



# Memorandum

**TO:** HONORABLE MAYOR AND  
CITY COUNCIL

**FROM:** Toni J. Taber, CMC  
City Clerk

**SUBJECT:** SEE BELOW

**DATE:** June 4, 2024

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**SUBJECT: Third Quarter Financial Reports for Fiscal Year 2023-2024**

**Recommendation**

As recommended by the Public, Safety, Finance, and Strategic Support Committee on May 16, 2024:

(a) Accept the Third Quarter (period ending March 31, 2024) Financial Reports for the Fiscal Year 2023-2024 in the following areas:

- (1) Debt Management;
- (2) Investment Management;
- (3) Revenue Collection; 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 \$859,363.61.

CEQA: Not a Project, File No. PP17-009, Staff Reports, Assessments, Annual Reports, and Informational Memos that involve no approvals of any City action. (Finance)

[Public, Safety, Finance, and Strategic Support Committee referral 5/16/2024 – (c)1]



# Memorandum

**TO:** PUBLIC SAFETY, FINANCE AND  
STRATEGIC SUPPORT COMMITTEE

**FROM:** Rick Bruneau

**SUBJECT: THIRD QUARTER FINANCIAL  
REPORTS FOR FISCAL YEAR  
2023-2024**

**DATE:** May 1, 2024

Approved

Date

5/8/2024

## **RECOMMENDATION**

- (1) Accept the Third Quarter (period ended March 31, 2024) 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 Third Quarter Financial Reports for Fiscal Year 2023-2024 to the June 4, 2024 City Council meeting for full adoption; and
- (3) Forward recommendation to the City Council for the June 4, 2024 City Council meeting to adopt a resolution authorizing the Director of Finance to write-off uncollectible debts in an amount up to \$859,363.61.

## **SUMMARY AND OUTCOME**

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

## **BACKGROUND**

The attached Third Quarter Financial Reports for Fiscal Year (FY) 2023-2024 (quarter ended March 31, 2024) (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 Third Quarter Investment Report for the Quarter Ended March 31, 2024 (Attachment B) is available on the Finance Department web page<sup>1</sup> 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 Third Quarter Debt Report focuses on the City's debt activities for the period ended March 31, 2024 and the following quarter ending June 30, 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 third quarter and anticipated in the fourth quarter (March 1, 2024 through June 30, 2024); and
- Current interest rate environment as of March 31, 2024 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 Management Division's collection efforts and summarizes the progress toward maintaining a

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

Return-on-Investment ratio of 5.0 to 1. The Q3 FY 2023-24 Return on Investment is 5.7 to 1, and fiscal year-to-date return on investment is 6.0 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 accounts 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 the 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 is 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 \$859,363.61, 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.

### **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.

### **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 Happy Hollow Park & Zoo and the Hammer Theater Center;
- Negotiated \$114,310 in insurance recoveries from builders risk insurers related to property losses at the San José-Santa Clara Regional Wastewater Facility; and
- Completed a property appraisal of the Central Service Yard complex.

### **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 May 16, 2024 and City Council meeting on June 4, 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 May 16, 2024 PSFSS Committee meeting and the June 4, 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:*

<b>Program</b>	<b>Finance Contact</b>	<b>Finance Division</b>	<b>Phone</b>
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

May 1, 2024

**Subject: Third Quarter Financial Reports for Fiscal Year 2023-2024**

Page 6

**ATTACHMENTS:**

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

Attachment B: Third Quarter Investment Report for the Quarter Ended March 31, 2024

Attachment C: Citywide Write-Off Report

COMMITTEE AGENDA: MAY 16, 2024

ITEM: (C)I.

FILE: CC 24-343

ATTACHMENT A

# **THIRD QUARTER FINANCIAL REPORT FISCAL YEAR 2023-2024**

**Public Safety, Finance and  
Strategic Support Committee**

**Prepared by the Finance Department  
May 1, 2024**



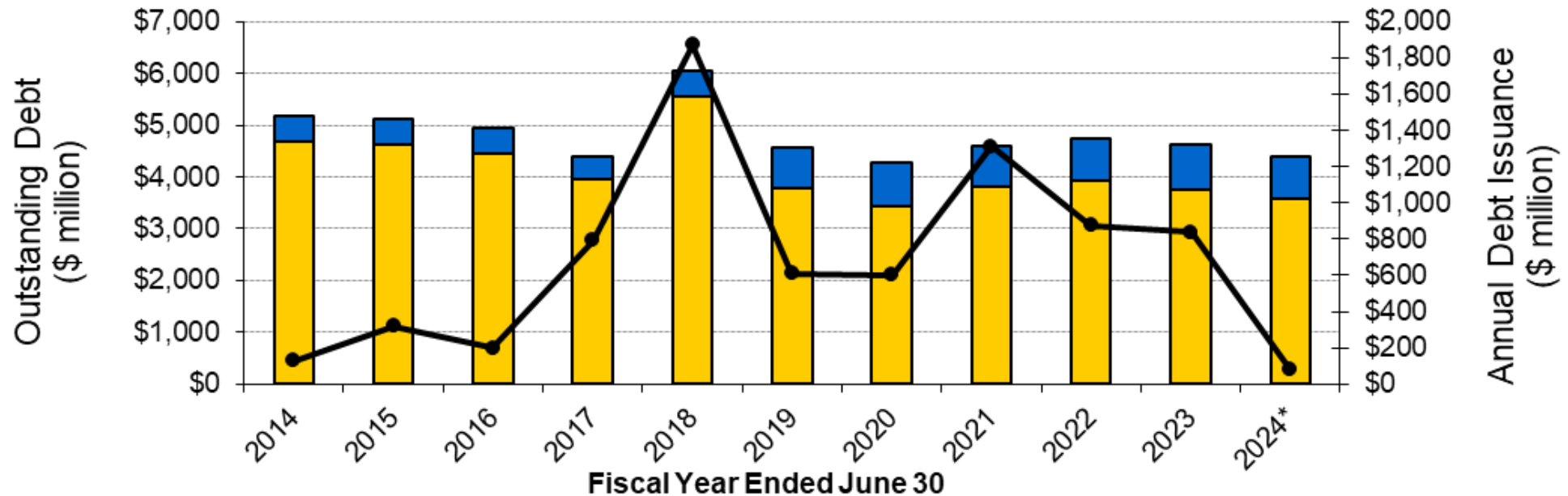


# **THIRD QUARTER DEBT MANAGEMENT REPORT FISCAL YEAR 2023-2024**



# OUTSTANDING DEBT ISSUED (CITY AND ALL AGENCIES)

Outstanding Debt as of March 31, 2024: \$4.4 Billion  
FY2023-24 Debt Issuance: \$90.8 Million



City and Related Entity Debt Outstanding

Conduit Debt Outstanding

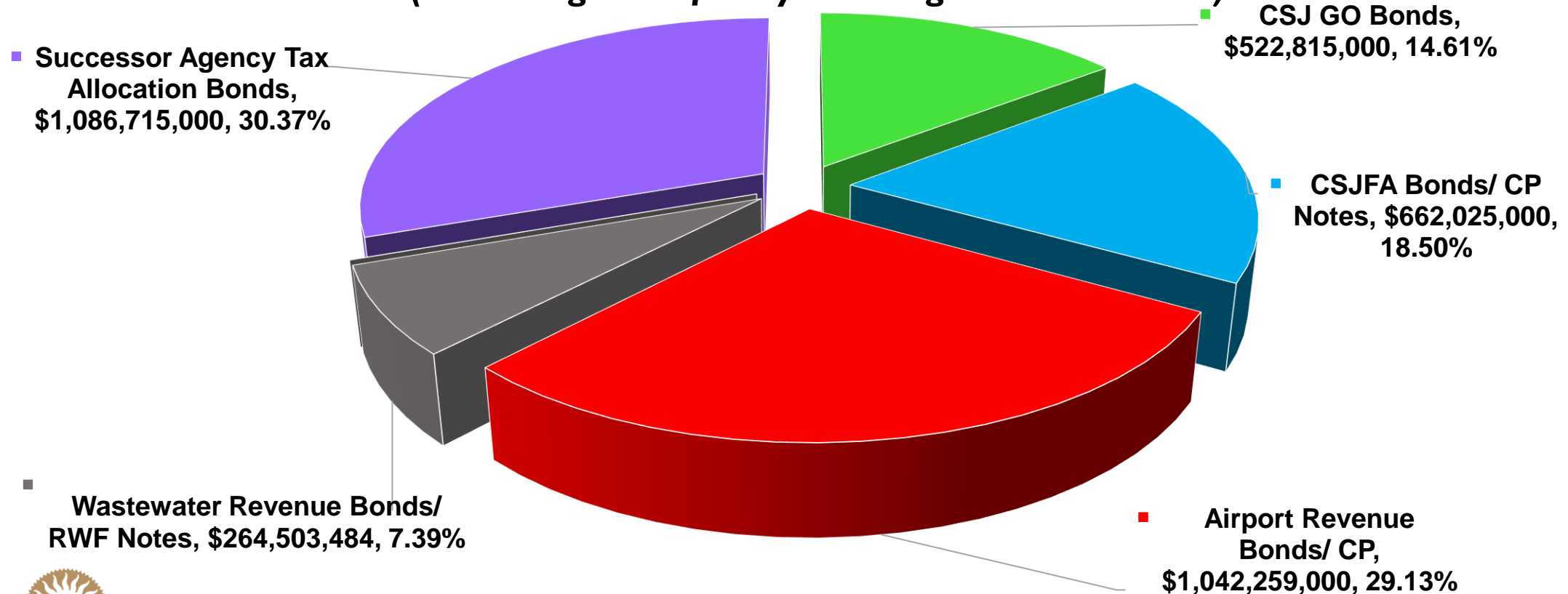
Annual Debt Issuance

\*YTD Debt Issuance



# DIRECT OUTSTANDING DEBT (CITY AND ALL AGENCIES)

**Outstanding Debt as of March 31, 2024: \$3.58 Billion**  
*(Excluding Multifamily Housing Revenue Bonds)*



# DEBT ISSUANCE (JANUARY – MARCH 2024)

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- Issued \$11.6 million in Airport Commercial Paper
- Pre-Issuance Activities
  - Airport Refunding Bonds, Series 2024A
  - Multifamily Housing Revenue Bonds
    - Preliminary discussions on 525 N. Capital and Kooser Apartments
  - SJCE Clean Energy Prepay Bonds
    - Held exploratory meetings with municipal advisors and Energy Department
    - Completed solicitation of Energy Prepay Counterparty Services RFP



# DEBT MANAGEMENT ACTIVITIES (JANUARY – MARCH 2024)

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- Reporting
  - CDIAC – Annual Debt Transparency Report (SB 1029)
  - Successor Agency Recognized Obligation Payment Schedule 2024-25
- Competed Arbitrage Rebate RFP solicitation and selected BLX Group LLC as the winning proposal
- Rating Surveillance
  - Completed Standard & Poor's (S&P) rating surveillance on the Airport. S&P reaffirmed the Airport's long-term ratings of "A" with Stable Outlook.



# UPCOMING DEBT ISSUANCE THROUGH JUNE 30, 2024

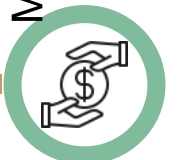
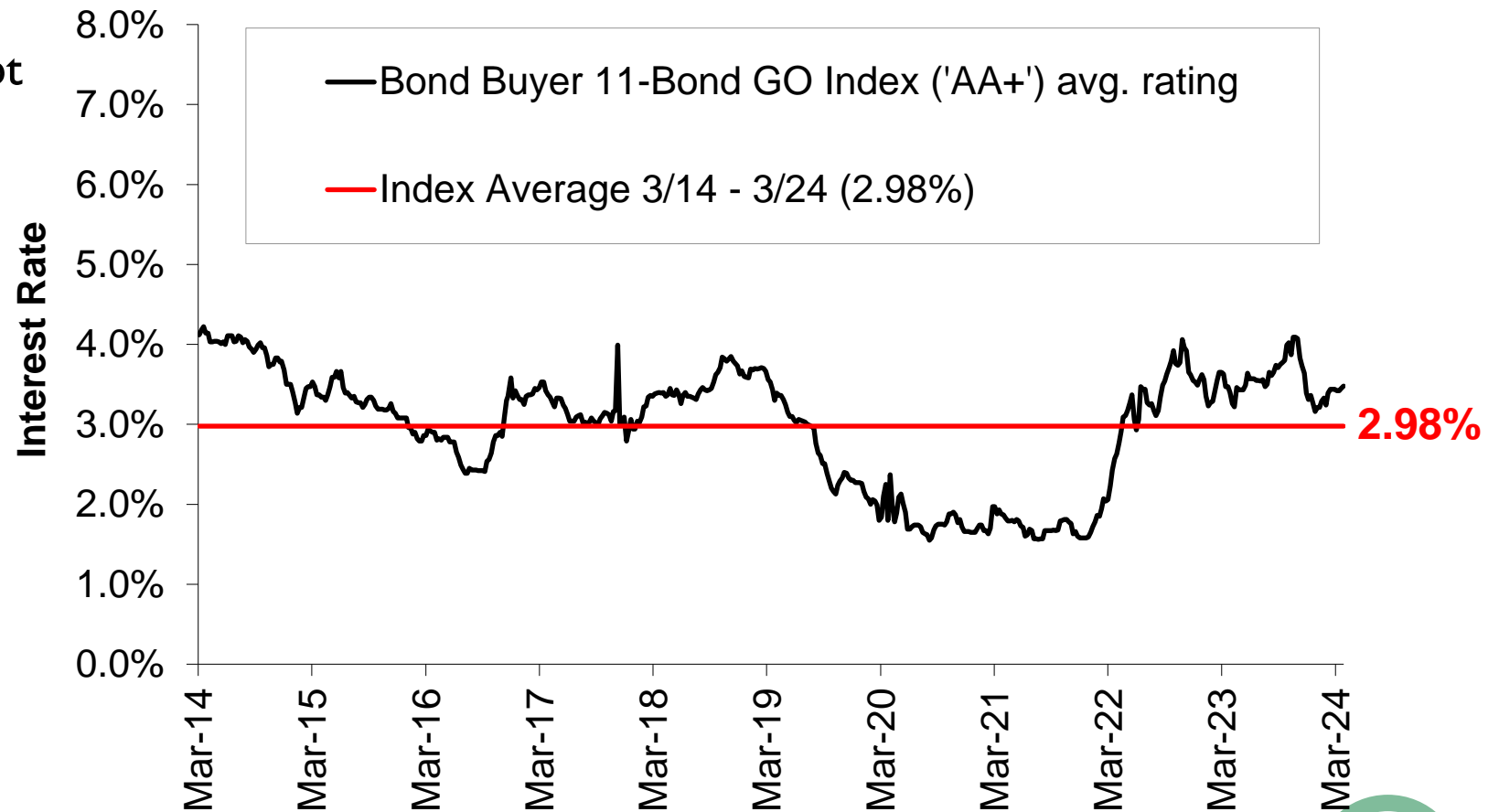
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- Close the issuance of 2024A Airport Revenue Refunding Bonds
- Regional Wastewater Facility Credit Facility Withdrawal
  - \$40.0 million scheduled in April 2024
- Commercial paper issuance and remarketing for both the Airport and City of San Jose Financing Authority (CSJFA)
- Clean Energy Prepay Bonds
  - Finalize the financing schedule and launch financing process



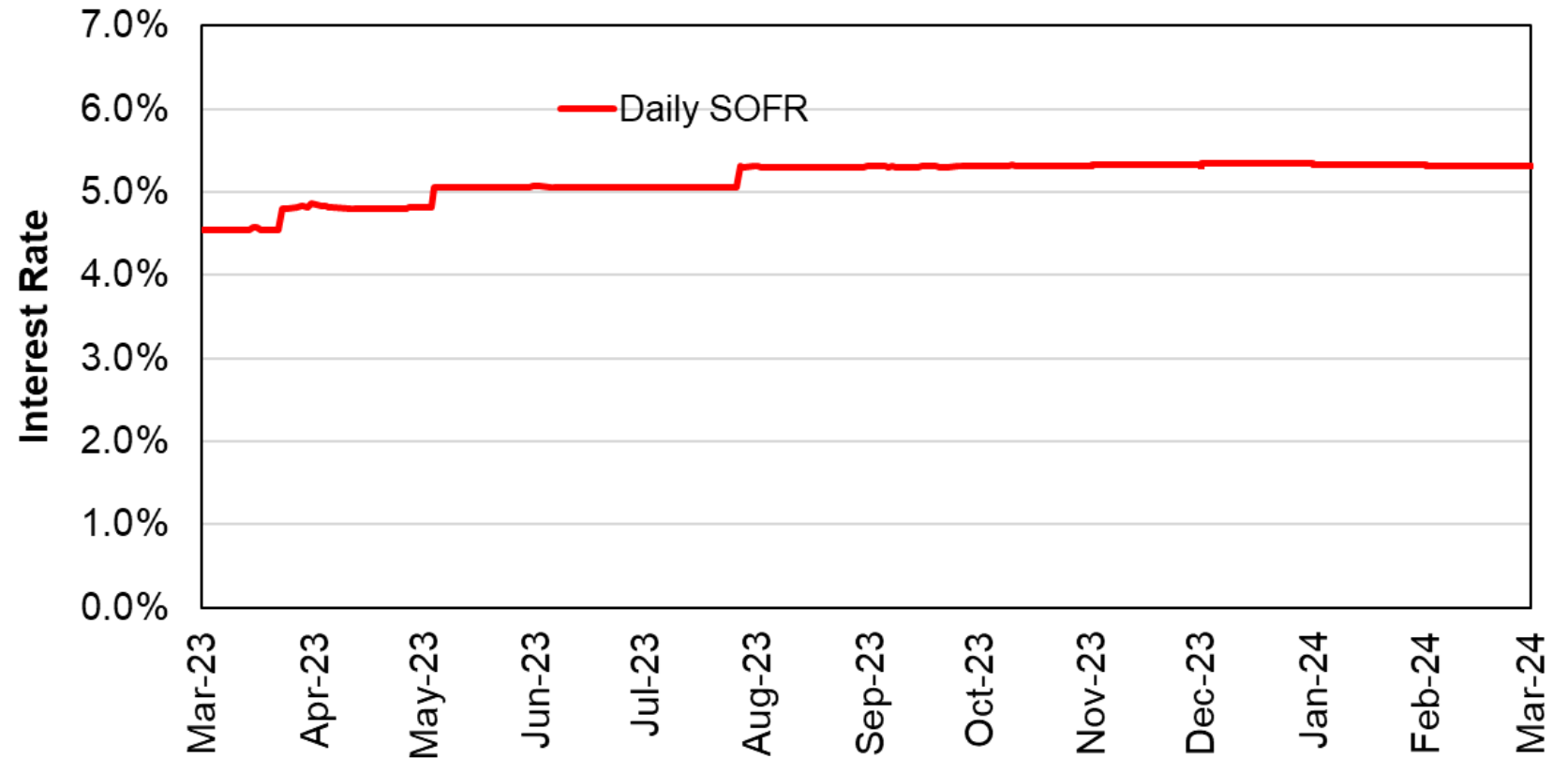
# BOND BUYER GO BOND YIELD INDEX

10-year history of higher rated (“AA+”) General Obligation debt (20-year term) yield averaged 2.98% and is currently at 3.66% (as of 4/11/2024).



# SECURED OVERNIGHT FINANCING RATE

- The Daily SOFR interest rate is currently 5.33% (as of 4/8/2024).
- The graph shows the increase in variable SOFR interest rates over the past 12 months.
- 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
<b>Issuer Rating</b>	Aa1 (stable)	AA+ (stable)	AA+ (stable)
<b>General Obligation Bonds</b>	Aa1 (stable)	AA+ (stable)	AAA (stable)
<b>Lease Revenue Bonds (Essential Assets)</b>	Aa2 (stable)	AA (stable)	AA (stable)
<b>Lease Revenue Bonds (Less Essential Assets)</b>	Aa3 <sup>[1]</sup> (stable)	AA (stable)	AA- <sup>[2]</sup> (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)
<b>San José Airport Bonds</b>	A2 (stable)	A (stable)	A (stable)	N/A
<b>Wastewater Revenue Bonds</b>	N/A <sup>[1]</sup>	AAA (stable)	AAA (stable)	AAA <sup>[2]</sup> (stable)
<b>SARA Senior Tax Allocation Bonds</b>	N/A	AA (stable)	AA+ (stable)	N/A
<b>SARA Subordinate Tax Allocation Bonds</b>	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.



# **THIRD QUARTER INVESTMENT MANAGEMENT REPORT FOR FISCAL YEAR 2023-2024**



# INVESTMENT POLICY

## (COUNCIL POLICY 1-12)

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- 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 5, 2024
- Investment Program is audited semi-annually for compliance purposes



# INVESTMENT OBJECTIVES & REPORTING

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- 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

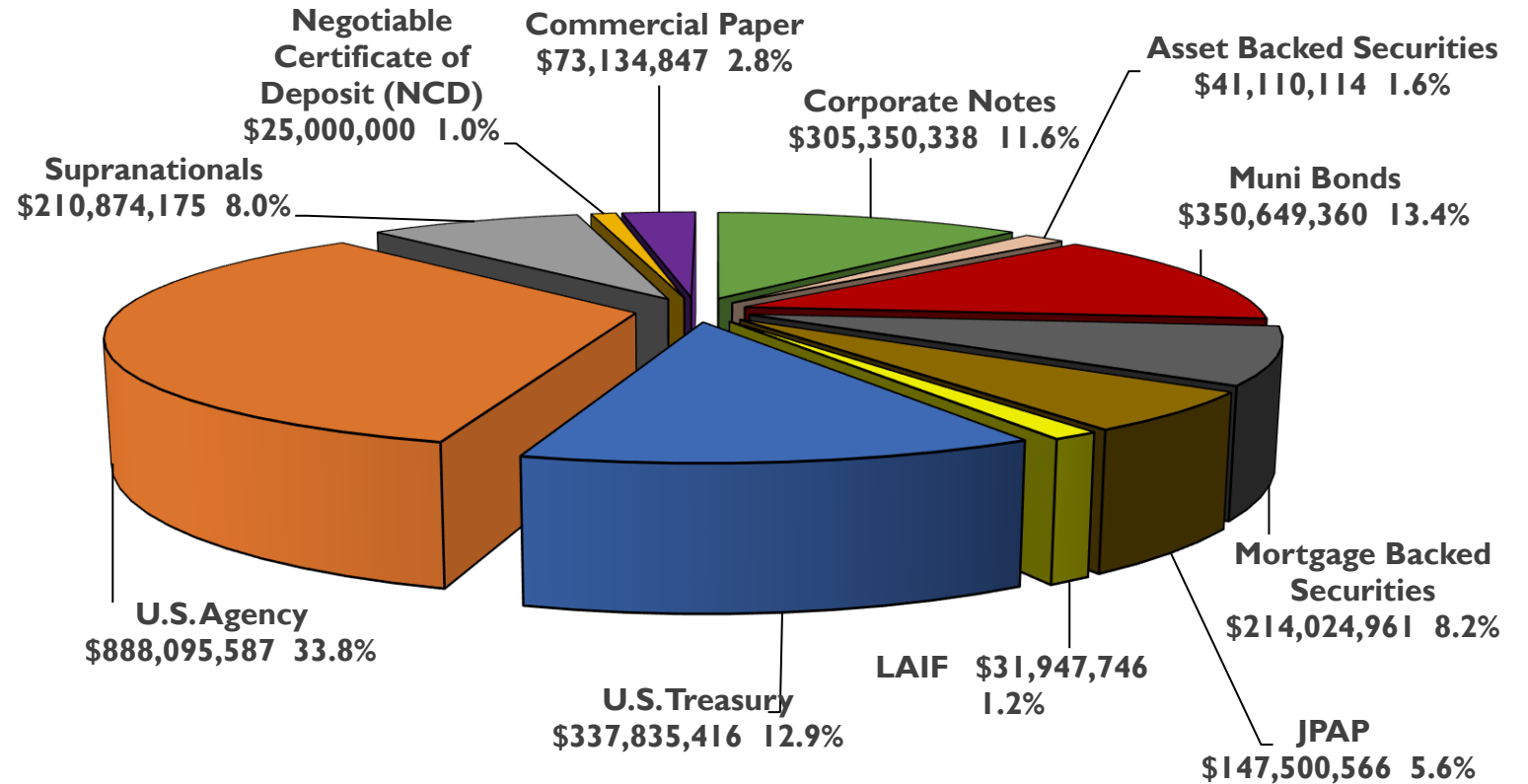
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Size of Total Portfolio	\$2,625,523,109
Earned Interest Yield	3.454%
Weighted Average Maturity	563 days
Fiscal Year-to-Date Net Income Recognized	\$61,678,740
Exceptions to the City Investment Policy this Quarter	None



# PORTFOLIO INVESTMENTS

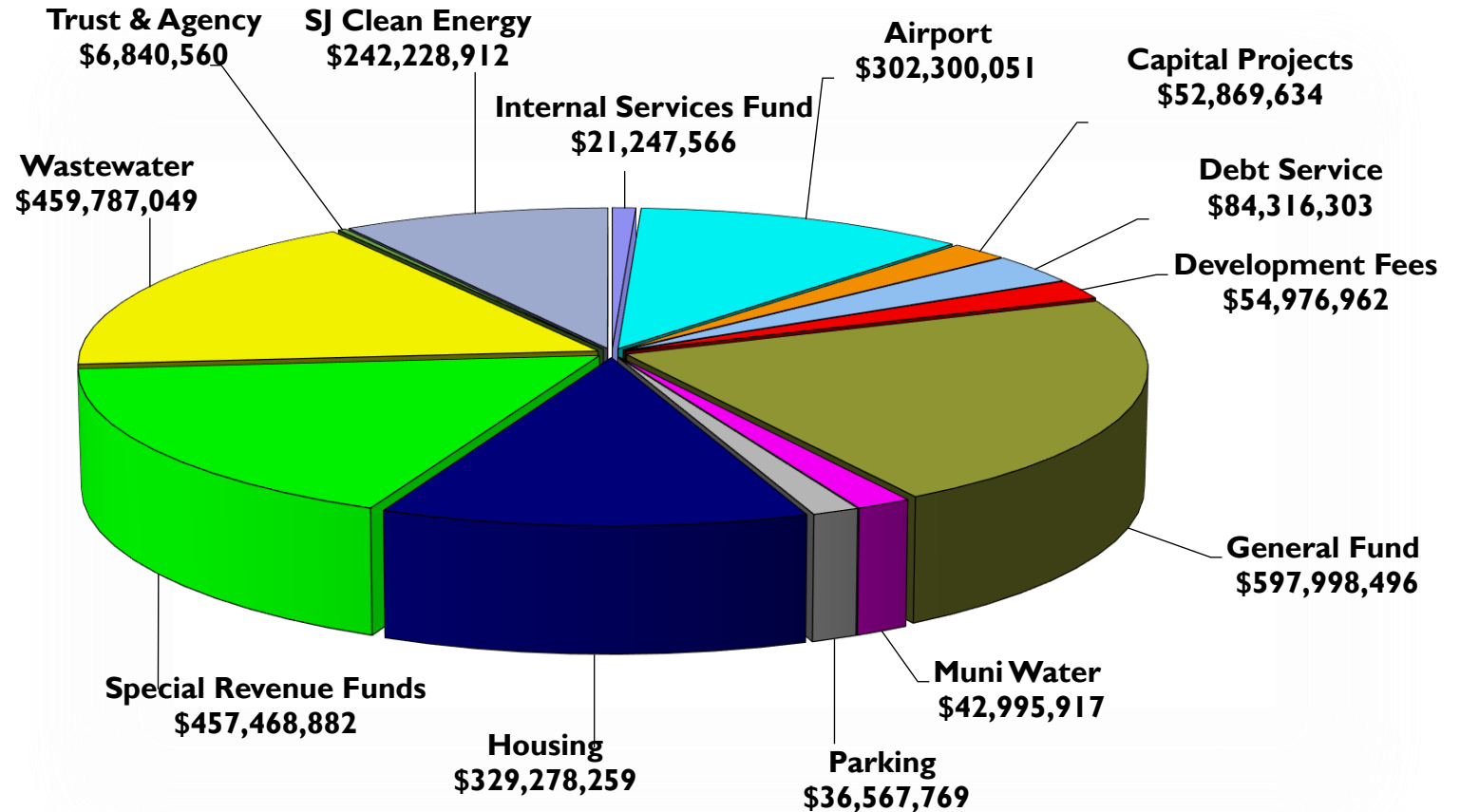
Total Investment Portfolio:  
\$2,625,523,109





# INVESTMENTS BY FUND

The \$598 million in the General Fund presented includes \$528,642,316 of General Fund monies, as well as \$69,356,180 in other, separately tracked general funds, such as the Depositor Fund, Developer Fees and other smaller funds and reserves.



