.00	0.00	25,000.00
459058JE4	40341	003	IBRD	10,000,000.00	9,933,980.00	9,933,980.00	0.375	0.520	18,750.00	7,268.26	0.00	26,018.26
30318CAA5	40342	003	FHLMC	3,697,886.66	3,732,418.83	3,735,115.81	0.670	0.651	12,436.39	-169.34	0.00	12,267.05
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.500	30,905.00	-12,989.44	0.00	17,915.56
459056HV2	40344	003	IBRD	10,000,000.00	10,427,200.00	10,427,200.00	1.500	0.298	75,000.00	-59,333.34	0.00	15,666.66
45950VPL4	40347	003	IFC	10,000,000.00	9,971,900.00	9,971,900.00	0.450	0.503	22,500.00	2,810.00	0.00	25,310.00
46625HJT8	40348	003	JPM	15,000,000.00	16,528,245.00	16,528,245.00	3.875	0.431	290,625.00	-254,707.50	0.00	35,917.50
69371RR24	40349	003	PCAR	7,000,000.00	6,991,880.00	6,991,880.00	0.350	0.386	12,250.00	1,353.34	0.00	13,603.34
3130AKXX9	40350	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	25,000.00	0.00	0.00	25,000.00
3130AKXX9	40353	003	FHLB	10,000,000.00	9,994,000.00	9,994,000.00	0.500	0.508	25,000.00	600.00	0.00	25,600.00
45905U5Y6	40354	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.595	15,000.00	0.00	0.00	15,000.00
45905U5Y6	40355	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.595	15,000.00	0.00	0.00	15,000.00
3137FQ3W1	40356	003	FHLMC	4,248,825.37	4,583,176.29	4,677,503.74	2.588	1.316	55,784.69	-24,741.97	0.00	31,042.72
45818WCZ7	40357	003	IADB	10,000,000.00	10,000,000.00	10,000,000.00	0.650	0.648	32,646.38	0.00	0.00	32,646.38
3133EMSU7	40358	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.800	0.793	40,000.00	0.00	0.00	40,000.00
459058JA2	40359	003	IBRD	10,000,000.00	10,054,800.00	10,054,800.00	0.750	0.605	37,500.00	-6,854.76	0.00	30,645.24
31422XCX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	0.992	50,000.00	0.00	0.00	50,000.00
3130APRF4	40409	003	FHLB	20,000,000.00	19,991,000.00	19,991,000.00	1.000	1.007	100,000.00	1,502.78	0.00	101,502.78
3130APWP6	40410	003	FHLB	0.00	8,292,530.00	6,579,942.28	0.600	0.641	19,781.67	1,483.62	0.00	21,265.29
3130APZU2	40417	003	FHLB	1,900,000.00	1,900,000.00	1,900,000.00	0.875	0.868	8,312.50	0.00	0.00	8,312.50
3130APU45	40418	003	FHLB	4,875,000.00	4,867,687.50	4,867,687.50	0.850	0.894	20,718.75	1,227.84	0.00	21,946.59
3135G05U3	40420	003	FNMA	0.00	6,982,570.00	1,821,540.00	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	0.917	10,218.75	2,318.05	0.00	12,536.80
3130APMH5	40422	003	FHLB	3,150,000.00	3,145,212.00	3,145,212.00	0.625	0.682	9,843.75	972.73	0.00	10,816.48
3133ENFZ8	40423	003	FFCB	10,000,000.00	10,013,900.00	10,013,900.00	1.010	0.954	50,500.00	-2,316.67	0.00	48,183.33
594918AW4	40432	003	MSFT	0.00	1,948,566.21	1,768,535.64	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	11,229,217.83	0.650	0.723	36,583.62	4,360.48	0.00	40,944.10
594918BX1	40442	003	MSFT	1,025,000.00	1,067,732.25	1,067,732.25	2.875	0.872	14,734.38	-10,041.52	0.00	4,692.86
594918BQ6	40443	003	MSFT	0.00	2,936,971.20	606,548.40	2.000	0.679	5,911.78	-3,836.62	0.00	2,075.16

City of San Jose
Total Earnings
July 1, 2023 - December 31, 2023

Page 4

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												
3133ENGW4	40445	003	FFCB	0.00	6,432,426.00	5,768,208.10	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	1.039	69,510.00	-188.21	0.00	69,321.79
13063DMA3	40449	003	CAS	10,110,000.00	10,631,069.40	10,631,069.40	2.650	1.351	133,957.50	-61,543.63	0.00	72,413.87
037833CG3	40459	003	AAPL	10,000,000.00	10,407,000.00	10,407,000.00	3.000	1.002	150,000.00	-97,420.21	0.00	52,579.79
3130AQG49	40461	003	FHLB	2,485,000.00	2,471,605.85	2,471,605.85	1.000	1.193	12,425.00	2,435.30	0.00	14,860.30
037833DF4	40463	003	AAPL	15,114,000.00	15,723,396.48	15,723,396.48	2.750	1.339	207,817.50	-101,660.21	0.00	106,157.29
3130AQCNI	40467	003	FHLB	5,000,000.00	4,986,250.00	4,986,250.00	1.500	1.416	33,298.61	2,293.79	0.00	35,592.40
3134GXJH8	40469	003	FHLMC	0.00	4,176,243.50	2,042,727.80	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	1.483	120,000.00	62,975.79	0.00	182,975.79
037833CG3	40471	003	AAPL	11,966,000.00	12,402,280.36	12,402,280.36	3.000	1.173	179,490.00	-106,122.25	0.00	73,367.75
3130AQQQ9	40472	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.750	1.556	156,875.00	0.00	0.00	156,875.00
3130AQN58	40473	003	FHLB	14,000,000.00	13,982,500.00	13,982,500.00	1.750	1.779	122,500.00	2,916.67	0.00	125,416.67
3130AQMQ3	40475	003	FHLB	7,200,000.00	7,189,200.00	7,189,200.00	1.625	1.555	54,900.00	1,440.00	0.00	56,340.00
3130AQQQ9	40477	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.750	1.556	156,875.00	0.00	0.00	156,875.00
3130AQMUI	40478	003	FHLB	12,500,000.00	12,495,875.00	12,495,875.00	1.750	1.550	96,875.00	750.00	0.00	97,625.00
3133ENMH0	40479	003	FFCB	10,350,000.00	10,348,965.00	10,348,965.00	1.600	1.590	82,800.00	129.37	0.00	82,929.37
3133ENAL4	40480	003	FFCB	0.00	4,103,407.95	2,297,016.41	0.290	0.951	3,376.49	7,639.28	0.00	11,015.77
037833CG3	40485	003	AAPL	12,318,000.00	12,613,016.10	12,613,016.10	3.000	1.738	184,770.00	-74,269.78	0.00	110,500.22
3133ENPB0	40486	003	FFCB	15,150,000.00	15,138,637.50	15,138,637.50	2.180	2.179	165,135.00	1,136.25	0.00	166,271.25
037833CU2	40487	003	AAPL	7,300,000.00	7,460,673.00	7,460,673.00	2.850	1.796	104,025.00	-36,470.54	0.00	67,554.46
3134GW6E1	40490	003	FHLMC	0.00	19,520,000.00	13,154,782.61	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	2.623	11,875.00	1,250.00	0.00	13,125.00
3130ARBY6	40496	003	FHLB	4,600,000.00	4,590,340.00	4,590,340.00	2.500	2.554	57,500.00	1,610.00	0.00	59,110.00
3130AR7C9	40497	003	FHLB	1,565,000.00	1,544,029.00	1,544,029.00	1.850	2.350	14,476.25	3,816.77	0.00	18,293.02
3133ENQC7	40498	003	FFCB	150,000.00	148,500.00	148,500.00	1.940	2.353	1,455.00	306.47	0.00	1,761.47
3130AQT78	40499	003	FHLB	2,360,000.00	2,314,924.00	2,314,924.00	1.750	2.428	20,650.00	7,683.41	0.00	28,333.41
3136G46V0	40500	003	FNMA	1,500,000.00	1,449,900.00	1,449,900.00	0.310	2.176	2,325.00	13,581.32	0.00	15,906.32
3133ENAL4	40501	003	FFCB	0.00	1,139,135.40	637,668.19	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	2.427	62,000.00	171,340.84	0.00	233,340.84
3136G4H55	40503	003	FNMA	2,350,000.00	2,202,791.30	2,202,791.30	0.550	2.549	6,462.50	21,844.65	0.00	28,307.15
3136G4R62	40504	003	FNMA	1,715,000.00	1,609,825.91	1,609,825.91	0.625	2.548	5,359.38	15,316.61	0.00	20,675.99
3134GW5R3	40505	003	FHLMC	2,000,000.00	1,873,460.00	1,873,460.00	0.650	2.551	6,500.00	17,588.57	0.00	24,088.57
3134GWUG9	40506	003	FHLMC	1,500,000.00	1,403,410.20	1,403,410.20	0.570	2.552	4,275.00	13,776.68	0.00	18,051.68
3134GWVN3	40507	003	FHLMC	17,490,000.00	16,376,215.10	16,376,215.10	0.600	2.551	52,470.00	158,108.27	0.00	210,578.27
3130ANWN6	40508	003	FHLB	825,000.00	778,622.63	778,622.63	0.700	2.541	2,887.50	7,086.52	0.00	9,974.02
3134GW6E1	40509	003	FHLMC	0.00	17,737,824.00	11,953,750.96	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	4,584,805.13	0.300	2.123	6,982.50	42,091.77	0.00	49,074.27
3134GXMZ4	40511	003	FHLMC	1,033,000.00	1,020,087.50	1,020,087.50	1.800	2.437	9,297.00	3,237.11	0.00	12,534.11
3130APWH4	40512	003	FHLB	0.00	1,951,980.00	1,527,636.52	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	1,621,427.88	0.660	2.320	5,521.23	13,441.57	0.00	18,962.80

City of San Jose
Total Earnings
July 1, 2023 - December 31, 2023

Page 5

										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													
3133EMYW6	40514	003	FFCB	0.00	1,304,057.64	956,781.42	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	589,847.87	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	2.826	8,750.00	10,369.04	0.00	19,119.04	
3130AMU67	40517	003	FHLB	6,000,000.00	5,710,188.00	5,710,188.00	0.400	2.691	12,000.00	65,453.15	0.00	77,453.15	
3130AQGT4	40518	003	FHLB	23,060,000.00	22,022,300.00	22,022,300.00	1.100	2.839	126,830.00	188,292.34	0.00	315,122.34	
3130AQMRR1	40519	003	FHLB	23,390,000.00	22,416,742.10	22,416,742.10	1.250	2.835	146,187.50	174,141.57	0.00	320,329.07	
3130AQZ48	40520	003	FHLB	3,060,000.00	3,009,204.00	3,009,204.00	2.000	2.720	30,600.00	10,668.93	0.00	41,268.93	
3130APXH3	40521	003	FHLB	0.00	8,864,184.00	7,178,062.04	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	3.065	8,400.00	41,961.30	0.00	50,361.30	
3130ARVJ7	40523	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	3.250	3.224	325,000.00	0.00	0.00	325,000.00	
3133ENUZ1	40524	003	FFCB	20,000,000.00	19,890,000.00	19,890,000.00	3.090	3.239	309,000.00	15,739.27	0.00	324,739.27	
3134GXSF2	40525	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	3.750	3.394	171,111.11	0.00	0.00	171,111.11	
3133ENVK3	40526	003	FFCB	20,000,000.00	20,000,000.00	20,000,000.00	3.650	3.620	365,000.00	0.00	0.00	365,000.00	
3130APM44	40527	003	FHLB	0.00	3,449,208.80	2,736,872.20	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	3.104	62,500.00	85.17	0.00	62,585.17	
3130ARR86	40529	003	FHLB	0.00	13,245,848.60	8,494,620.30	3.625	3.741	155,000.97	5,207.37	0.00	160,208.34	
3130AOF70	40531	003	FHLB	0.00	10,346,364.90	8,996,839.04	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	1,141,630.43	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	4,573,527.65	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	4,280,395.13	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	3,042,989.13	2.650	2.632	40,368.70	0.00	0.00	40,368.70	
3130AS3J6	40542	003	FHLB	0.00	2,699,460.00	2,141,962.83	2.500	2.496	26,812.50	143.00	0.00	26,955.50	
3130ARVT5	40544	003	FHLB	3,630,000.00	3,639,909.90	3,639,909.90	3.000	2.831	54,450.00	-2,501.80	0.00	51,948.20	
3130AMNR9	40545	003	FHLB	20,000,000.00	18,899,647.00	18,899,647.00	0.625	2.958	62,500.00	219,339.47	0.00	281,839.47	
3130AMU67	40546	003	FHLB	20,000,000.00	19,053,800.00	19,053,800.00	0.400	2.768	40,000.00	225,883.29	0.00	265,883.29	
3130APWH4	40547	003	FHLB	0.00	19,475,000.00	15,241,304.35	0.750	2.555	58,750.00	137,592.94	0.00	196,342.94	
3130ASBG3	40549	003	FHLB	7,150,000.00	7,130,337.50	7,130,337.50	3.250	3.389	116,187.50	5,617.86	0.00	121,805.36	
3133ENYA2	40550	003	FFCB	5,200,000.00	5,177,640.00	5,177,640.00	3.450	3.523	89,700.00	2,243.48	0.00	91,943.48	
3134GXRL0	40551	003	FHLMC	12,940,000.00	12,887,851.80	12,887,851.80	3.125	3.249	202,187.50	8,897.32	0.00	211,084.82	
3130ARMT5	40552	003	FHLB	8,905,000.00	8,864,126.05	8,864,126.05	2.800	2.982	124,670.00	8,574.95	0.00	133,244.95	
31422XRQ7	40554	003	FAMC	0.00	10,390,632.63	9,712,982.68	0.690	3.168	34,914.98	120,208.95	0.00	155,123.93	
3134GXYM0	40556	003	FHLMC	5,615,000.00	5,588,441.05	5,588,441.05	3.125	3.350	87,734.38	6,639.73	0.00	94,374.11	
594918BB9	40557	003	MSFT	11,335,000.00	11,106,939.80	11,106,939.80	2.700	3.499	153,022.50	42,895.33	0.00	195,917.83	
3134GXYT5	40558	003	FHLMC	0.00	7,202,657.50	7,085,222.87	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	4,397,724.54	2.900	3.347	64,525.00	9,686.17	0.00	74,211.17	
3130AS6D6	40560	003	FHLB	1,250,000.00	1,233,700.00	1,233,700.00	2.875	3.545	17,968.75	4,080.67	0.00	22,049.42	
3133EMBQ4	40561	003	FFCB	0.00	985,312.00	514,075.83	0.270	3.342	722.62	7,937.60	0.00	8,660.22	
3135G05U3	40562	003	FNMA	0.00	6,959,160.00	1,815,433.04	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	867,397.83	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	3.612	97,875.00	31,123.43	0.00	128,998.43	

City of San Jose
Total Earnings
July 1, 2023 - December 31, 2023

Page 6

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	114,322,642.21	159,363,163.52	107,711,228.28	5.560	5.509	2,991,357.84	0.00	0.00	2,991,357.84
48133DP95	40569	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.570	4.533	228,500.00	0.00	0.00	228,500.00
48133DQ45	40570	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.100	4.067	205,000.00	0.00	0.00	205,000.00
48133DQ52	40571	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.250	4.215	212,500.00	0.00	0.00	212,500.00
478160BY9	40574	003	JNJ	13,945,000.00	13,533,204.15	13,533,204.15	2.450	3.362	170,826.25	58,549.18	0.00	229,375.43
478160BY9	40575	003	JNJ	4,214,000.00	4,074,727.30	4,074,727.30	2.450	3.478	51,621.50	19,817.46	0.00	71,438.96
677522SQ8	40576	003	OHS	0.00	7,826,117.00	5,231,589.08	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	3.563	415,530.19	113,262.36	0.00	528,792.55
3136AR5S3	40579	003	FNMA	5,137,254.32	5,473,674.33	5,116,633.22	2.469	2.664	53,198.46	15,506.86	0.00	68,705.32
194162AN3	40580	003	CL	8,202,000.00	7,955,201.82	7,955,201.82	3.100	3.794	127,131.00	25,013.33	0.00	152,144.33
13063DRD2	40581	003	CAS	5,570,000.00	5,289,717.60	5,289,717.60	2.375	3.775	66,143.75	34,508.09	0.00	100,651.84
91282CCU3	40583	003	USTR	0.00	19,298,437.50	6,397,851.56	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	7,954,959.24	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	3.801	138,510.06	47,739.36	0.00	186,249.42
544351QQ5	40589	003	LOS	9,475,000.00	9,708,274.50	9,708,274.50	5.000	4.025	236,875.00	-39,875.99	0.00	196,999.01
544351QP7	40593	003	LOS	10,000,000.00	10,148,500.00	10,148,500.00	5.000	4.133	250,000.00	-38,571.43	0.00	211,428.57
91412GU94	40594	003	UNVHGR	3,820,000.00	3,677,896.00	3,677,896.00	3.063	4.543	58,503.30	25,733.11	0.00	84,236.41
91412HGE7	40595	003	UNVHGR	3,000,000.00	2,732,670.00	2,732,670.00	0.883	4.646	13,245.00	50,758.86	0.00	64,003.86
649902T45	40596	003	NYSHGR	7,850,000.00	7,978,033.50	7,978,033.50	5.051	4.607	198,251.75	-12,947.20	0.00	185,304.55
88579YAV3	40598	003	MMM	7,150,000.00	6,490,770.00	6,490,770.00	2.250	5.005	80,437.50	83,329.64	0.00	163,767.14
039483BL5	40599	003	ADM	9,780,000.00	9,060,681.00	9,060,681.00	2.500	4.722	122,250.00	93,418.05	0.00	215,668.05
89115BK66	40600	003	TORDNY	0.00	15,537,875.05	4,391,138.60	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	4.797	115,187.50	90,761.09	0.00	205,948.59
69371RS23	40602	003	PCAR	5,000,000.00	5,045,950.00	5,045,950.00	4.950	4.563	123,750.00	-7,686.80	0.00	116,063.20
931142EW9	40603	003	WMT	3,000,000.00	2,960,250.00	2,960,250.00	3.900	4.376	58,500.00	6,801.33	0.00	65,301.33
3137FBTA4	40605	003	FHLMC	8,483,709.43	9,660,734.63	8,984,425.27	3.064	3.727	138,879.82	29,931.76	0.00	168,811.58
6500354W5	40606	003	NYSDEV	4,565,000.00	4,371,489.65	4,371,489.65	3.170	4.564	72,355.25	28,226.80	0.00	100,582.05
3133ENS43	40607	003	FFCB	10,000,000.00	9,957,600.00	9,957,600.00	4.375	4.569	218,750.00	10,600.00	0.00	229,350.00
931142ER0	40608	003	WMT	10,000,000.00	8,715,600.00	8,715,600.00	1.050	4.935	52,500.00	164,315.56	0.00	216,815.56
30329MAA0	40609	003	FHLMC	3,236,311.72	3,484,863.69	3,005,221.87	2.080	3.988	34,540.68	25,877.49	0.00	60,418.17
30329MAA0	40610	003	FHLMC	4,160,972.23	4,480,539.04	3,863,856.70	2.080	3.988	44,409.45	33,271.06	0.00	77,680.51
31315PF38	40611	003	FAMC	2,500,000.00	2,500,000.00	2,500,000.00	5.830	5.860	73,852.08	0.00	0.00	73,852.08
31315P6T1	40612	003	FAMC	3,000,000.00	3,000,000.00	3,000,000.00	5.830	5.881	88,938.34	0.00	0.00	88,938.34
69371RS23	40613	003	PCAR	10,000,000.00	10,022,800.00	10,022,800.00	4.950	4.821	247,500.00	-3,890.05	0.00	243,609.95
3136AKQM8	40614	003	FNMA	3,809,146.22	4,438,372.49	4,180,740.33	3.056	3.866	64,414.96	17,057.93	0.00	81,472.89
3130ATUP0	40615	003	FHLB	0.00	4,991,450.00	3,390,930.71	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	4.959	125,000.00	0.00	0.00	125,000.00
06406HDA4	40617	003	BK	10,000,000.00	9,557,400.00	9,557,400.00	3.000	5.130	150,000.00	97,156.10	0.00	247,156.10
3138L8UV4	40618	003	FNMA	12,041,118.72	12,174,317.39	11,671,470.70	2.920	3.085	176,614.96	4,870.08	0.00	181,485.04
91412GU94	40619	003	UNVHGR	4,685,000.00	4,501,113.75	4,501,113.75	3.063	4.707	71,750.78	35,063.05	0.00	106,813.83