# GENERAL FUND BALANCE

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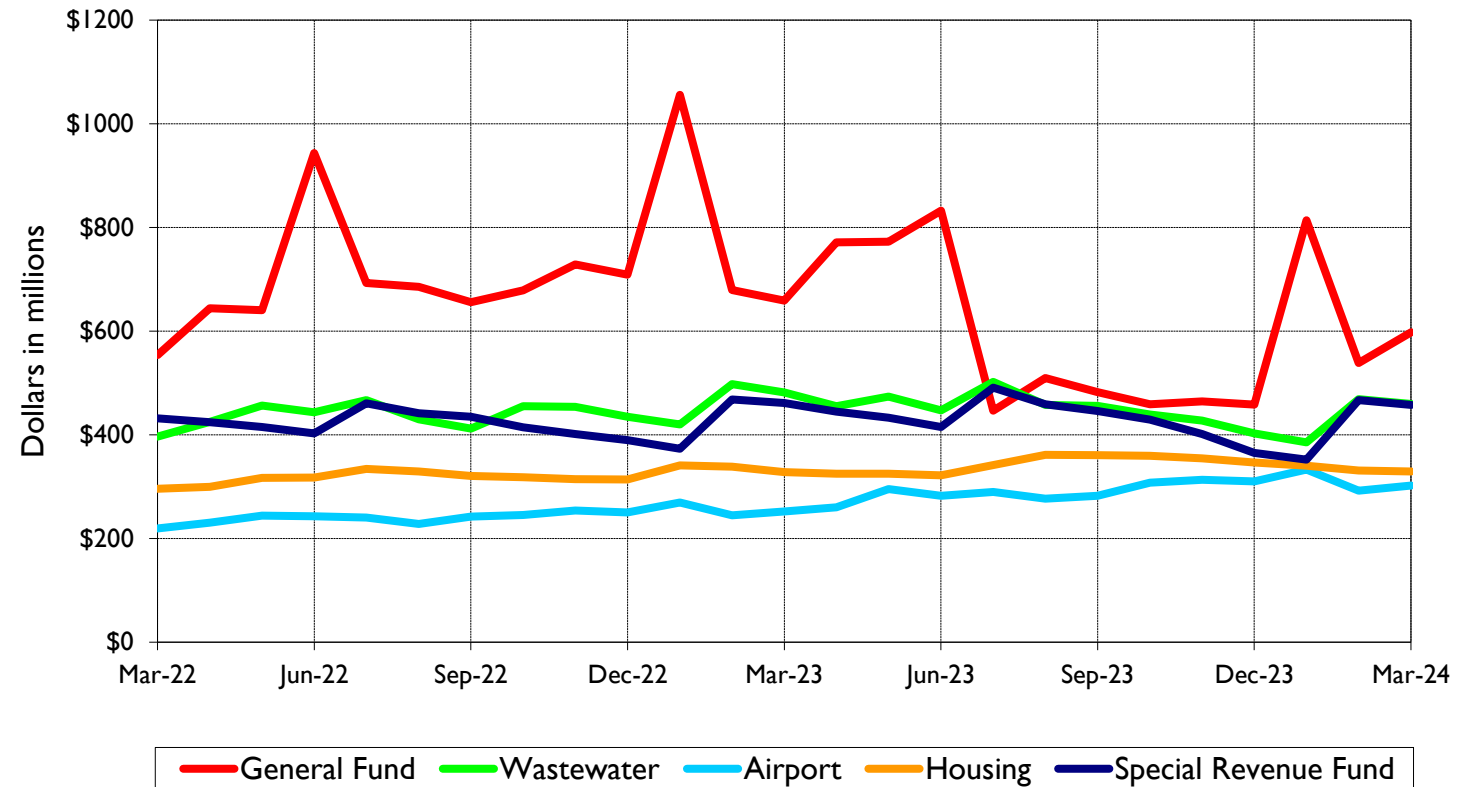
- General Fund balances increased by \$140 million with the receipt of property tax in January and ended with a balance of \$598 million as of March 31, 2024. General Fund balances usually peaks during the months of January and June, when the bulk of property taxes are received; declines in the summer 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

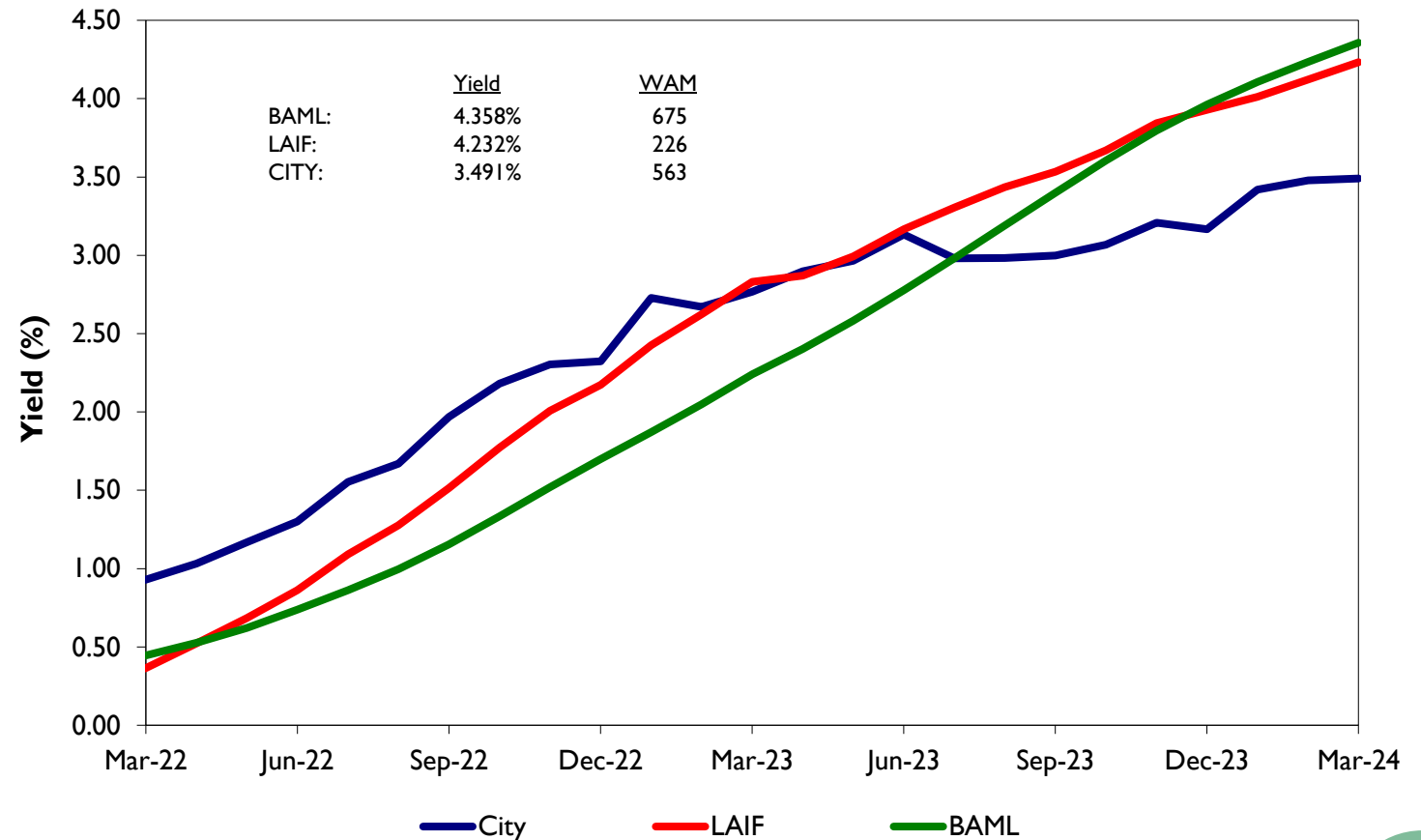
## (BY SELECT FUNDS)

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



# BENCHMARK COMPARISONS

- City refers to City's 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.
- City's Portfolio exceeding assumed 2.75% included in FY23-24 budget



# INVESTMENT STRATEGY

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- 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



# **THIRD QUARTER REVENUE MANAGEMENT REPORT FOR FISCAL YEAR 2023-2024**



# REVENUE MANAGEMENT PROGRAMS

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- 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.



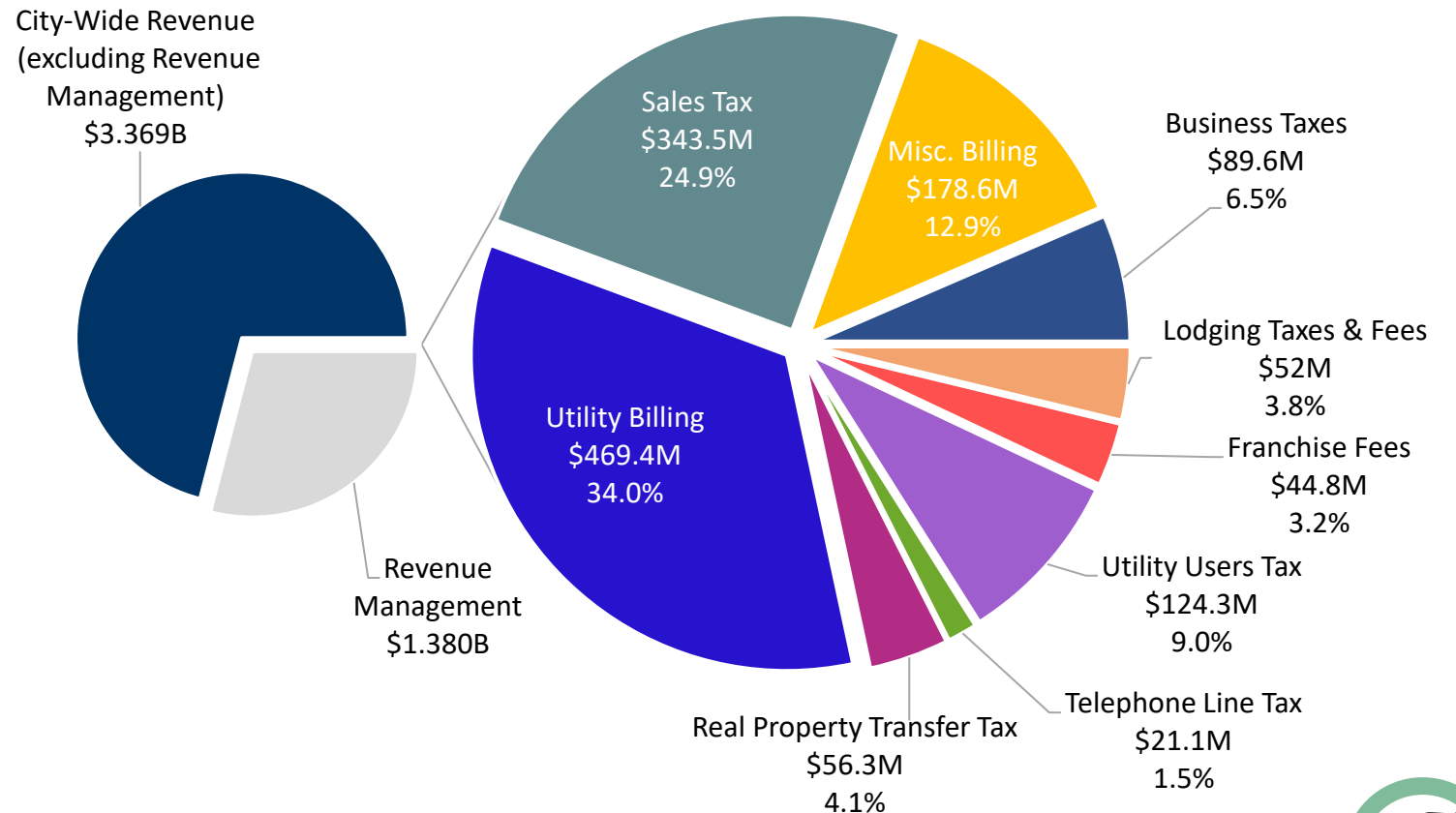
# REVENUE MANAGEMENT PORTFOLIO

## FY 2022-23 REVENUE (\$ IN MILLIONS)

Total Revenue: \$4.749B

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

(Graph is updated annually)



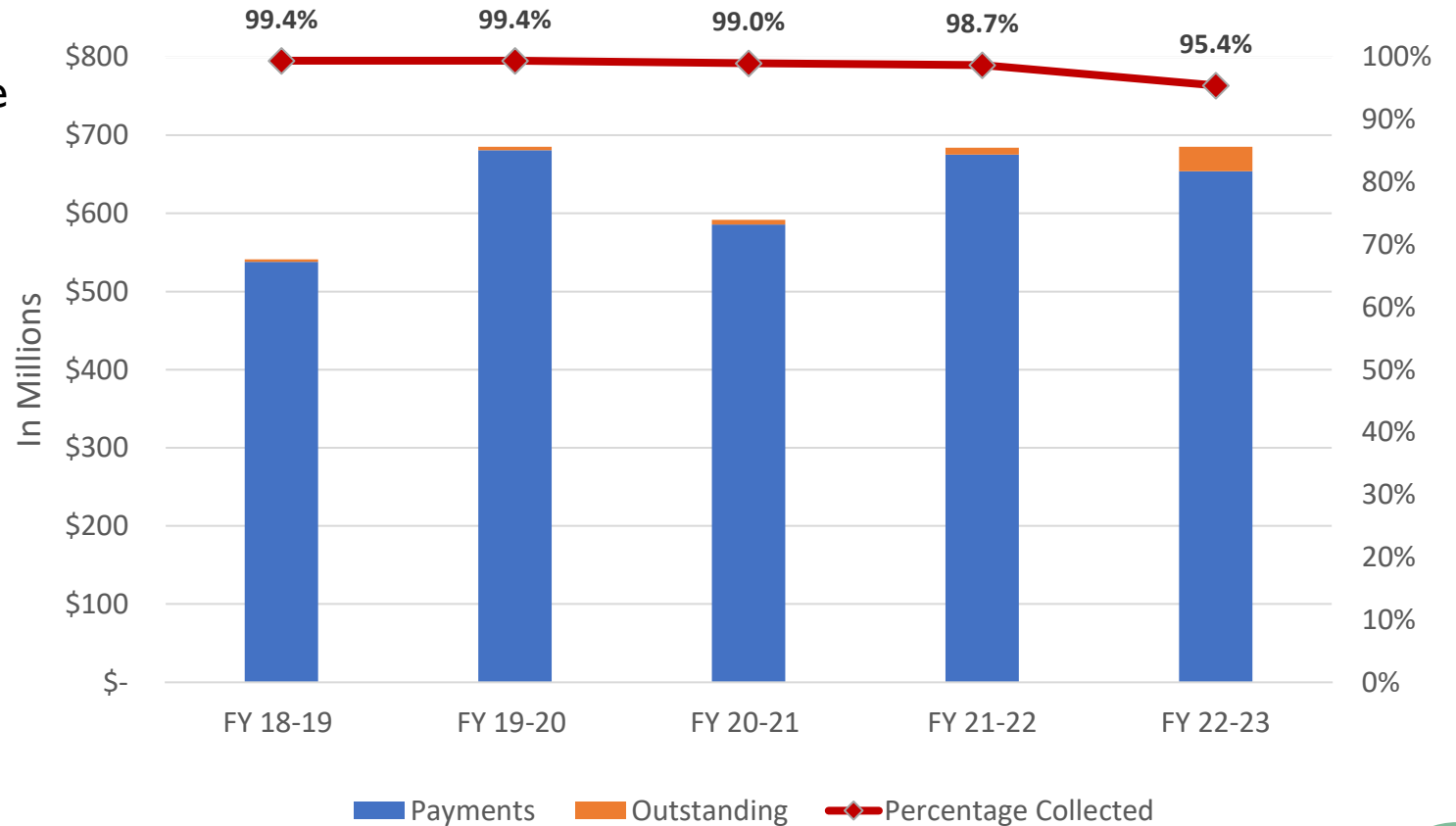


# INVOICING AND PAYMENTS

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

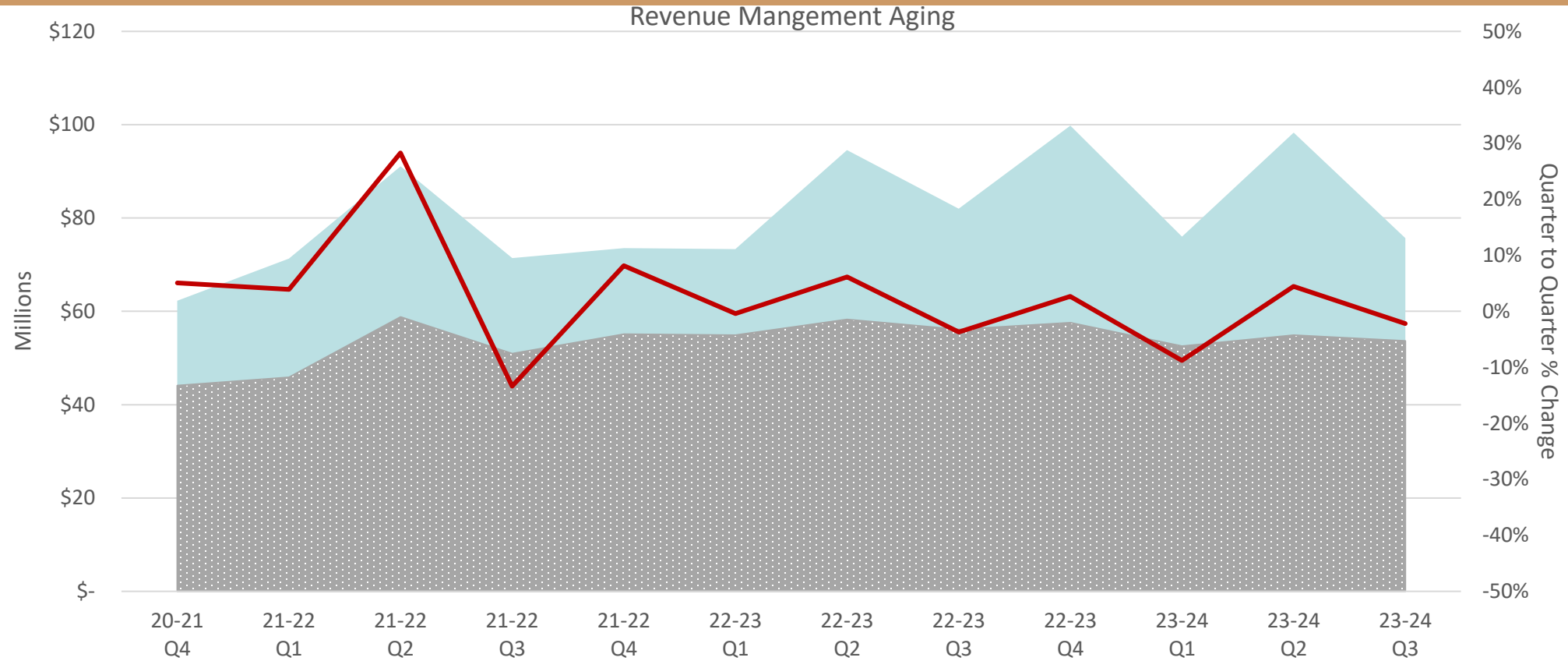
Includes invoices billed through the Business Tax System, the centralized Accounts Receivable system, and the Utility Billing System.

(Graph is updated annually)



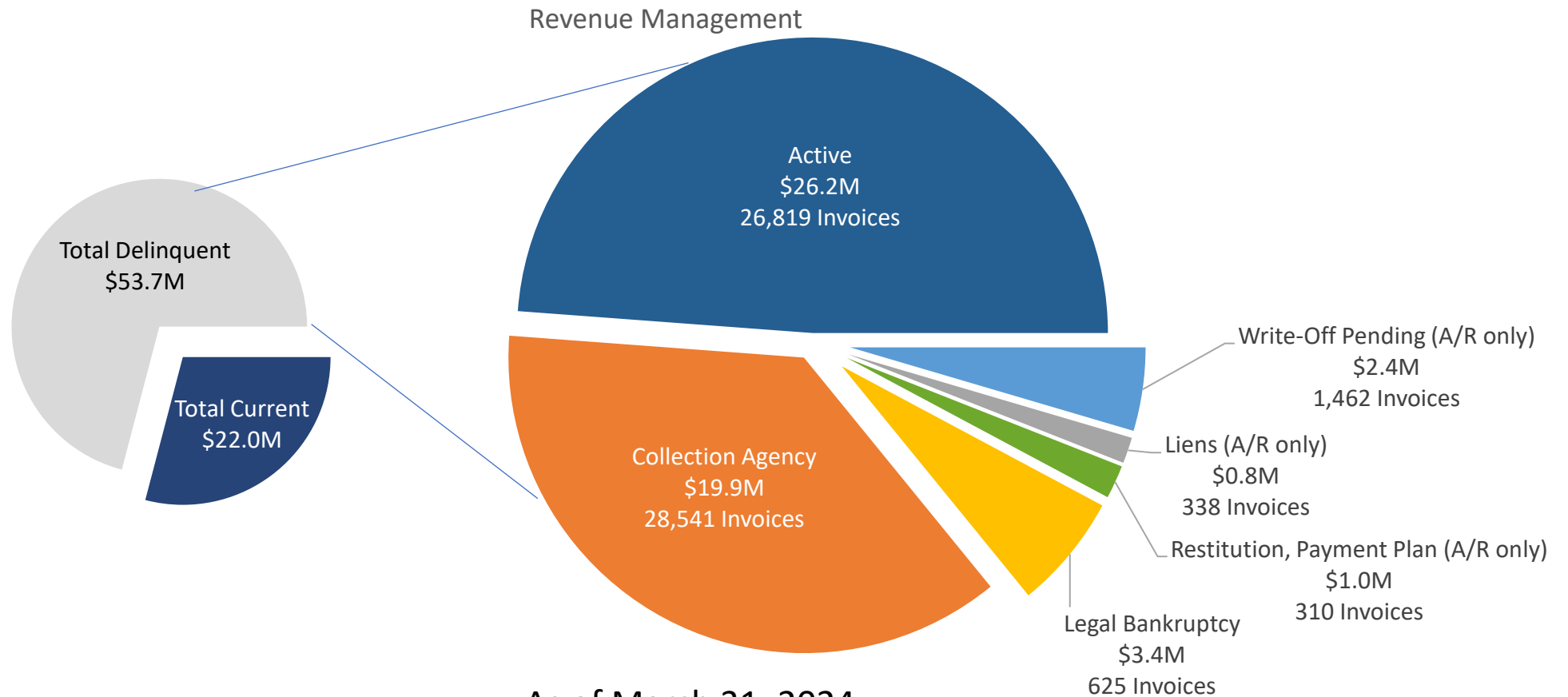
# OUTSTANDING RECEIVABLES

## THREE-YEAR HISTORY (Q4 FY 2020-21 To Q3 FY 2023-24)



# FY 2023-24 Q3 DELINQUENT RECEIVABLES

## COLLECTION STATUS SUMMARY (\$ IN MILLIONS\*)

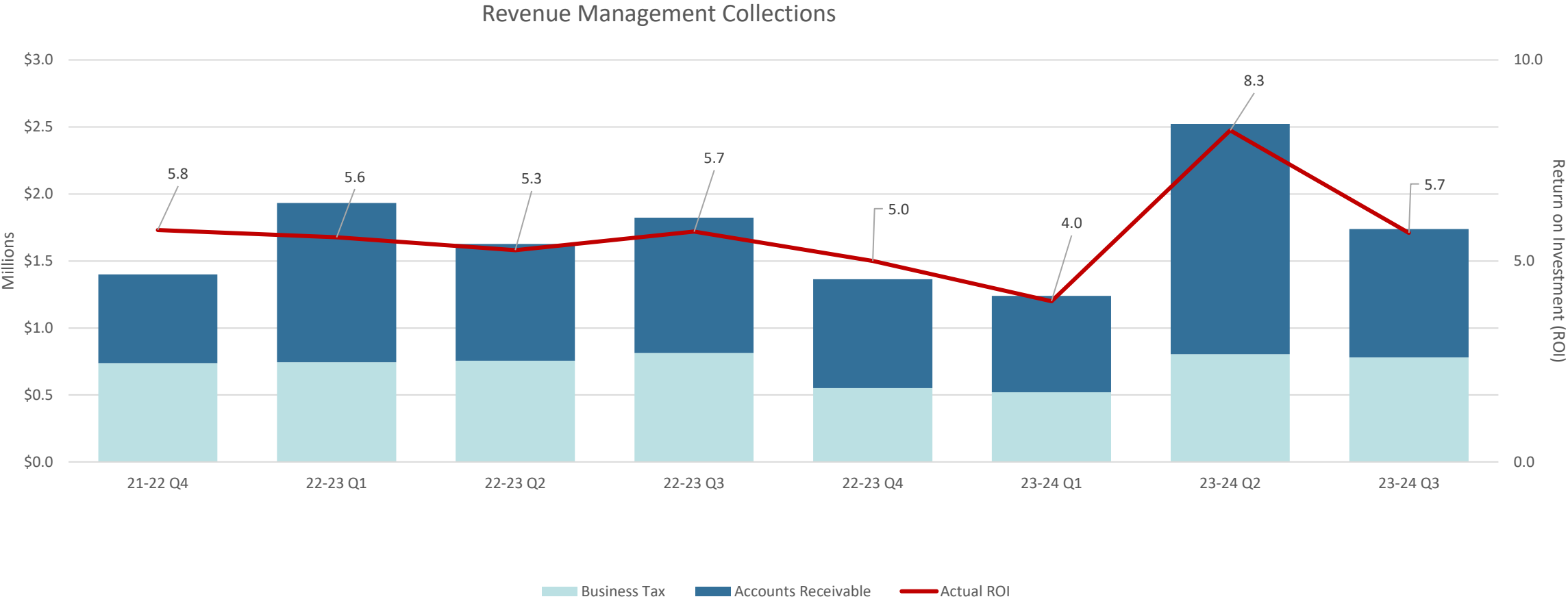


\*Rounded



# COLLECTIONS & RETURN ON INVESTMENT

## REVENUE MANAGEMENT COLLECTIONS (Q4 FY 2021-22 To Q3 FY 2023-24)



# REVENUE COMPLIANCE AUDIT RECOVERY

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- Revenue Compliance and Monitoring conducts cyclical tax and fee audits for a variety of programs (e.g., Sales and Use Tax, Hotel Taxes/Lodging Fees, Utilities, Telecommunications, and Cannabis).
- In Q3, Revenue Compliance and Monitoring recovered a one-time audit finding of over \$1M from a single telecommunications taxpayer, due to taxpayer under-remittance.



# COLLECTION AND WRITE-OFF PROCESS

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## Delinquency Notifications Sent to Debtor

- 30 Day Notice, 60 Day Notice, Final Notice

## Collection Agency Referral Analysis

- Cost-benefit analysis of staff time vs. receivable amount
- City's ability to collect through alternative means
- Type of service billed or receivable amount

## Analysis for Write-Off

- Collection efforts exhausted
- Debtor has no assets, filed bankruptcy, expiration of statute, deceased, incarcerated, or “skipped”



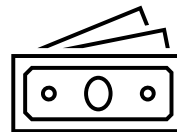
# **THIRD QUARTER PURCHASING AND RISK MANAGEMENT REPORT FOR FISCAL YEAR 2023-2024**



# PURCHASING PROGRAM

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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

## THIRD QUARTER FY2023-24

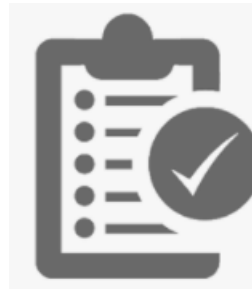
PROCUREMENT TYPE	THIRD QUARTER TRANSACTIONS	FISCAL YEAR TO DATE
PROCUREMENT SOLICITATIONS COMPLETED (RFX)	26	85
PURCHASE ORDERS AND PURCHASE ORDER ADJUSTMENTS ISSUED	442	1,564
NEW AGREEMENTS NEGOTIATED AND EXECUTED	3	11
AMENDMENTS, CHANGE ORDERS, SERVICE ORDERS, OPTIONS EXECUTED	28	84
COUNCIL MEMORANDA ISSUED	13	47
PURCHASE ORDER & CONTRACT DOLLARS PROCURED	\$97,847,546	\$387,576,489



# RISK MANAGEMENT PROGRAM

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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

## FY2023-24, THIRD QUARTER

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Transaction Type	Third Quarter Transactions	Fiscal Year to Date
Request for Contract Insurance Specifications	329	933
Request for Insurance Compliance Review	156	515
Request for Letters of Self-Insurance	23	62
Subrogation Dollars Billed to Responsible Third Parties	\$85,334	\$428,537
Council and Committee Memorandums Issued	0	2



# OTHER THIRD QUARTER RISK MANAGEMENT ACCOMPLISHMENTS

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- Other highlights include:
  - Facilitated property loss prevention visits at the Happy Hollow Park & Zoo and the Hammer Theater Center
  - Completed property appraisal of the Central Service Yard complex
  - Negotiated \$114,310 in insurance recoveries from builder's risk insurers related to property losses at the San Jose-Santa Clara Regional Wastewater Facility



# RECOMMENDATION

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- (1) Accept the Third Quarter (period ended March 31, 2024) 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 Third Quarter Financial Reports for Fiscal Year 2023-2024 to the June 4, 2024 City Council meeting for full adoption; and
- (3) Forward recommendation to the City Council for the June 4, 2024 City Council meeting to adopt a resolution authorizing the Director of Finance to write-off uncollectible debts in an amount up to \$859,363.61.





# Memorandum

**TO:** HONORABLE MAYOR  
AND CITY COUNCIL

**FROM:** Rick Bruneau

**SUBJECT: INVESTMENT REPORT FOR  
THE QUARTER ENDED  
MARCH 31, 2024**

**DATE:** May 1, 2024

Approved

Date

5/8/2024

Transmitted herewith is the City Investment Report for the quarter ended March 31, 2024. To meet the reporting requirements set forth in the City of San José Investment Policy, an electronic version of this report will be posted on the City's website at <https://www.sanjoseca.gov/your-government/departments-offices/finance/reports/-folder-450> and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street, San José.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on May 16, 2024 and will be agendized through the PSFSS Committee for review by the full City Council on June 4, 2024.

Summary of portfolio performance and compliance for quarter ended March 31, 2024:

- **Size of total portfolio:** \$2,625,523,109
- **Earned income yield:** 3.454%
- **Weighted average days to maturity:** 563
- **Fiscal year-to-date net interest earnings:** \$61,678,739.85
- No exceptions to the City's Investment Policy during this quarter

During the quarter, the City's external auditor, Macias, Gini, & O'Connell LLP, evaluated the City's investment program for the six-month period ended December 31, 2023. The Independent Accountant's Report on Applying Agreed-Upon Procedure is included herewith. The report noted no exceptions to the Investment Policy.

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

/s/

RICK BRUNEAU  
Director of Finance

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**INVESTMENT REPORT FOR  
THE QUARTER ENDED  
MARCH 31, 2024**



Prepared by  
Finance Department  
*Debt and Treasury Management Division*

Rick Bruneau  
*Director of Finance*



**Investment Report for  
The Quarter Ended  
March 31, 2024**

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

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**CITY OF SAN JOSE  
INVESTMENT REPORTS FOR  
THE QUARTER ENDED MARCH 31, 2024  
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May 1, 2024

HONORABLE MAYOR and CITY COUNCIL

**INVESTMENT REPORT FOR THE QUARTER ENDED MARCH 31, 2024**

I am pleased to present this report of investment activity for the quarter ended March 31, 2024, in compliance with the reporting requirements set forth in the City of San José Investment Policy. The report presents information in the following major categories: Portfolio Statistics, Portfolio Performance, Compliance Reporting Requirements, Investment Trading Activity, and Investment Strategy.

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

<b>INVESTMENT SUMMARY</b>			
<b>For the Quarter Ended</b>	<b>March 31, 2024</b>	<b>December 31, 2023</b>	<b>March 31, 2023</b>
<b><u>Total Portfolio</u></b>			
Portfolio Value <sup>(1) (2)</sup>	\$2,625,523,109	\$2,385,783,590	\$2,681,321,553
Earned Interest Yield	3.454%	3.106%	2.645%
Dollar-weighted average yield			
Purchases	5.161%	5.365%	4.716%
Maturities	3.720%	3.140%	2.325%
Called Securities	5.297%	5.432%	1.350%
Weighted avg. yield at end of period	3.491%	3.166%	2.768%
Weighted avg. days to maturity	563	682	570

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

<sup>2</sup> Total excludes bond proceeds held by trustees for the City of San José (\$336,295,433).

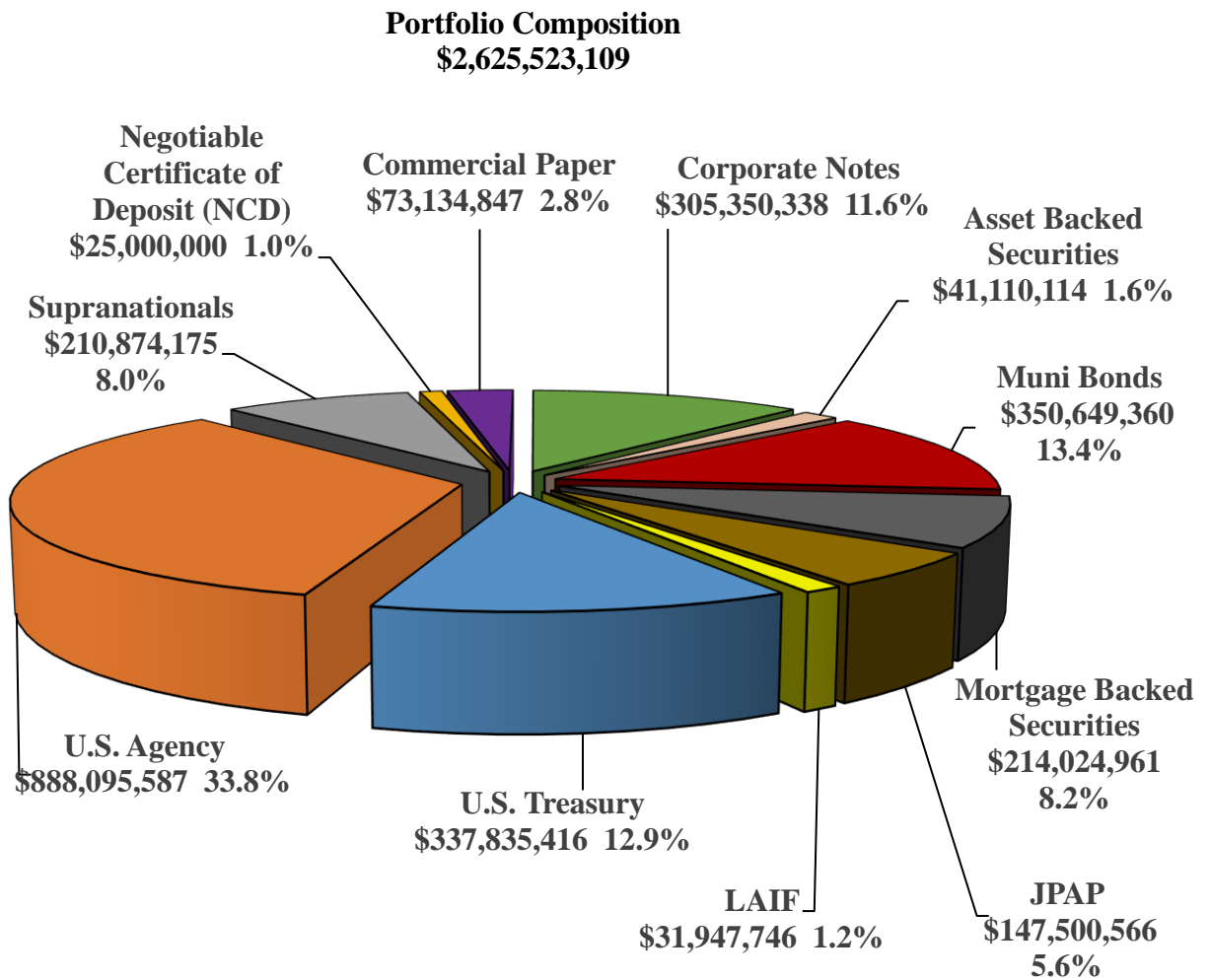
## **PORTFOLIO STATISTICS**

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

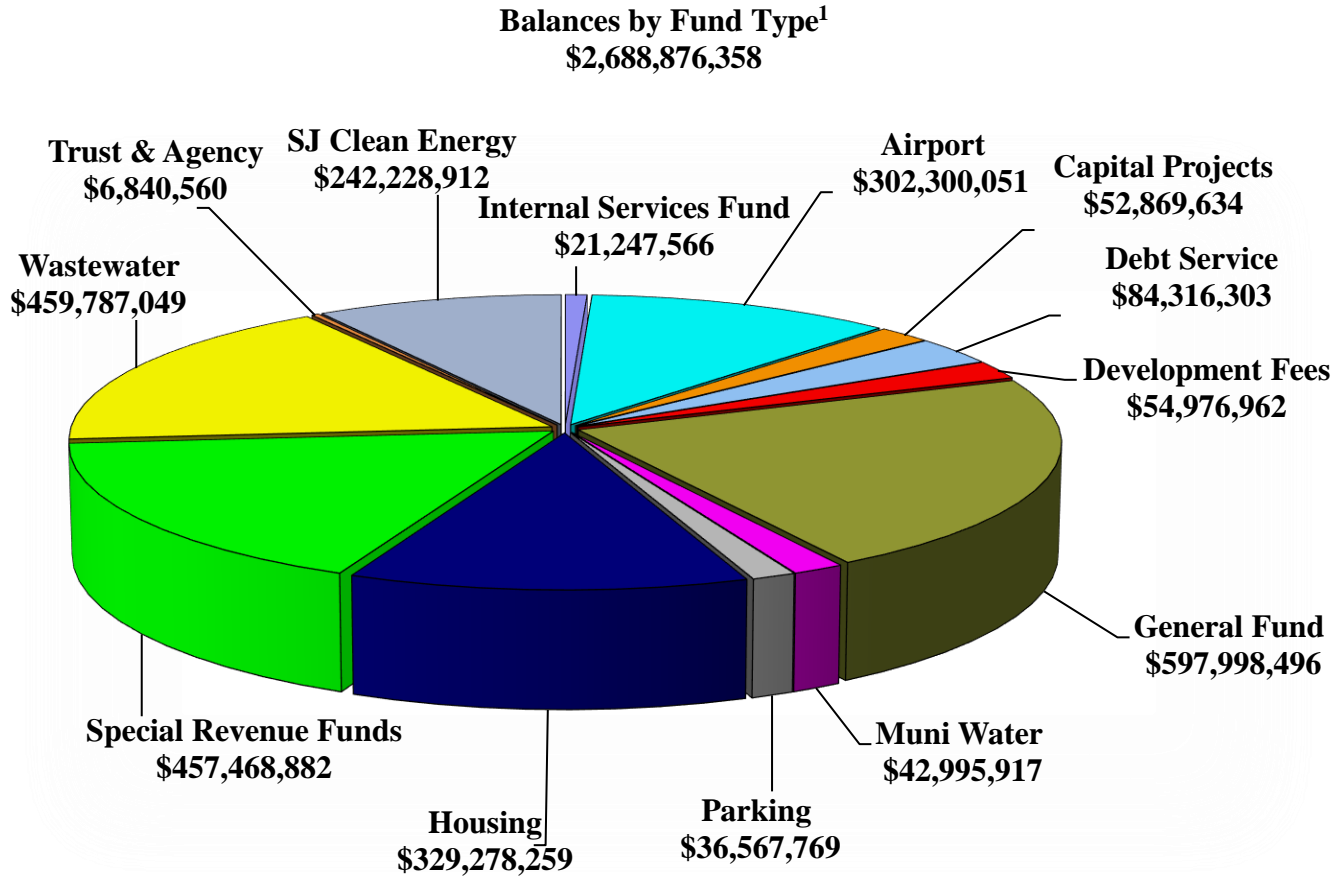
### **Portfolio Composition**

Within this section are snapshots of the City's total investment portfolio as of March 31, 2024.

The first graph shows the portfolio composition by investment type.



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



Portfolio Balance	\$2,625,523,109
General Banking Balance	4,943,781
Deposit-in-Transit, Outstanding Checks <sup>2</sup>	<u>58,409,468</u>
Total Balances per FMS	\$2,688,876,358

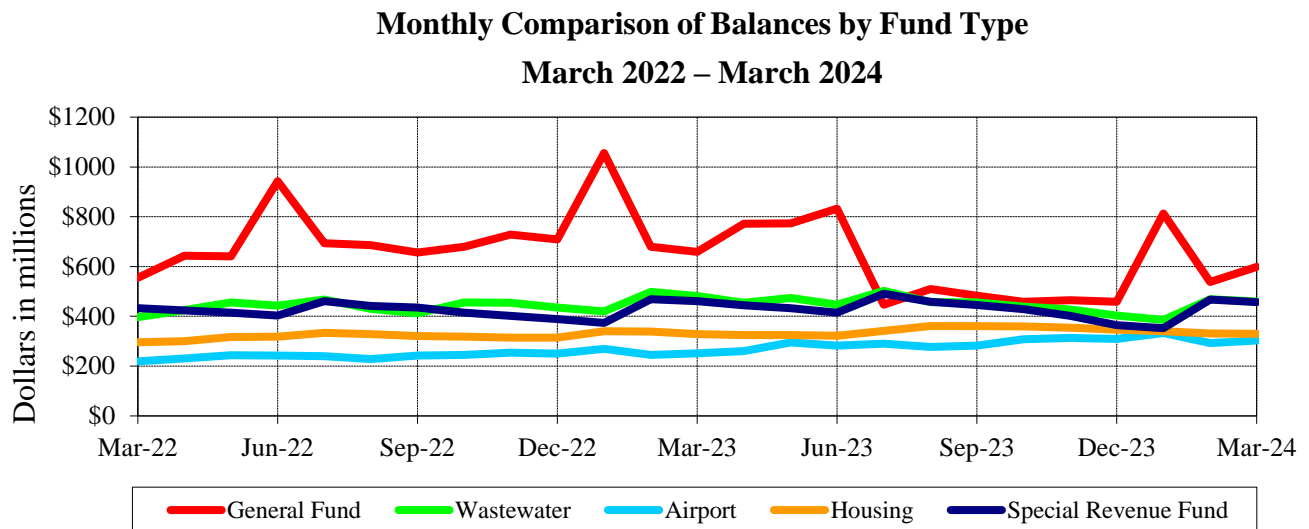
<sup>1</sup> General Fund includes \$528,642,316 of General Fund (Fund 001) as well as \$69,356,180 of other General Fund funds which are separately tracked including the Depositor Fund, Developer Fees, and other smaller funds and reserves.

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

### **General Fund Balances**

The General Fund balances increased by \$140 million with the receipt of property tax in January and ended with a balance of \$598 million as of March 31, 2024. General Fund cash balances usually peak during the months of January and June, when the bulk of property taxes are received, and decline in the summer months due to retirement prefunding, debt service payments and operational expenditures.

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



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

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

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

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

As of March 31, 2024, SARA reported cash balances as outlined in the table below:

<b>SARA CASH SUMMARY</b>	
	<b><u>Pledged for Bond/Enforceable Obligations</u></b>
LAIF	\$551,443
Wells Fargo General Account:	\$122,271
Wilmington Trust Funds	<u>\$56,150,933</u> (A)
<b>TOTAL</b>	<u><u>\$56,824,647</u></u>
(A) Funds restricted for tax allocation bond debt service payments	

## **PORTFOLIO PERFORMANCE**

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

<b>TOTAL PORTFOLIO INCOME RECOGNIZED</b>			
	<b>Accrual Basis</b>		
<b>Total Portfolio</b>	<b>March 31, 2024</b>	<b>December 31, 2023</b>	<b>March 31, 2023</b>
<b><u>Quarter-End</u></b>			
Total interest earnings	\$22,520,880	\$19,230,825	\$17,787,711
Realized gains (losses)	<u>\$75,372</u>	<u>\$78,024</u>	<u>\$93</u>
Total income recognized	<u>\$22,596,252</u>	<u>\$19,308,849</u>	<u>\$17,787,804</u>
<b><u>Fiscal Year-to-Date</u></b>			
Total interest earnings	\$61,425,998	\$38,905,118	\$42,335,137
Realized gains (losses)	<u>\$252,742</u>	<u>\$177,370</u>	<u>(\$17,688)<sup>1</sup></u>
Total income recognized	<u>\$61,678,740</u>	<u>\$39,082,488</u>	<u>\$42,317,449</u>

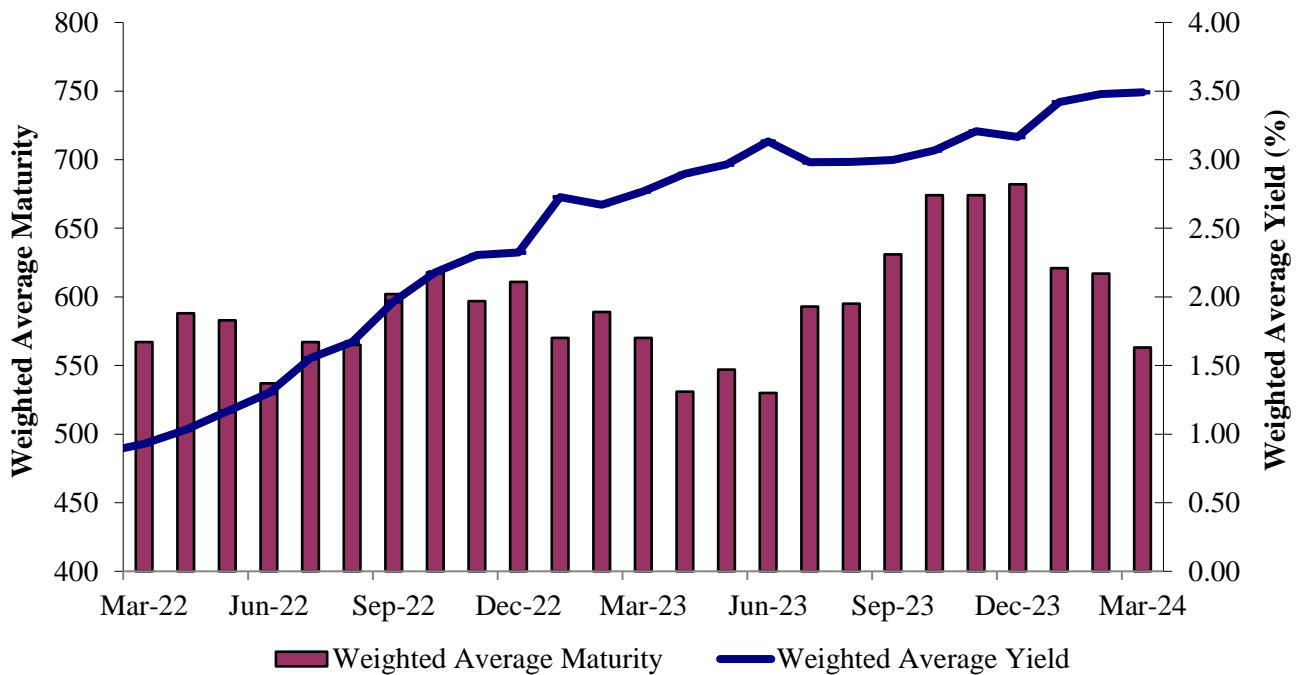
<sup>1</sup> Realized losses are attributed primarily to CUSIP 594918BH6 (Microsoft Corp 2.65% due 11/03/2022) for \$17,815.05, which was purchased at a premium price of 101.74% and called prior to maturity at par (100%). Security premiums are amortized to maturity. When a security is called prior to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



**Yield and Maturity Trend**

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

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



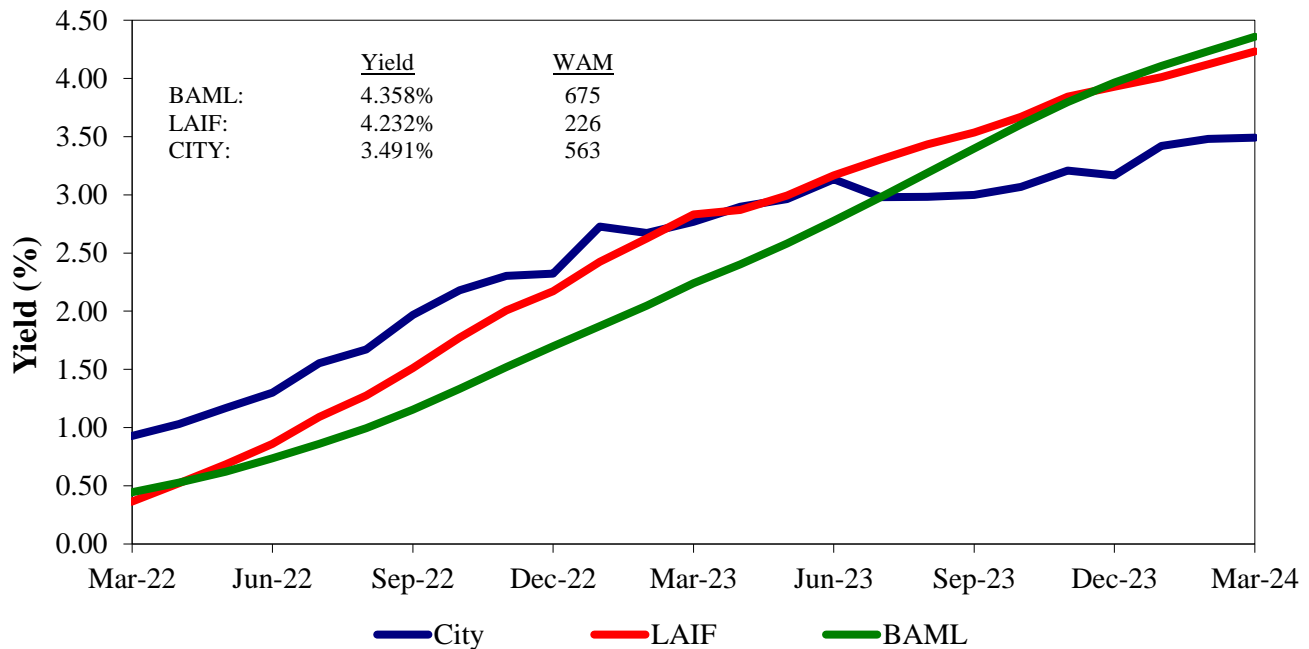
The Portfolio's WAM decreased from 682 days on December 31, 2023, to 563 days on March 31, 2024. The weighted average yield increased from 3.166% on December 31, 2023, to 3.491% on March 31, 2024.