City of San Jose
Total Earnings
July 1, 2023 - December 31, 2023

Page 7

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												
13063D3A4	40620	003	CAS	5,000,000.00	5,224,500.00	5,224,500.00	5.700	4.310	142,500.00	-28,988.52	0.00	113,511.48
923078CX5	40621	003	VNTCTF	3,645,000.00	3,185,620.65	3,185,620.65	1.741	4.869	31,729.73	46,454.09	0.00	78,183.82
31422XR38	40622	003	FAMC	0.00	10,000,000.00	8,152,173.91	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	4.834	12,462.25	56,186.97	0.00	68,649.22
594918BY9	40624	003	MSFT	8,436,000.00	8,124,947.81	8,124,947.81	3.300	4.307	139,194.00	37,226.99	0.00	176,420.99
9128285U0	40625	003	USTR	0.00	9,786,718.75	9,733,530.06	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	4.139	201,637.50	-46,608.43	0.00	155,029.07
3130AU4V3	40627	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	4.800	4.761	240,000.00	0.00	0.00	240,000.00
14913R3A3	40628	003	CAT	7,429,000.00	7,186,294.57	7,186,294.57	3.600	4.409	133,722.00	26,019.64	0.00	159,741.64
917542QV7	40629	003	UTS	3,763,576.98	5,839,739.35	3,728,703.19	3.539	5.505	65,856.53	11,459.54	26,160.33	103,476.40
06406FAE3	40630	003	BK	4,481,000.00	4,169,346.45	4,169,346.45	2.450	4.628	54,892.25	42,369.82	0.00	97,262.07
438516BL9	40631	003	HON	5,000,000.00	4,660,750.00	4,660,750.00	2.500	4.519	62,500.00	43,680.26	0.00	106,180.26
713448CT3	40632	003	PEP	5,000,000.00	4,811,250.00	4,811,250.00	2.750	4.473	68,750.00	39,736.84	0.00	108,486.84
06406RAD9	40633	003	BK	5,000,000.00	4,789,100.00	4,789,100.00	3.250	4.354	81,250.00	23,860.46	0.00	105,110.46
24422EWK1	40634	003	DE	5,000,000.00	4,957,350.00	4,957,350.00	4.150	4.331	103,750.00	4,489.47	0.00	108,239.47
3137BJQ71	40635	003	FHLMC	7,101,000.00	7,101,000.00	6,821,398.13	2.770	2.860	98,348.82	0.00	0.00	98,348.82
91412HJN4	40636	003	UNVHGR	2,015,000.00	1,737,171.80	1,737,171.80	1.272	5.098	12,815.40	31,832.63	0.00	44,648.03
24422EWP0	40637	003	JD	10,000,000.00	9,995,300.00	9,995,300.00	4.800	4.779	240,000.00	783.33	0.00	240,783.33
3134GYDA7	40638	003	FHLMC	15,000,000.00	15,000,000.00	15,000,000.00	5.020	4.979	376,500.00	0.00	0.00	376,500.00
3135GADY4	40639	003	FNMA	50,000,000.00	50,000,000.00	50,000,000.00	5.000	4.959	1,249,999.99	0.00	0.00	1,249,999.99
69371RR65	40640	003	PCAR	10,000,000.00	9,108,000.00	9,108,000.00	2.000	4.560	100,000.00	109,373.30	0.00	209,373.30
62479MU35	40641	003	MUFGBK	0.00	24,411,541.67	265,342.84	4.870	5.057	0.00	6,763.89	0.00	6,763.89
89233HU36	40642	003	TMCC	0.00	24,410,118.06	265,327.37	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	4.579	202,500.00	25,295.64	0.00	227,795.64
313384HR3	40644	003	FHLB	0.00	48,946,527.78	532,027.48		4.790	0.00	12,847.22	0.00	12,847.22
313384HR3	40645	003	FHLB	0.00	48,937,416.50	531,928.44		4.832	0.00	12,958.34	0.00	12,958.34
313384HR3	40646	003	FHLB	0.00	9,787,483.33	106,385.69		4.832	0.00	2,591.67	0.00	2,591.67
3132XGRH1	40647	003	FHLMC	19,973,853.80	20,000,000.00	19,908,384.81	3.690	3.677	368,919.60	118.47	0.00	369,038.07
419792G34	40648	003	HIS	25,000,000.00	22,571,000.00	22,571,000.00	1.535	4.050	191,875.00	268,892.99	0.00	460,767.99
13063DC48	40649	003	CAS	12,000,000.00	10,672,200.00	10,672,200.00	1.700	4.364	102,000.00	132,780.00	0.00	234,780.00
91412GU94	40651	003	UNVHGR	2,020,000.00	1,952,612.80	1,952,612.80	3.063	4.581	30,936.30	14,153.67	0.00	45,089.97
574193GK8	40652	003	MDS	3,000,000.00	2,785,170.00	2,785,170.00	2.800	4.726	42,000.00	24,351.01	0.00	66,351.01
313384HR3	40653	003	FHLB	0.00	9,835,638.89	106,909.12		5.000	0.00	2,694.44	0.00	2,694.44
313384HR3	40654	003	FHLB	0.00	9,841,192.00	106,969.48		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	4.806	169,610.00	0.00	0.00	169,610.00
574193WE4	40656	003	MDS	16,360,000.00	16,360,000.00	16,360,000.00	4.000	3.967	327,199.99	0.00	0.00	327,199.99
313384LY3	40657	003	FHLB	0.00	14,639,791.67	6,444,690.90	4.750	4.934	0.00	160,312.50	0.00	160,312.50
313384KG3	40658	003	FHLB	0.00	19,646,083.33	4,377,659.87	4.650	4.800	0.00	105,916.67	0.00	105,916.67
313384LL1	40659	003	FHLB	0.00	19,578,716.67	7,342,018.75	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	4.178	99,093.75	260,557.06	0.00	359,650.81

City of San Jose
Total Earnings
July 1, 2023 - December 31, 2023

										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													
912797GF8	40661	003	USTR	0.00	12,796,526.47	2,642,760.90	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	4.187	21,250.00	72,561.68	0.00	93,811.68	
912797GG6	40663	003	USTR	0.00	9,837,036.11	2,405,796.87	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	4.286	42,500.00	149,099.56	0.00	191,599.56	
3137FBAJ5	40665	003	FHLMC	4,805,000.00	4,805,000.00	4,664,979.30	3.281	3.352	78,826.02	0.00	0.00	78,826.02	
3132XGRH1	40666	003	FHLMC	9,986,926.90	10,000,000.00	9,907,319.74	3.690	3.696	184,459.80	120.52	0.00	184,580.32	
3140HSZG9	40667	003	FNMA	3,886,007.92	3,919,407.12	3,839,891.34	3.440	3.494	67,080.37	551.87	0.00	67,632.24	
91412GU94	40668	003	UNVHGR	13,815,000.00	13,484,407.05	13,484,407.05	3.063	4.260	211,576.73	77,990.47	0.00	289,567.20	
64990FY57	40669	003	NYSPIT	2,000,000.00	1,893,800.00	1,893,800.00	3.059	4.357	30,590.00	11,005.18	0.00	41,595.18	
448980AD4	40670	003	HALST	14,000,000.00	13,999,680.80	13,999,680.80	5.150	5.109	360,499.98	52.18	0.00	360,552.16	
891941AD8	40671	003	TMCC	10,000,000.00	9,999,441.00	9,999,441.00	4.710	4.673	235,500.00	59.12	0.00	235,559.12	
3132XFLR7	40672	003	FHLMC	6,700,000.00	6,700,000.00	6,614,156.25	4.250	4.270	142,375.02	0.00	0.00	142,375.02	
3130APZK4	40673	003	FHLB	26,000,000.00	24,002,160.00	24,002,160.00	1.190	4.574	154,700.00	398,682.04	0.00	553,382.04	
437927AC0	40674	003	HAROT	10,000,000.00	9,998,380.00	9,998,380.00	4.930	4.894	246,499.98	181.68	0.00	246,681.66	
64990FX90	40675	003	NYSPIT	7,415,000.00	7,248,310.80	7,248,310.80	2.319	5.194	85,976.93	103,820.27	0.00	189,797.20	
89238JAC9	40676	003	TMCC	9,419,196.54	12,726,818.95	10,979,930.62	0.710	5.064	40,788.86	88,355.80	151,178.45	280,323.11	
3130AQ4B6	40677	003	FHLB	25,000,000.00	23,606,450.00	23,606,450.00	1.200	5.011	150,000.00	446,332.74	0.00	596,332.74	
574193WF1	40678	003	MDS	4,180,000.00	4,165,829.80	4,165,829.80	4.050	4.120	84,645.00	1,871.34	0.00	86,516.34	
3130ARCZ2	40679	003	FHLB	8,500,000.00	8,061,221.50	8,061,221.50	2.160	4.595	91,800.00	94,928.04	0.00	186,728.04	
3134GXCS1	40680	003	FHLMC	8,375,000.00	7,639,356.75	7,639,356.75	0.625	4.530	26,171.88	148,281.95	0.00	174,453.83	
419792G34	40681	003	HIS	2,530,000.00	2,268,878.70	2,268,878.70	1.535	4.445	19,417.75	31,418.34	0.00	50,836.09	
64990FS96	40682	003	NYSPIT	7,075,000.00	6,503,693.75	6,503,693.75	2.657	4.727	93,991.38	60,993.55	0.00	154,984.93	
30312XAE7	40683	003	FHLMC	4,745,309.37	5,158,161.78	4,925,829.22	2.250	2.938	57,039.00	15,917.40	0.00	72,956.40	
419792F92	40684	003	HIS	7,975,000.00	7,375,599.00	7,375,599.00	1.033	4.881	41,190.88	140,301.92	0.00	181,492.80	
3140LKUP6	40685	003	FNMA	25,341,936.00	0.00	24,825,606.96	4.650	5.006	626,508.97	0.00	0.00	626,508.97	
912796YH6	40686	003	USTR	0.00	19,786,144.44	7,312,270.77	5.065	5.191	0.00	191,344.45	0.00	191,344.45	
912796XQ7	40687	003	USTR	0.00	49,862,361.11	3,251,893.12	4.955	5.038	0.00	82,583.33	0.00	82,583.33	
912797FY8	40688	003	USTR	0.00	19,930,972.22	1,841,448.52	4.970	5.056	0.00	46,938.89	0.00	46,938.89	
912797GJ0	40689	003	USTR	0.00	29,719,716.67	9,529,691.76	5.020	5.138	0.00	246,816.66	0.00	246,816.66	
912796CR8	40690	003	USTR	0.00	49,357,500.00	21,996,277.17	5.140	5.279	0.00	585,388.89	0.00	585,388.89	
912797FB8	40691	003	USTR	0.00	19,661,077.78	11,753,905.19	5.170	5.332	0.00	315,944.44	0.00	315,944.44	
45906M4E8	40692	003	IBRD	25,000,000.00	0.00	21,748,125.00	4.500	4.592	490,625.00	12,847.07	0.00	503,472.07	
45818WEK8	40693	003	IADB	9,420,000.00	0.00	8,141,941.50	4.375	4.645	179,732.29	10,935.19	0.00	190,667.48	
3140LKYV9	40694	003	FNMA	7,896,000.00	0.00	6,818,346.20	4.790	4.768	163,894.64	0.00	0.00	163,894.64	
31315KNE6	40695	003	FAMC	0.00	0.00	22,544,336.95	5.290	5.431	0.00	617,166.67	0.00	617,166.67	
3135GAJ69	40696	003	FNMA	4,890,000.00	0.00	3,874,288.53	5.375	5.397	104,404.89	997.06	0.00	105,401.95	
30333AAA0	40697	003	FHLMC	7,992,410.95	0.00	5,826,070.70	4.250	4.312	126,489.31	163.56	0.00	126,652.87	
3140LKLH4	40698	003	FNMA	12,175,000.00	0.00	8,867,444.55	4.920	4.951	221,300.92	0.00	0.00	221,300.92	
30333MAA4	40699	003	FHLMC	9,997,732.20	0.00	5,339,126.88	4.390	4.487	120,708.43	61.79	0.00	120,770.22	
3134H1DF7	40700	003	FHLMC	15,000,000.00	0.00	7,663,043.48	5.420	5.378	207,766.67	0.00	0.00	207,766.67	

City of San Jose
Total Earnings
July 1, 2023 - December 31, 2023

									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	25,000,000.00	0.00	12,907,608.70	5.500	5.459	355,208.33	0.00	0.00	355,208.33
3134H1DL4	40702	003	FHLMC	15,000,000.00	0.00	8,233,695.65	5.500	5.466	226,875.00	0.00	0.00	226,875.00
3134H1EC3	40703	003	FHLMC	20,000,000.00	0.00	10,326,086.96	5.550	5.509	286,750.00	0.00	0.00	286,750.00
91412HGF4	40704	003	UNVHGR	5,005,000.00	0.00	2,293,717.51	1.316	5.271	17,198.30	43,745.08	0.00	60,943.38
80168FQH2	40705	003	SCVWTR	15,000,000.00	0.00	7,314,619.57	4.250	5.484	157,604.17	44,606.21	0.00	202,210.38
3134H1FN8	40706	003	FHLMC	15,000,000.00	0.00	6,603,260.87	5.625	5.562	185,156.25	0.00	0.00	185,156.25
3134H1FP3	40707	003	FHLMC	25,000,000.00	0.00	11,005,434.78	5.650	5.587	309,965.28	0.00	0.00	309,965.28
3135GAJZ5	40708	003	FNMA	20,000,000.00	0.00	8,369,565.22	5.700	5.629	237,500.00	0.00	0.00	237,500.00
31424WAJ1	40709	003	FAMC	20,000,000.00	0.00	9,021,739.13	5.800	5.739	261,000.00	0.00	0.00	261,000.00
84247PJB8	40710	003	STNPWR	2,500,000.00	0.00	879,220.24	3.938	5.309	17,775.69	5,754.02	0.00	23,529.71
882724V38	40711	003	TXS	7,400,000.00	0.00	1,890,217.39	5.616	5.573	53,102.40	0.00	0.00	53,102.40
882724V61	40712	003	TXS	5,000,000.00	0.00	1,277,173.91	5.332	5.291	34,065.56	0.00	0.00	34,065.56
02079KAC1	40713	003	GOOG	15,000,000.00	0.00	4,655,938.86	1.998	5.139	49,950.00	70,659.86	0.00	120,609.86
912797HX8	40714	003	USTR	10,000,000.00	0.00	2,482,799.31	5.270	5.380	0.00	67,338.89	0.00	67,338.89
3134H1HN6	40715	003	FHLMC	6,361,000.00	0.00	1,599,791.50	5.500	5.303	43,731.87	-968.13	0.00	42,763.74
45818WEU6	40716	003	IADB	20,000,000.00	0.00	4,892,527.17	5.125	5.071	125,277.78	-203.70	0.00	125,074.08
13063DRD2	40717	003	CAS	5,460,000.00	0.00	587,052.97	2.375	4.551	7,204.17	6,263.32	0.00	13,467.49
419792M29	40718	003	HIS	4,360,000.00	0.00	313,227.85	5.000	4.193	7,266.67	-646.51	0.00	6,620.16
419792M37	40719	003	HIS	2,000,000.00	0.00	144,188.37	5.000	4.195	3,333.33	-284.46	0.00	3,048.87
3133EMSW3	40720	003	FFCB	5,000,000.00	0.00	333,207.61	1.400	4.661	2,527.77	5,301.64	0.00	7,829.41
91412HGF4	40721	003	UNVHGR	6,190,000.00	0.00	304,786.85	1.316	4.113	2,036.51	4,282.34	0.00	6,318.85
Subtotal				2,416,158,272.01	2,889,536,915.17	2,540,799,804.59		3.051	30,327,782.13	8,577,335.51	177,370.14	39,082,487.78
Total				2,416,158,272.01	2,889,536,915.17	2,540,799,804.59		3.051	30,327,782.13	8,577,335.51	177,370.14	39,082,487.78

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SECTION C

PORTFOLIO HOLDINGS AT COST

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

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

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

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

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

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

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

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

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

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

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City of San Jose
Portfolio Management
Investment Status Report - Investments
December 31, 2023

Page 1

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Money Markets												
VP6000104	36512	FEDRAT	0.00	5.230		07/01/2023	5.230	5.230	07/01 - Monthly		0.00	0.00
Money Markets Totals			0.00				0.000	0.000		0.00	0.00	0.00
State Pool												
CITY	32936	STPOOL	15,233,735.60	3.870			3.870	3.870	07/01 - Quarterly		15,233,735.60	15,233,735.60
CSJFA	37042	STPOOL	5,416,554.22	3.870			3.870	3.870	07/01 - Quarterly		5,416,554.22	5,416,554.22
State Pool Totals			20,650,289.82				3.870	3.870		0.00	20,650,289.82	20,650,289.82
JPA Pool												
CAMP	40566	CAMP	114,322,642.21	5.570			5.570	5.570	07/01 - Monthly		114,322,642.21	114,322,642.21
JPA Pool Totals			114,322,642.21				5.570	5.570		0.00	114,322,642.21	114,322,642.21
Corp Medium Term Notes												
037833CG3	40459	AAPL	10,000,000.00	3.000	02/09/2024	01/07/2022	0.861	0.861	02/09 - 08/09	Received	10,407,000.00	10,020,566.49
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	15,324,097.77
037833CG3	40471	AAPL	11,966,000.00	3.000	02/09/2024	01/19/2022	1.046	1.046	02/09 - 08/09	Received	12,402,280.36	11,988,403.59
037833CG3	40485	AAPL	12,318,000.00	3.000	02/09/2024	02/14/2022	1.659	1.659	08/09 - 02/09	Received	12,613,016.10	12,333,679.18
037833CU2	40487	AAPL	7,300,000.00	2.850	05/11/2024	02/28/2022	1.745	1.745	05/11 - 11/11	Received	7,460,673.00	7,326,339.84
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	9,292,150.17
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	8,741,025.41
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	9,777,080.73
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	4,258,323.07
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	4,838,941.86
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	7,240,935.82
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	8,020,792.33
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	4,966,728.01
02079KAC1	40713	GOOG	15,000,000.00	1.998	08/15/2026	10/31/2023	5.063	5.063	02/15 - 08/15	63,270.00	13,817,625.00	13,888,284.86
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	4,752,478.54
24422EWP0	40637	JD	10,000,000.00	4.800	01/09/2026	01/09/2023	4.817	4.817	07/09 - 01/09		9,995,300.00	9,996,831.85
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	13,691,286.92
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	4,128,124.34
46625HJT8	40348	JPM	15,000,000.00	3.875	02/01/2024	02/01/2021	0.452	0.452	08/01 - 02/01		16,528,245.00	15,042,451.25
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
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	6,697,242.32
594918BX1	40442	MSFT	1,025,000.00	2.875	02/06/2024	12/20/2021	0.892	0.892	02/06 - 08/06	Received	1,067,732.25	1,026,952.52

Portfolio CITY
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PM (PRF_PMS) 7.3.0
Report Ver. 7.3.7

City of San Jose
Portfolio Management
Investment Status Report - Investments
December 31, 2023

Page 2

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Corp Medium Term Notes												
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	3,999,686.75
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	11,239,438.72
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	7,180,663.91
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	8,205,399.47
69371RR24	40349	PCAR	7,000,000.00	0.350	02/02/2024	02/02/2021	0.389	0.389	08/02 - 02/02		6,991,880.00	6,999,766.93
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	5,026,989.22
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	10,013,658.39
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	9,323,708.45
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	4,894,255.85
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	2,977,026.62
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	9,109,044.49
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	17,462,201.69
Corp Medium Term Notes Totals			317,035,000.00				3.476	3.476		63,270.00	310,016,115.39	309,784,557.36
Federal Agency Coupon Securities												
31422BJ27	40299	FAMC	2,500,000.00	0.500	07/14/2025	07/28/2020	0.501	0.501	01/14 - 07/14	Received	2,499,875.00	2,499,961.30
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	9,996,737.78
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	9,996,578.74
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	9,983,157.78
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	2,999,122.18
3130AU4V3	40627	FHLB	10,000,000.00	4.800	01/08/2024	12/08/2022	4.804	4.804	01/08 - 07/08		10,000,000.00	10,000,000.00
3137EAEX3	40309	FHLMC	5,000,000.00	0.375	09/23/2025	09/25/2020	0.436	0.436	03/23 - 09/23		4,984,950.00	4,994,793.60
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	9,996,176.20
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	9,997,307.31
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	9,993,944.27
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	9,991,245.94
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	10,015,182.96
Federal Agency Coupon Securities Totals			100,500,000.00				1.600	1.600		0.00	100,358,375.00	100,464,208.06
Treasury Coupon Securities												
912828W48	40196	USTR	15,000,000.00	2.125	02/29/2024	12/23/2019	1.719	1.719	02/29 - 08/31	Received	15,244,921.88	15,009,450.88
912828Z1	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	29,739,004.12
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	9,842,252.54
Treasury Coupon Securities Totals			55,000,000.00				3.078	3.078		0.00	54,404,296.88	54,590,707.54

City of San Jose
Portfolio Management
Investment Status Report - Investments
December 31, 2023

Page 3

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Treasury Discounts												
912797HX8	40714	USTR	10,000,000.00	5.270	01/02/2024	11/16/2023	5.395	5.470	01/02 - At Maturity		9,931,197.22	9,998,536.11
Treasury Discounts Totals			10,000,000.00				5.395	5.470		0.00	9,931,197.22	9,998,536.11
Federal Agency Callables												
31422XCX8	40360	FAMC	10,000,000.00	1.000	04/20/2026	04/20/2021	1.000	1.000	10/20 - 04/20		10,000,000.00	10,000,000.00
31424WAJ1	40709	FAMC	20,000,000.00	5.800	10/10/2028	10/10/2023	5.800	5.800	04/10 - 10/10		20,000,000.00	20,000,000.00
3133ELJ47	40282	FFCB	10,000,000.00	0.580	06/17/2024	06/17/2020	0.580	0.580	12/17 - 06/17		10,000,000.00	10,000,000.00
3133EMLR1	40330	FFCB	10,000,000.00	0.500	12/23/2025	12/29/2020	0.500	0.500	06/23 - 12/23	Received	10,000,000.00	10,000,000.00
3133EMSU7	40358	FFCB	10,000,000.00	0.800	03/09/2026	03/09/2021	0.800	0.800	09/09 - 03/09		10,000,000.00	10,000,000.00
3133ENFZ8	40423	FFCB	10,000,000.00	1.010	12/02/2024	12/02/2021	0.963	0.963	06/02 - 12/02		10,013,900.00	10,004,260.09
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	10,349,463.81
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	15,142,898.44
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	149,587.97
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	3,401,624.06
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	19,943,251.19
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	5,184,669.57
3133EMSW3	40720	FFCB	5,000,000.00	1.400	03/10/2028	12/18/2023	4.669	4.669	03/10 - 09/10	19,055.56	4,379,300.00	4,384,601.64
3130AKPW0	40340	FHLB	10,000,000.00	0.500	01/28/2026	01/28/2021	0.500	0.500	07/28 - 01/28		10,000,000.00	10,000,000.00
3130AKXX9	40350	FHLB	10,000,000.00	0.500	02/25/2026	02/25/2021	0.500	0.500	08/25 - 02/25		10,000,000.00	10,000,000.00
3130AKXX9	40353	FHLB	10,000,000.00	0.500	02/25/2026	02/25/2021	0.500	0.500	08/25 - 02/25		9,994,000.00	9,997,420.00
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	19,997,378.48
3130APZU2	40417	FHLB	1,900,000.00	0.875	05/28/2024	11/30/2021	0.875	0.875	05/28 - 11/28		1,900,000.00	1,900,000.00
3130APU45	40418	FHLB	4,875,000.00	0.850	11/22/2024	11/30/2021	0.901	0.901	05/22 - 11/22	Received	4,867,687.50	4,872,810.34
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	2,721,046.43
3130APMH5	40422	FHLB	3,150,000.00	0.625	05/17/2024	12/01/2021	0.687	0.687	05/17 - 11/17	Received	3,145,212.00	3,149,265.05
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	13,240,331.45
3130AQQ49	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	2,481,117.05
3130AQQN1	40467	FHLB	5,000,000.00	1.500	01/17/2025	01/18/2022	1.226	1.226	03/17 - Quarterly	Received	4,986,250.00	4,995,208.53
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	24,725,705.45
3130AQQQ9	40472	FHLB	20,000,000.00	1.750	01/28/2025	01/28/2022	1.385	1.385	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	13,993,745.37
3130AQM03	40475	FHLB	7,200,000.00	1.625	10/28/2025	01/28/2022	1.433	1.433	04/28 - Quarterly		7,189,200.00	7,194,744.00
3130AQQQ9	40477	FHLB	20,000,000.00	1.750	01/28/2025	01/28/2022	0.750	0.750	04/28 - Quarterly		20,000,000.00	20,000,000.00
3130AQM04	40478	FHLB	12,500,000.00	1.750	10/28/2024	01/28/2022	1.296	1.296	04/28 - Quarterly		12,495,875.00	12,498,762.50
3130ARAY7	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	996,923.61
3130ARBY6	40496	FHLB	4,600,000.00	2.500	03/28/2025	03/28/2022	1.713	1.713	09/28 - 03/28		4,590,340.00	4,596,001.83

City of San Jose
Portfolio Management
Investment Status Report - Investments
December 31, 2023

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Federal Agency Callables												
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	1,557,451.29
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	2,342,200.10
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	19,678,259.98
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	803,779.79
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	1,377,706.57
3130AMU67	40517	FHLB	6,000,000.00	0.400	06/28/2024	04/11/2022	2.661	2.661	06/28 - 12/28	Received	5,710,188.00	5,935,637.74
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	22,670,862.50
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	23,016,563.07
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	3,045,952.56
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
3130ARVT5	40544	FHLB	3,630,000.00	3.000	05/17/2024	05/24/2022	2.716	2.716	11/17 - 05/17	Received	3,639,909.90	3,631,890.25
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	19,602,751.85
3130AMU67	40546	FHLB	20,000,000.00	0.400	06/28/2024	05/24/2022	2.740	2.740	06/28 - 12/28	Received	19,053,800.00	19,777,881.43
3130ASBG3	40549	FHLB	7,150,000.00	3.250	03/15/2024	06/15/2022	2.125	2.125	09/15 - 03/15		7,130,337.50	7,147,690.44
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	8,890,994.24
3130AS6D6	40560	FHLB	1,250,000.00	2.875	06/14/2024	06/15/2022	3.557	3.557	12/14 - 06/14	Received	1,233,700.00	1,246,304.73
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	24,482,793.35
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	24,127,171.53
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	8,171,443.50
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	9,997,311.11
3134GVSN9	40265	FHLMC	10,000,000.00	0.700	04/01/2025	05/08/2020	0.700	0.700	07/01 - 01/01		10,000,000.00	10,000,000.00
3134GVB49	40273	FHLMC	40,000,000.00	0.750	06/18/2025	06/23/2020	0.750	0.750	12/18 - 06/18		40,000,000.00	40,000,000.00
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	1,935,899.43
3134GWUG9	40506	FHLMC	1,500,000.00	0.570	09/24/2025	03/22/2022	2.500	2.500	03/24 - 09/24	Received	1,403,410.20	1,452,317.40
3134GWVN3	40507	FHLMC	17,490,000.00	0.600	09/30/2025	03/22/2022	2.500	2.500	03/30 - 09/30	Received	16,376,215.10	16,937,499.45
3134GXMZ4	40511	FHLMC	1,033,000.00	1.800	03/28/2024	03/30/2022	2.446	2.446	09/28 - 03/28	Received	1,020,087.50	1,031,435.39
3134GXSF2	40525	FHLMC	10,000,000.00	3.750	04/29/2025	04/29/2022	3.292	3.292	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	12,915,730.08
3134GXYM0	40556	FHLMC	5,615,000.00	3.125	06/28/2024	06/28/2022	3.372	3.372	12/28 - 06/28		5,588,441.05	5,608,470.92
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	9,916,102.78
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	7,811,528.57
3134H1DF7	40700	FHLMC	15,000,000.00	5.420	09/26/2025	09/29/2023	5.420	5.420	03/26 - 09/26		15,000,000.00	15,000,000.00
3134H1DM2	40701	FHLMC	25,000,000.00	5.500	09/28/2028	09/28/2023	5.500	5.500	03/28 - 09/28		25,000,000.00	25,000,000.00
3134H1DL4	40702	FHLMC	15,000,000.00	5.500	09/22/2027	09/22/2023	5.500	5.500	03/22 - 09/22		15,000,000.00	15,000,000.00
3134H1EC3	40703	FHLMC	20,000,000.00	5.550	09/28/2028	09/28/2023	5.550	5.550	03/28 - 09/28		20,000,000.00	20,000,000.00
3134H1FN8	40706	FHLMC	15,000,000.00	5.625	10/12/2028	10/12/2023	5.625	5.625	04/12 - 10/12		15,000,000.00	15,000,000.00

City of San Jose
Portfolio Management
Investment Status Report - Investments
December 31, 2023

Page 5

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Federal Agency Callables												
3134H1FP3	40707	FHLMC	25,000,000.00	5.650	10/12/2028	10/12/2023	5.650	5.650	04/12 - 10/12		25,000,000.00	25,000,000.00
3134H1HN6	40715	FHLMC	6,361,000.00	5.500	10/20/2028	11/16/2023	5.167	5.167	04/20 - 10/20	25,267.31	6,399,166.00	6,398,197.87
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
3136G46V0	40500	FNMA	1,500,000.00	0.310	01/26/2024	03/22/2022	2.167	2.167	07/26 - 01/26	Received	1,449,900.00	1,498,113.70
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	2,280,339.82
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	1,664,199.89
3135GADY4	40639	FNMA	50,000,000.00	5.000	01/03/2024	01/20/2023	5.000	5.000	07/03 - 01/03		50,000,000.00	50,000,000.00
3135GAJ69	40696	FNMA	4,890,000.00	5.375	07/10/2026	08/08/2023	5.429	5.429	01/10 - 07/10	20,442.92	4,882,665.00	4,883,662.06
3135GAJZ5	40708	FNMA	20,000,000.00	5.700	10/16/2028	10/16/2023	5.700	5.700	04/16 - 10/16		20,000,000.00	20,000,000.00
Federal Agency Callables Totals			949,889,000.00				2.933	2.933		64,765.79	936,285,275.06	942,758,960.25
Supranational												
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	11,000,711.76
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	9,999,061.37
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	9,316,011.19
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	20,004,796.30
459058GQ0	40079	IBRD	5,000,000.00	2.500	03/19/2024	03/19/2019	2.535	2.535	09/19 - 03/19		4,991,850.00	4,999,646.83
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	2,996,962.05
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	20,082,594.40
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	9,998,615.24
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	9,997,477.76
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	4,856,454.59
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	9,977,104.99
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	10,078,122.22
45905U5Y6	40354	IBRD	5,000,000.00	0.600	02/18/2026	02/18/2021	0.600	0.600	08/18 - 02/18		5,000,000.00	5,000,000.00
45905U5Y6	40355	IBRD	5,000,000.00	0.600	02/18/2026	02/18/2021	0.600	0.600	08/18 - 02/18		5,000,000.00	5,000,000.00
459058JA2	40359	IBRD	10,000,000.00	0.750	03/11/2025	03/12/2021	0.611	0.611	09/11 - 03/11	Received	10,054,800.00	10,016,375.26
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	4,548,908.20
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	9,073,097.73
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	24,867,847.07
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	8,557,873.68
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	9,988,229.22
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
Supranational Totals			216,735,000.00				2.011	2.011		0.00	215,866,024.97	215,359,889.86

City of San Jose
Portfolio Management
Investment Status Report - Investments
December 31, 2023

Page 6

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Asset Backed Securities												
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	13,999,743.71
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	9,998,592.97
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	9,999,512.60
89238JAC9	40676	TMCC	9,419,196.54	0.710	04/15/2026	06/01/2023	5.694	5.694	06/15 -	Received	9,003,109.95	9,087,614.96
Asset Backed Securities Totals			43,419,196.54				5.155	5.155		0.00	43,000,611.75	43,085,464.24
Municipal Bonds												
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	5,093,624.16
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	10,386,946.33
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	5,380,205.49
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	5,159,436.87
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	7,331,346.37
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	10,915,630.00
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	25,214.58	5,143,702.20	5,149,965.52
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	10,014,344.64
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	2,939,616.63
34153QUD6	40311	FLSEDU	10,000,000.00	0.550	06/01/2025	10/22/2020	0.550	0.550	06/01 - 12/01		10,000,000.00	10,000,000.00
34153QUC8	40313	FLSEDU	5,000,000.00	0.390	06/01/2024	10/22/2020	0.413	0.413	06/01 - 12/01		4,995,850.00	4,999,520.79
373385FQ1	40304	GAS	14,615,000.00	0.520	08/01/2025	08/27/2020	0.520	0.520	02/01 - 08/01		14,615,000.00	14,615,000.00
373385FP3	40305	GAS	4,345,000.00	0.420	08/01/2024	08/27/2020	0.420	0.420	02/01 - 08/01		4,345,000.00	4,345,000.00
419792ZM1	40317	HIS	5,000,000.00	0.852	10/01/2025	10/29/2020	0.790	0.790	10/01 - 04/01		5,014,900.00	5,005,297.40
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	23,072,933.58
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	2,304,835.24
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	7,530,710.57
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	4,432,732.29
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	2,040,535.54
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	3,737,960.94
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	9,607,919.94
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	10,051,428.57
57582RK88	40322	MAS	1,000,000.00	0.695	11/01/2025	12/03/2020	0.695	0.695	05/01 - 11/01		1,000,000.00	1,000,000.00
574193SP4	40234	MDS	1,000,000.00	0.970	03/15/2024	03/18/2020	0.970	0.970	09/15 - 03/15		1,000,000.00	1,000,000.00
574193TR9	40297	MDS	5,000,000.00	0.660	08/01/2025	08/05/2020	0.635	0.635	02/01 - 08/01		5,006,100.00	5,001,935.97
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	5,000,285.17
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	2,825,484.45

City of San Jose
Portfolio Management
Investment Status Report - Investments
December 31, 2023

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Municipal Bonds												
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
574193WF1	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	4,168,002.63
649791PP9	40185	NYS	5,000,000.00	2.010	02/15/2024	10/30/2019	1.998	1.998	02/15 - 08/15		5,002,600.00	5,000,074.05
6500354U9	40207	NYSDEV	5,000,000.00	2.860	03/15/2024	01/15/2020	1.905	1.905	03/15 - 09/15	Received	5,190,300.00	5,009,388.13
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	4,440,488.48
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	7,945,953.20
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	1,907,434.20
64990FX90	40675	NYSPIT	7,415,000.00	2.319	03/15/2024	05/26/2023	5.210	5.210	09/15 - 03/15	Received	7,248,310.80	7,372,318.34
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	6,572,142.07
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	2,448,660.78
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	14,834,606.21
84247PJB8	40710	STNPWR	2,500,000.00	3.938	07/01/2026	10/26/2023	5.320	5.320	01/01 - 07/01	31,449.31	2,414,575.00	2,420,329.02
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	1,722,758.58
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
91412GVB8	40153	UNVHGR	1,000,000.00	3.638	05/15/2024	08/14/2019	1.831	1.831	11/15 - 05/15	Received	1,081,870.00	1,006,411.79
91412HFL2	40293	UNVHGR	1,000,000.00	0.833	05/15/2024	07/16/2020	0.833	0.833	11/15 - 05/15		1,000,000.00	1,000,000.00
91412HFL2	40294	UNVHGR	650,000.00	0.833	05/15/2024	07/16/2020	0.833	0.833	11/15 - 05/15		650,000.00	650,000.00
91412HGE7	40324	UNVHGR	2,215,000.00	0.883	05/15/2025	12/10/2020	0.630	0.630	05/15 - 11/15	Received	2,238,988.45	2,222,429.65
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	3,573,361.24
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	10,036,871.24
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	7,035,648.80
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	3,742,800.64
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	2,860,695.13
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	4,579,810.83
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	1,800,306.53
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	1,977,538.99
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	13,581,028.58
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	4,440,036.98
91412HGF4	40721	UNVHGR	6,190,000.00	1.316	05/15/2027	12/22/2023	4.321	4.321	05/15 - 11/15	8,372.32	5,608,078.10	5,612,360.44
917542QV7	40629	UTS	3,763,576.98	3.539	07/01/2025	12/13/2022	4.183	4.183	01/01 - 07/01	Received	3,705,504.99	3,729,416.99
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	3,288,851.96
97705MNM3	40177	WIS	500,000.00	1.857	05/01/2024	10/30/2019	1.857	1.857	05/01 - 11/01		500,000.00	500,000.00
Municipal Bonds Totals			366,903,576.98				3.200	3.200		65,036.21	360,269,257.79	360,467,421.94

City of San Jose
Portfolio Management
Investment Status Report - Investments
December 31, 2023

Page 8

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Agency Floaters												
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
Agency Floaters Totals			5,500,000.00				4.050	4.106		0.00	5,500,000.00	5,500,000.00
Mortgage Backed Securities												
30298LAA9	40173	FHLMC	2,543,293.61	1.990	05/25/2024	09/30/2019	1.962	1.962	10/25 - Monthly	Received	2,543,293.61	2,543,293.61
30314KAS2	40180	FHLMC	1,164,823.48	2.090	07/25/2024	10/18/2019	1.941	1.941	11/25 - Monthly	Received	1,170,363.38	1,170,363.38
30298LAA9	40231	FHLMC	298,837.03	1.990	05/25/2024	02/27/2020	1.590	1.590	03/25 - Monthly	Received	302,572.49	302,572.49
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	3,103,236.93	0.830	05/25/2025	07/24/2020	0.695	0.695	08/25 - Monthly	Received	3,118,414.86	3,118,414.86
3137BGK24	40328	FHLMC	4,435,258.32	3.062	12/25/2024	12/28/2020	0.496	0.496	01/25 - Monthly	Received	4,866,808.95	4,866,808.95
30318CAA5	40342	FHLMC	3,697,886.66	0.670	11/25/2025	01/22/2021	0.537	0.537	02/25 - Monthly	Received	3,716,021.10	3,716,021.10
3137FQ3W1	40356	FHLMC	4,248,825.37	2.588	03/25/2025	02/22/2021	0.554	0.554	03/25 - Monthly	Received	4,563,238.45	4,563,238.45
3137FBTA4	40605	FHLMC	8,483,709.43	3.064	08/25/2024	10/12/2022	4.546	4.546	11/25 - Monthly	Received	8,267,968.70	8,267,968.70
30329MAA0	40609	FHLMC	3,236,311.72	2.080	06/25/2027	10/28/2022	4.989	4.989	11/25 - Monthly	Received	2,899,369.60	2,899,369.60
30329MAA0	40610	FHLMC	4,160,972.23	2.080	06/25/2027	10/28/2022	4.989	4.989	11/25 - Monthly	Received	3,727,760.93	3,727,760.93
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	19,973,853.80	3.690	11/01/2027	01/24/2023	3.821	3.821	02/25 - Monthly	Received	19,883,347.27	19,883,347.27
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	9,986,926.90	3.690	11/01/2027	05/09/2023	3.946	3.946	06/25 - Monthly	Received	9,894,859.92	9,894,859.92
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	4,745,309.37	2.250	10/25/2024	06/23/2023	5.576	5.576	07/25 - Monthly	Received	4,562,355.45	4,562,355.45
30333AAA0	40697	FHLMC	7,992,410.95	4.250	06/25/2028	08/17/2023	4.793	4.793	09/25 - Monthly	Received	7,820,158.51	7,820,158.51
30333MAA4	40699	FHLMC	9,997,732.20	4.390	08/25/2028	09/22/2023	5.373	5.373	10/25 - Monthly	Received	9,725,333.99	9,725,333.99
3140HUNV4	40171	FNMA	4,773,546.25	2.420	07/01/2024	09/19/2019	2.046	2.046	10/25 - Monthly	Received	4,856,337.44	4,856,337.44
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
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	2,442,467.47	2.967	03/25/2025	05/27/2020	1.008	1.008	06/25 - Monthly	Received	2,643,726.79	2,643,726.79
3136AY6S7	40327	FNMA	2,328,571.96	2.624	11/25/2024	12/22/2020	0.543	0.543	01/25 - Monthly	Received	2,502,469.71	2,502,469.71
3136AR5S3	40579	FNMA	5,137,254.32	2.469	04/25/2026	09/12/2022	3.844	3.844	10/25 - Monthly	Received	4,900,459.01	4,900,459.01
3136AKQM8	40614	FNMA	3,809,146.22	3.056	06/25/2024	10/31/2022	4.805	4.805	11/25 - Monthly	Received	3,705,882.65	3,705,882.65
3138L8UV4	40618	FNMA	12,041,118.72	2.920	01/01/2025	11/18/2022	4.716	4.716	12/25 - Monthly	Received	11,600,865.32	11,600,865.32
3140HSZG9	40667	FNMA	3,886,007.92	3.440	03/01/2026	05/09/2023	4.440	4.440	06/25 - Monthly	Received	3,821,797.71	3,821,797.71
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
3140LKYV9	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

City of San Jose
Portfolio Management
Investment Status Report - Investments
December 31, 2023

Page 9

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Mortgage Backed Securities												
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
Mortgage Backed Securities Totals			216,203,436.86				3.720	3.720		0.00	214,986,431.53	214,986,431.53
Investment Totals			2,416,158,142.41				3.166	3.166		193,072.00	2,385,590,517.62	2,391,969,108.92

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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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City of San Jose
Portfolio Management
Portfolio Details - Investments
December 31, 2023

Page 1

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Money Markets												
VP6000104	36512	Federated Govt Obligation Fund		07/01/2023	0.00	0.00	0.00	5.230	1	1	5.230	
Subtotal and Average			0.00		0.00	0.00	0.00		0	0	0.000	
State Pool												
CITY	32936	State Investment Pool			15,233,735.60	15,233,735.60	15,233,735.60	3.870	1	1	3.870	
CSJFA	37042	State Investment Pool			5,416,554.22	5,416,554.22	5,416,554.22	3.870	1	1	3.870	
Subtotal and Average			20,650,289.82		20,650,289.82	20,650,289.82	20,650,289.82		1	1	3.870	
JPA Pool												
CAMP	40566	California Asset Management Pr			114,322,642.21	114,322,642.21	114,322,642.21	5.570	1	1	5.570	
Subtotal and Average			125,910,577.69		114,322,642.21	114,322,642.21	114,322,642.21		1	1	5.570	
Corp Medium Term Notes												
037833CG3	40459	Apple Inc		01/07/2022	10,000,000.00	9,970,200.00	10,020,566.49	3.000	763	39	0.861	02/09/2024
037833DF4	40463	Apple Inc		01/14/2022	15,114,000.00	14,808,546.06	15,324,097.77	2.750	1,095	378	1.295	01/13/2025
037833CG3	40471	Apple Inc		01/19/2022	11,966,000.00	11,930,341.32	11,988,403.59	3.000	751	39	1.046	02/09/2024
037833CG3	40485	Apple Inc		02/14/2022	12,318,000.00	12,281,292.36	12,333,679.18	3.000	725	39	1.659	02/09/2024
037833CU2	40487	Apple Inc		02/28/2022	7,300,000.00	7,231,745.00	7,326,339.84	2.850	803	131	1.745	05/11/2024
039483BL5	40599	Archer Daniels Midland		10/05/2022	9,780,000.00	9,314,080.80	9,292,150.17	2.500	1,406	953	4.606	08/11/2026
039483BL5	40601	Archer Daniels Midland		10/07/2022	9,215,000.00	8,775,997.40	8,741,025.41	2.500	1,404	953	4.674	08/11/2026
06406HDA4	40617	Bank of New York Mellon		11/14/2022	10,000,000.00	9,780,200.00	9,777,080.73	3.000	833	420	5.080	02/24/2025
06406FAE3	40630	Bank of New York Mellon		12/13/2022	4,481,000.00	4,231,856.40	4,258,323.07	2.450	1,343	959	4.523	08/17/2026
06406RAD9	40633	Bank of New York Mellon		12/15/2022	5,000,000.00	4,792,150.00	4,838,941.86	3.250	1,613	1,231	4.308	05/16/2027
14913R3A3	40628	Caterpillar Inc.		12/13/2022	7,429,000.00	7,254,567.08	7,240,935.82	3.600	1,703	1,319	4.381	08/12/2027
194162AN3	40580	Colgate-Palmolive		09/09/2022	8,202,000.00	7,915,258.08	8,020,792.33	3.100	1,801	1,322	3.774	08/15/2027
24422EWK1	40634	Deere & Co.		12/15/2022	5,000,000.00	4,967,600.00	4,966,728.01	4.150	1,735	1,353	4.349	09/15/2027
02079KAC1	40713	Alphabet Inc		10/31/2023	15,000,000.00	14,165,550.00	13,888,284.86	1.998	1,019	957	5.063	08/15/2026
438516BL9	40631	Honeywell International		12/13/2022	5,000,000.00	4,762,850.00	4,752,478.54	2.500	1,419	1,035	4.420	11/01/2026
24422EWP0	40637	John Deere		01/09/2023	10,000,000.00	10,053,100.00	9,996,831.85	4.800	1,096	739	4.817	01/09/2026
478160BY9	40574	Johnson & Johnson		08/25/2022	13,945,000.00	13,411,603.75	13,691,286.92	2.450	1,284	790	3.347	03/01/2026
478160BY9	40575	Johnson & Johnson		08/26/2022	4,214,000.00	4,052,814.50	4,128,124.34	2.450	1,283	790	3.457	03/01/2026
46625HJT8	40348	JP Morgan		02/01/2021	15,000,000.00	14,973,450.00	15,042,451.25	3.875	1,095	31	0.452	02/01/2024
48133DP95	40569	JP Morgan		07/28/2022	10,000,000.00	9,626,200.00	10,000,000.00	4.570	1,826	1,304	4.570	07/28/2027
48133DQ45	40570	JP Morgan		07/28/2022	10,000,000.00	9,730,800.00	10,000,000.00	4.100	1,096	574	4.100	07/28/2025
48133DQ52	40571	JP Morgan		07/28/2022	10,000,000.00	9,720,500.00	10,000,000.00	4.250	1,461	939	4.250	07/28/2026
88579YAV3	40598	3M		10/05/2022	7,150,000.00	6,685,750.50	6,697,242.32	2.250	1,445	992	4.839	09/19/2026
594918BX1	40442	Microsoft Inc.		12/20/2021	1,025,000.00	1,022,447.75	1,026,952.52	2.875	778	36	0.892	02/06/2024
594918BJ2	40528	Microsoft Inc.		04/25/2022	4,000,000.00	3,904,320.00	3,999,686.75	3.125	1,288	672	3.129	11/03/2025