The Federal Reserve elected to leave short-term interest rates unchanged at the first two Federal Open Market Committee (FOMC) meetings of 2024. Fed policymakers have yet to reach a level of confidence that inflation is cooling to its 2.00% target rate and believe it is too soon to start cutting interest rates. Market participants assess that the Fed may begin cutting rates in the latter half of 2024 as inflation has declined over the past year but remains above the 2.00% target level. The 10-year benchmark Treasury has increased from 3.88% on December 29 to 4.20% on March 28. Despite the rise in rates, \$84.5 million in investments were called prior to maturity. Staff made near-term investments to match anticipated cash outflows. New investments were purchased at the prevailing higher yields, compared with matured securities. As a result, the aggregate portfolio yield increased and the WAM decreased.

**Comparison with Benchmarks**

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

**Portfolio vs. Benchmarks  
 March 2022 – March 2024**



**Notes:**

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

LAIF is a short-term investment option available to local agencies in California. LAIF's WAM was 226 days as of March 31, 2024, much shorter than the City's portfolio WAM of 563 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 March 31, 2024, approximately 24% of the City's portfolio held securities were purchased prior to December 2021 when interest rates were lower. As interest rates have increased since 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 March 31, 2024, was approximately \$2.63 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 March 31, 2024.

<b>UNREALIZED GAINS &amp; LOSSES</b>			
<b>Cash Basis</b>			
	<b>Original Cost</b>	<b>Amortized Cost</b>	
<b>Market Value</b>	\$2,591,001,014	<b>Market Value</b>	\$2,591,001,014
<b>Original Cost</b>	<u>(2,625,523,109)</u>	<b>Amortized Cost</b>	<u>(2,640,286,203)</u>
<b>Net Unrealized Loss</b>	\$ (34,522,095)	<b>Net Unrealized Loss</b>	\$ (49,285,189)

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

Given the inverse relationship between interest rates and value, this has led to unrealized losses of \$35 million (as compared with original cost) and \$49 million (as compared with amortized cost) as of March 31, 2024, respectively, as shown in the table above. As interest rates are expected to decline in late 2024, this may lead to a reversal of unrealized losses.

### **Earned Interest Yield**

The earned interest yield of the total investment portfolio for the quarter ended March 31, 2024, was 3.454%, 0.348% higher than the previous quarter and 0.809% higher than a year ago.

### **COMPLIANCE REPORTING REQUIREMENTS**

Pursuant to Section 21.0 of the City's Investment Policy, "No less than semi-annually each year, a compliance audit shall be conducted of the City's investment program to determine whether the City's investments within the City's pooled portfolio are in compliance with the City's Investment Policy, internal controls and department procedures." These compliance audits per the Investment Policy can be included in the City Auditor's work plan or can be conducted by an external auditor at the request of the Director of Finance. During the quarter, the City Auditor's Office engaged the services of Macias, Gini, & O'Connell LLP (MGO) to audit the City's investments within the pooled portfolio.

MGO completed its evaluation for the six-month period ended December 31, 2023, and found the City's investment program to be in compliance with the City's Investment Policy, internal controls and department procedures. The report noted no exceptions to the Investment Policy. A copy of the

Independent Accountant's Agreed-Upon Procedures Report is attached to this quarterly report (Section F).

**Cash Management Projection**

Based on the Finance Department's pooled cash flow projection as of March 31, 2024, total revenues, investment maturities and cash for the next six months are anticipated to be approximately \$2.3 billion. This is sufficient to cover projected expenditures of approximately \$2.2 billion.

**Statement of Compliance with the Policy**

There were no exceptions or violations outstanding for the quarter ended March 31, 2024. The investment portfolio meets the requirements of the City's Investment Policy and California Government Code Section 53601.

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

The following is a comparison of actual General Fund investment earnings, on an accrual basis, to the Fiscal Year 2023-24 Budget. The Fiscal Year 2023-24 Budget included \$10.5 million for interest earnings for the General Fund, based on an assumed net interest yield of 2.75%. The schedule below compares the unaudited actual net investment earnings to the General Fund budget for the quarter ended March 31, 2024. The actual interest earning rates are greater than the forecast for the quarter and for the fiscal year.

<b>BUDGET COMPARISON</b>	
<b><u>Net Investment Earnings</u></b>	<b><u>Yield</u></b>
<b><i>Quarter Ended</i></b>	
Budget <sup>(a)</sup>	2.75%
Actual <sup>(b)</sup>	<u>3.30%</u>
Variance	0.55%
<b><i>Fiscal Year to Date</i></b>	
Budget <sup>(a)</sup>	2.75%
Actual <sup>(b)</sup>	<u>3.04%</u>
Variance	0.29%

(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 continues to expand, with a strong labor market, increases in retail sales, home sales, housing starts and building permits. The unemployment rate ticked up slightly over the quarter, even as non-farm payrolls continue to grow, suggesting new entrants to the labor market. Gross Domestic Product (GDP) reported an annualized rate of 3.4% in the fourth quarter of 2023 compared to the previous quarter rate of 4.9%, a decrease of 1.5%. Inflation, as measured by the Consumer Price Index, has declined from its peak of 9.1% in June of 2022 to 3.5% in March 2024. The Federal Reserve elected to leave short-term interest rates unchanged for a fifth consecutive meeting in March 2024. Federal Reserve officials have indicated that they are in no rush to lower rates, as the economy continues to show resilience.

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

**Future Commitments** – As of March 31, 2024, the City had no obligations to sell securities and no commitments to participate in securities trading.

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

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

**CONCLUSION**

The total investment portfolio as of March 31, 2024, was \$2,625,523,109, an increase of approximately \$240 million from the previous quarter. For the quarter ended March 31, 2024, the earned interest yield increased from 3.106% to 3.454% as compared to the quarter ended December 31, 2023, and the weighted average days to maturity decreased from 682 days to 563 days over the same period. As of March 31, 2024, approximately 47% of the total portfolio was invested in U.S. Treasuries and Agency securities.

/s/

RICK BRUNEAU  
Director of Finance

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## 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  
1/1/24 THROUGH 3/31/24

	<u>Fund 003</u>
TOTAL INCOME RECEIVED IN THIS PERIOD:	17,956,816.06
TOTAL NET EARNINGS THIS PERIOD:	22,596,252.07
AVERAGE DAILY PORTFOLIO BALANCE:	2,624,095,029.27
EARNED INCOME YIELD THIS PERIOD	3.454
END OF PERIOD PORTFOLIO BALANCE:	2,625,523,109.01
CURRENT AMORTIZED BOOK VALUE:	2,639,998,586.04
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.491
WEIGHTED AVERAGE DAYS OF MATURITY:	563

City of San Jose  
Portfolio Statistics  
Fund: 003  
7/1/23 THROUGH 3/31/24

	<u>Fund 003</u>
TOTAL INCOME RECEIVED IN THIS PERIOD:	57,912,246.01
TOTAL NET EARNINGS THIS PERIOD:	61,678,739.85
AVERAGE DAILY PORTFOLIO BALANCE:	2,568,362,951.68
EARNED INCOME YIELD THIS PERIOD	3.187
END OF PERIOD PORTFOLIO BALANCE:	2,625,523,109.01
CURRENT AMORTIZED BOOK VALUE:	2,639,998,586.04
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.491
WEIGHTED AVERAGE DAYS OF MATURITY:	563

## **SECTION B**

### **TOTAL EARNINGS REPORT**

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

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City of San Jose  
Total Earnings  
Sorted by Fund - Investment Number  
January 1, 2024 - March 31, 2024

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

									Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
CITY	32936	003	STPOOL	26,476,776.01	15,233,735.60	16,556,210.69	4.240	4.291	177,111.94	0.00	0.00	177,111.94
CSJFA	37042	003	STPOOL	5,470,969.74	5,416,554.22	5,464,392.04	4.240	4.291	58,455.95	0.00	0.00	58,455.95
459058GQ0	40079	003	IBRD	0.00	4,991,850.00	4,278,728.57	2.500	2.572	27,083.33	353.17	0.00	27,436.50
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.838	43,750.00	1,901.34	0.00	45,651.34
91412GVB8	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.775	9,095.00	-4,306.42	0.00	4,788.58
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.555	11,250.00	352.69	0.00	11,602.69
3140HUNV4	40171	003	FNMA	4,748,790.50	4,773,546.25	4,846,523.50	2.420	2.346	28,782.14	-429.35	0.00	28,352.79
30298LAA9	40173	003	FHLMC	1,221,157.09	2,543,293.62	1,742,717.58	1.990	1.598	6,944.68	0.00	0.00	6,944.68
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.862	2,321.25	0.00	0.00	2,321.25
30314KAS2	40180	003	FHLMC	1,160,729.03	1,164,953.08	1,168,852.85	2.090	2.077	6,072.53	-20.09	0.00	6,052.44
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.667	40,625.00	853.31	0.00	41,478.31
649791PP9	40185	003	NYS	0.00	5,002,600.00	2,473,813.19	2.010	1.980	12,283.33	-74.05	0.00	12,209.28
912828W48	40196	003	USTR	0.00	15,244,921.88	9,884,070.23	2.125	1.713	51,665.52	-9,450.88	0.00	42,214.64
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.697	46,750.00	-204.01	0.00	46,545.99
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.350	46,288.32	0.00	0.00	46,288.32
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.222	41,720.01	0.00	0.00	41,720.01
6500354U9	40207	003	NYSDEV	0.00	5,190,300.00	4,220,683.52	2.860	1.901	29,394.44	-9,388.13	0.00	20,006.31
3138LL3J2	40209	003	FNMA	1,000,000.00	1,000,000.00	1,023,750.00	2.710	2.654	6,774.99	0.00	0.00	6,774.99
3138L8CE2	40225	003	FNMA	3,500,000.00	3,500,000.00	3,577,656.25	2.960	2.904	25,899.99	0.00	0.00	25,899.99
30298LAA9	40231	003	FHLMC	143,485.99	298,837.04	207,328.97	1.990	-2.178	816.00	-1,941.89	0.00	-1,125.89
574193SP4	40234	003	MDS	0.00	1,000,000.00	813,186.81	0.970	0.983	1,993.89	0.00	0.00	1,993.89
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.752	42,187.50	-18,724.83	0.00	23,462.67
459058JB0	40246	003	IBRD	3,000,000.00	2,988,390.00	2,988,390.00	0.625	0.707	4,687.50	580.50	0.00	5,268.00
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.674	26,670.00	0.00	0.00	26,670.00
3134GVQX9	40261	003	FHLMC	10,000,000.00	9,990,000.00	9,990,000.00	0.700	0.723	17,500.00	500.00	0.00	18,000.00
64990GZW5	40262	003	NYU	2,450,000.00	2,438,877.00	2,438,877.00	1.438	1.559	8,807.75	669.61	0.00	9,477.36
3134GVS9N	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.702	17,500.00	0.00	0.00	17,500.00
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.566	69,249.99	0.00	0.00	69,249.99
3136AL7K1	40272	003	FNMA	2,405,095.75	2,442,467.47	2,627,756.50	2.967	2.267	17,932.99	-3,079.43	0.00	14,853.56
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.752	75,000.00	0.00	0.00	75,000.00
923078CU1	40278	003	VNTCTF	900,000.00	900,000.00	900,000.00	1.223	1.226	2,751.75	0.00	0.00	2,751.75
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.852	63,750.00	0.00	0.00	63,750.00

City of San Jose  
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										Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
3133ELJ47	40282	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.580	0.582	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	0.544	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	0.835	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	0.835	1,353.63	0.00	0.00	1,353.63	
30315EAA4	40295	003	FHLMC	3,088,330.77	3,103,236.93	3,112,572.55	0.830	0.818	6,419.01	-72.90	0.00	6,346.11	
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.637	8,250.00	-305.68	0.00	7,944.32	
574193TQ1	40298	003	MDS	5,000,000.00	5,001,950.00	5,001,950.00	0.510	0.501	6,375.00	-122.22	0.00	6,252.78	
31422BJ27	40299	003	FAMC	2,500,000.00	2,499,875.00	2,499,875.00	0.500	0.502	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	0.521	18,999.50	0.00	0.00	18,999.50	
373385FP3	40305	003	GAS	4,345,000.00	4,345,000.00	4,345,000.00	0.420	0.421	4,562.25	0.00	0.00	4,562.25	
3137EAEX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.438	4,687.50	753.34	0.00	5,440.84	
34153QUD6	40311	003	FLSEDU	10,000,000.00	10,000,000.00	10,000,000.00	0.550	0.552	13,750.00	0.00	0.00	13,750.00	
546417DQ6	40312	003	LAS	4,000,000.00	4,000,000.00	4,000,000.00	0.840	0.842	8,400.00	0.00	0.00	8,400.00	
34153QUC8	40313	003	FLSEDU	5,000,000.00	4,995,850.00	4,995,850.00	0.390	0.414	4,875.00	287.52	0.00	5,162.52	
544351MQ9	40315	003	LOS	3,670,000.00	4,065,589.30	4,065,589.30	3.320	0.491	30,461.00	-25,485.35	0.00	4,975.65	
419792ZM1	40317	003	HIS	5,000,000.00	5,014,900.00	5,014,900.00	0.852	0.791	10,650.00	-756.77	0.00	9,893.23	
13077DML3	40318	003	CASHGR	10,000,000.00	10,039,100.00	10,039,100.00	0.885	0.806	22,125.00	-1,956.09	0.00	20,168.91	
882724RA7	40319	003	TXS	1,600,000.00	1,945,088.00	1,945,088.00	5.000	0.508	20,000.00	-17,536.94	0.00	2,463.06	
45818WCW4	40321	003	IADB	10,000,000.00	9,995,330.00	9,995,330.00	0.340	0.353	8,500.00	297.46	0.00	8,797.46	
57582RK88	40322	003	MAS	1,000,000.00	1,000,000.00	1,000,000.00	0.695	0.697	1,737.50	0.00	0.00	1,737.50	
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.767	2,648.82	0.00	0.00	2,648.82	
91412HGE7	40324	003	UNVHGR	2,215,000.00	2,238,988.45	2,238,988.45	0.883	0.633	4,889.61	-1,353.58	0.00	3,536.03	
91412HGE7	40325	003	UNVHGR	3,560,000.00	3,603,004.80	3,603,004.80	0.883	0.604	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	0.609	22,075.00	-6,717.43	0.00	15,357.57	
3136AY6S7	40327	003	FNMA	2,326,201.71	2,328,571.96	2,501,483.64	2.624	2.419	15,265.32	-177.01	0.00	15,088.31	
3137BGK24	40328	003	FHLMC	4,412,354.25	4,435,258.32	4,857,007.79	3.062	2.610	33,837.33	-2,228.56	0.00	31,608.77	
3135G05X7	40329	003	FNMA	10,000,000.00	9,975,300.00	9,975,300.00	0.375	0.430	9,375.00	1,326.38	0.00	10,701.38	
3133EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.501	12,500.00	0.00	0.00	12,500.00	
3135G06R9	40331	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	0.550	0.552	20,625.00	0.00	0.00	20,625.00	
45950VPG5	40332	003	IFC	8,550,000.00	8,584,490.70	8,584,490.70	0.425	0.320	9,084.37	-2,228.40	0.00	6,855.97	
3135G06G3	40333	003	FNMA	10,000,000.00	10,039,690.00	10,039,690.00	0.500	0.417	12,500.00	-2,051.75	0.00	10,448.25	
31422B6K1	40334	003	FAMC	10,000,000.00	9,992,000.00	9,992,000.00	0.480	0.498	12,000.00	400.00	0.00	12,400.00	
459058JA2	40335	003	IBRD	20,000,000.00	20,288,120.00	20,288,120.00	0.750	0.400	37,500.00	-17,287.20	0.00	20,212.80	
459058JL8	40336	003	IBRD	10,000,000.00	9,996,360.00	9,996,360.00	0.500	0.509	12,500.00	189.69	0.00	12,689.69	
31422B6K1	40337	003	FAMC	10,000,000.00	9,991,610.00	9,991,610.00	0.480	0.499	12,000.00	419.50	0.00	12,419.50	
459058JL8	40338	003	IBRD	10,000,000.00	9,993,370.00	9,993,370.00	0.500	0.516	12,500.00	345.51	0.00	12,845.51	
459058DX8	40339	003	IBRD	4,765,000.00	5,158,198.27	5,158,198.27	2.500	0.340	29,781.25	-25,404.06	0.00	4,377.19	
3130AKPW0	40340	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.600	0.572	14,250.00	0.00	0.00	14,250.00	
459058JE4	40341	003	IBRD	10,000,000.00	9,933,980.00	9,933,980.00	0.375	0.525	9,375.00	3,634.13	0.00	13,009.13	
30318CAA5	40342	003	FHLMC	3,680,212.34	3,697,886.66	3,709,101.32	0.670	0.658	6,174.63	-86.68	0.00	6,087.95	

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.505	15,452.50	-6,494.72	0.00	8,957.78
459056HV2	40344	003	IBRD	10,000,000.00	10,427,200.00	10,427,200.00	1.500	0.301	37,500.00	-29,666.66	0.00	7,833.34
45950VPL4	40347	003	IFC	10,000,000.00	9,971,900.00	9,971,900.00	0.450	0.509	11,250.00	1,405.00	0.00	12,655.00
46625HJT8	40348	003	JPM	0.00	16,528,245.00	5,630,501.04	3.875	0.426	48,437.50	-42,451.25	0.00	5,986.25
69371RR24	40349	003	PCAR	0.00	6,991,880.00	2,458,683.08	0.350	0.382	2,109.72	233.07	0.00	2,342.79
3130AKXX9	40350	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.501	12,500.00	0.00	0.00	12,500.00
3130AKXX9	40353	003	FHLB	10,000,000.00	9,994,000.00	9,994,000.00	0.500	0.514	12,500.00	300.00	0.00	12,800.00
45905U5Y6	40354	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.602	7,500.00	0.00	0.00	7,500.00
45905U5Y6	40355	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.602	7,500.00	0.00	0.00	7,500.00
3137FQ3W1	40356	003	FHLMC	3,697,466.65	4,248,825.37	4,328,905.70	2.588	-1.454	25,111.87	-40,800.55	0.00	-15,688.68
45818WCZ7	40357	003	IADB	10,000,000.00	10,000,000.00	10,000,000.00	0.650	0.648	16,152.95	0.00	0.00	16,152.95
3133EMSU7	40358	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.800	0.802	20,000.00	0.00	0.00	20,000.00
459058JA2	40359	003	IBRD	10,000,000.00	10,054,800.00	10,054,800.00	0.750	0.611	18,750.00	-3,427.38	0.00	15,322.62
31422XCX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	1.003	25,000.00	0.00	0.00	25,000.00
3130APRF4	40409	003	FHLB	20,000,000.00	19,991,000.00	19,991,000.00	1.000	1.018	50,000.00	751.39	0.00	50,751.39
3130APZU2	40417	003	FHLB	1,900,000.00	1,900,000.00	1,900,000.00	0.875	0.877	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	0.904	10,359.38	613.93	0.00	10,973.31
3130APKF1	40421	003	FHLB	2,725,000.00	2,711,375.00	2,711,375.00	0.750	0.927	5,109.38	1,159.03	0.00	6,268.41
3130APMH5	40422	003	FHLB	3,150,000.00	3,145,212.00	3,145,212.00	0.625	0.690	4,921.88	486.36	0.00	5,408.24
3133ENFZ8	40423	003	FFCB	10,000,000.00	10,013,900.00	10,013,900.00	1.010	0.965	25,250.00	-1,158.33	0.00	24,091.67
594918BX1	40442	003	MSFT	0.00	1,067,732.25	422,399.57	2.875	0.866	2,865.02	-1,952.52	0.00	912.50
3130APS48	40446	003	FHLB	13,240,000.00	13,241,098.92	13,241,098.92	1.050	1.050	34,755.00	-94.10	0.00	34,660.90
13063DMA3	40449	003	CAS	10,110,000.00	10,631,069.40	10,631,069.40	2.650	1.366	66,978.75	-30,771.81	0.00	36,206.94
037833CG3	40459	003	AAPL	0.00	10,407,000.00	4,460,142.86	3.000	0.998	31,666.67	-20,566.49	0.00	11,100.18
3130AQG49	40461	003	FHLB	2,485,000.00	2,471,605.85	2,471,605.85	1.000	1.206	6,212.50	1,217.65	0.00	7,430.15
037833DF4	40463	003	AAPL	15,114,000.00	15,723,396.48	15,723,396.48	2.750	1.354	103,908.75	-50,830.11	0.00	53,078.64
3130AQCN1	40467	003	FHLB	5,000,000.00	4,986,250.00	4,986,250.00	1.625	1.620	18,993.05	1,146.89	0.00	20,139.94
3130ALHH0	40470	003	FHLB	25,000,000.00	24,479,750.00	24,479,750.00	0.960	1.499	60,000.00	31,487.89	0.00	91,487.89
037833CG3	40471	003	AAPL	0.00	12,402,280.36	5,315,263.01	3.000	1.169	37,892.33	-22,403.59	0.00	15,488.74
3130AQQQ9	40472	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	2.000	1.930	96,250.00	0.00	0.00	96,250.00
3130AQN58	40473	003	FHLB	14,000,000.00	13,982,500.00	13,982,500.00	1.750	1.799	61,250.00	1,458.33	0.00	62,708.33
3130AQMQ3	40475	003	FHLB	7,200,000.00	7,189,200.00	7,189,200.00	1.750	1.760	30,825.00	720.00	0.00	31,545.00
3130AQQQ9	40477	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	2.000	1.930	96,250.00	0.00	0.00	96,250.00
3130AQMU4	40478	003	FHLB	12,500,000.00	12,495,875.00	12,495,875.00	2.000	1.943	60,156.25	375.00	0.00	60,531.25
3133ENMH0	40479	003	FFCB	10,350,000.00	10,348,965.00	10,348,965.00	1.600	1.607	41,400.00	64.69	0.00	41,464.69
037833CG3	40485	003	AAPL	0.00	12,613,016.10	5,405,578.33	3.000	1.731	39,007.00	-15,679.18	0.00	23,327.82
3133ENPB0	40486	003	FFCB	15,150,000.00	15,138,637.50	15,138,637.50	2.180	2.203	82,567.50	568.12	0.00	83,135.62
037833CU2	40487	003	AAPL	7,300,000.00	7,460,673.00	7,460,673.00	2.850	1.816	52,012.50	-18,235.28	0.00	33,777.22
3130ARAY7	40495	003	FHLB	1,000,000.00	992,500.00	992,500.00	2.375	2.652	5,937.50	625.00	0.00	6,562.50
3130ARBY6	40496	003	FHLB	0.00	4,590,340.00	4,388,566.81	5.500	2.905	27,791.67	778.17	3,220.00	31,789.84



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										Adjusted Interest Earnings		
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3130AR7C9	40497	003	FHLB	1,565,000.00	1,544,029.00	1,544,029.00	1.850	2.376	7,238.13	1,908.38	0.00	9,146.51
3133ENQC7	40498	003	FFCB	150,000.00	148,500.00	148,500.00	1.940	2.379	727.50	153.23	0.00	880.73
3130AQT78	40499	003	FHLB	2,360,000.00	2,314,924.00	2,314,924.00	1.750	2.455	10,325.00	3,841.71	0.00	14,166.71
3136G46V0	40500	003	FNMA	0.00	1,449,900.00	398,324.18	0.310	2.225	322.92	1,886.30	0.00	2,209.22
3130AMR53	40502	003	FHLB	20,000,000.00	19,070,000.00	19,070,000.00	0.620	2.454	31,000.00	85,670.42	0.00	116,670.42
3136G4H55	40503	003	FNMA	2,350,000.00	2,202,791.30	2,202,791.30	0.550	2.577	3,231.25	10,922.33	0.00	14,153.58
3136G4R62	40504	003	FNMA	1,715,000.00	1,609,825.91	1,609,825.91	0.625	2.576	2,679.69	7,658.31	0.00	10,338.00
3134GW5R3	40505	003	FHLMC	2,000,000.00	1,873,460.00	1,873,460.00	0.650	2.579	3,250.00	8,794.28	0.00	12,044.28
3134GWUG9	40506	003	FHLMC	1,500,000.00	1,403,410.20	1,403,410.20	0.570	2.580	2,137.50	6,888.33	0.00	9,025.83
3134GWVN3	40507	003	FHLMC	17,490,000.00	16,376,215.10	16,376,215.10	0.600	2.579	26,235.00	79,054.13	0.00	105,289.13
3130ANWN6	40508	003	FHLB	825,000.00	778,622.63	778,622.63	0.700	2.569	1,443.75	3,543.27	0.00	4,987.02
3134GXMZ4	40511	003	FHLMC	0.00	1,020,087.50	975,248.49	1.800	2.492	4,493.55	1,564.61	0.00	6,058.16
3130AQJM6	40516	003	FHLB	1,400,000.00	1,341,991.00	1,341,991.00	1.250	2.857	4,375.00	5,184.52	0.00	9,559.52
3130AMU67	40517	003	FHLB	6,000,000.00	5,710,188.00	5,710,188.00	0.400	2.720	6,000.00	32,726.57	0.00	38,726.57
3130AQGT4	40518	003	FHLB	23,060,000.00	22,022,300.00	22,022,300.00	1.100	2.870	63,415.00	94,146.17	0.00	157,561.17
3130AQMR1	40519	003	FHLB	23,390,000.00	22,416,742.10	22,416,742.10	1.250	2.866	73,093.75	87,070.79	0.00	160,164.54
3130AQZ48	40520	003	FHLB	3,060,000.00	3,009,204.00	3,009,204.00	2.000	2.750	15,300.00	5,334.47	0.00	20,634.47
3133EMSC7	40522	003	FFCB	3,500,000.00	3,259,655.00	3,259,655.00	0.480	3.098	4,200.00	20,980.65	0.00	25,180.65
3130ARVJ7	40523	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	3.250	3.259	162,500.00	0.00	0.00	162,500.00
3133ENUZ1	40524	003	FFCB	20,000,000.00	19,890,000.00	19,890,000.00	3.090	3.274	154,500.00	7,869.64	0.00	162,369.64
3134GXSF2	40525	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	3.750	3.760	93,750.00	0.00	0.00	93,750.00
3133ENVK3	40526	003	FFCB	20,000,000.00	20,000,000.00	20,000,000.00	3.650	3.660	182,500.00	0.00	0.00	182,500.00
594918BJ2	40528	003	MSFT	4,000,000.00	3,999,400.00	3,999,400.00	3.125	3.138	31,250.00	42.59	0.00	31,292.59
3130ARVT5	40544	003	FHLB	3,630,000.00	3,639,909.90	3,639,909.90	3.000	2.862	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	2.991	31,250.00	109,669.74	0.00	140,919.74
3130AMU67	40546	003	FHLB	20,000,000.00	19,053,800.00	19,053,800.00	0.400	2.799	20,000.00	112,941.65	0.00	132,941.65
3130ASBG3	40549	003	FHLB	0.00	7,130,337.50	5,798,296.43	3.250	3.464	47,765.97	2,309.56	0.00	50,075.53
3133ENYA2	40550	003	FFCB	5,200,000.00	5,177,640.00	5,177,640.00	3.450	3.561	44,850.00	1,121.73	0.00	45,971.73
3134GXRL0	40551	003	FHLMC	12,940,000.00	12,887,851.80	12,887,851.80	3.125	3.285	101,093.75	4,448.66	0.00	105,542.41
3130ARMT5	40552	003	FHLB	8,905,000.00	8,864,126.05	8,864,126.05	2.800	3.015	62,335.00	4,287.48	0.00	66,622.48
3134GXYM0	40556	003	FHLMC	5,615,000.00	5,588,441.05	5,588,441.05	3.125	3.387	43,867.19	3,319.87	0.00	47,187.06
594918BB9	40557	003	MSFT	11,335,000.00	11,106,939.80	11,106,939.80	2.700	3.538	76,511.25	21,447.67	0.00	97,958.92
3130AS6D6	40560	003	FHLB	1,250,000.00	1,233,700.00	1,233,700.00	2.875	3.584	8,984.37	2,040.33	0.00	11,024.70
594918BB9	40564	003	MSFT	7,250,000.00	7,084,700.00	7,084,700.00	2.700	3.652	48,937.50	15,561.72	0.00	64,499.22
CAMP	40566	003	CAMP	147,500,565.83	114,322,642.21	132,758,719.05	5.480	5.504	1,821,814.73	0.00	0.00	1,821,814.73
48133DP95	40569	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.570	4.583	114,250.00	0.00	0.00	114,250.00
48133DQ45	40570	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.100	4.111	102,500.00	0.00	0.00	102,500.00
48133DQ52	40571	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.250	4.262	106,250.00	0.00	0.00	106,250.00
478160BY9	40574	003	JNJ	13,945,000.00	13,533,204.15	13,533,204.15	2.450	3.399	85,413.12	29,274.58	0.00	114,687.70
478160BY9	40575	003	JNJ	4,214,000.00	4,074,727.30	4,074,727.30	2.450	3.516	25,810.75	9,908.73	0.00	35,719.48