Portfolio CITY
AP
PM (PRF_PM2) 7.3.0

City of San Jose
Portfolio Management
Portfolio Details - Investments
December 31, 2023

Page 2

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date
Corp Medium Term Notes											
594918BB9	40557	Microsoft Inc.		06/15/2022	11,335,000.00	11,091,750.90	11,239,438.72	2.700	973	408	3.498 02/12/2025
594918BB9	40564	Microsoft Inc.		06/16/2022	7,250,000.00	7,094,415.00	7,180,663.91	2.700	972	408	3.607 02/12/2025
594918BY9	40624	Microsoft Inc.		12/02/2022	8,436,000.00	8,216,073.48	8,205,399.47	3.300	1,527	1,132	4.272 02/06/2027
69371RR24	40349	PACCAR Inc.		02/02/2021	7,000,000.00	6,969,060.00	6,999,766.93	0.350	1,095	32	0.389 02/02/2024
69371RS23	40602	PACCAR Inc.		10/07/2022	5,000,000.00	5,028,150.00	5,026,989.22	4.950	1,092	641	4.617 10/03/2025
69371RS23	40613	PACCAR Inc.		10/28/2022	10,000,000.00	10,056,300.00	10,013,658.39	4.950	1,071	641	4.864 10/03/2025
69371RR65	40640	PACCAR Inc.		01/06/2023	10,000,000.00	9,313,900.00	9,323,708.45	2.000	1,490	1,130	4.414 02/04/2027
713448CT3	40632	Pepsi Co		12/15/2022	5,000,000.00	4,869,450.00	4,894,255.85	2.750	867	485	4.441 04/30/2025
931142EW9	40603	Wal-Mart		10/07/2022	3,000,000.00	2,970,180.00	2,977,026.62	3.900	1,068	617	4.387 09/09/2025
931142ER0	40608	Wal-Mart		10/20/2022	10,000,000.00	9,188,100.00	9,109,044.49	1.050	1,428	990	4.684 09/17/2026
931142ER0	40660	Wal-Mart		04/05/2023	18,875,000.00	17,342,538.75	17,462,201.69	1.050	1,261	990	4.035 09/17/2026
Subtotal and Average			310,556,765.73		317,035,000.00	307,503,139.13	309,784,557.36		1,201	683	3.476
Federal Agency Coupon Securities											
31422BJ27	40299	Federal Agricultural Mtg Corp		07/28/2020	2,500,000.00	2,349,700.00	2,499,961.30	0.500	1,812	560	0.501 07/14/2025
31422B6K1	40334	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,275,800.00	9,996,737.78	0.480	1,826	745	0.496 01/15/2026
31422B6K1	40337	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,275,800.00	9,996,578.74	0.480	1,826	745	0.497 01/15/2026
3133ENS43	40607	Federal Farm Credit Bank		10/17/2022	10,000,000.00	9,951,300.00	9,983,157.78	4.375	731	290	4.599 10/17/2024
3130AGWK7	40157	Federal Home Loan Bank		08/16/2019	3,000,000.00	2,935,470.00	2,999,122.18	1.500	1,826	227	1.549 08/15/2024
3130AU4V3	40627	Federal Home Loan Bank		12/08/2022	10,000,000.00	9,998,900.00	10,000,000.00	4.800	396	7	4.804 01/08/2024
3137EAEX3	40309	Federal Home Loan Mtg Corp		09/25/2020	5,000,000.00	4,666,650.00	4,994,793.60	0.375	1,824	631	0.436 09/23/2025
3135G0V75	40142	Federal National Mtg Assn		07/08/2019	10,000,000.00	9,833,200.00	9,996,176.20	1.750	1,821	183	1.830 07/02/2024
3135G0W66	40183	Federal National Mtg Assn		10/22/2019	10,000,000.00	9,745,200.00	9,997,307.31	1.625	1,820	288	1.661 10/15/2024
3135G04Z3	40288	Federal National Mtg Assn		06/19/2020	10,000,000.00	9,436,400.00	9,993,944.27	0.500	1,824	533	0.542 06/17/2025
3135G05X7	40329	Federal National Mtg Assn		12/29/2020	10,000,000.00	9,349,200.00	9,991,245.94	0.375	1,700	602	0.429 08/25/2025
3135G06G3	40333	Federal National Mtg Assn		01/06/2021	10,000,000.00	9,314,500.00	10,015,182.96	0.500	1,766	676	0.417 11/07/2025
Subtotal and Average			102,769,372.43		100,500,000.00	96,132,120.00	100,464,208.06		1,555	457	1.600
Treasury Coupon Securities											
912828W48	40196	U.S. Treasury		12/23/2019	15,000,000.00	14,923,050.00	15,009,450.88	2.125	1,529	59	1.719 02/29/2024
912828Z1	40578	U.S. Treasury		09/02/2022	30,000,000.00	29,356,800.00	29,739,004.12	2.750	910	424	3.539 02/28/2025
9128284Z0	40586	U.S. Treasury		09/15/2022	10,000,000.00	9,734,800.00	9,842,252.54	2.750	1,081	608	3.760 08/31/2025
Subtotal and Average			64,249,730.63		55,000,000.00	54,014,650.00	54,590,707.54		1,111	357	3.078
Treasury Discounts											
912797HX8	40714	U.S. Treasury		11/16/2023	10,000,000.00	10,000,000.00	9,998,536.11	5.270	47	1	5.395 01/02/2024
Subtotal and Average			9,976,577.78		10,000,000.00	10,000,000.00	9,998,536.11		47	1	5.395

City of San Jose
Portfolio Management
Portfolio Details - Investments
December 31, 2023

Page 3

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date
Federal Agency Callables											
31422XCX8	40360	Federal Agricultural Mtg Corp		04/20/2021	10,000,000.00	9,274,900.00	10,000,000.00	1.000	1,826	840	1.000 04/20/2026
31424WAJ1	40709	Federal Agricultural Mtg Corp		10/10/2023	20,000,000.00	20,019,600.00	20,000,000.00	5.800	1,827	1,744	5.800 10/10/2028
3133ELJ47	40282	Federal Farm Credit Bank		06/17/2020	10,000,000.00	9,793,700.00	10,000,000.00	0.580	1,461	168	0.580 06/17/2024
3133EMLR1	40330	Federal Farm Credit Bank		12/29/2020	10,000,000.00	9,238,900.00	10,000,000.00	0.500	1,820	722	0.500 12/23/2025
3133EMSU7	40358	Federal Farm Credit Bank		03/09/2021	10,000,000.00	9,259,800.00	10,000,000.00	0.800	1,826	798	0.800 03/09/2026
3133ENFZ8	40423	Federal Farm Credit Bank		12/02/2021	10,000,000.00	9,646,300.00	10,004,260.09	1.010	1,096	336	0.963 12/02/2024
3133ENMH0	40479	Federal Farm Credit Bank		01/27/2022	10,350,000.00	9,792,342.00	10,349,463.81	1.600	1,461	757	1.603 01/27/2026
3133ENPB0	40486	Federal Farm Credit Bank		02/16/2022	15,150,000.00	14,137,677.00	15,142,898.44	2.180	1,826	1,142	2.196 02/16/2027
3133ENQC7	40498	Federal Farm Credit Bank		03/22/2022	150,000.00	146,989.50	149,587.97	1.940	896	246	2.363 09/03/2024
3133EMSC7	40522	Federal Farm Credit Bank		04/22/2022	3,500,000.00	3,330,285.00	3,401,624.06	0.480	1,046	427	3.000 03/03/2025
3133ENUZ1	40524	Federal Farm Credit Bank		04/22/2022	20,000,000.00	19,502,200.00	19,943,251.19	3.090	1,277	658	3.258 10/20/2025
3133ENVK3	40526	Federal Farm Credit Bank		04/27/2022	20,000,000.00	19,535,400.00	20,000,000.00	3.650	1,644	1,030	3.650 10/27/2026
3133ENYA2	40550	Federal Farm Credit Bank		06/07/2022	5,200,000.00	5,030,220.00	5,184,669.57	3.450	1,820	1,247	3.545 06/01/2027
3133EMSW3	40720	Federal Farm Credit Bank		12/18/2023	5,000,000.00	4,479,050.00	4,384,601.64	1.400	1,544	1,530	4.669 03/10/2028
3130AKPW0	40340	Federal Home Loan Bank		01/28/2021	10,000,000.00	9,296,100.00	10,000,000.00	0.500	1,826	758	0.500 01/28/2026
3130AKXX9	40350	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,228,600.00	10,000,000.00	0.500	1,826	786	0.500 02/25/2026
3130AKXX9	40353	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,228,600.00	9,997,420.00	0.500	1,826	786	0.500 02/25/2026
3130APRF4	40409	Federal Home Loan Bank		11/17/2021	20,000,000.00	19,307,000.00	19,997,378.48	1.000	1,094	319	1.015 11/15/2024
3130APZU2	40417	Federal Home Loan Bank		11/30/2021	1,900,000.00	1,866,256.00	1,900,000.00	0.875	910	148	0.875 05/28/2024
3130APU45	40418	Federal Home Loan Bank		11/30/2021	4,875,000.00	4,701,060.00	4,872,810.34	0.850	1,088	326	0.901 11/22/2024
3130APKF1	40421	Federal Home Loan Bank		11/30/2021	2,725,000.00	2,628,998.25	2,721,046.43	0.750	1,074	312	0.923 11/08/2024
3130APMH5	40422	Federal Home Loan Bank		12/01/2021	3,150,000.00	3,095,221.50	3,149,265.05	0.625	898	137	0.687 05/17/2024
3130APS48	40446	Federal Home Loan Bank		12/17/2021	13,240,000.00	12,795,665.60	13,240,331.45	1.050	1,067	322	1.047 11/18/2024
3130AQG49	40461	Federal Home Loan Bank		01/18/2022	2,485,000.00	2,410,549.40	2,481,117.05	1.000	1,004	291	1.200 10/18/2024
3130AQCNI	40467	Federal Home Loan Bank		01/18/2022	5,000,000.00	4,874,250.00	4,995,208.53	1.500	1,095	382	1.226 01/17/2025
3130ALHH0	40470	Federal Home Loan Bank		01/18/2022	25,000,000.00	23,240,750.00	24,725,705.45	0.960	1,507	794	1.481 03/05/2026
3130AQQQ9	40472	Federal Home Loan Bank		01/28/2022	20,000,000.00	19,620,000.00	20,000,000.00	1.750	1,096	393	1.385 01/28/2025
3130AQMN8	40473	Federal Home Loan Bank		01/27/2022	14,000,000.00	13,572,440.00	13,993,745.37	1.750	1,096	392	1.443 01/27/2025
3130AQM03	40475	Federal Home Loan Bank		01/28/2022	7,200,000.00	6,904,008.00	7,194,744.00	1.625	1,369	666	1.433 10/28/2025
3130AQQQ9	40477	Federal Home Loan Bank		01/28/2022	20,000,000.00	19,620,000.00	20,000,000.00	1.750	1,096	393	0.750 01/28/2025
3130AQM04	40478	Federal Home Loan Bank		01/28/2022	12,500,000.00	12,242,875.00	12,498,762.50	1.750	1,004	301	1.296 10/28/2024
3130ARAY7	40495	Federal Home Loan Bank		03/24/2022	1,000,000.00	974,700.00	996,923.61	2.375	1,096	448	2.137 03/24/2025
3130ARBY6	40496	Federal Home Loan Bank		03/28/2022	4,600,000.00	4,560,026.00	4,596,001.83	2.500	1,096	452	1.713 03/28/2025
3130AR7C9	40497	Federal Home Loan Bank		03/28/2022	1,565,000.00	1,519,004.65	1,557,451.29	1.850	1,005	361	2.357 12/27/2024
3130AQI78	40499	Federal Home Loan Bank		03/22/2022	2,360,000.00	2,291,630.80	2,342,200.10	1.750	1,074	424	2.428 02/28/2025
3130AMR53	40502	Federal Home Loan Bank		03/22/2022	20,000,000.00	19,240,400.00	19,678,259.98	0.620	993	343	2.400 12/09/2024
3130ANWN6	40508	Federal Home Loan Bank		03/22/2022	825,000.00	781,200.75	803,779.79	0.700	1,196	546	2.500 06/30/2025
3130AQJM6	40516	Federal Home Loan Bank		04/11/2022	1,400,000.00	1,355,018.00	1,377,706.57	1.250	1,023	393	2.800 01/28/2025

Portfolio CITY
AP
PM (PRF_PM2) 7.3.0

City of San Jose
Portfolio Management
Portfolio Details - Investments
December 31, 2023

Page 4

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Federal Agency Callables												
3130AMU67	40517	Federal Home Loan Bank		04/11/2022	6,000,000.00	5,860,200.00	5,935,637.74	0.400	809	179	2.661	06/28/2024
3130AQGT4	40518	Federal Home Loan Bank		04/11/2022	23,060,000.00	22,313,086.60	22,670,862.50	1.100	1,008	378	2.808	01/13/2025
3130AQMR1	40519	Federal Home Loan Bank		04/11/2022	23,390,000.00	22,640,350.50	23,016,563.07	1.250	1,022	392	2.808	01/27/2025
3130AQZ48	40520	Federal Home Loan Bank		04/11/2022	3,060,000.00	2,999,289.60	3,045,952.56	2.000	870	240	2.724	08/28/2024
3130ARVJ7	40523	Federal Home Loan Bank		04/29/2022	20,000,000.00	19,424,000.00	20,000,000.00	3.250	1,826	1,214	3.250	04/29/2027
3130ARVT5	40544	Federal Home Loan Bank		05/24/2022	3,630,000.00	3,599,072.40	3,631,890.25	3.000	724	137	2.716	05/17/2024
3130AMNR9	40545	Federal Home Loan Bank		05/24/2022	20,000,000.00	19,264,400.00	19,602,751.85	0.625	918	331	2.916	11/27/2024
3130AMU67	40546	Federal Home Loan Bank		05/24/2022	20,000,000.00	19,534,000.00	19,777,881.43	0.400	766	179	2.740	06/28/2024
3130ASBG3	40549	Federal Home Loan Bank		06/15/2022	7,150,000.00	7,117,181.50	7,147,690.44	3.250	639	74	2.125	03/15/2024
3130ARMT5	40552	Federal Home Loan Bank		06/07/2022	8,905,000.00	8,746,223.85	8,890,994.24	2.800	871	298	3.000	10/25/2024
3130AS6D6	40560	Federal Home Loan Bank		06/15/2022	1,250,000.00	1,237,462.50	1,246,304.73	2.875	730	165	3.557	06/14/2024
3130APZK4	40673	Federal Home Loan Bank		05/24/2023	26,000,000.00	24,422,320.00	24,482,793.35	1.190	917	695	4.466	11/26/2025
3130AQ4B6	40677	Federal Home Loan Bank		06/01/2023	25,000,000.00	24,143,250.00	24,127,171.53	1.200	571	357	4.954	12/23/2024
3130ARCZ2	40679	Federal Home Loan Bank		06/02/2023	8,500,000.00	8,175,130.00	8,171,443.50	2.160	845	632	4.537	09/24/2025
3134GVQX9	40261	Federal Home Loan Mtg Corp		05/05/2020	10,000,000.00	9,525,300.00	9,997,311.11	0.700	1,826	490	0.720	05/05/2025
3134GVSN9	40265	Federal Home Loan Mtg Corp		05/08/2020	10,000,000.00	9,510,300.00	10,000,000.00	0.700	1,789	456	0.700	04/01/2025
3134GVB49	40273	Federal Home Loan Mtg Corp		06/23/2020	40,000,000.00	37,950,400.00	40,000,000.00	0.750	1,821	534	0.750	06/18/2025
3134GW5R3	40505	Federal Home Loan Mtg Corp		03/22/2022	2,000,000.00	1,865,400.00	1,935,899.43	0.650	1,315	665	2.500	10/27/2025
3134GWUG9	40506	Federal Home Loan Mtg Corp		03/22/2022	1,500,000.00	1,403,460.00	1,452,317.40	0.570	1,282	632	2.500	09/24/2025
3134GWVN3	40507	Federal Home Loan Mtg Corp		03/22/2022	17,490,000.00	16,362,594.60	16,937,499.45	0.600	1,288	638	2.500	09/30/2025
3134GXMZ4	40511	Federal Home Loan Mtg Corp		03/30/2022	1,033,000.00	1,023,971.58	1,031,435.39	1.800	729	87	2.446	03/28/2024
3134GXSF2	40525	Federal Home Loan Mtg Corp		04/29/2022	10,000,000.00	9,904,500.00	10,000,000.00	3.750	1,096	484	3.292	04/29/2025
3134GXRL0	40551	Federal Home Loan Mtg Corp		06/07/2022	12,940,000.00	12,727,007.60	12,915,730.08	3.125	1,070	497	3.270	05/12/2025
3134GXVM0	40556	Federal Home Loan Mtg Corp		06/28/2022	5,615,000.00	5,559,636.10	5,608,470.92	3.125	731	179	3.372	06/28/2024
3134GYDA7	40638	Federal Home Loan Mtg Corp		01/26/2023	15,000,000.00	14,994,600.00	15,000,000.00	5.020	547	207	5.020	07/26/2024
3134GXR63	40643	Federal Home Loan Mtg Corp		01/17/2023	10,000,000.00	9,936,500.00	9,916,102.78	4.050	954	605	4.591	08/28/2025
3134GXCS1	40680	Federal Home Loan Mtg Corp		06/02/2023	8,375,000.00	7,782,468.75	7,811,528.57	0.625	907	694	4.402	11/25/2025
3134H1DF7	40700	Federal Home Loan Mtg Corp		09/29/2023	15,000,000.00	14,977,950.00	15,000,000.00	5.420	728	634	5.420	09/26/2025
3134H1DM2	40701	Federal Home Loan Mtg Corp		09/28/2023	25,000,000.00	24,956,250.00	25,000,000.00	5.500	1,827	1,732	5.500	09/28/2028
3134H1DL4	40702	Federal Home Loan Mtg Corp		09/22/2023	15,000,000.00	14,987,250.00	15,000,000.00	5.500	1,461	1,360	5.500	09/22/2027
3134H1EC3	40703	Federal Home Loan Mtg Corp		09/28/2023	20,000,000.00	19,967,000.00	20,000,000.00	5.550	1,827	1,732	5.550	09/28/2028
3134H1FN8	40706	Federal Home Loan Mtg Corp		10/12/2023	15,000,000.00	15,011,850.00	15,000,000.00	5.625	1,827	1,746	5.625	10/12/2028
3134H1FP3	40707	Federal Home Loan Mtg Corp		10/12/2023	25,000,000.00	24,984,250.00	25,000,000.00	5.650	1,827	1,746	5.650	10/12/2028
3134H1HN6	40715	Federal Home Loan Mtg Corp		11/16/2023	6,361,000.00	6,513,155.12	6,398,197.87	5.500	1,800	1,754	5.167	10/20/2028
3136G4WU3	40281	Federal National Mtg Assn		06/23/2020	30,000,000.00	28,491,300.00	30,000,000.00	0.850	1,826	539	0.850	06/23/2025
3135G06R9	40331	Federal National Mtg Assn		01/28/2021	15,000,000.00	13,881,900.00	15,000,000.00	0.550	1,826	758	0.550	01/28/2026
3136G46V0	40500	Federal National Mtg Assn		03/22/2022	1,500,000.00	1,495,080.00	1,498,113.70	0.310	675	25	2.167	01/26/2024
3136G4H55	40503	Federal National Mtg Assn		03/22/2022	2,350,000.00	2,211,068.00	2,280,339.82	0.550	1,232	582	2.500	08/05/2025

City of San Jose
Portfolio Management
Portfolio Details - Investments
December 31, 2023

Page 5

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date
Federal Agency Callables											
3136G4R62	40504	Federal National Mtg Assn		03/22/2022	1,715,000.00	1,611,636.95	1,664,199.89	0.625	1,255	605	2.500 08/28/2025
3135GADY4	40639	Federal National Mtg Assn		01/20/2023	50,000,000.00	49,999,500.00	50,000,000.00	5.000	348	2	5.000 01/03/2024
3135GAJ69	40696	Federal National Mtg Assn		08/08/2023	4,890,000.00	4,888,679.70	4,883,662.06	5.375	1,067	921	5.429 07/10/2026
3135GAJZ5	40708	Federal National Mtg Assn		10/16/2023	20,000,000.00	20,089,000.00	20,000,000.00	5.700	1,827	1,750	5.700 10/16/2028
Subtotal and Average			960,573,945.75		949,889,000.00	920,629,692.80	942,758,960.25		1,293	695	2.933
Supranational											
45818WCS3	40201	IADB		01/08/2020	11,000,000.00	10,683,970.00	11,000,711.76	1.700	1,773	319	1.692 11/15/2024
45818WCW4	40321	IADB		11/12/2020	10,000,000.00	9,627,900.00	9,999,061.37	0.340	1,433	288	0.352 10/15/2024
45818WCZ7	40357	IADB		02/24/2021	10,000,000.00	9,302,100.00	10,000,000.00	0.650	1,822	781	0.650 02/20/2026
45818WEK8	40693	IADB		07/24/2023	9,420,000.00	9,455,607.60	9,316,011.19	4.375	1,676	1,515	4.673 02/24/2028
45818WEU6	40716	IADB		11/17/2023	20,000,000.00	20,203,600.00	20,004,796.30	5.125	1,096	1,051	5.116 11/17/2026
459058GQ0	40079	IBRD		03/19/2019	5,000,000.00	4,969,250.00	4,999,646.83	2.500	1,827	78	2.535 03/19/2024
459058JB0	40246	IBRD		04/22/2020	3,000,000.00	2,849,580.00	2,996,962.05	0.625	1,826	477	0.704 04/22/2025
459058JA2	40335	IBRD		01/11/2021	20,000,000.00	19,094,200.00	20,082,594.40	0.750	1,520	435	0.401 03/11/2025
459058JL8	40336	IBRD		01/11/2021	10,000,000.00	9,319,400.00	9,998,615.24	0.500	1,751	666	0.508 10/28/2025
459058JL8	40338	IBRD		01/11/2021	10,000,000.00	9,319,400.00	9,997,477.76	0.500	1,751	666	0.514 10/28/2025
459058DX8	40339	IBRD		01/12/2021	4,765,000.00	4,664,887.35	4,856,454.59	2.500	1,413	329	0.351 11/25/2024
459058JE4	40341	IBRD		01/13/2021	10,000,000.00	9,376,300.00	9,977,104.99	0.375	1,657	574	0.522 07/28/2025
459056HV2	40344	IBRD		01/22/2021	10,000,000.00	9,764,100.00	10,078,122.22	1.500	1,314	240	0.306 08/28/2024
45905U5Y6	40354	IBRD		02/18/2021	5,000,000.00	4,611,500.00	5,000,000.00	0.600	1,826	779	0.600 02/18/2026
45905U5Y6	40355	IBRD		02/18/2021	5,000,000.00	4,611,500.00	5,000,000.00	0.600	1,826	779	0.600 02/18/2026
459058JA2	40359	IBRD		03/12/2021	10,000,000.00	9,547,100.00	10,016,375.26	0.750	1,460	435	0.611 03/11/2025
459058JT1	40662	IBRD		04/12/2023	5,000,000.00	4,495,250.00	4,548,908.20	0.850	1,400	1,136	4.010 02/10/2027
459058JT1	40664	IBRD		04/24/2023	10,000,000.00	8,990,500.00	9,073,097.73	0.850	1,388	1,136	4.100 02/10/2027
45906M4E8	40692	IBRD		07/24/2023	25,000,000.00	25,173,750.00	24,867,847.07	4.500	1,799	1,638	4.632 06/26/2028
45950VPG5	40332	International Finance Corp		01/06/2021	8,550,000.00	8,175,595.50	8,557,873.68	0.425	1,413	323	0.320 11/19/2024
45950VPL4	40347	International Finance Corp		02/05/2021	10,000,000.00	9,196,800.00	9,988,229.22	0.450	1,826	766	0.507 02/05/2026
45950VRK4	40616	International Finance Corp		11/18/2022	5,000,000.00	5,015,100.00	5,000,000.00	5.000	1,823	1,414	5.000 11/15/2027
Subtotal and Average			215,351,674.88		216,735,000.00	208,447,390.45	215,359,889.86		1,590	784	2.011
Asset Backed Securities											
448980AD4	40670	Hyundai Auto Lease Sec		05/24/2023	14,000,000.00	14,000,280.00	13,999,743.71	5.150	1,118	896	5.207 06/15/2026
437927AC0	40674	American Honda Finance Corp		05/30/2023	10,000,000.00	10,046,800.00	9,998,592.97	4.930	1,630	1,414	4.988 11/15/2027
891941AD8	40671	Toyota Motor Credit Corp		05/23/2023	10,000,000.00	9,984,700.00	9,999,512.60	4.710	1,729	1,506	4.759 02/15/2028
89238JAC9	40676	Toyota Motor Credit Corp		06/01/2023	9,419,196.54	9,139,540.59	9,087,614.96	0.710	1,049	835	5.694 04/15/2026
Subtotal and Average			43,373,573.48		43,419,196.54	43,171,320.59	43,085,464.24		1,364	1,145	5.155

City of San Jose
Portfolio Management
Portfolio Details - Investments
December 31, 2023

Page 6

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date
Municipal Bonds											
13063DGB8	40243	State of California GO		04/13/2020	5,000,000.00	4,914,500.00	5,093,624.16	3.375	1,814	456	1.802 04/01/2025
13063DMA3	40449	State of California GO		01/07/2022	10,110,000.00	9,708,531.90	10,386,946.33	2.650	1,545	821	1.392 04/01/2026
13063DRD2	40581	State of California GO		09/09/2022	5,570,000.00	5,275,012.80	5,380,205.49	2.375	1,483	1,004	3.721 10/01/2026
13063D3A4	40620	State of California GO		11/17/2022	5,000,000.00	5,147,050.00	5,159,436.87	5.700	1,414	1,004	4.424 10/01/2026
13063D3A4	40626	State of California GO		12/08/2022	7,075,000.00	7,283,075.75	7,331,346.37	5.700	1,393	1,004	4.257 10/01/2026
13063DC48	40649	State of California GO		02/01/2023	12,000,000.00	10,844,160.00	10,915,630.00	1.700	1,826	1,492	4.175 02/01/2028
13063D3N6	40655	State of California GO		03/15/2023	7,000,000.00	7,073,150.00	7,000,000.00	4.846	1,447	1,155	4.845 03/01/2027
13063DRD2	40717	State of California GO		12/11/2023	5,460,000.00	5,170,838.40	5,149,965.52	2.375	1,025	1,004	4.598 10/01/2026
13034AL65	40323	California Infra & Econ Dev		12/17/2020	1,385,000.00	1,293,742.35	1,385,000.00	0.765	1,749	639	0.765 10/01/2025
13077DML3	40318	California State Univ Rev		11/02/2020	10,000,000.00	9,341,900.00	10,014,344.64	0.885	1,825	670	0.805 11/01/2025
13067WRC8	40623	CA Dept of Water Resource Pwr		11/28/2022	3,155,000.00	2,934,654.80	2,939,616.63	0.790	1,099	700	4.648 12/01/2025
34153QUD6	40311	Florida State Brd of Edu GO		10/22/2020	10,000,000.00	9,433,700.00	10,000,000.00	0.550	1,683	517	0.550 06/01/2025
34153QUC8	40313	Florida State Brd of Edu GO		10/22/2020	5,000,000.00	4,898,800.00	4,999,520.79	0.390	1,318	152	0.413 06/01/2024
373385FQ1	40304	State of Georgia GO		08/27/2020	14,615,000.00	13,737,223.10	14,615,000.00	0.520	1,800	578	0.520 08/01/2025
373385FP3	40305	State of Georgia GO		08/27/2020	4,345,000.00	4,230,509.25	4,345,000.00	0.420	1,435	213	0.420 08/01/2024
419792ZM1	40317	State of Hawaii GO		10/29/2020	5,000,000.00	4,688,850.00	5,005,297.40	0.852	1,798	639	0.790 10/01/2025
419792G34	40648	State of Hawaii GO		01/25/2023	25,000,000.00	22,744,500.00	23,072,933.58	1.535	1,649	1,308	3.902 08/01/2027
419792G34	40681	State of Hawaii GO		06/05/2023	2,530,000.00	2,301,743.40	2,304,835.24	1.535	1,518	1,308	4.272 08/01/2027
419792F92	40684	State of Hawaii GO		06/12/2023	7,975,000.00	7,538,927.00	7,530,710.57	1.033	781	578	4.775 08/01/2025
419792M29	40718	State of Hawaii GO		12/19/2023	4,360,000.00	4,469,784.80	4,432,732.29	5.000	1,382	1,369	4.509 10/01/2027
419792M37	40719	State of Hawaii GO		12/19/2023	2,000,000.00	2,062,800.00	2,040,535.54	5.000	1,748	1,735	4.519 10/01/2028
546417DQ6	40312	State of Louisiana GO		10/14/2020	4,000,000.00	3,789,960.00	4,000,000.00	0.840	1,691	517	0.840 06/01/2025
544351MQ9	40315	City of Los Angeles		10/14/2020	3,670,000.00	3,624,381.90	3,737,960.94	3.320	1,418	244	0.511 09/01/2024
544351QQ5	40589	City of Los Angeles		09/28/2022	9,475,000.00	9,512,426.25	9,607,919.94	5.000	1,069	609	4.097 09/01/2025
544351QP7	40593	City of Los Angeles		09/28/2022	10,000,000.00	9,983,300.00	10,051,428.57	5.000	704	244	4.187 09/01/2024
57582RK88	40322	State of Massachusetts GO		12/03/2020	1,000,000.00	933,720.00	1,000,000.00	0.695	1,794	670	0.695 11/01/2025
574193SP4	40234	Maryland State GO		03/18/2020	1,000,000.00	990,740.00	1,000,000.00	0.970	1,458	74	0.970 03/15/2024
574193TR9	40297	Maryland State GO		08/05/2020	5,000,000.00	4,685,700.00	5,001,935.97	0.660	1,822	578	0.635 08/01/2025
574193TQ1	40298	Maryland State GO		08/05/2020	5,000,000.00	4,860,650.00	5,000,285.17	0.510	1,457	213	0.500 08/01/2024
574193GK8	40652	Maryland State GO		03/03/2023	3,000,000.00	2,856,840.00	2,825,484.45	2.800	1,612	1,308	4.612 08/01/2027
574193WE4	40656	Maryland State GO		03/29/2023	16,360,000.00	16,143,720.80	16,360,000.00	4.000	1,082	804	3.999 03/15/2026
574193WF1	40678	Maryland State GO		06/02/2023	4,180,000.00	4,126,579.60	4,168,002.63	4.050	1,382	1,169	4.146 03/15/2027
649791PP9	40185	New York State GO		10/30/2019	5,000,000.00	4,979,900.00	5,000,074.05	2.010	1,569	45	1.998 02/15/2024
6500354U9	40207	New York ST Urban Dev Corp Rev		01/15/2020	5,000,000.00	4,973,800.00	5,009,388.13	2.860	1,521	74	1.905 03/15/2024
6500354W5	40606	New York ST Urban Dev Corp Rev		10/11/2022	4,565,000.00	4,416,500.55	4,440,488.48	3.170	1,251	804	4.518 03/15/2026
649902T45	40596	NYS Dormitory Authority		10/05/2022	7,850,000.00	7,974,579.50	7,945,953.20	5.051	1,806	1,353	4.677 09/15/2027
64990FY57	40669	NYS Personal Income Tax Rev		05/18/2023	2,000,000.00	1,903,480.00	1,907,434.20	3.059	1,763	1,535	4.288 03/15/2028
64990FX90	40675	NYS Personal Income Tax Rev		05/26/2023	7,415,000.00	7,370,954.90	7,372,318.34	2.319	294	74	5.210 03/15/2024

Portfolio CITY
AP
PM (PRF_PM2) 7.3.0

City of San Jose
Portfolio Management
Portfolio Details - Investments
December 31, 2023

Page 7

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Municipal Bonds												
64990FS96	40682	NYS Personal Income Tax Rev		06/09/2023	7,075,000.00	6,632,600.25	6,572,142.07	2.657	1,712	1,506	4.592	02/15/2028
64990GZW5	40262	New York University		05/06/2020	2,450,000.00	2,407,321.00	2,448,660.78	1.438	1,517	182	1.551	07/01/2024
76913CAZ2	40256	County of Riverside CA		05/06/2020	4,000,000.00	3,890,920.00	4,000,000.00	2.667	1,746	411	2.667	02/15/2025
80168FQH2	40705	Santa Clara Vly Ca Wtr Dist		10/02/2023	15,000,000.00	14,893,950.00	14,834,606.21	4.250	426	335	5.500	12/01/2024
84247PJB8	40710	Southern Cal Public Pwr Auth		10/26/2023	2,500,000.00	2,462,150.00	2,420,329.02	3.938	979	912	5.320	07/01/2026
882724RA7	40319	State of Texas GO		10/30/2020	1,600,000.00	1,613,280.00	1,722,758.58	5.000	1,797	639	0.550	10/01/2025
882724V38	40711	State of Texas GO		11/15/2023	7,400,000.00	7,440,552.00	7,400,000.00	5.616	321	274	5.608	10/01/2024
882724V61	40712	State of Texas GO		11/15/2023	5,000,000.00	5,195,050.00	5,000,000.00	5.332	1,416	1,369	5.332	10/01/2027
91412GVB8	40153	UC General Revenue Bonds		08/14/2019	1,000,000.00	994,290.00	1,006,411.79	3.638	1,736	135	1.831	05/15/2024
91412HFL2	40293	UC General Revenue Bonds		07/16/2020	1,000,000.00	984,270.00	1,000,000.00	0.833	1,399	135	0.833	05/15/2024
91412HFL2	40294	UC General Revenue Bonds		07/16/2020	650,000.00	639,775.50	650,000.00	0.833	1,399	135	0.833	05/15/2024
91412HGE7	40324	UC General Revenue Bonds		12/10/2020	2,215,000.00	2,101,348.35	2,222,429.65	0.883	1,617	500	0.630	05/15/2025
91412HGE7	40325	UC General Revenue Bonds		12/15/2020	3,560,000.00	3,377,336.40	3,573,361.24	0.883	1,612	500	0.605	05/15/2025
91412HGE7	40326	UC General Revenue Bonds		12/16/2020	10,000,000.00	9,486,900.00	10,036,871.24	0.883	1,611	500	0.610	05/15/2025
91412HGE7	40343	UC General Revenue Bonds		01/22/2021	7,000,000.00	6,640,830.00	7,035,648.80	0.883	1,574	500	0.507	05/15/2025
91412GU94	40594	UC General Revenue Bonds		09/27/2022	3,820,000.00	3,727,594.20	3,742,800.64	3.063	1,008	547	4.509	07/01/2025
91412HGE7	40595	UC General Revenue Bonds		09/27/2022	3,000,000.00	2,846,070.00	2,860,695.13	0.883	961	500	4.509	05/15/2025
91412GU94	40619	UC General Revenue Bonds		11/17/2022	4,685,000.00	4,571,669.85	4,579,810.83	3.063	957	547	4.669	07/01/2025
91412HJN4	40636	UC General Revenue Bonds		01/04/2023	2,015,000.00	1,818,940.50	1,800,306.53	1.272	1,592	1,230	4.812	05/15/2027
91412GU94	40651	UC General Revenue Bonds		02/14/2023	2,020,000.00	1,971,136.20	1,977,538.99	3.063	868	547	4.556	07/01/2025
91412GU94	40668	UC General Revenue Bonds		05/18/2023	13,815,000.00	13,480,815.15	13,581,028.58	3.063	775	547	4.254	07/01/2025
91412HGF4	40704	UC General Revenue Bonds		09/27/2023	5,005,000.00	4,532,127.60	4,440,036.98	1.316	1,326	1,230	5.019	05/15/2027
91412HGF4	40721	UC General Revenue Bonds		12/22/2023	6,190,000.00	5,605,168.80	5,612,360.44	1.316	1,240	1,230	4.321	05/15/2027
917542QV7	40629	State of Utah GO		12/13/2022	3,763,576.98	3,717,887.16	3,729,416.99	3.539	931	547	4.183	07/01/2025
923078CU1	40278	Ventura Cnty Pub Fin Auth Leas		06/11/2020	900,000.00	872,262.00	900,000.00	1.223	1,604	305	1.223	11/01/2024
923078CX5	40621	Ventura Cnty Pub Fin Auth Leas		11/21/2022	3,645,000.00	3,292,893.00	3,288,851.96	1.741	1,806	1,400	4.621	11/01/2027
97705MNM3	40177	State of Wisconsin GO		10/30/2019	500,000.00	494,585.00	500,000.00	1.857	1,645	121	1.857	05/01/2024
Subtotal and Average			351,168,755.04		366,903,576.98	353,912,410.01	360,467,421.94		1,344	740	3.200	
Agency Floaters												
31315PF38	40611	Federal Agricultural Mtg Corp		10/27/2022	2,500,000.00	2,507,050.00	2,500,000.00	5.830	833	402	4.031	02/06/2025
31315P6T1	40612	Federal Agricultural Mtg Corp		10/27/2022	3,000,000.00	3,010,500.00	3,000,000.00	5.830	908	477	4.066	04/22/2025
Subtotal and Average			5,500,000.00		5,500,000.00	5,517,550.00	5,500,000.00		874	443	4.050	
Mortgage Backed Securities												
30298LAA9	40173	Federal Home Loan Mtg Corp		09/30/2019	2,543,293.61	2,515,164.78	2,543,293.61	1.990	1,699	145	1.962	05/25/2024
30314KAS2	40180	Federal Home Loan Mtg Corp		10/18/2019	1,164,823.48	1,139,581.76	1,170,363.38	2.090	1,742	206	1.941	07/25/2024
30298LAA9	40231	Federal Home Loan Mtg Corp		02/27/2020	298,837.03	295,531.89	302,572.49	1.990	1,549	145	1.590	05/25/2024

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City of San Jose
Portfolio Management
Portfolio Details - Investments
December 31, 2023

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											
3137BJQ71	40266	Federal Home Loan Mtg Corp		05/26/2020	10,000,000.00	9,704,900.00	10,823,437.50	2.770	1,825	510	1.043 05/25/2025
30315EAA4	40295	Federal Home Loan Mtg Corp		07/24/2020	3,103,236.93	2,939,510.15	3,118,414.86	0.830	1,766	510	0.695 05/25/2025
3137BGK24	40328	Federal Home Loan Mtg Corp		12/28/2020	4,435,258.32	4,347,617.62	4,866,808.95	3.062	1,458	359	0.496 12/25/2024
30318CAA5	40342	Federal Home Loan Mtg Corp		01/22/2021	3,697,886.66	3,449,388.68	3,716,021.10	0.670	1,768	694	0.537 11/25/2025
3137FQ3W1	40356	Federal Home Loan Mtg Corp		02/22/2021	4,248,825.37	4,153,439.24	4,563,238.45	2.588	1,492	449	0.554 03/25/2025
3137FBTA4	40605	Federal Home Loan Mtg Corp		10/12/2022	8,483,709.43	8,352,720.96	8,267,968.70	3.064	683	237	4.546 08/25/2024
30329MAA0	40609	Federal Home Loan Mtg Corp		10/28/2022	3,236,311.72	2,976,888.97	2,899,369.60	2.080	1,701	1,271	4.989 06/25/2027
30329MAA0	40610	Federal Home Loan Mtg Corp		10/28/2022	4,160,972.23	3,827,428.70	3,727,760.93	2.080	1,701	1,271	4.989 06/25/2027
3137BJQ71	40635	Federal Home Loan Mtg Corp		12/22/2022	7,101,000.00	6,891,449.49	6,821,398.13	2.770	885	510	4.445 05/25/2025
3132XGRH1	40647	Federal Home Loan Mtg Corp		01/24/2023	19,973,853.80	19,436,557.13	19,883,347.27	3.690	1,742	1,400	3.821 11/01/2027
3137FBAJ5	40665	Federal Home Loan Mtg Corp		05/08/2023	4,805,000.00	4,626,590.35	4,664,979.30	3.281	1,570	1,332	3.997 08/25/2027
3132XGRH1	40666	Federal Home Loan Mtg Corp		05/09/2023	9,986,926.90	9,718,278.57	9,894,859.92	3.690	1,637	1,400	3.946 11/01/2027
3132XFLR7	40672	Federal Home Loan Mtg Corp		05/25/2023	6,700,000.00	6,551,729.00	6,614,156.25	4.250	1,682	1,461	4.597 01/01/2028
30312XAE7	40683	Federal Home Loan Mtg Corp		06/23/2023	4,745,309.37	4,622,026.23	4,562,355.45	2.250	490	298	5.576 10/25/2024
30333AAA0	40697	Federal Home Loan Mtg Corp		08/17/2023	7,992,410.95	7,912,247.07	7,820,158.51	4.250	1,774	1,637	4.793 06/25/2028
30333MAA4	40699	Federal Home Loan Mtg Corp		09/22/2023	9,997,732.20	9,930,247.51	9,725,333.99	4.390	1,799	1,698	5.373 08/25/2028
3140HUNV4	40171	Federal National Mtg Assn		09/19/2019	4,773,546.25	4,692,539.17	4,856,337.44	2.420	1,747	182	2.046 07/01/2024
3138L84Z4	40202	Federal National Mtg Assn		02/03/2020	7,747,000.00	7,514,512.53	7,899,519.06	2.390	1,825	397	1.991 02/01/2025
3140HWYW6	40203	Federal National Mtg Assn		01/22/2020	7,450,000.00	7,226,872.50	7,531,484.38	2.240	1,806	366	2.021 01/01/2025
3138LL3J2	40209	Federal National Mtg Assn		01/17/2020	1,000,000.00	972,000.00	1,023,750.00	2.710	1,811	366	2.223 01/01/2025
3138L8CE2	40225	Federal National Mtg Assn		02/05/2020	3,500,000.00	3,421,810.00	3,577,656.25	2.960	1,731	305	2.482 11/01/2024
3136AL7K1	40272	Federal National Mtg Assn		05/27/2020	2,442,467.47	2,379,329.69	2,643,726.79	2.967	1,763	449	1.008 03/25/2025
3136AY6S7	40327	Federal National Mtg Assn		12/22/2020	2,328,571.96	2,282,116.95	2,502,469.71	2.624	1,434	329	0.543 11/25/2024
3136ARSS3	40579	Federal National Mtg Assn		09/12/2022	5,137,254.32	4,905,615.52	4,900,459.01	2.469	1,321	845	3.844 04/25/2026
3136AKQM8	40614	Federal National Mtg Assn		10/31/2022	3,809,146.22	3,765,417.22	3,705,882.65	3.056	603	176	4.805 06/25/2024
3138L8UV4	40618	Federal National Mtg Assn		11/18/2022	12,041,118.72	11,749,603.24	11,600,865.32	2.920	775	366	4.716 01/01/2025
3140HSZG9	40667	Federal National Mtg Assn		05/09/2023	3,886,007.92	3,777,005.40	3,821,797.71	3.440	1,027	790	4.440 03/01/2026
3140LKUP6	40685	Federal National Mtg Assn		07/03/2023	25,341,936.00	25,300,628.64	25,098,415.83	4.650	1,825	1,643	4.914 07/01/2028
3140LKYV9	40694	Federal National Mtg Assn		07/25/2023	7,896,000.00	7,922,530.56	7,841,098.13	4.790	1,773	1,613	5.001 06/01/2028
3140LKLH4	40698	Federal National Mtg Assn		08/18/2023	12,175,000.00	12,258,885.75	11,997,130.86	4.920	1,749	1,613	5.374 06/01/2028
Subtotal and Average			215,675,685.31		216,203,436.86	211,560,165.27	214,986,431.53		1,551	985	3.720
Total and Average			2,425,756,948.54		2,416,158,142.41	2,345,861,370.28	2,391,969,108.92		1,268	682	3.166

**City of San Jose
Portfolio Management
Portfolio Details - Cash
December 31, 2023**

Page 9

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		193,072.00	193,072.00		0	0	
				Subtotal		193,072.00	193,072.00				
Total Cash and Investments			2,425,756,948.54		2,416,158,142.41	2,346,054,442.28	2,392,162,180.92		1,268	682	3.166

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SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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