**City of San Jose**  
**Total Earnings**  
**January 1, 2024 - March 31, 2024**

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
9128283Z1	40578	003	USTR	30,000,000.00	29,439,843.75	29,439,843.75	2.750	3.562	205,461.66	56,015.63	0.00	261,477.29
3136AR5S3	40579	003	FNMA	5,110,455.65	5,137,254.32	4,890,501.79	2.469	2.201	25,598.78	1,235.25	0.00	26,834.03
194162AN3	40580	003	CL	8,202,000.00	7,955,201.82	7,955,201.82	3.100	3.836	63,565.50	12,506.66	0.00	76,072.16
13063DRD2	40581	003	CAS	5,570,000.00	5,289,717.60	5,289,717.60	2.375	3.816	33,071.87	17,254.04	0.00	50,325.91
9128284Z0	40586	003	USTR	10,000,000.00	9,719,531.25	9,719,531.25	2.750	3.801	68,487.22	23,610.23	0.00	92,097.45
544351QQ5	40589	003	LOS	9,475,000.00	9,708,274.50	9,708,274.50	5.000	4.070	118,437.50	-19,937.99	0.00	98,499.51
544351QP7	40593	003	LOS	10,000,000.00	10,148,500.00	10,148,500.00	5.000	4.178	125,000.00	-19,285.71	0.00	105,714.29
91412GU94	40594	003	UNVHGR	3,820,000.00	3,677,896.00	3,677,896.00	3.063	4.593	29,251.65	12,866.56	0.00	42,118.21
91412HGE7	40595	003	UNVHGR	3,000,000.00	2,732,670.00	2,732,670.00	0.883	4.697	6,622.50	25,379.43	0.00	32,001.93
649902T45	40596	003	NYSHGR	7,850,000.00	7,978,033.50	7,978,033.50	5.051	4.658	99,125.88	-6,473.61	0.00	92,652.27
88579YAV3	40598	003	MMM	7,150,000.00	6,490,770.00	6,490,770.00	2.250	5.060	40,218.75	41,664.81	0.00	81,883.56
039483BL5	40599	003	ADM	9,780,000.00	9,060,681.00	9,060,681.00	2.500	4.774	61,125.00	46,709.03	0.00	107,834.03
039483BL5	40601	003	ADM	9,215,000.00	8,517,148.05	8,517,148.05	2.500	4.849	57,593.75	45,380.55	0.00	102,974.30
69371RS23	40602	003	PCAR	5,000,000.00	5,045,950.00	5,045,950.00	4.950	4.613	61,875.00	-3,843.40	0.00	58,031.60
931142EW9	40603	003	WMT	3,000,000.00	2,960,250.00	2,960,250.00	3.900	4.424	29,250.00	3,400.66	0.00	32,650.66
3137FBTA4	40605	003	FHLMC	8,439,533.03	8,483,709.43	8,251,239.83	3.064	3.203	64,764.59	1,123.40	0.00	65,887.99
6500354W5	40606	003	NYSDEV	4,565,000.00	4,371,489.65	4,371,489.65	3.170	4.614	36,177.63	14,113.39	0.00	50,291.02
3133ENS43	40607	003	FFCB	10,000,000.00	9,957,600.00	9,957,600.00	4.375	4.619	109,375.00	5,300.00	0.00	114,675.00
931142ER0	40608	003	WMT	10,000,000.00	8,715,600.00	8,715,600.00	1.050	4.989	26,250.00	82,157.78	0.00	108,407.78
30329MAA0	40609	003	FHLMC	3,222,912.36	3,236,311.72	2,894,713.84	2.080	2.519	16,783.44	1,395.05	0.00	18,178.49
30329MAA0	40610	003	FHLMC	4,143,744.48	4,160,972.23	3,721,774.95	2.080	2.519	21,578.72	1,793.63	0.00	23,372.35
31315PF38	40611	003	FAMC	2,500,000.00	2,500,000.00	2,500,000.00	5.830	5.911	36,842.36	0.00	0.00	36,842.36
31315P6T1	40612	003	FAMC	3,000,000.00	3,000,000.00	3,000,000.00	5.830	5.911	44,210.83	0.00	0.00	44,210.83
69371RS23	40613	003	PCAR	10,000,000.00	10,022,800.00	10,022,800.00	4.950	4.874	123,750.00	-1,945.03	0.00	121,804.97
3136AKQM8	40614	003	FNMA	3,135,557.21	3,809,146.22	3,494,768.33	3.056	5.089	26,081.75	18,260.58	0.00	44,342.33
45950VRK4	40616	003	IFC	5,000,000.00	5,000,000.00	5,000,000.00	5.000	5.014	62,500.00	0.00	0.00	62,500.00
06406HDA4	40617	003	BK	10,000,000.00	9,557,400.00	9,557,400.00	3.000	5.186	75,000.00	48,578.05	0.00	123,578.05
3138L8UV4	40618	003	FNMA	11,973,000.29	12,041,118.72	11,575,223.05	2.920	3.121	87,574.86	2,490.58	0.00	90,065.44
91412GU94	40619	003	UNVHGR	4,685,000.00	4,501,113.75	4,501,113.75	3.063	4.759	35,875.39	17,531.53	0.00	53,406.92
13063D3A4	40620	003	CAS	5,000,000.00	5,224,500.00	5,224,500.00	5.700	4.357	71,250.00	-14,494.26	0.00	56,755.74
923078CX5	40621	003	VNTCTF	3,645,000.00	3,185,620.65	3,185,620.65	1.741	4.922	15,864.86	23,227.05	0.00	39,091.91
13067WRC8	40623	003	CASPWR	3,155,000.00	2,816,941.75	2,816,941.75	0.790	4.887	6,231.13	28,093.48	0.00	34,324.61
594918BY9	40624	003	MSFT	8,436,000.00	8,124,947.81	8,124,947.81	3.300	4.355	69,597.00	18,613.50	0.00	88,210.50
13063D3A4	40626	003	CAS	7,075,000.00	7,430,518.75	7,430,518.75	5.700	4.184	100,818.75	-23,304.22	0.00	77,514.53
3130AU4V3	40627	003	FHLB	0.00	10,000,000.00	769,230.77	4.800	4.867	9,333.33	0.00	0.00	9,333.33
14913R3A3	40628	003	CAT	7,429,000.00	7,186,294.57	7,186,294.57	3.600	4.458	66,861.00	13,009.82	0.00	79,870.82
917542QV7	40629	003	UTS	3,763,576.98	3,705,504.99	3,705,504.99	3.539	4.221	33,298.25	5,693.33	0.00	38,991.58
06406FAE3	40630	003	BK	4,481,000.00	4,169,346.45	4,169,346.45	2.450	4.678	27,446.13	21,184.91	0.00	48,631.04
438516BL9	40631	003	HON	5,000,000.00	4,660,750.00	4,660,750.00	2.500	4.569	31,250.00	21,840.13	0.00	53,090.13
713448CT3	40632	003	PEP	5,000,000.00	4,811,250.00	4,811,250.00	2.750	4.522	34,375.00	19,868.42	0.00	54,243.42

**City of San Jose**  
**Total Earnings**  
**January 1, 2024 - March 31, 2024**

										Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
06406RAD9	40633	003	BK	5,000,000.00	4,789,100.00	4,789,100.00	3.250	4.402	40,625.00	11,930.23	0.00	52,555.23	
24422EWK1	40634	003	DE	5,000,000.00	4,957,350.00	4,957,350.00	4.150	4.379	51,875.00	2,244.74	0.00	54,119.74	
3137BJQ71	40635	003	FHLMC	7,101,000.00	7,101,000.00	6,821,398.13	2.770	2.891	49,174.41	0.00	0.00	49,174.41	
91412HJN4	40636	003	UNVHGR	2,015,000.00	1,737,171.80	1,737,171.80	1.272	5.154	6,407.70	15,916.32	0.00	22,324.02	
24422EWP0	40637	003	JD	10,000,000.00	9,995,300.00	9,995,300.00	4.800	4.831	120,000.00	391.67	0.00	120,391.67	
3134GYDA7	40638	003	FHLMC	15,000,000.00	15,000,000.00	15,000,000.00	5.020	5.034	188,250.00	0.00	0.00	188,250.00	
3135GADY4	40639	003	FNMA	0.00	50,000,000.00	1,098,901.10	5.000	5.069	13,888.89	0.00	0.00	13,888.89	
69371RR65	40640	003	PCAR	10,000,000.00	9,108,000.00	9,108,000.00	2.000	4.610	50,000.00	54,686.65	0.00	104,686.65	
3134GXR63	40643	003	FHLMC	10,000,000.00	9,867,760.00	9,867,760.00	4.050	4.630	101,250.00	12,647.83	0.00	113,897.83	
3132XGRH1	40647	003	FHLMC	19,897,370.40	19,973,853.80	19,854,361.43	3.690	3.720	183,804.45	346.57	0.00	184,151.02	
419792G34	40648	003	HIS	25,000,000.00	22,571,000.00	22,571,000.00	1.535	4.094	95,937.50	134,446.49	0.00	230,383.99	
13063DC48	40649	003	CAS	12,000,000.00	10,672,200.00	10,672,200.00	1.700	4.412	51,000.00	66,390.00	0.00	117,390.00	
91412GU94	40651	003	UNVHGR	2,020,000.00	1,952,612.80	1,952,612.80	3.063	4.631	15,468.15	7,076.83	0.00	22,544.98	
574193GK8	40652	003	MDS	3,000,000.00	2,785,170.00	2,785,170.00	2.800	4.778	21,000.00	12,175.50	0.00	33,175.50	
13063D3N6	40655	003	CAS	7,000,000.00	7,000,000.00	7,000,000.00	4.846	4.859	84,805.00	0.00	0.00	84,805.00	
574193WE4	40656	003	MDS	16,360,000.00	16,360,000.00	16,360,000.00	4.000	4.011	163,600.00	0.00	0.00	163,600.00	
931142ER0	40660	003	WMT	18,875,000.00	17,077,156.25	17,077,156.25	1.050	4.224	49,546.87	130,278.53	0.00	179,825.40	
459058JT1	40662	003	IBRD	5,000,000.00	4,444,500.00	4,444,500.00	0.850	4.233	10,625.00	36,280.84	0.00	46,905.84	
459058JT1	40664	003	IBRD	10,000,000.00	8,868,500.00	8,868,500.00	0.850	4.333	21,250.00	74,549.78	0.00	95,799.78	
3137FBAJ5	40665	003	FHLMC	4,805,000.00	4,805,000.00	4,664,979.30	3.281	3.389	39,413.01	0.00	0.00	39,413.01	
3132XGRH1	40666	003	FHLMC	9,948,685.20	9,986,926.90	9,880,435.24	3.690	3.745	91,902.23	352.54	0.00	92,254.77	
3140HSZG9	40667	003	FNMA	3,868,804.56	3,886,007.92	3,815,290.30	3.440	3.533	33,323.80	284.26	0.00	33,608.06	
91412GU94	40668	003	UNVHGR	13,815,000.00	13,484,407.05	13,484,407.05	3.063	4.307	105,788.36	38,995.24	0.00	144,783.60	
64990FY57	40669	003	NYSPIT	2,000,000.00	1,893,800.00	1,893,800.00	3.059	4.405	15,295.00	5,502.59	0.00	20,797.59	
448980AD4	40670	003	HALST	14,000,000.00	13,999,680.80	13,999,680.80	5.150	5.165	180,249.99	26.09	0.00	180,276.08	
891941AD8	40671	003	TMCC	10,000,000.00	9,999,441.00	9,999,441.00	4.710	4.724	117,750.00	29.56	0.00	117,779.56	
3132XFLR7	40672	003	FHLMC	6,700,000.00	6,700,000.00	6,614,156.25	4.250	4.317	71,187.51	0.00	0.00	71,187.51	
3130APZK4	40673	003	FHLB	26,000,000.00	24,002,160.00	24,002,160.00	1.190	4.624	77,350.00	199,341.02	0.00	276,691.02	
437927AC0	40674	003	HAROT	10,000,000.00	9,998,380.00	9,998,380.00	4.930	4.948	123,249.99	90.84	0.00	123,340.83	
64990FX90	40675	003	NYSPIT	0.00	7,248,310.80	5,894,230.76	2.319	5.310	35,346.07	42,681.66	0.00	78,027.73	
89238JAC9	40676	003	TMCC	7,441,327.48	9,003,109.95	8,041,583.59	0.710	5.636	14,753.33	32,360.70	65,877.33	112,991.36	
3130AQ4B6	40677	003	FHLB	25,000,000.00	23,606,450.00	23,606,450.00	1.200	5.066	75,000.00	223,166.37	0.00	298,166.37	
574193WF1	40678	003	MDS	4,180,000.00	4,165,829.80	4,165,829.80	4.050	4.165	42,322.50	935.67	0.00	43,258.17	
3130ARCZ2	40679	003	FHLB	8,500,000.00	8,061,221.50	8,061,221.50	2.160	4.645	45,900.00	47,464.02	0.00	93,364.02	
3134GXCS1	40680	003	FHLMC	8,375,000.00	7,639,356.75	7,639,356.75	0.625	4.580	13,085.93	74,140.98	0.00	87,226.91	
419792G34	40681	003	HIS	2,530,000.00	2,268,878.70	2,268,878.70	1.535	4.493	9,708.87	15,709.17	0.00	25,418.04	
64990FS96	40682	003	NYSPIT	7,075,000.00	6,503,693.75	6,503,693.75	2.657	4.779	46,995.69	30,496.77	0.00	77,492.46	
30312XAE7	40683	003	FHLMC	4,724,470.24	4,745,309.37	4,554,415.75	2.250	2.415	26,615.03	803.44	0.00	27,418.47	
419792F92	40684	003	HIS	7,975,000.00	7,375,599.00	7,375,599.00	1.033	4.935	20,595.44	70,150.96	0.00	90,746.40	
3140LKUP6	40685	003	FNMA	25,341,936.00	25,341,936.00	25,098,415.83	4.650	5.062	316,774.20	0.00	0.00	316,774.20	

City of San Jose  
Total Earnings  
January 1, 2024 - March 31, 2024

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										Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
45906M4E8	40692	003	IBRD	25,000,000.00	24,855,000.00	24,855,000.00	4.500	4.658	281,250.00	7,364.56	0.00	288,614.56	
45818WEK8	40693	003	IADB	9,420,000.00	9,305,076.00	9,305,076.00	4.375	4.711	103,031.25	6,268.58	0.00	109,299.83	
3140LKYV9	40694	003	FNMA	7,896,000.00	7,896,000.00	7,841,098.13	4.790	4.837	94,554.60	0.00	0.00	94,554.60	
3135GAJ69	40696	003	FNMA	0.00	4,882,665.00	482,900.93	5.375	10.722	6,570.94	62.75	6,275.19	12,908.88	
30333AAA0	40697	003	FHLMC	7,986,522.49	7,992,410.95	7,817,986.09	4.250	4.361	84,879.31	126.91	0.00	85,006.22	
3140LKLH4	40698	003	FNMA	12,175,000.00	12,175,000.00	11,997,130.86	4.920	5.007	149,752.50	0.00	0.00	149,752.50	
30333MAA4	40699	003	FHLMC	9,995,434.26	9,997,732.20	9,724,502.98	4.390	4.528	109,709.10	62.61	0.00	109,771.71	
3134H1DF7	40700	003	FHLMC	0.00	15,000,000.00	14,010,989.01	5.420	5.495	191,958.33	0.00	0.00	191,958.33	
3134H1DM2	40701	003	FHLMC	0.00	25,000,000.00	23,901,098.90	5.500	5.576	332,291.67	0.00	0.00	332,291.67	
3134H1DL4	40702	003	FHLMC	0.00	15,000,000.00	13,351,648.35	5.500	5.576	185,625.00	0.00	0.00	185,625.00	
3134H1EC3	40703	003	FHLMC	0.00	20,000,000.00	19,120,879.12	5.550	5.627	268,250.00	0.00	0.00	268,250.00	
91412HGF4	40704	003	UNVHGR	5,005,000.00	4,396,291.90	4,396,291.90	1.316	5.324	16,466.45	41,883.58	0.00	58,350.03	
80168FQH2	40705	003	SCVWTR	15,000,000.00	14,790,000.00	14,790,000.00	4.250	5.545	159,375.00	45,107.39	0.00	204,482.39	
3134H1FN8	40706	003	FHLMC	15,000,000.00	15,000,000.00	15,000,000.00	5.625	5.640	210,937.50	0.00	0.00	210,937.50	
3134H1FP3	40707	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	5.650	5.666	353,125.00	0.00	0.00	353,125.00	
3135GAJZ5	40708	003	FNMA	20,000,000.00	20,000,000.00	20,000,000.00	5.700	5.716	285,000.00	0.00	0.00	285,000.00	
31424WAJ1	40709	003	FAMC	20,000,000.00	20,000,000.00	20,000,000.00	5.800	5.816	290,000.00	0.00	0.00	290,000.00	
84247PJB8	40710	003	STNPWR	2,500,000.00	2,414,575.00	2,414,575.00	3.938	5.412	24,612.50	7,967.09	0.00	32,579.59	
882724V38	40711	003	TXS	7,400,000.00	7,400,000.00	7,400,000.00	5.616	5.631	103,896.00	0.00	0.00	103,896.00	
882724V61	40712	003	TXS	5,000,000.00	5,000,000.00	5,000,000.00	5.332	5.347	66,650.00	0.00	0.00	66,650.00	
02079KAC1	40713	003	GOOG	15,000,000.00	13,817,625.00	13,817,625.00	1.998	5.252	74,925.00	105,989.79	0.00	180,914.79	
912797HX8	40714	003	USTR	0.00	9,931,197.22	109,134.04	5.270	5.380	0.00	1,463.89	0.00	1,463.89	
3134H1HN6	40715	003	FHLMC	6,361,000.00	6,399,166.00	6,399,166.00	5.500	5.361	87,463.75	-1,936.27	0.00	85,527.48	
45818WEU6	40716	003	IADB	20,000,000.00	20,005,000.00	20,005,000.00	5.125	5.129	256,250.00	-416.67	0.00	255,833.33	
13063DRD2	40717	003	CAS	5,460,000.00	5,143,702.20	5,143,702.20	2.375	4.726	32,418.75	28,184.96	0.00	60,603.71	
419792M29	40718	003	HIS	4,360,000.00	4,433,378.80	4,433,378.80	5.000	4.492	54,500.00	-4,848.82	0.00	49,651.18	
419792M37	40719	003	HIS	2,000,000.00	2,040,820.00	2,040,820.00	5.000	4.494	25,000.00	-2,133.45	0.00	22,866.55	
3133EMSW3	40720	003	FFCB	5,000,000.00	4,379,300.00	4,379,300.00	1.400	4.965	17,500.00	36,703.68	0.00	54,203.68	
91412HGF4	40721	003	UNVHGR	6,190,000.00	5,608,078.10	5,608,078.10	1.316	4.519	20,365.10	42,823.36	0.00	63,188.46	
912797LL9	40722	003	USTR	0.00	0.00	42,374,285.72	5.200	5.332	0.00	563,333.33	0.00	563,333.33	
912796ZW2	40723	003	USTR	20,000,000.00	0.00	18,885,767.03	5.040	5.233	0.00	246,400.00	0.00	246,400.00	
912796Y45	40724	003	USTR	30,000,000.00	0.00	28,300,219.78	5.040	5.238	0.00	369,600.00	0.00	369,600.00	
912797FS1	40725	003	USTR	25,000,000.00	0.00	23,364,652.02	5.050	5.238	0.00	305,104.17	0.00	305,104.17	
89233GG18	40726	003	TMCC	50,000,000.00	0.00	44,971,474.36	5.270	5.484	0.00	614,833.33	0.00	614,833.33	
9128286Z8	40727	003	USTR	50,000,000.00	0.00	39,517,642.51	1.750	5.137	175,480.77	330,641.30	0.00	506,122.07	
47816FG13	40729	003	JNJ	25,000,000.00	0.00	19,586,260.99	5.130	5.326	0.00	260,062.50	0.00	260,062.50	
037833EH9	40730	003	AAPL	7,109,000.00	0.00	5,032,742.34	1.400	4.516	19,905.20	36,761.70	0.00	56,666.90	
438516CL8	40731	003	HON	35,000,000.00	0.00	27,994,376.92	4.250	4.322	297,500.00	4,125.17	0.00	301,625.17	
91282CCX7	40732	003	USTR	30,000,000.00	0.00	23,346,776.27	0.375	5.071	22,504.70	272,680.66	0.00	295,185.36	
912797GQ4	40733	003	USTR	0.00	0.00	15,714,039.56	5.220	5.330	0.00	208,800.00	0.00	208,800.00	

City of San Jose  
Total Earnings  
January 1, 2024 - March 31, 2024

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
931142EE9	40734	003	WMT	14,400,000.00	0.00	11,329,452.40	3.700	4.215	106,560.00	12,487.69	0.00	119,047.69
91282CCX7	40735	003	USTR	25,000,000.00	0.00	14,687,285.37	0.375	5.116	14,117.93	173,229.87	0.00	187,347.80
373384TP1	40736	003	GAS	1,500,000.00	0.00	735,223.35	4.150	4.900	7,781.25	1,201.36	0.00	8,982.61
91282CDB4	40737	003	USTR	20,000,000.00	0.00	8,114,148.35	0.625	5.188	12,978.14	91,968.09	0.00	104,946.23
3132XGY42	40738	003	FHLMC	2,243,000.00	0.00	828,059.45	4.650	4.771	9,850.51	0.00	0.00	9,850.51
912797HH3	40739	003	USTR	20,000,000.00	0.00	6,968,351.65	5.250	5.372	0.00	93,333.33	0.00	93,333.33
912797FS1	40740	003	USTR	20,000,000.00	0.00	5,632,885.71	5.180	5.328	0.00	74,822.22	0.00	74,822.22
912797HS9	40741	003	USTR	20,000,000.00	0.00	3,044,391.28	5.214	5.343	0.00	40,553.33	0.00	40,553.33
882724RC3	40742	003	TXS	7,810,000.00	0.00	951,185.91	2.182	4.374	5,207.10	5,165.41	0.00	10,372.51
89115DDN3	40743	003	TD	25,000,000.00	0.00	3,021,978.02	5.370	5.445	41,020.83	0.00	0.00	41,020.83
912797KLO	40744	003	USTR	25,000,000.00	0.00	2,943,832.19	5.115	5.324	0.00	39,072.92	0.00	39,072.92
912797KCO	40747	003	USTR	20,000,000.00	0.00	860,723.45	5.125	5.307	0.00	11,388.89	0.00	11,388.89
Subtotal				2,668,663,466.29	2,386,807,652.57	2,624,095,029.27		3.454	16,168,470.48	6,352,409.07	75,372.52	22,596,252.07
Total				2,668,663,466.29	2,386,807,652.57	2,624,095,029.27		3.454	16,168,470.48	6,352,409.07	75,372.52	22,596,252.07



City of San Jose  
Total Earnings  
Sorted by Fund - Investment Number  
July 1, 2023 - March 31, 2024