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

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City of San Jose
Transaction Activity Report
October 1, 2023 - December 31, 2023
Sorted by Fund - Investment Number
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
32936	003	CITY	STPOOL 0.24%	Purchase	10/13/2023			136,177.90			-136,177.90
32936	003	CITY	STPOOL 0.24%	Interest	10/13/2023					136,177.90	136,177.90
37042	003	CSJFA	STPOOL 0.22%	Purchase	10/13/2023			48,419.71			-48,419.71
37042	003	CSJFA	STPOOL 0.22%	Interest	10/13/2023					48,419.71	48,419.71
40013	003	3133EJD48	FEDERAL FARM CR	Redemption	10/02/2023	10/02/2023	Maturity		25,000,000.00		25,000,000.00
40013	003	3133EJD48	FEDERAL FARM CR	Interest	10/02/2023	10/02/2023				381,250.00	381,250.00
40049	003	3133EJ5W5	FFCB 2.65% MAT	Redemption	10/23/2023	10/23/2023	Maturity		20,000,000.00		20,000,000.00
40049	003	3133EJ5W5	FFCB 2.65% MAT	Interest	10/23/2023	10/23/2023				265,000.00	265,000.00
40152	003	70922PAK8	PENNSYLVANIA ST	Redemption	12/01/2023	12/01/2023	Maturity		1,750,000.00		1,750,000.00
40152	003	70922PAK8	PENNSYLVANIA ST	Interest	12/01/2023	12/01/2023				25,628.75	25,628.75
40153	003	91412GVB8	UNIVERSITY CALIF	Interest	11/15/2023	05/15/2024				18,190.00	18,190.00
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	10/25/2023	07/01/2024				9,676.13	9,676.13
40171	003	3140HUNV4	FNMA 2.42% MAT	Redemption	10/25/2023	07/01/2024			8,314.25		8,314.25
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	11/25/2023	07/01/2024				9,981.34	9,981.34
40171	003	3140HUNV4	FNMA 2.42% MAT	Redemption	11/25/2023	07/01/2024			7,857.75		7,857.75
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	12/25/2023	07/01/2024				9,643.52	9,643.52
40171	003	3140HUNV4	FNMA 2.42% MAT	Redemption	12/25/2023	07/01/2024			8,363.05		8,363.05
40173	003	30298LAA9	FRESB 2019-SB65	Interest	10/25/2023	05/25/2024				6,643.19	6,643.19
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	10/25/2023	05/25/2024			7,009.12		7,009.12
40173	003	30298LAA9	FRESB 2019-SB65	Interest	11/25/2023	05/25/2024				6,631.57	6,631.57
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	11/25/2023	05/25/2024			1,451,101.04		1,451,101.04
40173	003	30298LAA9	FRESB 2019-SB65	Interest	12/25/2023	05/25/2024				4,225.16	4,225.16
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	12/25/2023	05/25/2024			4,543.05		4,543.05
40177	003	97705MNM3	WIS 1.857% MAT	Interest	11/01/2023	05/01/2024				4,642.50	4,642.50
40180	003	30314KAS2	FRESB 2019-SB67	Interest	10/25/2023	07/25/2024				2,036.54	2,036.54
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	10/25/2023	07/25/2024			1,579.96		1,579.96
40180	003	30314KAS2	FRESB 2019-SB67	Interest	11/25/2023	07/25/2024				2,033.79	2,033.79
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	11/25/2023	07/25/2024			1,343.86		1,343.86
40180	003	30314KAS2	FRESB 2019-SB67	Interest	12/25/2023	07/25/2024				2,031.45	2,031.45
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	12/25/2023	07/25/2024			1,430.89		1,430.89
40183	003	3135G0W66	FNMA 1.625% MAT	Interest	10/16/2023	10/15/2024				81,250.00	81,250.00
40201	003	45818WCS3	IADB 1.7% MAT	Interest	11/15/2023	11/15/2024				93,500.00	93,500.00
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	10/25/2023	02/01/2025				15,429.44	15,429.44
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	11/25/2023	02/01/2025				15,943.76	15,943.76
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	12/25/2023	02/01/2025				15,429.44	15,429.44
40203	003	3140HWYW6	FN BL5224 2.240	Interest	10/25/2023	01/01/2025				13,906.67	13,906.67
40203	003	3140HWYW6	FN BL5224 2.240	Interest	11/25/2023	01/01/2025				14,370.22	14,370.22

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40203	003	3140HWYW6	FN BL5224 2.240	Interest	12/25/2023	01/01/2025				13,906.67	13,906.67
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	10/25/2023	01/01/2025				2,258.33	2,258.33
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	11/25/2023	01/01/2025				2,333.61	2,333.61
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	12/25/2023	01/01/2025				2,258.33	2,258.33
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	10/25/2023	11/01/2024				8,633.33	8,633.33
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	11/25/2023	11/01/2024				8,921.11	8,921.11
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	12/25/2023	11/01/2024				8,633.33	8,633.33
40231	003	30298LAA9	FRESB 2019-SB65	Interest	10/25/2023	05/25/2024				780.57	780.57
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	10/25/2023	05/25/2024			823.58		823.58
40231	003	30298LAA9	FRESB 2019-SB65	Interest	11/25/2023	05/25/2024				779.21	779.21
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	11/25/2023	05/25/2024			170,504.37		170,504.37
40231	003	30298LAA9	FRESB 2019-SB65	Interest	12/25/2023	05/25/2024				496.46	496.46
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	12/25/2023	05/25/2024			533.80		533.80
40243	003	13063DGB8	CALIFORNIA ST,	Interest	10/02/2023	04/01/2025				84,375.00	84,375.00
40246	003	459058JB0	IBRD 0.625% MAT	Interest	10/23/2023	04/22/2025				9,390.00	9,390.00
40253	003	44891LAC7	HART 2020-A A3	Redemption	10/16/2023	11/15/2024	Sale		30,203.92		30,203.92
40253	003	44891LAC7	HART 2020-A A3	Cap G/L	10/16/2023	11/15/2024			7.04		7.04
40253	003	44891LAC7	HART 2020-A A3	Interest	10/16/2023	11/15/2024				35.53	35.53
40261	003	3134GVQX9	FHLMC 0.7% MAT	Interest	11/06/2023	05/05/2025				35,000.00	35,000.00
40266	003	3137BJQ71	FHMS KPLB A	Interest	10/25/2023	05/25/2025				23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	11/25/2023	05/25/2025				23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	12/25/2023	05/25/2025				23,083.33	23,083.33
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	10/25/2023	03/25/2025				5,858.49	5,858.49
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	10/25/2023	03/25/2025			4,130.68		4,130.68
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	11/25/2023	03/25/2025				6,043.47	6,043.47
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	11/25/2023	03/25/2025			3,943.64		3,943.64
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	12/25/2023	03/25/2025				5,838.99	5,838.99
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	12/25/2023	03/25/2025			4,156.88		4,156.88
40273	003	3134GVB49	FHLMC 0.75% MAT	Interest	12/18/2023	06/18/2025				150,000.00	150,000.00
40277	003	923078CT4	VNTCTF 1.048% MAT	Redemption	11/01/2023	11/01/2023	Maturity		1,000,000.00		1,000,000.00
40277	003	923078CT4	VNTCTF 1.048% MAT	Interest	11/01/2023	11/01/2023				5,240.00	5,240.00
40278	003	923078CU1	VENTURA CNTY	Interest	11/01/2023	11/01/2024				5,503.50	5,503.50
40282	003	3133ELJ47	FFCB 0.58% MAT	Interest	12/18/2023	06/17/2024				29,000.00	29,000.00
40288	003	3135G04Z3	FNMA 0.5% MAT	Interest	12/18/2023	06/17/2025				25,000.00	25,000.00
40293	003	91412HFL2	UNIVERSITY CALIF	Interest	11/15/2023	05/15/2024				4,165.00	4,165.00
40294	003	91412HFL2	UNIVERSITY CALIF	Interest	11/15/2023	05/15/2024				2,707.25	2,707.25
40295	003	30315EAA4	FRESB 2020-SB76	Interest	10/25/2023	05/25/2025				2,156.62	2,156.62
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	10/25/2023	05/25/2025			5,003.45		5,003.45
40295	003	30315EAA4	FRESB 2020-SB76	Interest	11/25/2023	05/25/2025				2,153.16	2,153.16
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	11/25/2023	05/25/2025			4,735.01		4,735.01
40295	003	30315EAA4	FRESB 2020-SB76	Interest	12/25/2023	05/25/2025				2,149.89	2,149.89
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	12/25/2023	05/25/2025			5,032.87		5,032.87
40296	003	89237VAB5	TMCC 0.44% MAT	Redemption	10/16/2023	10/15/2024	Sale		85,595.51		85,595.51

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40296	003	89237VAB5	TMCC 0.44% MAT	Cap G/L	10/16/2023	10/15/2024			6.59		6.59
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	10/16/2023	10/15/2024				31.39	31.39
40311	003	34153QUD6	FLORIDA ST BRD ED	Interest	12/01/2023	06/01/2025				27,500.00	27,500.00
40312	003	546417DQ6	LAS 0.84% MAT	Interest	12/01/2023	06/01/2025				16,800.00	16,800.00
40313	003	34153QUC8	FLSEDU 0.39% MAT	Interest	12/01/2023	06/01/2024				9,750.00	9,750.00
40316	003	3137EAEY1	FEDERAL HOME LN	Redemption	10/16/2023	10/16/2023	Maturity		4,000,000.00		4,000,000.00
40316	003	3137EAEY1	FEDERAL HOME LN	Interest	10/16/2023	10/16/2023				2,500.00	2,500.00
40317	003	419792ZM1	HAWAII ST,	Interest	10/02/2023	10/01/2025				21,300.00	21,300.00
40318	003	13077DML3	CALIFORNIA ST	Interest	11/01/2023	11/01/2025				44,250.00	44,250.00
40319	003	882724RA7	TEXAS ST, TAXABLE	Interest	10/02/2023	10/01/2025				40,000.00	40,000.00
40321	003	45818WCW4	Inter-American	Interest	10/16/2023	10/15/2024				17,000.00	17,000.00
40322	003	57582RK88	MAS 0.695	Interest	11/01/2023	11/01/2025				3,475.00	3,475.00
40323	003	13034AL65	CALIFORNIA	Interest	10/02/2023	10/01/2025				5,297.63	5,297.63
40324	003	91412HGE7	UNIVERSITY CALIF	Interest	11/15/2023	05/15/2025				9,779.23	9,779.23
40325	003	91412HGE7	UNIVERSITY CALIF	Interest	11/15/2023	05/15/2025				15,717.40	15,717.40
40326	003	91412HGE7	UNIVERSITY CALIF	Interest	11/15/2023	05/15/2025				44,150.00	44,150.00
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	10/25/2023	11/25/2024				5,328.69	5,328.69
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	10/25/2023	11/25/2024			1,178.10		1,178.10
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	11/25/2023	11/25/2024				5,503.60	5,503.60
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	11/25/2023	11/25/2024			188,120.50		188,120.50
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	12/25/2023	11/25/2024				4,902.80	4,902.80
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	12/25/2023	11/25/2024			802.60		802.60
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	10/25/2023	12/25/2024				11,482.50	11,482.50
40328	003	3137BGK24	FHMS K043 A2 3.062	Redemption	10/25/2023	12/25/2024			49,742.46		49,742.46
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	11/25/2023	12/25/2024				11,355.57	11,355.57
40328	003	3137BGK24	FHMS K043 A2 3.062	Redemption	11/25/2023	12/25/2024			7,271.10		7,271.10
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	12/25/2023	12/25/2024				11,337.02	11,337.02
40328	003	3137BGK24	FHMS K043 A2 3.062	Redemption	12/25/2023	12/25/2024			7,728.12		7,728.12
40330	003	3133EMLR1	FEDERAL FARM CR	Interest	12/26/2023	12/23/2025				25,000.00	25,000.00
40332	003	45950VPG5	IFC 0.425% MAT	Interest	11/20/2023	11/19/2024				18,168.75	18,168.75
40333	003	3135G06G3	FEDERAL NATL MTG	Interest	11/07/2023	11/07/2025				25,000.00	25,000.00
40336	003	459058JL8	IBRD 0.5% MAT	Interest	10/30/2023	10/28/2025				25,000.00	25,000.00
40338	003	459058JL8	IBRD 0.5% MAT	Interest	10/30/2023	10/28/2025				25,000.00	25,000.00
40339	003	459058DX8	IBRD 2.5% MAT	Interest	11/27/2023	11/25/2024				59,562.50	59,562.50
40342	003	30318CAA5	FRESB 2021-SB82	Interest	10/25/2023	11/25/2025				2,074.44	2,074.44
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	10/25/2023	11/25/2025			5,936.84		5,936.84
40342	003	30318CAA5	FRESB 2021-SB82	Interest	11/25/2023	11/25/2025				2,071.12	2,071.12
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	11/25/2023	11/25/2025			5,608.95		5,608.95
40342	003	30318CAA5	FRESB 2021-SB82	Interest	12/25/2023	11/25/2025				2,067.99	2,067.99
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	12/25/2023	11/25/2025			5,971.55		5,971.55
40343	003	91412HGE7	UNIVERSITY CALIF	Interest	11/15/2023	05/15/2025				30,905.00	30,905.00
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	10/25/2023	03/25/2025				9,191.82	9,191.82
40356	003	3137FQ3W1	FHMS KJ27 A2,	Redemption	10/25/2023	03/25/2025			4,531.28		4,531.28

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	11/25/2023	03/25/2025				9,182.05	9,182.05
40356	003	3137FQ3W1	FHMS KJ27 A2,	Redemption	11/25/2023	03/25/2025			4,124.39		4,124.39
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	12/25/2023	03/25/2025				9,173.15	9,173.15
40356	003	3137FQ3W1	FHMS KJ27 A2,	Redemption	12/25/2023	03/25/2025			4,567.96		4,567.96
40360	003	31422XCX8	FEDERAL AGRIC	Interest	10/20/2023	04/20/2026				50,000.00	50,000.00
40409	003	3130APRF4	FEDERAL HOME	Interest	11/15/2023	11/15/2024				100,000.00	100,000.00
40410	003	3130APWP6	FEDERAL HOME	Redemption	11/24/2023	11/24/2023	Maturity		8,300,000.00		8,300,000.00
40410	003	3130APWP6	FEDERAL HOME	Interest	11/24/2023	11/24/2023				24,900.00	24,900.00
40417	003	3130APZU2	FEDERAL HOME	Interest	11/28/2023	05/28/2024				8,312.50	8,312.50
40418	003	3130APU45	FEDERAL HOME	Interest	11/22/2023	11/22/2024				20,718.75	20,718.75
40421	003	3130APKF1	FEDERAL HOME	Interest	11/08/2023	11/08/2024				10,218.75	10,218.75
40422	003	3130APMH5	FEDERAL HOME	Interest	11/17/2023	05/17/2024				9,843.75	9,843.75
40423	003	3133ENFZ8	FEDERAL FARM CR	Interest	12/04/2023	12/02/2024				50,500.00	50,500.00
40432	003	594918AW4	MICROSOFT CORP,	Redemption	12/15/2023	12/15/2023	Maturity		1,851,000.00		1,851,000.00
40432	003	594918AW4	MICROSOFT CORP,	Interest	12/15/2023	12/15/2023				33,549.38	33,549.38
40435	003	3130APQU2	FEDERAL HOME	Redemption	11/22/2023	11/22/2023	Maturity		14,370,000.00		14,370,000.00
40435	003	3130APQU2	FEDERAL HOME	Interest	11/22/2023	11/22/2023				46,702.50	46,702.50
40445	003	3133ENGW4	FEDERAL FARM CR	Redemption	12/13/2023	12/13/2023	Maturity		6,435,000.00		6,435,000.00
40445	003	3133ENGW4	FEDERAL FARM CR	Interest	12/13/2023	12/13/2023				21,235.50	21,235.50
40446	003	3130APS48	FEDERAL HOME	Interest	11/20/2023	11/18/2024				69,510.00	69,510.00
40449	003	13063DMA3	CALIFORNIA ST,	Interest	10/02/2023	04/01/2026				133,957.50	133,957.50
40467	003	3130AQC�1	FEDERAL HOME	Interest	12/18/2023	01/17/2025				17,187.50	17,187.50
40472	003	3130AQQQ9	FEDERAL HOME	Interest	10/30/2023	01/28/2025				75,000.00	75,000.00
40475	003	3130AQMQ3	FEDERAL HOME	Interest	10/30/2023	10/28/2025				27,000.00	27,000.00
40477	003	3130AQQQ9	FEDERAL HOME	Interest	10/30/2023	01/28/2025				75,000.00	75,000.00
40478	003	3130AQMÜ4	FEDERAL HOME	Interest	10/30/2023	10/28/2024				46,875.00	46,875.00
40480	003	3133ENAL4	FEDERAL FARM CR	Redemption	10/12/2023	10/12/2023	Maturity		4,150,000.00		4,150,000.00
40480	003	3133ENAL4	FEDERAL FARM CR	Interest	10/12/2023	10/12/2023				6,017.50	6,017.50
40487	003	037833CU2	APPLE INC, SR GLBL	Interest	11/13/2023	05/11/2024				104,025.00	104,025.00
40490	003	3134GW6E1	FEDERAL HOME LN	Redemption	11/02/2023	11/02/2023	Maturity		20,000,000.00		20,000,000.00
40490	003	3134GW6E1	FEDERAL HOME LN	Interest	11/02/2023	11/02/2023				32,000.00	32,000.00
40497	003	3130AR7C9	FEDERAL HOME	Interest	12/27/2023	12/27/2024				14,476.25	14,476.25
40501	003	3133ENAL4	FEDERAL FARM CR	Redemption	10/12/2023	10/12/2023	Maturity		1,170,000.00		1,170,000.00
40501	003	3133ENAL4	FEDERAL FARM CR	Interest	10/12/2023	10/12/2023				1,696.50	1,696.50
40502	003	3130AMR53	FEDERAL HOME	Interest	12/11/2023	12/09/2024				62,000.00	62,000.00
40505	003	3134GW5R3	FEDERAL HOME LN	Interest	10/27/2023	10/27/2025				6,500.00	6,500.00
40507	003	3134GWVN3	FEDERAL HOME LN	Interest	10/02/2023	09/30/2025				52,470.00	52,470.00
40508	003	3130ANWN6	FEDERAL HOME	Interest	10/02/2023	06/30/2025				2,887.50	2,887.50
40509	003	3134GW6E1	FEDERAL HOME LN	Redemption	11/02/2023	11/02/2023	Maturity		18,300,000.00		18,300,000.00
40509	003	3134GW6E1	FEDERAL HOME LN	Interest	11/02/2023	11/02/2023				29,280.00	29,280.00
40512	003	3130APWH4	FEDERAL HOME	Redemption	11/22/2023	11/22/2023	Maturity		2,000,000.00		2,000,000.00
40512	003	3130APWH4	FEDERAL HOME	Interest	11/22/2023	11/22/2023				7,458.33	7,458.33
40513	003	3133ENGW4	FEDERAL FARM CR	Redemption	12/13/2023	12/13/2023	Maturity		1,859,000.00		1,859,000.00

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40513	003	3133ENGW4	FEDERAL FARM CR	Interest	12/13/2023	12/13/2023				6,134.70	6,134.70
40514	003	3133EMYW6	FFCB 0.23% MAT	Redemption	11/13/2023	11/13/2023	Maturity		1,347,000.00		1,347,000.00
40514	003	3133EMYW6	FFCB 0.23% MAT	Interest	11/13/2023	11/13/2023				1,549.05	1,549.05
40517	003	3130AMU67	FEDERAL HOME	Interest	12/28/2023	06/28/2024				12,000.00	12,000.00
40521	003	3130APXH3	FEDERAL HOME	Redemption	11/27/2023	11/27/2023	Maturity		9,120,000.00		9,120,000.00
40521	003	3130APXH3	FEDERAL HOME	Interest	11/27/2023	11/27/2023				36,480.00	36,480.00
40523	003	3130ARVJ7	FEDERAL HOME	Interest	10/30/2023	04/29/2027				325,000.00	325,000.00
40524	003	3133ENUZ1	FEDERAL FARM CR	Interest	10/20/2023	10/20/2025				309,000.00	309,000.00
40525	003	3134GXSF2	FHLMC 2.5% MAT	Interest	10/30/2023	04/29/2025				162,500.00	162,500.00
40526	003	3133ENVK3	FEDERAL FARM CR	Interest	10/27/2023	10/27/2026				365,000.00	365,000.00
40527	003	3130APM44	FEDERAL HOME	Redemption	11/24/2023	11/24/2023	Maturity		3,565,000.00		3,565,000.00
40527	003	3130APM44	FEDERAL HOME	Interest	11/24/2023	11/24/2023				8,912.50	8,912.50
40528	003	594918BJ2	MICROSOFT CORP,	Interest	11/03/2023	11/03/2025				62,500.00	62,500.00
40529	003	3130ARR86	FEDERAL HOME	Redemption	10/27/2023	10/27/2023	Maturity		13,270,000.00		13,270,000.00
40529	003	3130ARR86	FEDERAL HOME	Interest	10/27/2023	10/27/2023				240,518.75	240,518.75
40531	003	3130A0F70	FEDERAL HOME	Redemption	12/08/2023	12/08/2023	Maturity		10,215,000.00		10,215,000.00
40531	003	3130A0F70	FEDERAL HOME	Interest	12/08/2023	12/08/2023				172,378.13	172,378.13
40532	003	3130APQJ7	FEDERAL HOME	Redemption	11/22/2023	11/22/2023	Maturity		1,500,000.00		1,500,000.00
40532	003	3130APQJ7	FEDERAL HOME	Interest	11/22/2023	11/22/2023				4,312.50	4,312.50
40533	003	3130APWH4	FEDERAL HOME	Redemption	11/22/2023	11/22/2023	Maturity		6,000,000.00		6,000,000.00
40533	003	3130APWH4	FEDERAL HOME	Interest	11/22/2023	11/22/2023				22,375.00	22,375.00
40538	003	459058JM6	IBRD 0.25% MAT	Redemption	11/24/2023	11/24/2023	Maturity		5,580,000.00		5,580,000.00
40538	003	459058JM6	IBRD 0.25% MAT	Interest	11/24/2023	11/24/2023				6,975.00	6,975.00
40539	003	3130AS2M0	FEDERAL HOME	Redemption	11/24/2023	11/24/2023	Maturity		3,835,000.00		3,835,000.00
40539	003	3130AS2M0	FEDERAL HOME	Interest	11/24/2023	11/24/2023				50,813.75	50,813.75
40542	003	3130AS3J6	FEDERAL HOME	Redemption	11/24/2023	11/24/2023	Maturity		2,700,000.00		2,700,000.00
40542	003	3130AS3J6	FEDERAL HOME	Interest	11/24/2023	11/24/2023				33,750.00	33,750.00
40544	003	3130ARVT5	FEDERAL HOME	Interest	11/17/2023	05/17/2024				54,450.00	54,450.00
40545	003	3130AMNR9	FEDERAL HOME	Interest	11/28/2023	11/27/2024				62,500.00	62,500.00
40546	003	3130AMU67	FEDERAL HOME	Interest	12/28/2023	06/28/2024				40,000.00	40,000.00
40547	003	3130APWH4	FEDERAL HOME	Redemption	11/22/2023	11/22/2023	Maturity		20,000,000.00		20,000,000.00
40547	003	3130APWH4	FEDERAL HOME	Interest	11/22/2023	11/22/2023				74,583.35	74,583.35
40550	003	3133ENYA2	FEDERAL FARM CR	Interest	12/01/2023	06/01/2027				89,700.00	89,700.00
40551	003	3134GXRL0	FEDERAL HOME LN	Interest	11/13/2023	05/12/2025				202,187.50	202,187.50
40552	003	3130ARMT5	FEDERAL HOME	Interest	10/25/2023	10/25/2024				124,670.00	124,670.00
40554	003	31422XRQ7	FEDERAL AGRIC	Redemption	12/20/2023	12/20/2023	Maturity		10,779,000.00		10,779,000.00
40554	003	31422XRQ7	FEDERAL AGRIC	Interest	12/20/2023	12/20/2023				37,187.55	37,187.55
40556	003	3134GXYM0	FEDERAL HOME LN	Interest	12/28/2023	06/28/2024				87,734.38	87,734.38
40558	003	3134GXYT5	FHLMC 2.9% MAT	Redemption	12/29/2023	12/29/2023	Maturity		7,250,000.00		7,250,000.00
40558	003	3134GXYT5	FHLMC 2.9% MAT	Interest	12/29/2023	12/29/2023				105,125.00	105,125.00
40559	003	3134GXYT5	FHLMC 2.9% MAT	Redemption	12/29/2023	12/29/2023	Maturity		4,500,000.00		4,500,000.00
40559	003	3134GXYT5	FHLMC 2.9% MAT	Interest	12/29/2023	12/29/2023				65,250.00	65,250.00
40560	003	3130AS6D6	FEDERAL HOME	Interest	12/14/2023	06/14/2024				17,968.75	17,968.75