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	26,476,776.01	15,006,746.08	15,615,561.71	4.240	3.964	466,330.25	0.00	0.00	466,330.25
CSJFA	37042	003	STPOOL	5,470,969.74	5,335,746.08	5,412,541.65	4.240	3.955	161,291.18	0.00	0.00	161,291.18
13063DGN2	40008	003	CAS	0.00	5,075,550.00	572,152.91	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	8,425,800.00	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	8,282,982.98	2.650	2.662	164,888.89	1,252.30	0.00	166,141.19
459058GQ0	40079	003	IBRD	0.00	4,991,850.00	4,755,871.64	2.500	2.533	89,583.33	1,168.17	0.00	90,751.50
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.825	131,250.00	5,704.02	0.00	136,954.02
3137B4WB8	40148	003	FHLMC	0.00	225,888.22	20,366.90	3.060	-48.762	0.00	-7,482.55	0.00	-7,482.55
70922PAK8	40152	003	PASTRN	0.00	1,837,920.00	1,022,551.85	2.929	1.666	21,357.29	-8,524.89	0.00	12,832.40
91412GVB8	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.762	27,285.00	-12,919.28	0.00	14,365.72
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.544	33,750.00	1,058.08	0.00	34,808.08
3140HUNV4	40171	003	FNMA	4,748,790.50	4,821,914.40	4,871,206.56	2.420	2.330	86,787.25	-1,268.24	0.00	85,519.01
30298LAA9	40173	003	FHLMC	1,221,157.09	4,364,864.59	3,169,721.35	1.990	1.805	43,102.89	0.00	0.00	43,102.89
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.849	6,963.75	0.00	0.00	6,963.75
30314KAS2	40180	003	FHLMC	1,160,729.03	1,173,790.07	1,173,156.62	2.090	2.062	18,283.99	-62.12	0.00	18,221.87
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.654	121,875.00	2,559.95	0.00	124,434.95
649791PP9	40185	003	NYS	0.00	5,002,600.00	4,165,801.45	2.010	1.980	62,533.33	-376.96	0.00	62,156.37
912828W48	40196	003	USTR	0.00	15,244,921.88	13,470,967.33	2.125	1.707	212,211.28	-38,924.80	0.00	173,286.48
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.684	140,250.00	-612.02	0.00	139,637.98
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.333	138,864.96	0.00	0.00	138,864.96
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.206	125,160.03	0.00	0.00	125,160.03
3138L4EN9	40206	003	FNMA	0.00	-0.03	0.00	2.610		0.00	0.00	0.00	0.00
6500354U9	40207	003	NYSDEV	0.00	5,190,300.00	4,869,445.09	2.860	1.872	100,894.44	-32,224.13	0.00	68,670.31
3138LL3J2	40209	003	FNMA	1,000,000.00	1,000,000.00	1,023,750.00	2.710	2.635	20,324.97	0.00	0.00	20,324.97
30295NAE0	40214	003	FHLMC	0.00	252,813.69	52,439.21	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	2.883	77,699.97	0.00	0.00	77,699.97
30298LAA9	40231	003	FHLMC	143,485.99	512,871.62	377,097.82	1.990	0.157	5,064.60	-4,617.32	0.00	447.28
574193SP4	40234	003	MDS	0.00	1,000,000.00	938,181.82	0.970	0.968	6,843.89	0.00	0.00	6,843.89
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.739	126,562.50	-56,174.50	0.00	70,388.00
459058JB0	40246	003	IBRD	3,000,000.00	2,988,390.00	2,988,390.00	0.625	0.702	14,062.50	1,741.50	0.00	15,804.00
89239RAC0	40252	003	TMCC	0.00	102,505.49	12,331.85	1.360	1.411	125.76	0.43	4.94	131.13
44891LAC7	40253	003	HART	0.00	170,323.64	34,179.38	1.410	1.447	360.52	1.31	10.68	372.51

**City of San Jose**  
**Total Earnings**  
**July 1, 2023 - March 31, 2024**

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.655	80,010.00	0.00	0.00	80,010.00
3134GVQX9	40261	003	FHLMC	10,000,000.00	9,990,000.00	9,990,000.00	0.700	0.717	52,500.00	1,500.00	0.00	54,000.00
64990GZW5	40262	003	NYU	2,450,000.00	2,438,877.00	2,438,877.00	1.438	1.547	26,423.25	2,008.84	0.00	28,432.09
3134GVSU9	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.697	52,500.00	0.00	0.00	52,500.00
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.548	207,749.97	0.00	0.00	207,749.97
43813DAC2	40270	003	HAROT	0.00	177,849.39	26,832.74	0.820	0.831	164.50	0.37	3.13	168.00
3136AL7K1	40272	003	FNMA	2,405,095.75	2,466,611.07	2,648,063.19	2.967	2.468	54,316.81	-5,068.86	0.00	49,247.95
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.747	225,000.00	0.00	0.00	225,000.00
923078CT4	40277	003	VNTCTF	0.00	1,000,000.00	447,272.73	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	1.217	8,255.25	0.00	0.00	8,255.25
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.846	191,250.00	0.00	0.00	191,250.00
3133ELJ47	40282	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.580	0.577	43,500.00	0.00	0.00	43,500.00
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.540	37,500.00	3,108.45	0.00	40,608.45
91412HFL2	40293	003	UNVHGR	1,000,000.00	1,000,000.00	1,000,000.00	0.833	0.829	6,247.50	0.00	0.00	6,247.50
91412HFL2	40294	003	UNVHGR	650,000.00	650,000.00	650,000.00	0.833	0.829	4,060.88	0.00	0.00	4,060.88
30315EAA4	40295	003	FHLMC	3,088,330.77	3,132,363.23	3,127,257.59	0.830	0.812	19,348.09	-215.36	0.00	19,132.73
89237VAB5	40296	003	TMCC	0.00	603,089.83	115,969.88	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	0.632	24,750.00	-917.04	0.00	23,832.96
574193TQ1	40298	003	MDS	5,000,000.00	5,001,950.00	5,001,950.00	0.510	0.498	19,125.00	-366.65	0.00	18,758.35
31422BJ27	40299	003	FAMC	2,500,000.00	2,499,875.00	2,499,875.00	0.500	0.499	9,375.00	18.90	0.00	9,393.90
373385FQ1	40304	003	GAS	14,615,000.00	14,615,000.00	14,615,000.00	0.520	0.518	56,998.50	0.00	0.00	56,998.50
373385FP3	40305	003	GAS	4,345,000.00	4,345,000.00	4,345,000.00	0.420	0.418	13,686.75	0.00	0.00	13,686.75
3137EAEX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.435	14,062.50	2,260.01	0.00	16,322.51
34153QUD6	40311	003	FLSEDU	10,000,000.00	10,000,000.00	10,000,000.00	0.550	0.548	41,250.00	0.00	0.00	41,250.00
546417DQ6	40312	003	LAS	4,000,000.00	4,000,000.00	4,000,000.00	0.840	0.836	25,200.00	0.00	0.00	25,200.00
34153QUC8	40313	003	FLSEDU	5,000,000.00	4,995,850.00	4,995,850.00	0.390	0.411	14,625.00	862.58	0.00	15,487.58
544351MQ9	40315	003	LOS	3,670,000.00	4,065,589.30	4,065,589.30	3.320	0.487	91,383.00	-76,456.05	0.00	14,926.95
3137EAEY1	40316	003	FHLMC	0.00	3,985,080.00	1,550,558.40	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	0.786	31,950.00	-2,270.32	0.00	29,679.68
13077DML3	40318	003	CASHGR	10,000,000.00	10,039,100.00	10,039,100.00	0.885	0.800	66,375.00	-5,868.26	0.00	60,506.74
882724RA7	40319	003	TXS	1,600,000.00	1,945,088.00	1,945,088.00	5.000	0.504	60,000.00	-52,610.82	0.00	7,389.18
06406RAJ6	40320	003	BK	0.00	4,193,530.88	625,217.33	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	0.350	25,500.00	892.36	0.00	26,392.36
57582RK88	40322	003	MAS	1,000,000.00	1,000,000.00	1,000,000.00	0.695	0.692	5,212.50	0.00	0.00	5,212.50
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.762	7,946.45	0.00	0.00	7,946.45
91412HGE7	40324	003	UNVHGR	2,215,000.00	2,238,988.45	2,238,988.45	0.883	0.629	14,668.84	-4,060.74	0.00	10,608.10
91412HGE7	40325	003	UNVHGR	3,560,000.00	3,603,004.80	3,603,004.80	0.883	0.599	23,576.10	-7,302.70	0.00	16,273.40
91412HGE7	40326	003	UNVHGR	10,000,000.00	10,118,600.00	10,118,600.00	0.883	0.604	66,225.00	-20,152.29	0.00	46,072.71
3136AY6S7	40327	003	FNMA	2,326,201.71	2,522,029.76	2,612,014.48	2.624	1.670	47,485.31	-14,624.44	0.00	32,860.87
3137BGK24	40328	003	FHLMC	4,412,354.25	4,500,000.00	4,896,312.50	3.062	2.542	102,294.72	-8,527.93	0.00	93,766.79

City of San Jose  
Total Earnings  
July 1, 2023 - March 31, 2024

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3135G05X7	40329	003	FNMA	10,000,000.00	9,975,300.00	9,975,300.00	0.375	0.427	28,125.00	3,979.12	0.00	32,104.12
3133EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.498	37,500.00	0.00	0.00	37,500.00
3135G06R9	40331	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	0.550	0.548	61,875.00	0.00	0.00	61,875.00
45950VPG5	40332	003	IFC	8,550,000.00	8,584,490.70	8,584,490.70	0.425	0.318	27,253.12	-6,685.21	0.00	20,567.91
3135G06G3	40333	003	FNMA	10,000,000.00	10,039,690.00	10,039,690.00	0.500	0.414	37,500.00	-6,155.26	0.00	31,344.74
31422B6K1	40334	003	FAMC	10,000,000.00	9,992,000.00	9,992,000.00	0.480	0.494	36,000.00	1,200.00	0.00	37,200.00
459058JA2	40335	003	IBRD	20,000,000.00	20,288,120.00	20,288,120.00	0.750	0.397	112,500.00	-51,861.60	0.00	60,638.40
459058JL8	40336	003	IBRD	10,000,000.00	9,996,360.00	9,996,360.00	0.500	0.505	37,500.00	569.08	0.00	38,069.08
31422B6K1	40337	003	FAMC	10,000,000.00	9,991,610.00	9,991,610.00	0.480	0.495	36,000.00	1,258.50	0.00	37,258.50
459058JL8	40338	003	IBRD	10,000,000.00	9,993,370.00	9,993,370.00	0.500	0.512	37,500.00	1,036.54	0.00	38,536.54
459058DX8	40339	003	IBRD	4,765,000.00	5,158,198.27	5,158,198.27	2.500	0.338	89,343.75	-76,212.16	0.00	13,131.59
3130AKPW0	40340	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.600	0.521	39,250.00	0.00	0.00	39,250.00
459058JE4	40341	003	IBRD	10,000,000.00	9,933,980.00	9,933,980.00	0.375	0.521	28,125.00	10,902.39	0.00	39,027.39
30318CAA5	40342	003	FHLMC	3,680,212.34	3,732,418.83	3,726,507.38	0.670	0.654	18,611.02	-256.02	0.00	18,355.00
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.502	46,357.50	-19,484.16	0.00	26,873.34
459056HV2	40344	003	IBRD	10,000,000.00	10,427,200.00	10,427,200.00	1.500	0.299	112,500.00	-89,000.00	0.00	23,500.00
45950VPL4	40347	003	IFC	10,000,000.00	9,971,900.00	9,971,900.00	0.450	0.505	33,750.00	4,215.00	0.00	37,965.00
46625HJT8	40348	003	JPM	0.00	16,528,245.00	12,922,082.45	3.875	0.430	339,062.50	-297,158.75	0.00	41,903.75
69371RR24	40349	003	PCAR	0.00	6,991,880.00	5,491,803.93	0.350	0.385	14,359.72	1,586.41	0.00	15,946.13
3130AKXX9	40350	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.498	37,500.00	0.00	0.00	37,500.00
3130AKXX9	40353	003	FHLB	10,000,000.00	9,994,000.00	9,994,000.00	0.500	0.510	37,500.00	900.00	0.00	38,400.00
45905U5Y6	40354	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.597	22,500.00	0.00	0.00	22,500.00
45905U5Y6	40355	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.597	22,500.00	0.00	0.00	22,500.00
3137FQ3W1	40356	003	FHLMC	3,697,466.65	4,583,176.29	4,562,149.48	2.588	0.447	80,896.56	-65,542.52	0.00	15,354.04
45818WCZ7	40357	003	IADB	10,000,000.00	10,000,000.00	10,000,000.00	0.650	0.648	48,799.33	0.00	0.00	48,799.33
3133EMSU7	40358	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.800	0.796	60,000.00	0.00	0.00	60,000.00
459058JA2	40359	003	IBRD	10,000,000.00	10,054,800.00	10,054,800.00	0.750	0.607	56,250.00	-10,282.14	0.00	45,967.86
31422XCX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	0.995	75,000.00	0.00	0.00	75,000.00
3130APRF4	40409	003	FHLB	20,000,000.00	19,991,000.00	19,991,000.00	1.000	1.011	150,000.00	2,254.17	0.00	152,254.17
3130APWP6	40410	003	FHLB	0.00	8,292,530.00	4,402,579.56	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	0.871	12,468.75	0.00	0.00	12,468.75
3130APU45	40418	003	FHLB	4,875,000.00	4,867,687.50	4,867,687.50	0.850	0.898	31,078.13	1,841.77	0.00	32,919.90
3135G05U3	40420	003	FNMA	0.00	6,982,570.00	1,218,775.85	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	0.921	15,328.13	3,477.08	0.00	18,805.21
3130APMH5	40422	003	FHLB	3,150,000.00	3,145,212.00	3,145,212.00	0.625	0.685	14,765.63	1,459.09	0.00	16,224.72
3133ENFZ8	40423	003	FFCB	10,000,000.00	10,013,900.00	10,013,900.00	1.010	0.958	75,750.00	-3,475.00	0.00	72,275.00
594918AW4	40432	003	MSFT	0.00	1,948,566.21	1,183,311.12	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	7,513,367.56	0.650	0.723	36,583.62	4,360.48	0.00	40,944.10
594918BX1	40442	003	MSFT	0.00	1,067,732.25	854,185.80	2.875	0.871	17,599.40	-11,994.04	0.00	5,605.36
594918BQ6	40443	003	MSFT	0.00	2,936,971.20	405,836.02	2.000	0.679	5,911.78	-3,836.62	0.00	2,075.16



**City of San Jose**  
**Total Earnings**  
**July 1, 2023 - March 31, 2024**

										Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
3133ENGW4	40445	003	FFCB	0.00	6,432,426.00	3,859,455.60	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	1.042	104,265.00	-282.31	0.00	103,982.69	
13063DMA3	40449	003	CAS	10,110,000.00	10,631,069.40	10,631,069.40	2.650	1.356	200,936.25	-92,315.44	0.00	108,620.81	
037833CG3	40459	003	AAPL	0.00	10,407,000.00	8,439,130.91	3.000	1.002	181,666.67	-117,986.70	0.00	63,679.97	
3130AQG49	40461	003	FHLB	2,485,000.00	2,471,605.85	2,471,605.85	1.000	1.197	18,637.50	3,652.95	0.00	22,290.45	
037833DF4	40463	003	AAPL	15,114,000.00	15,723,396.48	15,723,396.48	2.750	1.344	311,726.25	-152,490.32	0.00	159,235.93	
3130AQCNI	40467	003	FHLB	5,000,000.00	4,986,250.00	4,986,250.00	1.625	1.484	52,291.66	3,440.68	0.00	55,732.34	
3134GXJH8	40469	003	FHLMC	0.00	4,176,243.50	1,366,770.60	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	1.488	180,000.00	94,463.68	0.00	274,463.68	
037833CG3	40471	003	AAPL	0.00	12,402,280.36	10,057,121.89	3.000	1.173	217,382.33	-128,525.84	0.00	88,856.49	
3130AQQQ9	40472	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	2.000	1.680	253,125.00	0.00	0.00	253,125.00	
3130AQN58	40473	003	FHLB	14,000,000.00	13,982,500.00	13,982,500.00	1.750	1.786	183,750.00	4,375.00	0.00	188,125.00	
3130AQM03	40475	003	FHLB	7,200,000.00	7,189,200.00	7,189,200.00	1.750	1.623	85,725.00	2,160.00	0.00	87,885.00	
3130AQQQ9	40477	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	2.000	1.680	253,125.00	0.00	0.00	253,125.00	
3130AQM04	40478	003	FHLB	12,500,000.00	12,495,875.00	12,495,875.00	2.000	1.680	157,031.25	1,125.00	0.00	158,156.25	
3133ENMH0	40479	003	FFCB	10,350,000.00	10,348,965.00	10,348,965.00	1.600	1.595	124,200.00	194.06	0.00	124,394.06	
3133ENAL4	40480	003	FFCB	0.00	4,103,407.95	1,536,912.80	0.290	0.951	3,376.49	7,639.28	0.00	11,015.77	
037833CG3	40485	003	AAPL	0.00	12,613,016.10	10,228,009.42	3.000	1.737	223,777.00	-89,948.96	0.00	133,828.04	
3133ENPB0	40486	003	FFCB	15,150,000.00	15,138,637.50	15,138,637.50	2.180	2.187	247,702.50	1,704.37	0.00	249,406.87	
037833CU2	40487	003	AAPL	7,300,000.00	7,460,673.00	7,460,673.00	2.850	1.803	156,037.50	-54,705.82	0.00	101,331.68	
3134GW6E1	40490	003	FHLMC	0.00	19,520,000.00	8,801,745.45	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	2.633	17,812.50	1,875.00	0.00	19,687.50	
3130ARBY6	40496	003	FHLB	0.00	4,590,340.00	4,523,571.42	5.500	2.667	85,291.67	2,388.17	3,220.00	90,899.84	
3130AR7C9	40497	003	FHLB	1,565,000.00	1,544,029.00	1,544,029.00	1.850	2.359	21,714.38	5,725.15	0.00	27,439.53	
3133ENQC7	40498	003	FFCB	150,000.00	148,500.00	148,500.00	1.940	2.362	2,182.50	459.70	0.00	2,642.20	
3130AQT78	40499	003	FHLB	2,360,000.00	2,314,924.00	2,314,924.00	1.750	2.437	30,975.00	11,525.12	0.00	42,500.12	
3136G46V0	40500	003	FNMA	0.00	1,449,900.00	1,101,924.00	0.310	2.182	2,647.92	15,467.62	0.00	18,115.54	
3133ENAL4	40501	003	FFCB	0.00	1,139,135.40	426,657.99	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	2.436	93,000.00	257,011.26	0.00	350,011.26	
3136G4H55	40503	003	FNMA	2,350,000.00	2,202,791.30	2,202,791.30	0.550	2.558	9,693.75	32,766.98	0.00	42,460.73	
3136G4R62	40504	003	FNMA	1,715,000.00	1,609,825.91	1,609,825.91	0.625	2.557	8,039.07	22,974.92	0.00	31,013.99	
3134GW5R3	40505	003	FHLMC	2,000,000.00	1,873,460.00	1,873,460.00	0.650	2.560	9,750.00	26,382.85	0.00	36,132.85	
3134GWUG9	40506	003	FHLMC	1,500,000.00	1,403,410.20	1,403,410.20	0.570	2.561	6,412.50	20,665.01	0.00	27,077.51	
3134GWVN3	40507	003	FHLMC	17,490,000.00	16,376,215.10	16,376,215.10	0.600	2.560	78,705.00	237,162.40	0.00	315,867.40	
3130ANWN6	40508	003	FHLB	825,000.00	778,622.63	778,622.63	0.700	2.550	4,331.25	10,629.79	0.00	14,961.04	
3134GW6E1	40509	003	FHLMC	0.00	17,737,824.00	7,998,146.09	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	3,067,651.43	0.300	2.123	6,982.50	42,091.77	0.00	49,074.27	
3134GXMZ4	40511	003	FHLMC	0.00	1,020,087.50	1,005,249.86	1.800	2.455	13,790.55	4,801.72	0.00	18,592.27	
3130APWH4	40512	003	FHLB	0.00	1,951,980.00	1,022,127.71	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	1,084,882.66	0.660	2.320	5,521.23	13,441.57	0.00	18,962.80	

City of San Jose  
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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3133EMYW6	40514	003	FFCB	0.00	1,304,057.64	640,173.75	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	394,661.85	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	2.836	13,125.00	15,553.56	0.00	28,678.56
3130AMU67	40517	003	FHLB	6,000,000.00	5,710,188.00	5,710,188.00	0.400	2.700	18,000.00	98,179.72	0.00	116,179.72
3130AQGT4	40518	003	FHLB	23,060,000.00	22,022,300.00	22,022,300.00	1.100	2.849	190,245.00	282,438.51	0.00	472,683.51
3130AQMRR1	40519	003	FHLB	23,390,000.00	22,416,742.10	22,416,742.10	1.250	2.845	219,281.25	261,212.36	0.00	480,493.61
3130AQZ48	40520	003	FHLB	3,060,000.00	3,009,204.00	3,009,204.00	2.000	2.730	45,900.00	16,003.40	0.00	61,903.40
3130APXH3	40521	003	FHLB	0.00	8,864,184.00	4,802,776.06	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	3.076	12,600.00	62,941.95	0.00	75,541.95
3130ARVJ7	40523	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	3.250	3.235	487,500.00	0.00	0.00	487,500.00
3133ENUZ1	40524	003	FFCB	20,000,000.00	19,890,000.00	19,890,000.00	3.090	3.251	463,500.00	23,608.91	0.00	487,108.91
3134GXSF2	40525	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	3.750	3.515	264,861.11	0.00	0.00	264,861.11
3133ENVK3	40526	003	FFCB	20,000,000.00	20,000,000.00	20,000,000.00	3.650	3.633	547,500.00	0.00	0.00	547,500.00
3130APM44	40527	003	FHLB	0.00	3,449,208.80	1,831,216.31	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	3.116	93,750.00	127.76	0.00	93,877.76
3130ARR86	40529	003	FHLB	0.00	13,245,848.60	5,683,673.22	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	6,019,703.21	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	763,854.55	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	3,060,105.77	0.750	2.500	17,625.00	40,005.03	0.00	57,630.03
459058JM6	40538	003	IBRD	0.00	5,394,470.58	2,863,973.47	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	2,036,036.36	2.650	2.632	40,368.70	0.00	0.00	40,368.70
3130AS3J6	40542	003	FHLB	0.00	2,699,460.00	1,433,167.85	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	2.841	81,675.00	-3,752.70	0.00	77,922.30
3130AMNR9	40545	003	FHLB	20,000,000.00	18,899,647.00	18,899,647.00	0.625	2.969	93,750.00	329,009.21	0.00	422,759.21
3130AMU67	40546	003	FHLB	20,000,000.00	19,053,800.00	19,053,800.00	0.400	2.778	60,000.00	338,824.94	0.00	398,824.94
3130APWH4	40547	003	FHLB	0.00	19,475,000.00	10,197,818.18	0.750	2.555	58,750.00	137,592.94	0.00	196,342.94
3130ASBG3	40549	003	FHLB	0.00	7,130,337.50	6,689,553.00	3.250	3.410	163,953.47	7,927.42	0.00	171,880.89
3133ENYA2	40550	003	FFCB	5,200,000.00	5,177,640.00	5,177,640.00	3.450	3.535	134,550.00	3,365.21	0.00	137,915.21
3134GXRL0	40551	003	FHLMC	12,940,000.00	12,887,851.80	12,887,851.80	3.125	3.261	303,281.25	13,345.98	0.00	316,627.23
3130ARMT5	40552	003	FHLB	8,905,000.00	8,864,126.05	8,864,126.05	2.800	2.993	187,005.00	12,862.43	0.00	199,867.43
31422XRQ7	40554	003	FAMC	0.00	10,390,632.63	6,498,868.41	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	3.362	131,601.57	9,959.60	0.00	141,561.17
594918BB9	40557	003	MSFT	11,335,000.00	11,106,939.80	11,106,939.80	2.700	3.512	229,533.75	64,343.00	0.00	293,876.75
3134GXYT5	40558	003	FHLMC	0.00	7,202,657.50	4,740,658.21	2.900	3.347	103,956.94	15,605.49	0.00	119,562.43
3134GXYT5	40559	003	FHLMC	0.00	4,470,615.00	2,942,477.51	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	3.558	26,953.12	6,121.00	0.00	33,074.12
3133EMBQ4	40561	003	FFCB	0.00	985,312.00	343,963.46	0.270	3.342	722.62	7,937.60	0.00	8,660.22
3135G05U3	40562	003	FNMA	0.00	6,959,160.00	1,214,689.75	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	580,368.00	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	3.625	146,812.50	46,685.15	0.00	193,497.65

**City of San Jose**  
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**July 1, 2023 - March 31, 2024**

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
CAMP	40566	003	CAMP	147,500,565.83	159,363,163.52	115,999,670.68	5.480	5.507	4,813,172.57	0.00	0.00	4,813,172.57
48133DP95	40569	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.570	4.549	342,750.00	0.00	0.00	342,750.00
48133DQ45	40570	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.100	4.081	307,500.00	0.00	0.00	307,500.00
48133DQ52	40571	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.250	4.231	318,750.00	0.00	0.00	318,750.00
478160BY9	40574	003	JNJ	13,945,000.00	13,533,204.15	13,533,204.15	2.450	3.374	256,239.37	87,823.76	0.00	344,063.13
478160BY9	40575	003	JNJ	4,214,000.00	4,074,727.30	4,074,727.30	2.450	3.491	77,432.25	29,726.19	0.00	107,158.44
677522SQ8	40576	003	OHS	0.00	7,826,117.00	3,500,408.69	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	620,991.85	169,277.99	0.00	790,269.84
3136AR5S3	40579	003	FNMA	5,110,455.65	5,473,674.33	5,041,804.28	2.469	2.515	78,797.24	16,742.11	0.00	95,539.35
194162AN3	40580	003	CL	8,202,000.00	7,955,201.82	7,955,201.82	3.100	3.808	190,696.50	37,519.99	0.00	228,216.49
13063DRD2	40581	003	CAS	5,570,000.00	5,289,717.60	5,289,717.60	2.375	3.788	99,215.62	51,762.13	0.00	150,977.75
91282CCU3	40583	003	USTR	0.00	19,298,437.50	4,280,744.32	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	5,322,590.91	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	206,997.28	71,349.59	0.00	278,346.87
544351QQ5	40589	003	LOS	9,475,000.00	9,708,274.50	9,708,274.50	5.000	4.040	355,312.50	-59,813.98	0.00	295,498.52
544351QP7	40593	003	LOS	10,000,000.00	10,148,500.00	10,148,500.00	5.000	4.148	375,000.00	-57,857.14	0.00	317,142.86
91412GU94	40594	003	UNVHGR	3,820,000.00	3,677,896.00	3,677,896.00	3.063	4.560	87,754.95	38,599.67	0.00	126,354.62
91412HGE7	40595	003	UNVHGR	3,000,000.00	2,732,670.00	2,732,670.00	0.883	4.663	19,867.50	76,138.29	0.00	96,005.79
649902T45	40596	003	NYSHGR	7,850,000.00	7,978,033.50	7,978,033.50	5.051	4.624	297,377.63	-19,420.81	0.00	277,956.82
88579YAV3	40598	003	MMM	7,150,000.00	6,490,770.00	6,490,770.00	2.250	5.023	120,656.25	124,994.45	0.00	245,650.70
039483BL5	40599	003	ADM	9,780,000.00	9,060,681.00	9,060,681.00	2.500	4.739	183,375.00	140,127.08	0.00	323,502.08
89115BK66	40600	003	TORDNY	0.00	15,537,875.05	2,938,070.92	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	4.814	172,781.25	136,141.64	0.00	308,922.89
69371RS23	40602	003	PCAR	5,000,000.00	5,045,950.00	5,045,950.00	4.950	4.579	185,625.00	-11,530.20	0.00	174,094.80
931142EW9	40603	003	WMT	3,000,000.00	2,960,250.00	2,960,250.00	3.900	4.392	87,750.00	10,201.99	0.00	97,951.99
3137FBTA4	40605	003	FHLMC	8,439,533.03	9,660,734.63	8,741,807.54	3.064	3.563	203,644.41	31,055.16	0.00	234,699.57
6500354W5	40606	003	NYSDEV	4,565,000.00	4,371,489.65	4,371,489.65	3.170	4.581	108,532.88	42,340.19	0.00	150,873.07
3133ENS43	40607	003	FFCB	10,000,000.00	9,957,600.00	9,957,600.00	4.375	4.586	328,125.00	15,900.00	0.00	344,025.00
931142ER0	40608	003	WMT	10,000,000.00	8,715,600.00	8,715,600.00	1.050	4.953	78,750.00	246,473.34	0.00	325,223.34
30329MAA0	40609	003	FHLMC	3,222,912.36	3,484,863.69	2,968,653.76	2.080	3.514	51,324.12	27,272.54	0.00	78,596.66
30329MAA0	40610	003	FHLMC	4,143,744.48	4,480,539.04	3,816,840.56	2.080	3.514	65,988.17	35,064.69	0.00	101,052.86
31315PF38	40611	003	FAMC	2,500,000.00	2,500,000.00	2,500,000.00	5.830	5.877	110,694.44	0.00	0.00	110,694.44
31315P6T1	40612	003	FAMC	3,000,000.00	3,000,000.00	3,000,000.00	5.830	5.891	133,149.17	0.00	0.00	133,149.17
69371RS23	40613	003	PCAR	10,000,000.00	10,022,800.00	10,022,800.00	4.950	4.839	371,250.00	-5,835.08	0.00	365,414.92
3136AKQM8	40614	003	FNMA	3,135,557.21	4,438,372.49	3,953,745.96	3.056	4.224	90,496.71	35,318.51	0.00	125,815.22
3130ATUP0	40615	003	FHLB	0.00	4,991,450.00	2,268,840.91	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	4.977	187,500.00	0.00	0.00	187,500.00
06406HDA4	40617	003	BK	10,000,000.00	9,557,400.00	9,557,400.00	3.000	5.149	225,000.00	145,734.15	0.00	370,734.15
3138L8UV4	40618	003	FNMA	11,973,000.29	12,174,317.39	11,639,621.48	2.920	3.097	264,189.82	7,360.66	0.00	271,550.48
91412GU94	40619	003	UNVHGR	4,685,000.00	4,501,113.75	4,501,113.75	3.063	4.725	107,626.17	52,594.58	0.00	160,220.75