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40561	003	3133EMBO4	FEDERAL FARM CR	Redemption	10/05/2023	10/05/2023	Maturity		1,025,000.00		1,025,000.00
40561	003	3133EMBO4	FEDERAL FARM CR	Interest	10/05/2023	10/05/2023				1,383.75	1,383.75
40566	003	CAMP	CAMP 1.27%	Purchase	10/02/2023			41,354,000.00			-41,354,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/02/2023			572,771.23			-572,771.23
40566	003	CAMP	CAMP 1.27%	Purchase	10/03/2023			28,883,000.00			-28,883,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/04/2023			482,000.00			-482,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/05/2023			11,712,000.00			-11,712,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/11/2023			4,851,000.00			-4,851,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/17/2023			6,760,000.00			-6,760,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/19/2023			21,106,000.00			-21,106,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/23/2023			20,369,000.00			-20,369,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/24/2023			32,640,000.00			-32,640,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/25/2023			12,628,000.00			-12,628,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/26/2023			2,721,000.00			-2,721,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/30/2023			4,346,000.00			-4,346,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/31/2023			5,724,000.00			-5,724,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/01/2023			488,407.31			-488,407.31
40566	003	CAMP	CAMP 1.27%	Purchase	11/02/2023			41,149,000.00			-41,149,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/06/2023			2,812,000.00			-2,812,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/07/2023			5,515,000.00			-5,515,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/08/2023			3,989,000.00			-3,989,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/09/2023			5,528,000.00			-5,528,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/13/2023			5,145,000.00			-5,145,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/14/2023			8,689,000.00			-8,689,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/15/2023			8,111,000.00			-8,111,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/21/2023			5,515,000.00			-5,515,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/21/2023			193,000.00			-193,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/22/2023			53,954,000.00			-53,954,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/27/2023			61,397,000.00			-61,397,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/28/2023			9,012,000.00			-9,012,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/30/2023			34,142,000.00			-34,142,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/01/2023			462,767.78			-462,767.78
40566	003	CAMP	CAMP 1.27%	Purchase	12/04/2023			3,030,000.00			-3,030,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/05/2023			4,846,000.00			-4,846,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/07/2023			11,570,000.00			-11,570,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/12/2023			5,374,000.00			-5,374,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/13/2023			6,448,000.00			-6,448,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/14/2023			52,631,000.00			-52,631,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/21/2023			2,670,000.00			-2,670,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/26/2023			33,386,000.00			-33,386,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/27/2023			2,704,000.00			-2,704,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/28/2023			2,286,000.00			-2,286,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/06/2023				58,401,000.00		58,401,000.00

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40566	003	CAMP	CAMP 1.27%	Redemption	10/10/2023				19,182,000.00		19,182,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/12/2023				34,722,000.00		34,722,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/13/2023				27,611,000.00		27,611,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/16/2023				9,725,000.00		9,725,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/18/2023				22,716,000.00		22,716,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/20/2023				13,018,000.00		13,018,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/27/2023				5,563,000.00		5,563,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	11/01/2023				715,000.00		715,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	11/03/2023				57,850,000.00		57,850,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	11/10/2023				22,180,000.00		22,180,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	11/16/2023				12,149,000.00		12,149,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	11/17/2023				71,117,000.00		71,117,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	11/20/2023				2,448,000.00		2,448,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	11/29/2023				23,200,000.00		23,200,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/01/2023				46,959,000.00		46,959,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/06/2023				8,275,000.00		8,275,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/08/2023				774,000.00		774,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/11/2023				824,000.00		824,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/15/2023				69,207,000.00		69,207,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/18/2023				3,651,000.00		3,651,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/19/2023				4,649,000.00		4,649,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/20/2023				23,493,000.00		23,493,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/22/2023				11,530,000.00		11,530,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/29/2023				15,704,000.00		15,704,000.00
40566	003	CAMP	CAMP 1.27%	Interest	10/02/2023					572,771.23	572,771.23
40566	003	CAMP	CAMP 1.27%	Interest	11/01/2023					488,407.31	488,407.31
40566	003	CAMP	CAMP 1.27%	Interest	12/01/2023					462,767.78	462,767.78
40576	003	677522SQ8	OHS 2.3% MAT	Redemption	11/01/2023	11/01/2023	Maturity		7,930,000.00		7,930,000.00
40576	003	677522SQ8	OHS 2.3% MAT	Interest	11/01/2023	11/01/2023				91,195.00	91,195.00
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	10/25/2023	04/25/2026				11,052.12	11,052.12
40579	003	3136AR5S3	FNA 2016-M5 A2	Redemption	10/25/2023	04/25/2026			121,941.42		121,941.42
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	11/25/2023	04/25/2026				10,801.23	10,801.23
40579	003	3136AR5S3	FNA 2016-M5 A2	Redemption	11/25/2023	04/25/2026			8,683.62		8,683.62
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	12/25/2023	04/25/2026				10,783.36	10,783.36
40579	003	3136AR5S3	FNA 2016-M5 A2	Redemption	12/25/2023	04/25/2026			103,747.33		103,747.33
40581	003	13063DRD2	CALIFORNIA ST,	Interest	10/02/2023	10/01/2026				66,143.75	66,143.75
40595	003	91412HGE7	UNIVERSITY CALIF	Interest	11/15/2023	05/15/2025				13,245.00	13,245.00
40602	003	69371RS23	PACCAR FINANCIAL	Interest	10/03/2023	10/03/2025				123,750.00	123,750.00
40605	003	3137FBTA4	FHLMC 3.064% MAT	Interest	10/25/2023	08/25/2024				24,558.87	24,558.87
40605	003	3137FBTA4	FHLMC 3.064% MAT	Redemption	10/25/2023	08/25/2024			1,105,746.80		1,105,746.80
40605	003	3137FBTA4	FHLMC 3.064% MAT	Interest	11/25/2023	08/25/2024				21,735.53	21,735.53
40605	003	3137FBTA4	FHLMC 3.064% MAT	Redemption	11/25/2023	08/25/2024			13,961.30		13,961.30
40605	003	3137FBTA4	FHLMC 3.064% MAT	Interest	12/25/2023	08/25/2024				21,699.88	21,699.88

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40605	003	3137FBTA4	FHLMC 3.064% MAT	Redemption	12/25/2023	08/25/2024			14,938.50		14,938.50
40607	003	3133ENS43	FEDERAL FARM CR	Interest	10/17/2023	10/17/2024				218,750.00	218,750.00
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	10/25/2023	06/25/2027				5,632.62	5,632.62
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	10/25/2023	06/25/2027		4,511.33			4,511.33
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	11/25/2023	06/25/2027				5,624.80	5,624.80
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	11/25/2023	06/25/2027		4,227.20			4,227.20
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	12/25/2023	06/25/2027				5,617.47	5,617.47
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	12/25/2023	06/25/2027		4,538.42			4,538.42
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	10/25/2023	06/25/2027				7,241.94	7,241.94
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	10/25/2023	06/25/2027		5,800.28			5,800.28
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	11/25/2023	06/25/2027				7,231.89	7,231.89
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	11/25/2023	06/25/2027		5,434.97			5,434.97
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	12/25/2023	06/25/2027				7,222.46	7,222.46
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	12/25/2023	06/25/2027		5,835.11			5,835.11
40611	003	31315PF38	FARMER MAC FLT	Interest	11/06/2023	02/06/2025				36,842.36	36,842.36
40612	003	31315P6T1	FARMER MAC FLT	Interest	10/23/2023	04/22/2025				44,571.67	44,571.67
40613	003	69371RS23	PACCAR FINANCIAL	Interest	10/03/2023	10/03/2025				247,500.00	247,500.00
40614	003	3136AKQM8	FNA 2014-M8 A2	Interest	10/25/2023	06/25/2024				11,226.87	11,226.87
40614	003	3136AKQM8	FNA 2014-M8 A2	Redemption	10/25/2023	06/25/2024		288,896.88			288,896.88
40614	003	3136AKQM8	FNA 2014-M8 A2	Interest	11/25/2023	06/25/2024				10,491.15	10,491.15
40614	003	3136AKQM8	FNA 2014-M8 A2	Redemption	11/25/2023	06/25/2024		9,298.75			9,298.75
40614	003	3136AKQM8	FNA 2014-M8 A2	Interest	12/25/2023	06/25/2024				10,467.47	10,467.47
40614	003	3136AKQM8	FNA 2014-M8 A2	Redemption	12/25/2023	06/25/2024		301,114.75			301,114.75
40615	003	3130ATUP0	FEDERAL HOME	Redemption	11/03/2023	11/03/2023	Maturity	5,000,000.00			5,000,000.00
40615	003	3130ATUP0	FEDERAL HOME	Interest	11/03/2023	11/03/2023				118,750.00	118,750.00
40616	003	45950VRK4	IFC 5. % MAT	Interest	11/15/2023	11/15/2027				125,000.00	125,000.00
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	10/25/2023	01/01/2025				29,464.33	29,464.33
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	10/25/2023	01/01/2025		22,840.83			22,840.83
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	11/25/2023	01/01/2025				30,389.04	30,389.04
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	11/25/2023	01/01/2025		21,694.54			21,694.54
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	12/25/2023	01/01/2025				29,355.96	29,355.96
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	12/25/2023	01/01/2025		22,975.26			22,975.26
40620	003	13063D3A4	CALIFORNIA ST,	Interest	10/02/2023	10/01/2026				142,500.00	142,500.00
40621	003	923078CX5	VENTURA CNTY	Interest	11/01/2023	11/01/2027				31,729.73	31,729.73
40622	003	31422XR38	FAMC 4.92% MAT	Redemption	11/28/2023	11/28/2023	Maturity	10,000,000.00			10,000,000.00
40622	003	31422XR38	FAMC 4.92% MAT	Interest	11/28/2023	11/28/2023				246,000.00	246,000.00
40623	003	13067WRC8	CALIFORNIA ST	Interest	12/01/2023	12/01/2025				12,462.25	12,462.25
40626	003	13063D3A4	CALIFORNIA ST,	Interest	10/02/2023	10/01/2026				201,637.50	201,637.50
40631	003	438516BL9	HONEYWELL INTL	Interest	11/01/2023	11/01/2026				62,500.00	62,500.00
40632	003	713448CT3	PEPSICO INC, SR NT	Interest	10/30/2023	04/30/2025				68,750.00	68,750.00
40633	003	06406RAD9	BANK NEW YORK	Interest	11/16/2023	05/16/2027				81,250.00	81,250.00
40635	003	3137BJQ71	FHMS KPLB A	Interest	10/25/2023	05/25/2025				16,391.47	16,391.47
40635	003	3137BJQ71	FHMS KPLB A	Interest	11/25/2023	05/25/2025				16,391.47	16,391.47

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40635	003	3137BJQ71	FHMS KPLB A	Interest	12/25/2023	05/25/2025				16,391.47	16,391.47
40636	003	91412HJN4	UNIVERSITY CALIF	Interest	11/15/2023	05/15/2027				12,815.40	12,815.40
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	10/25/2023	11/01/2027				61,500.00	61,500.00
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	11/25/2023	11/01/2027				63,550.00	63,550.00
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	12/25/2023	11/01/2027				61,500.00	61,500.00
40647	003	3132XGRH1	FR WN2287 3.69%	Redemption	12/25/2023	11/01/2027			26,146.20		26,146.20
40665	003	3137FBAJ5	FHLMC 3.281% MAT	Interest	10/25/2023	08/25/2027				13,137.67	13,137.67
40665	003	3137FBAJ5	FHLMC 3.281% MAT	Interest	11/25/2023	08/25/2027				13,137.67	13,137.67
40665	003	3137FBAJ5	FHLMC 3.281% MAT	Interest	12/25/2023	08/25/2027				13,137.67	13,137.67
40666	003	3132XGRH1	FR WN2287 3.69%	Interest	10/25/2023	11/01/2027				30,750.00	30,750.00
40666	003	3132XGRH1	FR WN2287 3.69%	Interest	11/25/2023	11/01/2027				31,775.00	31,775.00
40666	003	3132XGRH1	FR WN2287 3.69%	Interest	12/25/2023	11/01/2027				30,750.00	30,750.00
40666	003	3132XGRH1	FR WN2287 3.69%	Redemption	12/25/2023	11/01/2027			13,073.10		13,073.10
40667	003	3140HSZG9	FNMA 3.44% MAT	Interest	10/25/2023	03/01/2026				11,188.69	11,188.69
40667	003	3140HSZG9	FNMA 3.44% MAT	Redemption	10/25/2023	03/01/2026			5,809.00		5,809.00
40667	003	3140HSZG9	FNMA 3.44% MAT	Interest	11/25/2023	03/01/2026				11,544.44	11,544.44
40667	003	3140HSZG9	FNMA 3.44% MAT	Redemption	11/25/2023	03/01/2026			5,364.32		5,364.32
40667	003	3140HSZG9	FNMA 3.44% MAT	Interest	12/25/2023	03/01/2026				11,156.66	11,156.66
40667	003	3140HSZG9	FNMA 3.44% MAT	Redemption	12/25/2023	03/01/2026			5,849.04		5,849.04
40670	003	448980AD4	HALST 2023-B A3	Interest	10/16/2023	06/15/2026				60,083.34	60,083.34
40670	003	448980AD4	HALST 2023-B A3	Interest	11/15/2023	06/15/2026				60,083.34	60,083.34
40670	003	448980AD4	HALST 2023-B A3	Interest	12/15/2023	06/15/2026				60,083.34	60,083.34
40671	003	891941AD8	TAOT 2023-B A3	Interest	10/16/2023	02/15/2028				39,250.00	39,250.00
40671	003	891941AD8	TAOT 2023-B A3	Interest	11/15/2023	02/15/2028				39,250.00	39,250.00
40671	003	891941AD8	TAOT 2023-B A3	Interest	12/15/2023	02/15/2028				39,250.00	39,250.00
40672	003	3132XFLR7	FHLMC 4.25% MAT	Interest	10/25/2023	01/01/2028				23,729.17	23,729.17
40672	003	3132XFLR7	FHLMC 4.25% MAT	Interest	11/25/2023	01/01/2028				24,520.14	24,520.14
40672	003	3132XFLR7	FHLMC 4.25% MAT	Interest	12/25/2023	01/01/2028				23,729.17	23,729.17
40673	003	3130APZK4	FEDERAL HOME	Interest	11/27/2023	11/26/2025				154,700.00	154,700.00
40674	003	437927AC0	HAROT 2023-2 A3	Interest	10/16/2023	11/15/2027				41,083.33	41,083.33
40674	003	437927AC0	HAROT 2023-2 A3	Interest	11/15/2023	11/15/2027				41,083.33	41,083.33
40674	003	437927AC0	HAROT 2023-2 A3	Interest	12/15/2023	11/15/2027				41,083.33	41,083.33
40676	003	89238JAC9	TAOT 2021-D A3	Redemption	10/16/2023	04/15/2026	Sale		681,626.12		681,626.12
40676	003	89238JAC9	TAOT 2021-D A3	Cap G/L	10/16/2023	04/15/2026			31,501.95		31,501.95
40676	003	89238JAC9	TAOT 2021-D A3	Redemption	11/15/2023	04/15/2026	Sale		678,434.25		678,434.25
40676	003	89238JAC9	TAOT 2021-D A3	Cap G/L	11/15/2023	04/15/2026			31,354.43		31,354.43
40676	003	89238JAC9	TAOT 2021-D A3	Redemption	12/15/2023	04/15/2026	Sale		645,103.71		645,103.71
40676	003	89238JAC9	TAOT 2021-D A3	Cap G/L	12/15/2023	04/15/2026			29,814.03		29,814.03
40676	003	89238JAC9	TAOT 2021-D A3	Interest	10/16/2023	04/15/2026				6,814.24	6,814.24
40676	003	89238JAC9	TAOT 2021-D A3	Interest	11/15/2023	04/15/2026				6,392.31	6,392.31
40676	003	89238JAC9	TAOT 2021-D A3	Interest	12/15/2023	04/15/2026				5,972.35	5,972.35
40677	003	3130AQ4B6	FEDERAL HOME	Interest	12/26/2023	12/23/2024				150,000.00	150,000.00
40680	003	3134GXCS1	FHLMC 0.625% MAT	Interest	11/27/2023	11/25/2025				26,171.88	26,171.88

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40680	003	3134GXCS1	FHLMC 0.625% MAT	Accr Int	11/27/2023	11/25/2025			1,017.80	-1,017.80	0.00
40683	003	30312XAE7	FRESB 2019-SB69,	Interest	10/25/2023	10/25/2024				9,628.74	9,628.74
40683	003	30312XAE7	FRESB 2019-SB69,	Redemption	10/25/2023	10/25/2024			8,005.41		8,005.41
40683	003	30312XAE7	FRESB 2019-SB69,	Interest	11/25/2023	10/25/2024				9,613.73	9,613.73
40683	003	30312XAE7	FRESB 2019-SB69,	Redemption	11/25/2023	10/25/2024			7,513.00		7,513.00
40683	003	30312XAE7	FRESB 2019-SB69,	Interest	12/25/2023	10/25/2024				9,599.65	9,599.65
40683	003	30312XAE7	FRESB 2019-SB69,	Redemption	12/25/2023	10/25/2024			374,500.21		374,500.21
40685	003	3140LKUP6	FN BS8689 4.65%	Interest	10/25/2023	07/01/2028				98,200.01	98,200.01
40685	003	3140LKUP6	FN BS8689 4.65%	Interest	11/25/2023	07/01/2028				101,473.34	101,473.34
40685	003	3140LKUP6	FN BS8689 4.65%	Interest	12/25/2023	07/01/2028				98,200.01	98,200.01
40691	003	912797FB8	UNITED STATES	Redemption	10/19/2023	10/19/2023	Maturity		20,000,000.00		20,000,000.00
40692	003	45906M4E8	IBRD 4.5% MAT	Interest	12/26/2023	06/26/2028				562,500.00	562,500.00
40692	003	45906M4E8	IBRD 4.5% MAT	Accr Int	12/26/2023	06/26/2028			87,500.00	-87,500.00	0.00
40694	003	3140LKYV9	FN BS8823 4.79%	Interest	10/25/2023	06/01/2028				31,518.20	31,518.20
40694	003	3140LKYV9	FN BS8823 4.79%	Interest	11/25/2023	06/01/2028				32,568.81	32,568.81
40694	003	3140LKYV9	FN BS8823 4.79%	Interest	12/25/2023	06/01/2028				31,518.20	31,518.20
40695	003	31315KNE6	FAMC ZERO CPN	Redemption	10/20/2023	10/20/2023	Maturity		50,000,000.00		50,000,000.00
40697	003	30333AAA0	FRESB 2023-SB108	Interest	10/25/2023	06/25/2028				28,327.06	28,327.06
40697	003	30333AAA0	FRESB 2023-SB108	Redemption	10/25/2023	06/25/2028			2,006.63		2,006.63
40697	003	30333AAA0	FRESB 2023-SB108	Interest	11/25/2023	06/25/2028				28,319.95	28,319.95
40697	003	30333AAA0	FRESB 2023-SB108	Redemption	11/25/2023	06/25/2028			1,788.12		1,788.12
40697	003	30333AAA0	FRESB 2023-SB108	Interest	12/25/2023	06/25/2028				28,313.62	28,313.62
40697	003	30333AAA0	FRESB 2023-SB108	Redemption	12/25/2023	06/25/2028			2,022.42		2,022.42
40698	003	3140LKLH4	FN BS8427 4.92%	Interest	10/25/2023	06/01/2028				49,917.50	49,917.50
40698	003	3140LKLH4	FN BS8427 4.92%	Interest	11/25/2023	06/01/2028				51,581.42	51,581.42
40698	003	3140LKLH4	FN BS8427 4.92%	Interest	12/25/2023	06/01/2028				49,917.50	49,917.50
40699	003	30333MAA4	FRESB 2023-SB109	Interest	10/25/2023	08/25/2028				-25,608.33	-25,608.33
40699	003	30333MAA4	FRESB 2023-SB109	Interest	10/25/2023	08/25/2028				36,583.33	36,583.33
40699	003	30333MAA4	FRESB 2023-SB109	Redemption	10/25/2023	08/25/2028			788.18		788.18
40699	003	30333MAA4	FRESB 2023-SB109	Interest	11/25/2023	08/25/2028				36,580.45	36,580.45
40699	003	30333MAA4	FRESB 2023-SB109	Redemption	11/25/2023	08/25/2028			684.76		684.76
40699	003	30333MAA4	FRESB 2023-SB109	Interest	12/25/2023	08/25/2028				36,577.94	36,577.94
40699	003	30333MAA4	FRESB 2023-SB109	Redemption	12/25/2023	08/25/2028			794.86		794.86
40704	003	91412HGF4	UNIVERSITY CALIF	Interest	11/15/2023	05/15/2027				32,932.90	32,932.90
40704	003	91412HGF4	UNIVERSITY CALIF	Accr Int	11/15/2023	05/15/2027			24,150.79	-24,150.79	0.00
40705	003	80168FQH2	SCVWTR 4.25% MAT	Purchase	10/02/2023	12/01/2024		15,004,270.83			-15,004,270.83
40705	003	80168FQH2	SCVWTR 4.25% MAT	Interest	12/01/2023	12/01/2024				318,750.00	318,750.00
40705	003	80168FQH2	SCVWTR 4.25% MAT	Accr Int	12/01/2023	12/01/2024			214,270.83	-214,270.83	0.00
40706	003	3134H1FN8	FHLMC 5.625% MAT	Purchase	10/12/2023	10/12/2028		15,000,000.00			-15,000,000.00
40707	003	3134H1FP3	FHLMC 5.65% MAT	Purchase	10/12/2023	10/12/2028		25,000,000.00			-25,000,000.00
40708	003	3135GAJZ5	FNMA 5.7% MAT	Purchase	10/16/2023	10/16/2028		20,000,000.00			-20,000,000.00
40709	003	31424WAJ1	FAMC 5.8% MAT	Purchase	10/10/2023	10/10/2028		20,000,000.00			-20,000,000.00
40710	003	84247PJB8	STNPWR 3.938%	Purchase	10/26/2023	07/01/2026		2,446,024.31			-2,446,024.31