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										Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
13063D3A4	40620	003	CAS	5,000,000.00	5,224,500.00	5,224,500.00	5.700	4.326	213,750.00	-43,482.78	0.00	170,267.22	
923078CX5	40621	003	VNTCTF	3,645,000.00	3,185,620.65	3,185,620.65	1.741	4.886	47,594.59	69,681.14	0.00	117,275.73	
31422XR38	40622	003	FAMC	0.00	10,000,000.00	5,454,545.45	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	4.852	18,693.38	84,280.45	0.00	102,973.83	
594918BY9	40624	003	MSFT	8,436,000.00	8,124,947.81	8,124,947.81	3.300	4.323	208,791.00	55,840.49	0.00	264,631.49	
9128285U0	40625	003	USTR	0.00	9,786,718.75	6,512,616.48	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	4.154	302,456.25	-69,912.65	0.00	232,543.60	
3130AU4V3	40627	003	FHLB	0.00	10,000,000.00	6,945,454.55	4.800	4.765	249,333.33	0.00	0.00	249,333.33	
14913R3A3	40628	003	CAT	7,429,000.00	7,186,294.57	7,186,294.57	3.600	4.426	200,583.00	39,029.46	0.00	239,612.46	
917542QV7	40629	003	UTS	3,763,576.98	5,839,739.35	3,721,026.69	3.539	5.082	99,154.78	17,152.87	26,160.33	142,467.98	
06406FAE3	40630	003	BK	4,481,000.00	4,169,346.45	4,169,346.45	2.450	4.644	82,338.38	63,554.73	0.00	145,893.11	
438516BL9	40631	003	HON	5,000,000.00	4,660,750.00	4,660,750.00	2.500	4.536	93,750.00	65,520.39	0.00	159,270.39	
713448CT3	40632	003	PEP	5,000,000.00	4,811,250.00	4,811,250.00	2.750	4.489	103,125.00	59,605.26	0.00	162,730.26	
06406RAD9	40633	003	BK	5,000,000.00	4,789,100.00	4,789,100.00	3.250	4.370	121,875.00	35,790.69	0.00	157,665.69	
24422EWK1	40634	003	DE	5,000,000.00	4,957,350.00	4,957,350.00	4.150	4.347	155,625.00	6,734.21	0.00	162,359.21	
3137BJQ71	40635	003	FHLMC	7,101,000.00	7,101,000.00	6,821,398.13	2.770	2.870	147,523.23	0.00	0.00	147,523.23	
91412HJN4	40636	003	UNVHGR	2,015,000.00	1,737,171.80	1,737,171.80	1.272	5.117	19,223.10	47,748.95	0.00	66,972.05	
24422EWP0	40637	003	JD	10,000,000.00	9,995,300.00	9,995,300.00	4.800	4.796	360,000.00	1,175.00	0.00	361,175.00	
3134GYDA7	40638	003	FHLMC	15,000,000.00	15,000,000.00	15,000,000.00	5.020	4.997	564,750.00	0.00	0.00	564,750.00	
3135GADY4	40639	003	FNMA	0.00	50,000,000.00	33,818,181.82	5.000	4.960	1,263,888.88	0.00	0.00	1,263,888.88	
69371RR65	40640	003	PCAR	10,000,000.00	9,108,000.00	9,108,000.00	2.000	4.577	150,000.00	164,059.95	0.00	314,059.95	
62479MU35	40641	003	MUFGBK	0.00	24,411,541.67	177,538.48	4.870	5.057	0.00	6,763.89	0.00	6,763.89	
89233HU36	40642	003	TMCC	0.00	24,410,118.06	177,528.13	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	4.596	303,750.00	37,943.47	0.00	341,693.47	
313384HR3	40644	003	FHLB	0.00	48,946,527.78	355,974.75		4.790	0.00	12,847.22	0.00	12,847.22	
313384HR3	40645	003	FHLB	0.00	48,937,416.50	355,908.48		4.832	0.00	12,958.34	0.00	12,958.34	
313384HR3	40646	003	FHLB	0.00	9,787,483.33	71,181.70		4.832	0.00	2,591.67	0.00	2,591.67	
3132XGRH1	40647	003	FHLMC	19,897,370.40	20,000,000.00	19,890,507.98	3.690	3.691	552,724.05	465.04	0.00	553,189.09	
419792G34	40648	003	HIS	25,000,000.00	22,571,000.00	22,571,000.00	1.535	4.064	287,812.50	403,339.48	0.00	691,151.98	
13063DC48	40649	003	CAS	12,000,000.00	10,672,200.00	10,672,200.00	1.700	4.380	153,000.00	199,170.00	0.00	352,170.00	
91412GU94	40651	003	UNVHGR	2,020,000.00	1,952,612.80	1,952,612.80	3.063	4.597	46,404.45	21,230.50	0.00	67,634.95	
574193GK8	40652	003	MDS	3,000,000.00	2,785,170.00	2,785,170.00	2.800	4.743	63,000.00	36,526.51	0.00	99,526.51	
313384HR3	40653	003	FHLB	0.00	9,835,638.89	71,531.92		5.000	0.00	2,694.44	0.00	2,694.44	
313384HR3	40654	003	FHLB	0.00	9,841,192.00	71,572.31		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	4.824	254,415.00	0.00	0.00	254,415.00	
574193WE4	40656	003	MDS	16,360,000.00	16,360,000.00	16,360,000.00	4.000	3.982	490,799.99	0.00	0.00	490,799.99	
313384LY3	40657	003	FHLB	0.00	14,639,791.67	4,312,084.09	4.750	4.934	0.00	160,312.50	0.00	160,312.50	
313384KG3	40658	003	FHLB	0.00	19,646,083.33	2,929,052.42	4.650	4.800	0.00	105,916.67	0.00	105,916.67	
313384LL1	40659	003	FHLB	0.00	19,578,716.67	4,912,478.00	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	4.193	148,640.62	390,835.59	0.00	539,476.21	

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										Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
912797GF8	40661	003	USTR	0.00	12,796,526.47	1,768,247.29	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	4.202	31,875.00	108,842.52	0.00	140,717.52	
912797GG6	40663	003	USTR	0.00	9,837,036.11	1,609,696.82	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	4.301	63,750.00	223,649.34	0.00	287,399.34	
3137FBAJ5	40665	003	FHLMC	4,805,000.00	4,805,000.00	4,664,979.30	3.281	3.364	118,239.03	0.00	0.00	118,239.03	
3132XGRH1	40666	003	FHLMC	9,948,685.20	10,000,000.00	9,898,423.41	3.690	3.712	276,362.03	473.06	0.00	276,835.09	
3140HSZG9	40667	003	FNMA	3,868,804.56	3,919,407.12	3,831,750.63	3.440	3.507	100,404.17	836.13	0.00	101,240.30	
91412GU94	40668	003	UNVHGR	13,815,000.00	13,484,407.05	13,484,407.05	3.063	4.275	317,365.09	116,985.71	0.00	434,350.80	
64990FY57	40669	003	NYSPLIT	2,000,000.00	1,893,800.00	1,893,800.00	3.059	4.373	45,885.00	16,507.77	0.00	62,392.77	
448980AD4	40670	003	HALST	14,000,000.00	13,999,680.80	13,999,680.80	5.150	5.127	540,749.97	78.27	0.00	540,828.24	
891941AD8	40671	003	TMCC	10,000,000.00	9,999,441.00	9,999,441.00	4.710	4.690	353,250.00	88.68	0.00	353,338.68	
3132XFLR7	40672	003	FHLMC	6,700,000.00	6,700,000.00	6,614,156.25	4.250	4.286	213,562.53	0.00	0.00	213,562.53	
3130APZK4	40673	003	FHLB	26,000,000.00	24,002,160.00	24,002,160.00	1.190	4.590	232,050.00	598,023.06	0.00	830,073.06	
437927AC0	40674	003	HAROT	10,000,000.00	9,998,380.00	9,998,380.00	4.930	4.912	369,749.97	272.52	0.00	370,022.49	
64990FX90	40675	003	NYSPLIT	0.00	7,248,310.80	6,800,233.41	2.319	5.227	121,323.00	146,501.93	0.00	267,824.93	
89238JAC9	40676	003	TMCC	7,441,327.48	12,726,818.95	10,007,604.88	0.710	5.216	55,542.19	120,716.50	217,055.78	393,314.47	
3130AQ4B6	40677	003	FHLB	25,000,000.00	23,606,450.00	23,606,450.00	1.200	5.029	225,000.00	669,499.11	0.00	894,499.11	
574193WF1	40678	003	MDS	4,180,000.00	4,165,829.80	4,165,829.80	4.050	4.135	126,967.50	2,807.01	0.00	129,774.51	
3130ARCZ2	40679	003	FHLB	8,500,000.00	8,061,221.50	8,061,221.50	2.160	4.612	137,700.00	142,392.06	0.00	280,092.06	
3134GXCS1	40680	003	FHLMC	8,375,000.00	7,639,356.75	7,639,356.75	0.625	4.546	39,257.81	222,422.93	0.00	261,680.74	
419792G34	40681	003	HIS	2,530,000.00	2,268,878.70	2,268,878.70	1.535	4.461	29,126.62	47,127.51	0.00	76,254.13	
64990FS96	40682	003	NYSPLIT	7,075,000.00	6,503,693.75	6,503,693.75	2.657	4.744	140,987.07	91,490.32	0.00	232,477.39	
30312XAE7	40683	003	FHLMC	4,724,470.24	5,158,161.78	4,802,925.13	2.250	2.774	83,654.03	16,720.84	0.00	100,374.87	
419792F92	40684	003	HIS	7,975,000.00	7,375,599.00	7,375,599.00	1.033	4.899	61,786.32	210,452.88	0.00	272,239.20	
3140LKUP6	40685	003	FNMA	25,341,936.00	0.00	24,915,881.90	4.650	5.025	943,283.17	0.00	0.00	943,283.17	
912796YH6	40686	003	USTR	0.00	19,786,144.44	4,892,573.90	5.065	5.191	0.00	191,344.45	0.00	191,344.45	
912796XQ7	40687	003	USTR	0.00	49,862,361.11	2,175,812.12	4.955	5.038	0.00	82,583.33	0.00	82,583.33	
912797FY8	40688	003	USTR	0.00	19,930,972.22	1,232,096.46	4.970	5.056	0.00	46,938.89	0.00	46,938.89	
912797GJ0	40689	003	USTR	0.00	29,719,716.67	6,376,230.12	5.020	5.138	0.00	246,816.66	0.00	246,816.66	
912796CR8	40690	003	USTR	0.00	49,357,500.00	14,717,509.09	5.140	5.279	0.00	585,388.89	0.00	585,388.89	
912797FB8	40691	003	USTR	0.00	19,661,077.78	7,864,431.11	5.170	5.332	0.00	315,944.44	0.00	315,944.44	
45906M4E8	40692	003	IBRD	25,000,000.00	0.00	22,776,218.18	4.500	4.616	771,875.00	20,211.63	0.00	792,086.63	
45818WEK8	40693	003	IADB	9,420,000.00	0.00	8,526,833.28	4.375	4.669	282,763.54	17,203.77	0.00	299,967.31	
3140LKYV9	40694	003	FNMA	7,896,000.00	0.00	7,156,784.11	4.790	4.793	258,449.24	0.00	0.00	258,449.24	
31315KNE6	40695	003	FAMC	0.00	0.00	15,084,210.91	5.290	5.431	0.00	617,166.67	0.00	617,166.67	
3135GAJ69	40696	003	FNMA	0.00	0.00	2,752,047.55	5.375	5.706	110,975.83	1,059.81	6,275.19	118,310.83	
30333AAA0	40697	003	FHLMC	7,986,522.49	0.00	6,485,213.61	4.250	4.332	211,368.62	290.47	0.00	211,659.09	
3140LKLH4	40698	003	FNMA	12,175,000.00	0.00	9,903,086.20	4.920	4.973	371,053.42	0.00	0.00	371,053.42	
30333MAA4	40699	003	FHLMC	9,995,434.26	0.00	6,790,287.70	4.390	4.506	230,417.53	124.40	0.00	230,541.93	
3134H1DF7	40700	003	FHLMC	0.00	0.00	9,763,636.36	5.420	5.434	399,725.00	0.00	0.00	399,725.00	

City of San Jose  
Total Earnings  
July 1, 2023 - March 31, 2024

										Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
3134H1DM2	40701	003	FHLMC	0.00	0.00	16,545,454.55	5.500	5.515	687,500.00	0.00	0.00	687,500.00	
3134H1DL4	40702	003	FHLMC	0.00	0.00	9,927,272.73	5.500	5.515	412,500.00	0.00	0.00	412,500.00	
3134H1EC3	40703	003	FHLMC	0.00	0.00	13,236,363.64	5.550	5.565	555,000.00	0.00	0.00	555,000.00	
91412HGF4	40704	003	UNVHGR	5,005,000.00	0.00	2,989,478.49	1.316	5.296	33,664.75	85,628.66	0.00	119,293.41	
80168FQH2	40705	003	SCVWTR	15,000,000.00	0.00	9,788,290.91	4.250	5.515	316,979.17	89,713.60	0.00	406,692.77	
3134H1FN8	40706	003	FHLMC	15,000,000.00	0.00	9,381,818.18	5.625	5.604	396,093.75	0.00	0.00	396,093.75	
3134H1FP3	40707	003	FHLMC	25,000,000.00	0.00	15,636,363.64	5.650	5.629	663,090.28	0.00	0.00	663,090.28	
3135GAJZ5	40708	003	FNMA	20,000,000.00	0.00	12,218,181.82	5.700	5.676	522,500.00	0.00	0.00	522,500.00	
31424WAJ1	40709	003	FAMC	20,000,000.00	0.00	12,654,545.45	5.800	5.779	551,000.00	0.00	0.00	551,000.00	
84247PJB8	40710	003	STNPWR	2,500,000.00	0.00	1,387,283.09	3.938	5.368	42,388.19	13,721.11	0.00	56,109.30	
882724V38	40711	003	TXS	7,400,000.00	0.00	3,713,454.55	5.616	5.611	156,998.40	0.00	0.00	156,998.40	
882724V61	40712	003	TXS	5,000,000.00	0.00	2,509,090.91	5.332	5.328	100,715.56	0.00	0.00	100,715.56	
02079KAC1	40713	003	GOOG	15,000,000.00	0.00	7,687,624.09	1.998	5.206	124,875.00	176,649.65	0.00	301,524.65	
912797HX8	40714	003	USTR	0.00	0.00	1,697,331.89	5.270	5.380	0.00	68,802.78	0.00	68,802.78	
3134H1HN6	40715	003	FHLMC	6,361,000.00	0.00	3,187,948.15	5.500	5.341	131,195.62	-2,904.40	0.00	128,291.22	
45818WEU6	40716	003	IADB	20,000,000.00	0.00	9,893,381.82	5.125	5.110	381,527.78	-620.37	0.00	380,907.41	
13063DRD2	40717	003	CAS	5,460,000.00	0.00	2,094,889.62	2.375	4.693	39,622.92	34,448.28	0.00	74,071.20	
419792M29	40718	003	HIS	4,360,000.00	0.00	1,676,623.26	5.000	4.455	61,766.67	-5,495.33	0.00	56,271.34	
419792M37	40719	003	HIS	2,000,000.00	0.00	771,801.02	5.000	4.457	28,333.33	-2,417.91	0.00	25,915.42	
3133EMSW3	40720	003	FFCB	5,000,000.00	0.00	1,672,096.36	1.400	4.924	20,027.77	42,005.32	0.00	62,033.09	
91412HGF4	40721	003	UNVHGR	6,190,000.00	0.00	2,059,694.14	1.316	4.479	22,401.61	47,105.70	0.00	69,507.31	
912797LL9	40722	003	USTR	0.00	0.00	14,022,036.36	5.200	5.332	0.00	563,333.33	0.00	563,333.33	
912796ZW2	40723	003	USTR	20,000,000.00	0.00	6,249,472.00	5.040	5.233	0.00	246,400.00	0.00	246,400.00	
912796Y45	40724	003	USTR	30,000,000.00	0.00	9,364,800.00	5.040	5.238	0.00	369,600.00	0.00	369,600.00	
912797FS1	40725	003	USTR	25,000,000.00	0.00	7,731,575.76	5.050	5.238	0.00	305,104.17	0.00	305,104.17	
89233GG18	40726	003	TMCC	50,000,000.00	0.00	14,881,469.70	5.270	5.484	0.00	614,833.33	0.00	614,833.33	
912828Z8	40727	003	USTR	50,000,000.00	0.00	13,076,747.16	1.750	5.137	175,480.77	330,641.30	0.00	506,122.07	
47816FG13	40729	003	JNJ	25,000,000.00	0.00	6,481,271.82	5.130	5.326	0.00	260,062.50	0.00	260,062.50	
037833EH9	40730	003	AAPL	7,109,000.00	0.00	1,665,380.19	1.400	4.516	19,905.20	36,761.70	0.00	56,666.90	
438516CL8	40731	003	HON	35,000,000.00	0.00	9,263,593.82	4.250	4.322	297,500.00	4,125.17	0.00	301,625.17	
91282CCX7	40732	003	USTR	30,000,000.00	0.00	7,725,660.51	0.375	5.071	22,504.70	272,680.66	0.00	295,185.36	
912797GQ4	40733	003	USTR	0.00	0.00	5,199,918.55	5.220	5.330	0.00	208,800.00	0.00	208,800.00	
931142EE9	40734	003	WMT	14,400,000.00	0.00	3,749,018.79	3.700	4.215	106,560.00	12,487.69	0.00	119,047.69	
91282CCX7	40735	003	USTR	25,000,000.00	0.00	4,860,156.25	0.375	5.116	14,117.93	173,229.87	0.00	187,347.80	
373384TP1	40736	003	GAS	1,500,000.00	0.00	243,292.09	4.150	4.900	7,781.25	1,201.36	0.00	8,982.61	
91282CDB4	40737	003	USTR	20,000,000.00	0.00	2,685,045.45	0.625	5.188	12,978.14	91,968.09	0.00	104,946.23	
3132XGY42	40738	003	FHLMC	2,243,000.00	0.00	274,012.40	4.650	4.771	9,850.51	0.00	0.00	9,850.51	
912797HH3	40739	003	USTR	20,000,000.00	0.00	2,305,890.91	5.250	5.372	0.00	93,333.33	0.00	93,333.33	
912797FS1	40740	003	USTR	20,000,000.00	0.00	1,863,973.09	5.180	5.328	0.00	74,822.22	0.00	74,822.22	
912797HS9	40741	003	USTR	20,000,000.00	0.00	1,007,416.75	5.214	5.343	0.00	40,553.33	0.00	40,553.33	

City of San Jose  
Total Earnings  
July 1, 2023 - March 31, 2024

									Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
882724RC3	40742	003	TXS	7,810,000.00	0.00	314,756.06	2.182	4.374	5,207.10	5,165.41	0.00	10,372.51
89115DDN3	40743	003	TD	25,000,000.00	0.00	1,000,000.00	5.370	5.445	41,020.83	0.00	0.00	41,020.83
912797KLO	40744	003	USTR	25,000,000.00	0.00	974,140.83	5.115	5.324	0.00	39,072.92	0.00	39,072.92
912797KCO	40747	003	USTR	20,000,000.00	0.00	284,821.21	5.125	5.307	0.00	11,388.89	0.00	11,388.89
Subtotal				2,668,663,466.29	2,889,536,915.17	2,568,362,951.68		3.187	46,496,252.61	14,929,744.58	252,742.66	61,678,739.85
Total				2,668,663,466.29	2,889,536,915.17	2,568,362,951.68		3.187	46,496,252.61	14,929,744.58	252,742.66	61,678,739.85

## 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**  
**March 31, 2024**

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Money Markets</b>												
VP6000104	36512	FEDRAT	0.00	5.190		07/01/2023	5.190	5.190	07/01 - Monthly		0.00	0.00
<b>Money Markets Totals</b>			<b>0.00</b>				<b>0.000</b>	<b>0.000</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>State Pool</b>												
CITY	32936	STPOOL	26,476,776.01	4.240			4.240	4.240	07/01 - Quarterly		26,476,776.01	26,476,776.01
CSJFA	37042	STPOOL	5,470,969.74	4.240			4.240	4.240	07/01 - Quarterly		5,470,969.74	5,470,969.74
<b>State Pool Totals</b>			<b>31,947,745.75</b>				<b>4.240</b>	<b>4.240</b>		<b>0.00</b>	<b>31,947,745.75</b>	<b>31,947,745.75</b>
<b>JPA Pool</b>												
CAMP	40566	CAMP	147,500,565.83	5.480			5.480	5.480	07/01 - Monthly		147,500,565.83	147,500,565.83
<b>JPA Pool Totals</b>			<b>147,500,565.83</b>				<b>5.480</b>	<b>5.480</b>		<b>0.00</b>	<b>147,500,565.83</b>	<b>147,500,565.83</b>
<b>Corp Medium Term Notes</b>												
037833DF4	40463	AAPL	15,114,000.00	2.750	01/13/2025	01/14/2022	1.295	1.295	07/13 - 01/13	Received	15,723,396.48	15,273,267.66
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	7,308,104.56
037833EH9	40730	AAPL	7,109,000.00	1.400	08/05/2028	01/19/2024	4.272	4.272	02/05 - 08/05	Received	6,273,692.50	6,310,454.20
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	9,338,859.20
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	8,786,405.96
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	9,825,658.78
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	4,279,507.98
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	4,850,872.09
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	7,253,945.64
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	8,033,298.99
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	4,968,972.75
02079KAC1	40713	GOOG	15,000,000.00	1.998	08/15/2026	10/31/2023	5.063	5.063	02/15 - 08/15	Received	13,817,625.00	13,994,274.65
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	4,774,318.67
438516CL8	40731	HON	35,000,000.00	4.250	01/15/2029	01/19/2024	4.316	4.316	07/15 - 01/15	16,527.78	34,897,100.00	34,901,225.17
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	9,997,223.52
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	13,720,561.50
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	4,138,033.07
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	6,738,907.13
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	3,999,729.34
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	11,260,886.39
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	7,196,225.63

Portfolio CITY  
AP  
PM (PRF\_PMS) 7.3.0  
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**City of San Jose**  
**Portfolio Management**  
**Investment Status Report - Investments**  
**March 31, 2024**

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Corp Medium Term Notes</b>												
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	8,224,012.97
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	5,023,145.82
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	10,011,713.36
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	9,378,395.10
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	4,914,124.27
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	2,980,427.28
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	9,191,202.27
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	17,592,480.22
931142EE9	40734	WMT	14,400,000.00	3.700	06/26/2028	01/19/2024	4.179	4.179	06/26 - 12/26	34,040.00	14,123,016.00	14,135,503.69
<b>Corp Medium Term Notes Totals</b>			<b>316,235,000.00</b>				<b>4.100</b>	<b>4.100</b>		<b>50,567.78</b>	<b>305,299,770.18</b>	<b>308,401,737.86</b>
<b>Negotiable CDs</b>												
89115DDN3	40743	TD	25,000,000.00	5.370	02/28/2025	03/21/2024	5.370	5.445	02/28 - At Maturity		25,000,000.00	25,000,000.00
<b>Negotiable CDs Totals</b>			<b>25,000,000.00</b>				<b>5.370</b>	<b>5.445</b>		<b>0.00</b>	<b>25,000,000.00</b>	<b>25,000,000.00</b>
<b>Commercial Paper Discounts</b>												
47816FG13	40729	JNJ	25,000,000.00	5.130	07/01/2024	01/19/2024	5.253	5.326	07/01 - At Maturity		24,415,750.00	24,675,812.50
89233GG18	40726	TMCC	50,000,000.00	5.270	07/01/2024	01/08/2024	5.409	5.484	07/01 - At Maturity		48,719,097.22	49,333,930.55
<b>Commercial Paper Discounts Totals</b>			<b>75,000,000.00</b>				<b>5.357</b>	<b>5.431</b>		<b>0.00</b>	<b>73,134,847.22</b>	<b>74,009,743.05</b>
<b>Federal Agency Coupon Securities</b>												
31422BJ27	40299	FAMC	2,500,000.00	0.500	07/14/2025	07/28/2020	0.501	0.501	01/14 - 07/14	Received	2,499,875.00	2,499,967.60
31422B6K1	40334	FAMC	10,000,000.00	0.480	01/15/2026	01/15/2021	0.496	0.496	07/15 - 01/15		9,992,000.00	9,997,137.78
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	9,996,998.24
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	9,988,457.78
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	2,999,474.87
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	4,995,546.94
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	9,998,077.54
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	9,998,160.62
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	9,994,980.42
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	9,992,572.32
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	10,013,131.21
<b>Federal Agency Coupon Securities Totals</b>			<b>90,500,000.00</b>				<b>1.246</b>	<b>1.246</b>		<b>0.00</b>	<b>90,358,375.00</b>	<b>90,474,505.32</b>
<b>Treasury Coupon Securities</b>												
9128283Z1	40578	USTR	30,000,000.00	2.750	02/28/2025	09/02/2022	3.539	3.539	02/28 - 08/31	Received	29,439,843.75	29,795,019.75
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	9,865,862.77