Portfolio CITY

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TA (PRF_TA) 7.1.1

Report Ver. 7.3.7

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40711	003	882724V38	TXS 5.616% MAT	Purchase	11/15/2023	10/01/2024		7,400,000.00			-7,400,000.00
40712	003	882724V61	TEXAS ST, TAXABLE	Purchase	11/15/2023	10/01/2027		5,000,000.00			-5,000,000.00
40713	003	02079KAC1	GOOG 1.998% MAT	Purchase	10/31/2023	08/15/2026		13,880,895.00			-13,880,895.00
40714	003	912797HX8	UNITED STATES	Purchase	11/16/2023	01/02/2024		9,931,197.22			-9,931,197.22
40715	003	3134H1HN6	FHLMC 5.5% MAT	Purchase	11/16/2023	10/20/2028		6,424,433.31			-6,424,433.31
40716	003	45818WEU6	IADB 5.125% MAT	Purchase	11/17/2023	11/17/2026		20,005,000.00			-20,005,000.00
40717	003	13063DRD2	CALIFORNIA ST,	Purchase	12/11/2023	10/01/2026		5,168,916.78			-5,168,916.78
40718	003	419792M29	HAWAII ST,	Purchase	12/19/2023	10/01/2027		4,433,378.80			-4,433,378.80
40719	003	419792M37	HAWAII ST,	Purchase	12/19/2023	10/01/2028		2,040,820.00			-2,040,820.00
40720	003	3133EMSW3	FEDERAL FARM CR	Purchase	12/18/2023	03/10/2028		4,398,355.56			-4,398,355.56
40721	003	91412HGF4	UNIVERSITY CALIF	Purchase	12/22/2023	05/15/2027		5,616,450.42			-5,616,450.42
Totals for General Pool								747,130,286.16	896,501,110.61	12,452,620.50	161,823,444.95
Grand Total								747,130,286.16	896,501,110.61	12,452,620.50	161,823,444.95

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CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
10/1/23 THROUGH 12/31/23

	BALANCE 9/30/2023	SALES OR MATURITIES	ADDITIONS	BALANCE 12/31/2023
Asset Backed Securities	45,121,575.26	2,120,963.51		43,000,611.75
JPA Pool	114,789,695.89	565,663,000.00	565,195,946.32	114,322,642.21
Commercial Paper/Discount	0.00			0.00
Corporate Medium Term Notes	298,147,056.60	1,948,566.21	13,880,895.00	310,079,385.39
Federal Agency Securities	1,233,546,817.29	285,691,017.80	94,352,616.36	1,042,208,415.85
Mortgage Backed Securities	219,456,652.42	4,470,220.89		214,986,431.53
Muni Bonds	324,126,891.48	10,918,421.62	47,125,824.14	360,334,294.00
Negotiable CD's	0.00			0.00
State Pool	20,465,692.21		184,597.61	20,650,289.82
Supranationals	201,342,995.55	5,667,500.00	20,190,529.42	215,866,024.97
UST Bills, Notes & Bonds	83,852,093.41	29,447,796.53	9,931,197.22	64,335,494.10
Total	<u>2,540,849,470.11</u>	<u>905,927,486.56</u>	<u>750,861,606.07</u>	<u>2,385,783,589.62</u>

NET PURCHASES/(SALES): (155,065,880.49)

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

OCTOBER THROUGH DECEMBER 2023 TURNOVER RATIO: 0.67

AVERAGE DAILY PORTFOLIO BALANCE: 2,466,318,971.87

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City of San Jose
Purchases Report
Sorted by Dealer - Fund
October 1, 2023 - December 31, 2023

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													
912797HX8	40714	003	ATD	USTR	10,000,000.00	11/16/2023	01/02 - At Maturity	9,931,197.22		5.270	01/02/2024	5.395	9,998,536.11
				Subtotal	10,000,000.00			9,931,197.22	0.00				9,998,536.11
Purchased from: FHN Financial													
80168FQH2	40705	003	MUN	SCVWTR	15,000,000.00	10/02/2023	12/01 - 06/01	14,790,000.00	Received	4.250	12/01/2024	5.500	14,834,606.21
				Subtotal	15,000,000.00			14,790,000.00	0.00				14,834,606.21
Purchased from: Piper Sandler & Co.													
3134H1FN8	40706	003	MC1	FHLMC	15,000,000.00	10/12/2023	04/12 - 10/12	15,000,000.00		5.625	10/12/2028	5.625	15,000,000.00
3135GAJZ5	40708	003	MC1	FNMA	20,000,000.00	10/16/2023	04/16 - 10/16	20,000,000.00		5.700	10/16/2028	5.700	20,000,000.00
13063DRD2	40717	003	MUN	CAS	5,460,000.00	12/11/2023	04/01 - 10/01	5,143,702.20	25,214.58	2.375	10/01/2026	4.598	5,149,965.52
3133EMSW3	40720	003	MC1	FFCB	5,000,000.00	12/18/2023	03/10 - 09/10	4,379,300.00	19,055.56	1.400	03/10/2028	4.669	4,384,601.64
91412HGF4	40721	003	MUN	UNVHGR	6,190,000.00	12/22/2023	05/15 - 11/15	5,608,078.10	8,372.32	1.316	05/15/2027	4.321	5,612,360.44
				Subtotal	51,650,000.00			50,131,080.30	52,642.46				50,146,927.60
Purchased from: Raymond James & Associates													
882724V38	40711	003	MUN	TXS	7,400,000.00	11/15/2023	04/01 - 10/01	7,400,000.00		5.616	10/01/2024	5.608	7,400,000.00
882724V61	40712	003	MUN	TXS	5,000,000.00	11/15/2023	04/01 - 10/01	5,000,000.00		5.332	10/01/2027	5.332	5,000,000.00
419792M29	40718	003	MUN	HIS	4,360,000.00	12/19/2023	04/01 - 10/01	4,433,378.80		5.000	10/01/2027	4.509	4,432,732.29
419792M37	40719	003	MUN	HIS	2,000,000.00	12/19/2023	04/01 - 10/01	2,040,820.00		5.000	10/01/2028	4.519	2,040,535.54
				Subtotal	18,760,000.00			18,874,198.80	0.00				18,873,267.83
Purchased from: UBS Financial Services													
3134H1FP3	40707	003	MC1	FHLMC	25,000,000.00	10/12/2023	04/12 - 10/12	25,000,000.00		5.650	10/12/2028	5.650	25,000,000.00
3134H1HN6	40715	003	MC1	FHLMC	6,361,000.00	11/16/2023	04/20 - 10/20	6,399,166.00	25,267.31	5.500	10/20/2028	5.167	6,398,197.87
				Subtotal	31,361,000.00			31,399,166.00	25,267.31				31,398,197.87
Purchased from: Unionbanc Investment													
31424WAJ1	40709	003	MC1	FAMC	20,000,000.00	10/10/2023	04/10 - 10/10	20,000,000.00		5.800	10/10/2028	5.800	20,000,000.00
84247PJB8	40710	003	MUN	STNPWR	2,500,000.00	10/26/2023	01/01 - 07/01	2,414,575.00	31,449.31	3.938	07/01/2026	5.320	2,420,329.02
				Subtotal	22,500,000.00			22,414,575.00	31,449.31				22,420,329.02
Purchased from: Wedbush Securities													
02079KAC1	40713	003	MTN	GOOG	15,000,000.00	10/31/2023	02/15 - 08/15	13,817,625.00	63,270.00	1.998	08/15/2026	5.063	13,888,284.86
				Subtotal	15,000,000.00			13,817,625.00	63,270.00				13,888,284.86

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

City of San Jose
Purchases Report
October 1, 2023 - December 31, 2023

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: Wells Fargo Securities													
45818WEU6	40716	003	MC2	IADB	20,000,000.00	11/17/2023	11/17 - Annually	20,005,000.00		5.125	11/17/2026	5.116	20,004,796.30
			Subtotal		20,000,000.00			20,005,000.00	0.00				20,004,796.30
Total Purchases					184,271,000.00			181,362,842.32	172,629.08				181,564,945.80

CITYWIDE WRITE-OFF REPORT - FY 2023-24 SECOND QUARTER					
Name	Invoice Number	Invoice Type	Date of Invoice	Amount owed (Write-Off Amount)	Reason for Write-Off
DIAN SLATANOV	1148927	PROPERTY SUBROGATION RECOVERY	9/26/2017	6,179.73	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
THAO VU	1149210	PROPERTY SUBROGATION RECOVERY	10/17/2017	6,189.15	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
JOSE AYALA	1162901	PROPERTY SUBROGATION RECOVERY	11/30/2018	6,190.35	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
SHIPENG LI	1143744	PROPERTY SUBROGATION RECOVERY	9/20/2016	6,194.33	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
ROGELIO GOMEZ	1144225	PROPERTY SUBROGATION RECOVERY	10/12/2016	6,252.55	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
GREGORY RUGEN	1144781	PROPERTY SUBROGATION RECOVERY	11/18/2016	6,298.04	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
GILBERT MORENO	1153316	PROPERTY SUBROGATION RECOVERY	3/6/2018	6,302.06	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
MONIQUE RAMIREZ	1162905	PROPERTY SUBROGATION RECOVERY	11/30/2018	6,349.36	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
HEATHER CASTENEDA	1169075	PROPERTY SUBROGATION RECOVERY	6/11/2019	6,355.49	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
DUSTIN KRAL	1164278	PROPERTY SUBROGATION RECOVERY	1/16/2019	6,433.99	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
ANGEL SEELING	1152492	PROPERTY SUBROGATION RECOVERY	2/1/2018	6,438.73	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
ISEL SILVA	1153489	PROPERTY SUBROGATION RECOVERY	3/13/2018	6,439.01	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
BUDDHA LIMO SERVICES LLC	00003248	TRIP AND LATE FEES	1/18/17 - 9/12/17	6,453.36	Out of Statute Initial collection attempts by Airport Staff - Unable to locate debtor
PARENTS OF MICHAEL CHAVEZ	1157295	PROPERTY SUBROGATION RECOVERY	6/25/2018	6,455.90	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
BEYENE SEQUAR	1146939	PROPERTY SUBROGATION RECOVERY	4/19/2017	6,458.76	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
MARISELA VALDOVINOS	1146131	PROPERTY SUBROGATION RECOVERY	3/3/2017	6,854.18	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
ELEAZAR PADILLA	1170933	PROPERTY SUBROGATION RECOVERY	8/1/2019	6,913.38	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
ALEJANDRO MOLINA	1145266	PROPERTY SUBROGATION RECOVERY	1/10/2017	6,953.25	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
ANTOINETTE OLIVAREZ	1140506	PROPERTY SUBROGATION RECOVERY	3/25/2016	6,981.96	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
DANA MOOKINI	1145983	PROPERTY SUBROGATION RECOVERY	2/15/2017	7,021.52	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
MARLON SANCHEZ	1148578	PROPERTY SUBROGATION RECOVERY	8/28/2017	7,022.28	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff

CITYWIDE WRITE-OFF REPORT - FY 2023-24 SECOND QUARTER					
Name	Invoice Number	Invoice Type	Date of Invoice	Amount owed (Write-Off Amount)	Reason for Write-Off
ARMANDO ORTIZ	1092516	PROPERTY SUBROGATION RECOVERY	3/24/2009	7,034.38	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
GLENDA GIL	1146240	PROPERTY SUBROGATION RECOVERY	3/13/2017	7,083.23	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
CAITLYN CHRISTINE CASEY	1142020	PROPERTY SUBROGATION RECOVERY	6/7/2016	7,096.85	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
RUBY MUKHERJEE	1143031	PROPERTY SUBROGATION RECOVERY	7/25/2016	7,097.24	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
VIP AIRPORT SHUTTLE	0000937	ANNUAL ADMIN FEES, TRIP FEES, & LATE FEES	1/28/2011 - 7/22/2014	7,775.42	Out of Statute Initial collection attempts by Airport Staff - Unable to locate debtor
LARRY L HIGHTOWER TRUSTEE	1157627	SIDEWALK REPAIRS	6/25/2018	7,811.33	Change of Ownership/Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
US BANK NA	1079539	SIDEWALK REPAIRS	5/17/2017	8,816.71	Change of Ownership/Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
STORY ROAD TAMALE FESTIVAL INC	1077387	SPECIAL EVENT FEES	5/3/2016	8,824.08	Out of Statute/No longer in existence Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
LUMEN SAMARITA	1143682	PROPERTY SUBROGATION RECOVERY	9/19/2016	9,056.67	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
PARENTS OF JAMES DANIELS	1146900	PROPERTY SUBROGATION RECOVERY	4/12/2017	9,072.36	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
ARNOLDO JUAREZ	1143534	PROPERTY SUBROGATION RECOVERY	8/30/2016	9,122.49	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
GURPIT SANGHERA	1092019	PROPERTY SUBROGATION RECOVERY	10/7/2008	9,128.01	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
LIBERTY LIZARDO	1154319	PROPERTY SUBROGATION RECOVERY	4/9/2018	9,245.47	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
FELIX ZUNIGA	1146686	PROPERTY SUBROGATION RECOVERY	4/7/2017	9,346.85	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
GACHINA LANDSCAPE	1154500	PROPERTY SUBROGATION RECOVERY	4/12/2018	9,371.33	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
ABEL CONTRERAS-LUNA	1145225	PROPERTY SUBROGATION RECOVERY	1/4/2017	9,431.20	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
VANESSA MACIAS-ABBOTT	1148796	PROPERTY SUBROGATION RECOVERY	9/13/2017	9,437.39	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
EUSEBIO GARCIA	1148049	PROPERTY SUBROGATION RECOVERY	7/17/2017	9,495.70	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
NANCY WANG	1149038	PROPERTY SUBROGATION RECOVERY	10/11/2017	9,520.93	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
AMRIK SINGH JOHAL	1143508	PROPERTY SUBROGATION RECOVERY	8/29/2016	9,523.41	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
SIVA MEKALAKONDA	1137717	PROPERTY SUBROGATION RECOVERY	10/8/2015	9,621.13	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff

CITYWIDE WRITE-OFF REPORT - FY 2023-24 SECOND QUARTER					
Name	Invoice Number	Invoice Type	Date of Invoice	Amount owed (Write-Off Amount)	Reason for Write-Off
EZ PARK FLY LLC	00003259	GROUND TRIP FEES	12/6/2012	9,673.87	Out of Statute Initial collection attempts by Airport Staff - Unable to locate debtor
SYED ALI	1144548	PROPERTY SUBROGATION RECOVERY	11/8/2016	9,854.44	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
AVIATION PORT SERVICES, L.L.C	00002914	FIXED RENT, COST RECOVERY, EMPLOYEE PARKING & BADGING, TELEPHONY, AND ASSOCIATED LATE FEES.	4/1/20 - 12/11/20	9,879.57	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
PHILLIP SALINAS	1154566	PROPERTY SUBROGATION RECOVERY	4/16/2018	9,960.32	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
TYREE WASHINGTON	1092624	PROPERTY SUBROGATION RECOVERY	4/16/2009	9,992.88	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
BRYAN GUTIERREZ	1144272	PROPERTY SUBROGATION RECOVERY	10/17/2016	10,086.88	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
ALL SEASONAL SECURITY SERVICES	00003081	CONCESSION, EMPLOYEE PARKING/BADGING	3/15/2013 - 10/24/2013	10,109.49	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
MANUEL CHAVEZ	1147694	PROPERTY SUBROGATION RECOVERY	6/14/2017	10,217.29	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
YERCELES REY	1159169	PROPERTY SUBROGATION RECOVERY	8/14/2018	10,534.36	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
JULIE TRUONG	1146898	PROPERTY SUBROGATION RECOVERY	4/12/2017	10,556.70	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
JIMMY GARCIA	1144329	PROPERTY SUBROGATION RECOVERY	10/25/2016	10,633.11	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
GABINO REYES	1167318	PROPERTY SUBROGATION RECOVERY	4/16/2019	10,653.56	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
FREDERICK STEINBECK	1169594	PROPERTY SUBROGATION RECOVERY	6/21/2019	10,734.45	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
MICHAEL ANTHONY CERROS II	1147019	PROPERTY SUBROGATION RECOVERY	5/1/2017	10,792.90	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
H B TRAVEL/ TRADING ENT INC	1164489	PROPERTY SUBROGATION RECOVERY	1/24/2019	10,804.12	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
ADRIAN AMADOR	1150900	PROPERTY SUBROGATION RECOVERY	12/11/2017	10,816.32	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
NICOLE MAI JACKSON	1149883	PROPERTY SUBROGATION RECOVERY	11/6/2017	11,087.93	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
MARLO SANDER	1078354	PROPERTY SUBROGATION RECOVERY	9/22/2017	11,156.71	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
JEFFERY LEON HARTMAN	1148795	PROPERTY SUBROGATION RECOVERY	9/13/2017	11,197.65	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
TUNG THANH PHAM	1148917	PROPERTY SUBROGATION RECOVERY	9/22/2017	11,325.90	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
MINH QUANG NGUYEN	1144051	PROPERTY SUBROGATION RECOVERY	9/29/2016	11,373.22	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff

CITYWIDE WRITE-OFF REPORT - FY 2023-24 SECOND QUARTER					
Name	Invoice Number	Invoice Type	Date of Invoice	Amount owed (Write-Off Amount)	Reason for Write-Off
BLAIR PASEK	1091111	PROPERTY SUBROGATION RECOVERY	1/23/2008	11,543.56	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
ARTURO DIAZ	1157929	PROPERTY SUBROGATION RECOVERY	6/29/2018	11,553.91	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
RED ROCKET PARKING	0000849	LATE REPORT, GROUND TRIP & LATE FEES	6/5/2003 - 8/12/2013	12,788.14	Out of Statute Initial collection attempts by Airport Staff - Unable to locate debtor
EMILY ROSEANN DELACERDA	1146026	PROPERTY SUBROGATION RECOVERY	2/17/2017	13,093.48	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
MICHAEL SEAN MARTINEZ	1146025	PROPERTY SUBROGATION RECOVERY	2/17/2017	13,669.80	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
DOUGLAS EDWIN WEBSTER	1140951	PROPERTY SUBROGATION RECOVERY	4/19/2016	13,699.36	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
GIA DINH BANG	1140353	PROPERTY SUBROGATION RECOVERY	3/18/2016	13,907.87	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
WAYPORT, INC.	0000420	MONTHLY FIXED RENTS	8/1/2013 - 11/1/2013	14,986.52	Out of Statute Initial collection attempts by Airport Staff - Unable to locate debtor
DARRELL SONLEY	1168526	PROPERTY SUBROGATION RECOVERY	5/31/2019	17,462.82	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
PAYLESS RENT A CAR, INC.	0000347	MONTHLY FIXED RENTS, CONCESSIONS, & LATE CFC FEES	12/1/2006 - 1/4/2007	18,582.72	Out of Statute Initial collection attempts by Airport Staff - Unable to locate debtor
RICK HALE	1150904	PROPERTY SUBROGATION RECOVERY	12/11/2017	19,059.25	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
JUAN CARLOS PACHECO	1145502	PROPERTY SUBROGATION RECOVERY	1/18/2017	19,847.43	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
FREDERICK WESTOVER	1159214	PROPERTY SUBROGATION RECOVERY	8/15/2018	25,787.09	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
AMERICAN INDOOR ADVERTISING, INC.	0000221	MONTHLY FIXED RENTS & LATE FEES	7/6/2004 - 10/18/2004	29,257.69	Out of Statute Initial collection attempts by Airport Staff - Unable to locate debtor
ALEXANDER VALENCIA	1170933	PROPERTY SUBROGATION RECOVERY	8/1/2019	47,890.66	Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
SACHA NEMCOV TRUSTEE	1066262	ADMINISTRATIVE REMEDIES	10/30/2014	105,641.28	Change of Ownership/Out of Statute Collection Agency Assignment Initial collection attempts by Finance Staff then by collection agency staff
AERODYNAMICS, INC. DBA CALIFORNIA PACIFIC	00004076	MONTHLY FIXED RENTS & LATE FEES	11/1/18 - 7/3/19	123,962.90	Out of Statute Initial collection attempts by Airport Staff - Unable to locate debtor
				\$1,053,825.71	
Total Number of Invoices		80			
Total Number of Parties		80			
Total Write-Off Amount		\$1,053,825.71			