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<b>Treasury Coupon Securities</b>												
9128286Z8	40727	USTR	50,000,000.00	1.750	06/30/2024	01/19/2024	5.118	5.118	06/30 - Final Pmt.	45,673.08	49,261,718.75	49,592,360.05
91282CCX7	40732	USTR	30,000,000.00	0.375	09/15/2024	01/19/2024	5.079	5.079	03/15 - 09/15	Received	29,103,515.63	29,376,196.29
91282CCX7	40735	USTR	25,000,000.00	0.375	09/15/2024	02/06/2024	5.133	5.133	03/15 - 09/15	Received	24,300,781.25	24,474,011.12
91282CDB4	40737	USTR	20,000,000.00	0.625	10/15/2024	02/23/2024	5.184	5.184	04/15 - 10/15	44,740.44	19,431,250.00	19,523,218.09
<b>Treasury Coupon Securities Totals</b>			<b>165,000,000.00</b>				<b>4.749</b>	<b>4.749</b>		<b>90,413.52</b>	<b>161,256,640.63</b>	<b>162,626,668.07</b>
<b>Treasury Discounts</b>												
912796ZW2	40723	USTR	20,000,000.00	5.040	06/20/2024	01/04/2024	5.247	5.320	06/20 - At Maturity		19,529,600.00	19,776,000.00
912796Y45	40724	USTR	30,000,000.00	5.040	06/27/2024	01/04/2024	5.253	5.326	06/27 - At Maturity		29,265,000.00	29,634,600.00
912797FS1	40725	USTR	25,000,000.00	5.050	06/13/2024	01/05/2024	5.252	5.325	06/13 - At Maturity		24,438,888.89	24,743,993.06
912797HH3	40739	USTR	20,000,000.00	5.250	05/02/2024	02/29/2024	5.387	5.462	05/02 - At Maturity		19,816,250.00	19,909,583.33
912797FS1	40740	USTR	20,000,000.00	5.180	06/13/2024	03/06/2024	5.342	5.417	06/13 - At Maturity		19,715,100.00	19,789,922.22
912797HS9	40741	USTR	20,000,000.00	5.214	05/30/2024	03/18/2024	5.358	5.432	05/30 - At Maturity		19,788,543.33	19,829,096.66
912797KLO	40744	USTR	25,000,000.00	5.115	09/19/2024	03/21/2024	5.324	5.398	09/19 - At Maturity		24,353,520.83	24,392,593.75
912797KCO	40747	USTR	20,000,000.00	5.125	08/22/2024	03/28/2024	5.322	5.396	08/22 - At Maturity		19,581,458.40	19,592,847.29
<b>Treasury Discounts Totals</b>			<b>180,000,000.00</b>				<b>5.306</b>	<b>5.380</b>		<b>0.00</b>	<b>176,488,361.45</b>	<b>177,668,636.31</b>
<b>Federal Agency Callables</b>												
31422XCX8	40360	FAMC	10,000,000.00	1.000	04/20/2026	04/20/2021	1.000	1.000	10/20 - 04/20		10,000,000.00	10,000,000.00
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	10,003,101.76
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	10,349,528.50
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	15,143,466.56
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	149,741.20
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	3,422,604.71
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	19,951,120.83
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	5,185,791.30
3133EMSW3	40720	FFCB	5,000,000.00	1.400	03/10/2028	12/18/2023	4.669	4.669	03/10 - 09/10	Received	4,379,300.00	4,421,305.32
3130AKPW0	40340	FHLB	10,000,000.00	0.600	01/28/2026	01/28/2021	0.540	0.540	07/28 - 01/28		10,000,000.00	10,000,000.00
3130AKXX9	40350	FHLB	10,000,000.00	0.500	02/25/2026	02/25/2021	0.500	0.500	08/25 - 02/25		10,000,000.00	10,000,000.00
3130AKXX9	40353	FHLB	10,000,000.00	0.500	02/25/2026	02/25/2021	0.500	0.500	08/25 - 02/25		9,994,000.00	9,997,720.00
3130APRF4	40409	FHLB	20,000,000.00	1.000	11/15/2024	11/17/2021	1.015	1.015	05/15 - 11/15	Received	19,991,000.00	19,998,129.87
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

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<b>Federal Agency Callables</b>												
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	4,873,424.27
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	2,722,205.46
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	3,149,751.41
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	13,240,237.35
3130AQG49	40461	FHLB	2,485,000.00	1.000	10/18/2024	01/18/2022	1.200	1.200	07/18 - 01/18		2,471,605.85	2,482,334.70
3130AQCNI	40467	FHLB	5,000,000.00	1.625	01/17/2025	01/18/2022	1.260	1.260	03/17 - Quarterly	Received	4,986,250.00	4,996,355.42
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	24,757,193.34
3130AQQQ9	40472	FHLB	20,000,000.00	2.000	01/28/2025	01/28/2022	1.469	1.469	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	13,995,203.70
3130AQM03	40475	FHLB	7,200,000.00	1.750	10/28/2025	01/28/2022	1.491	1.491	04/28 - Quarterly		7,189,200.00	7,195,464.00
3130AQQQ9	40477	FHLB	20,000,000.00	2.000	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	2.000	10/28/2024	01/28/2022	1.365	1.365	04/28 - Quarterly		12,495,875.00	12,499,137.50
3130ARRAY7	40495	FHLB	1,000,000.00	2.375	03/24/2025	03/24/2022	2.137	2.137	09/24 - 03/24		992,500.00	997,548.61
3130AR7C9	40497	FHLB	1,565,000.00	1.850	12/27/2024	03/28/2022	2.357	2.357	06/27 - 12/27		1,544,029.00	1,559,359.67
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	2,346,041.81
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	19,763,930.40
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	807,323.06
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	1,382,891.09
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	5,968,364.31
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	22,765,008.67
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	23,103,633.86
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	3,051,287.03
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	3,630,639.35
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	19,712,421.59
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	19,890,823.08
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	8,895,281.72
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	1,248,345.06
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	24,682,134.37
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	24,350,337.90
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	8,218,907.52
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	9,997,811.11
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	1,944,693.71
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	1,459,205.73
3134GWVN3	40507	FHLMC	17,490,000.00	0.600	09/30/2025	03/22/2022	2.500	2.500	03/30 - 09/30	Received	16,376,215.10	17,016,553.58

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<b>Federal Agency Callables</b>												
3134GXS2	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	12,920,178.74
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	5,611,790.79
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	9,928,750.61
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	7,885,669.55
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
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	6,396,261.60
3136G4WU3	40281	FNMA	30,000,000.00	0.850	06/23/2025	06/23/2020	0.850	0.850	01/16 - 07/16		30,000,000.00	30,000,000.00
3135G06R9	40331	FNMA	15,000,000.00	0.550	01/28/2026	01/28/2021	0.550	0.550	07/28 - 01/28		15,000,000.00	15,000,000.00
3136G4H55	40503	FNMA	2,350,000.00	0.550	08/05/2025	03/22/2022	2.500	2.500	08/05 - 02/05	Received	2,202,791.30	2,291,262.15
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	1,671,858.20
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
<b>Federal Agency Callables Totals</b>			<b>805,716,000.00</b>				<b>2.570</b>	<b>2.570</b>		<b>25,267.31</b>	<b>792,211,945.06</b>	<b>799,932,132.07</b>
<b>Supranational</b>												
45818WCS3	40201	IADB	11,000,000.00	1.700	11/15/2024	01/08/2020	1.692	1.692	05/15 - 11/15	Received	11,003,960.00	11,000,507.75
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	9,999,358.83
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	9,322,279.77
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	20,004,379.63
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	2,997,542.55
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	20,065,307.20
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	9,998,804.93
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	9,997,823.27
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	4,831,050.53
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	9,980,739.12
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	10,048,455.56
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	10,012,947.88
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	4,585,189.04
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	9,147,647.51
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	24,875,211.63
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	8,555,645.28
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	9,989,634.22

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Supranational</b>												
45950VRK4	40616	IFC	5,000,000.00	5.000	11/15/2027	11/18/2022	5.000	5.000	05/15 - 11/15		5,000,000.00	5,000,000.00
<b>Supranational Totals</b>			<b>211,735,000.00</b>				<b>2.000</b>	<b>2.000</b>		<b>0.00</b>	<b>210,874,174.97</b>	<b>210,412,524.70</b>
<b>Asset Backed Securities</b>												
448980AD4	40670	HALST	14,000,000.00	5.150	06/15/2026	05/24/2023	5.207	5.207	06/15 -		13,999,680.80	13,999,769.80
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	9,998,683.81
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	9,999,542.16
89238JAC9	40676	TMCC	7,441,327.48	0.710	04/15/2026	06/01/2023	5.694	5.694	06/15 -	Received	7,112,611.91	7,207,983.93
<b>Asset Backed Securities Totals</b>			<b>41,441,327.48</b>				<b>5.130</b>	<b>5.130</b>		<b>0.00</b>	<b>41,110,113.71</b>	<b>41,205,979.70</b>
<b>Municipal Bonds</b>												
13063DGB8	40243	CAS	5,000,000.00	3.375	04/01/2025	04/13/2020	1.802	1.802	10/01 - 04/01	Received	5,372,000.00	5,074,899.33
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	10,356,174.52
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	5,397,459.53
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	5,144,942.61
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	7,308,042.15
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	10,982,020.00
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	5,178,150.48
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	10,012,388.55
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	2,967,710.11
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	4,999,808.31
373385FQ1	40304	GAS	14,615,000.00	0.520	08/01/2025	08/27/2020	0.520	0.520	02/01 - 08/01		14,615,000.00	14,615,000.00
373385FP3	40305	GAS	4,345,000.00	0.420	08/01/2024	08/27/2020	0.420	0.420	02/01 - 08/01		4,345,000.00	4,345,000.00
373384TP1	40736	GAS	1,500,000.00	4.150	07/01/2025	02/16/2024	4.816	4.816	07/01 - 01/01	7,781.25	1,486,785.00	1,487,986.36
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	5,004,540.63
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	23,207,380.07
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	2,320,544.41
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	7,600,861.53
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	4,427,883.47
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	2,038,402.09
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	3,712,475.59
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	9,587,981.95
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	10,032,142.86

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<b>Municipal Bonds</b>												
57582RK88	40322	MAS	1,000,000.00	0.695	11/01/2025	12/03/2020	0.695	0.695	05/01 - 11/01		1,000,000.00	1,000,000.00
574193TR9	40297	MDS	5,000,000.00	0.660	08/01/2025	08/05/2020	0.635	0.635	02/01 - 08/01		5,006,100.00	5,001,630.29
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	5,000,162.95
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	2,837,659.95
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	4,168,938.30
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	4,454,601.87
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	7,939,479.59
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	1,912,936.79
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	6,602,638.84
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	2,449,330.39
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	14,879,713.60
84247PJB8	40710	STNPWR	2,500,000.00	3.938	07/01/2026	10/26/2023	5.320	5.320	01/01 - 07/01	Received	2,414,575.00	2,428,296.11
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	1,705,221.64
882724V38	40711	TXS	7,400,000.00	5.616	10/01/2024	11/15/2023	5.608	5.608	04/01 - 10/01		7,400,000.00	7,400,000.00
882724V61	40712	TXS	5,000,000.00	5.332	10/01/2027	11/15/2023	5.332	5.332	04/01 - 10/01		5,000,000.00	5,000,000.00
882724RC3	40742	TXS	7,810,000.00	2.182	10/01/2027	03/20/2024	4.549	4.549	04/01 - 10/01	80,000.00	7,213,159.80	7,218,325.21
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	1,002,105.37
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	2,221,076.07
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	3,570,927.01
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	10,030,153.81
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	7,029,154.08
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	3,755,667.20
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	2,886,074.56
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	4,597,342.36
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	1,816,222.85
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	1,984,615.82
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	13,620,023.82
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	4,481,920.56
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	5,655,183.80
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	3,735,110.32
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	3,312,079.01
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



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<b>Municipal Bonds Totals</b>			<b>357,798,576.98</b>				<b>3.237</b>	<b>3.237</b>		<b>121,368.15</b>	<b>350,527,991.79</b>	<b>351,293,386.72</b>
<b>Agency Floaters</b>												
31315PF38	40611	FAMC	2,500,000.00	5.830	02/06/2025	10/27/2022	4.031	4.087	11/06 - Quarterly	Received	2,500,000.00	2,500,000.00
31315P6T1	40612	FAMC	3,000,000.00	5.830	04/22/2025	10/27/2022	4.066	4.123	01/22 - Quarterly	Received	3,000,000.00	3,000,000.00
<b>Agency Floaters Totals</b>			<b>5,500,000.00</b>				<b>4.050</b>	<b>4.106</b>		<b>0.00</b>	<b>5,500,000.00</b>	<b>5,500,000.00</b>
<b>Mortgage Backed Securities</b>												
30298LAA9	40173	FHLMC	1,221,157.09	1.990	05/25/2024	09/30/2019	1.962	1.962	10/25 - Monthly	Received	1,221,157.09	1,221,157.09
30314KAS2	40180	FHLMC	1,160,729.03	2.090	07/25/2024	10/18/2019	1.941	1.941	11/25 - Monthly	Received	1,166,249.46	1,166,249.46
30298LAA9	40231	FHLMC	143,485.99	1.990	05/25/2024	02/27/2020	1.590	1.590	03/25 - Monthly	Received	145,279.56	145,279.56
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	3,088,330.77	0.830	05/25/2025	07/24/2020	0.695	0.695	08/25 - Monthly	Received	3,103,435.80	3,103,435.80
3137BGK24	40328	FHLMC	4,412,354.25	3.062	12/25/2024	12/28/2020	0.496	0.496	01/25 - Monthly	Received	4,841,676.32	4,841,676.32
30318CAA5	40342	FHLMC	3,680,212.34	0.670	11/25/2025	01/22/2021	0.537	0.537	02/25 - Monthly	Received	3,698,260.10	3,698,260.10
3137FQ3W1	40356	FHLMC	3,697,466.65	2.588	03/25/2025	02/22/2021	0.554	0.554	03/25 - Monthly	Received	3,971,079.18	3,971,079.18
3137FBTA4	40605	FHLMC	8,439,533.03	3.064	08/25/2024	10/12/2022	4.546	4.546	11/25 - Monthly	Received	8,224,915.70	8,224,915.70
30329MAA0	40609	FHLMC	3,222,912.36	2.080	06/25/2027	10/28/2022	4.989	4.989	11/25 - Monthly	Received	2,887,365.29	2,887,365.29
30329MAA0	40610	FHLMC	4,143,744.48	2.080	06/25/2027	10/28/2022	4.989	4.989	11/25 - Monthly	Received	3,712,326.81	3,712,326.81
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	19,897,370.40	3.690	11/01/2027	01/24/2023	3.821	3.821	02/25 - Monthly	Received	19,807,210.44	19,807,210.44
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	9,948,685.20	3.690	11/01/2027	05/09/2023	3.946	3.946	06/25 - Monthly	Received	9,856,970.76	9,856,970.76
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	4,724,470.24	2.250	10/25/2024	06/23/2023	5.576	5.576	07/25 - Monthly	Received	4,542,319.76	4,542,319.76
30333AAA0	40697	FHLMC	7,986,522.49	4.250	06/25/2028	08/17/2023	4.793	4.793	09/25 - Monthly	Received	7,814,396.96	7,814,396.96
30333MAA4	40699	FHLMC	9,995,434.26	4.390	08/25/2028	09/22/2023	5.373	5.373	10/25 - Monthly	Received	9,723,098.66	9,723,098.66
3132XGY42	40738	FHLMC	2,243,000.00	4.650	12/01/2028	02/27/2024	4.973	4.973	03/25 - Monthly	Received	2,216,276.76	2,216,276.76
3140HUNV4	40171	FNMA	4,748,790.50	2.420	07/01/2024	09/19/2019	2.046	2.046	10/25 - Monthly	Received	4,831,152.34	4,831,152.34
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	2,405,095.75	2.967	03/25/2025	05/27/2020	1.008	1.008	06/25 - Monthly	Received	2,603,275.64	2,603,275.64
3136AY6S7	40327	FNMA	2,326,201.71	2.624	11/25/2024	12/22/2020	0.543	0.543	01/25 - Monthly	Received	2,499,922.45	2,499,922.45
3136AR5S3	40579	FNMA	5,110,455.65	2.469	04/25/2026	09/12/2022	3.844	3.844	10/25 - Monthly	Received	4,874,895.59	4,874,895.59
3136AKQM8	40614	FNMA	3,135,557.21	3.056	06/25/2024	10/31/2022	4.805	4.805	11/25 - Monthly	Received	3,050,554.22	3,050,554.22
3138L8UV4	40618	FNMA	11,973,000.29	2.920	01/01/2025	11/18/2022	4.716	4.716	12/25 - Monthly	Received	11,535,237.47	11,535,237.47
3140HSZG9	40667	FNMA	3,868,804.56	3.440	03/01/2026	05/09/2023	4.440	4.440	06/25 - Monthly	Received	3,804,878.61	3,804,878.61

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Mortgage Backed Securities</b>												
3140LKUP6	40685	FNMA	25,341,936.00	4.650	07/01/2028	07/03/2023	4.914	4.914	08/25 - Monthly	Received	25,098,415.83	25,098,415.83
3140LKVV9	40694	FNMA	7,896,000.00	4.790	06/01/2028	07/25/2023	5.001	5.001	08/25 - Monthly	Received	7,841,098.13	7,841,098.13
3140LKLH4	40698	FNMA	12,175,000.00	4.920	06/01/2028	08/18/2023	5.374	5.374	09/25 - Monthly	Received	11,997,130.86	11,997,130.86
<b>Mortgage Backed Securities Totals</b>			<b>215,289,250.25</b>				<b>3.752</b>	<b>3.752</b>		<b>0.00</b>	<b>214,024,960.66</b>	<b>214,024,960.66</b>
<b>Investment Totals</b>			<b>2,668,663,466.29</b>				<b>3.491</b>	<b>3.499</b>		<b>287,616.76</b>	<b>2,625,235,492.25</b>	<b>2,639,998,586.04</b>

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## **SECTION D**

### **MARKET VALUE OF PORTFOLIO**

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

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**City of San Jose**  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
<b>Money Markets</b>												
VP6000104	36512	Federated Govt Obligation Fund		07/01/2023	0.00	0.00	0.00	5.190	1	1	5.190	
<b>Subtotal and Average</b>			<b>0.00</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		<b>0</b>	<b>0</b>	<b>0.000</b>	
<b>State Pool</b>												
CITY	32936	State Investment Pool			26,476,776.01	26,476,776.01	26,476,776.01	4.240	1	1	4.240	
CSJFA	37042	State Investment Pool			5,470,969.74	5,470,969.74	5,470,969.74	4.240	1	1	4.240	
<b>Subtotal and Average</b>			<b>24,344,907.04</b>		<b>31,947,745.75</b>	<b>31,947,745.75</b>	<b>31,947,745.75</b>		<b>1</b>	<b>1</b>	<b>4.240</b>	
<b>JPA Pool</b>												
CAMP	40566	California Asset Management Pr			147,500,565.83	147,500,565.83	147,500,565.83	5.480	1	1	5.480	
<b>Subtotal and Average</b>			<b>96,683,275.51</b>		<b>147,500,565.83</b>	<b>147,500,565.83</b>	<b>147,500,565.83</b>		<b>1</b>	<b>1</b>	<b>5.480</b>	
<b>Corp Medium Term Notes</b>												
037833DF4	40463	Apple Inc		01/14/2022	15,114,000.00	14,823,055.50	15,273,267.66	2.750	1,095	287	1.295	01/13/2025
037833CU2	40487	Apple Inc		02/28/2022	7,300,000.00	7,276,640.00	7,308,104.56	2.850	803	40	1.745	05/11/2024
037833EH9	40730	Apple Inc		01/19/2024	7,109,000.00	6,247,744.65	6,310,454.20	1.400	1,660	1,587	4.272	08/05/2028
039483BL5	40599	Archer Daniels Midland		10/05/2022	9,780,000.00	9,244,838.40	9,338,859.20	2.500	1,406	862	4.606	08/11/2026
039483BL5	40601	Archer Daniels Midland		10/07/2022	9,215,000.00	8,710,755.20	8,786,405.96	2.500	1,404	862	4.674	08/11/2026
06406HDA4	40617	Bank of New York Mellon		11/14/2022	10,000,000.00	9,795,300.00	9,825,658.78	3.000	833	329	5.080	02/24/2025
06406FAE3	40630	Bank of New York Mellon		12/13/2022	4,481,000.00	4,231,184.25	4,279,507.98	2.450	1,343	868	4.523	08/17/2026
06406RAD9	40633	Bank of New York Mellon		12/15/2022	5,000,000.00	4,769,000.00	4,850,872.09	3.250	1,613	1,140	4.308	05/16/2027
14913R3A3	40628	Caterpillar Inc.		12/13/2022	7,429,000.00	7,159,475.88	7,253,945.64	3.600	1,703	1,228	4.381	08/12/2027
194162AN3	40580	Colgate-Palmolive		09/09/2022	8,202,000.00	7,848,411.78	8,033,298.99	3.100	1,801	1,231	3.774	08/15/2027
24422EWK1	40634	Deere & Co.		12/15/2022	5,000,000.00	4,910,850.00	4,968,972.75	4.150	1,735	1,262	4.349	09/15/2027
02079KAC1	40713	Alphabet Inc		10/31/2023	15,000,000.00	14,118,000.00	13,994,274.65	1.998	1,019	866	5.063	08/15/2026
438516BL9	40631	Honeywell International		12/13/2022	5,000,000.00	4,724,400.00	4,774,318.67	2.500	1,419	944	4.420	11/01/2026
438516CL8	40731	Honeywell International		01/19/2024	35,000,000.00	34,420,750.00	34,901,225.17	4.250	1,823	1,750	4.316	01/15/2029
24422EWP0	40637	John Deere		01/09/2023	10,000,000.00	9,970,900.00	9,997,223.52	4.800	1,096	648	4.817	01/09/2026
478160BY9	40574	Johnson & Johnson		08/25/2022	13,945,000.00	13,361,541.20	13,720,561.50	2.450	1,284	699	3.347	03/01/2026
478160BY9	40575	Johnson & Johnson		08/26/2022	4,214,000.00	4,037,686.24	4,138,033.07	2.450	1,283	699	3.457	03/01/2026
48133DP95	40569	JP Morgan		07/28/2022	10,000,000.00	9,515,600.00	10,000,000.00	4.570	1,826	1,213	4.570	07/28/2027
48133DQ45	40570	JP Morgan		07/28/2022	10,000,000.00	9,715,000.00	10,000,000.00	4.100	1,096	483	4.100	07/28/2025
48133DQ52	40571	JP Morgan		07/28/2022	10,000,000.00	9,649,500.00	10,000,000.00	4.250	1,461	848	4.250	07/28/2026
88579YAV3	40598	3M		10/05/2022	7,150,000.00	6,669,162.50	6,738,907.13	2.250	1,445	901	4.839	09/19/2026
594918BJ2	40528	Microsoft Inc.		04/25/2022	4,000,000.00	3,896,040.00	3,999,729.34	3.125	1,288	581	3.129	11/03/2025
594918BB9	40557	Microsoft Inc.		06/15/2022	11,335,000.00	11,103,312.60	11,260,886.39	2.700	973	317	3.498	02/12/2025
594918BB9	40564	Microsoft Inc.		06/16/2022	7,250,000.00	7,101,810.00	7,196,225.63	2.700	972	317	3.607	02/12/2025
594918BY9	40624	Microsoft Inc.		12/02/2022	8,436,000.00	8,176,930.44	8,224,012.97	3.300	1,527	1,041	4.272	02/06/2027

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date
<b>Corp Medium Term Notes</b>											
69371RS23	40602	PACCAR Inc.		10/07/2022	5,000,000.00	4,988,900.00	5,023,145.82	4.950	1,092	550	4.617 10/03/2025
69371RS23	40613	PACCAR Inc.		10/28/2022	10,000,000.00	9,977,800.00	10,011,713.36	4.950	1,071	550	4.864 10/03/2025
69371RR65	40640	PACCAR Inc.		01/06/2023	10,000,000.00	9,245,400.00	9,378,395.10	2.000	1,490	1,039	4.414 02/04/2027
713448CT3	40632	Pepsi Co		12/15/2022	5,000,000.00	4,875,300.00	4,914,124.27	2.750	867	394	4.441 04/30/2025
931142EW9	40603	Wal-Mart		10/07/2022	3,000,000.00	2,956,920.00	2,980,427.28	3.900	1,068	526	4.387 09/09/2025
931142ER0	40608	Wal-Mart		10/20/2022	10,000,000.00	9,167,500.00	9,191,202.27	1.050	1,428	899	4.684 09/17/2026
931142ER0	40660	Wal-Mart		04/05/2023	18,875,000.00	17,303,656.25	17,592,480.22	1.050	1,261	899	4.035 09/17/2026
931142EE9	40734	Wal-Mart		01/19/2024	14,400,000.00	14,026,032.00	14,135,503.69	3.700	1,620	1,547	4.179 06/26/2028
<b>Subtotal and Average</b>			<b>308,285,023.58</b>		<b>316,235,000.00</b>	<b>304,019,396.89</b>	<b>308,401,737.86</b>		<b>1,360</b>	<b>909</b>	<b>4.100</b>
<b>Negotiable CDs</b>											
89115DDN3	40743	Toronto Dominion Bank		03/21/2024	25,000,000.00	24,997,500.00	25,000,000.00	5.370	344	333	5.370 02/28/2025
<b>Subtotal and Average</b>			<b>8,870,967.74</b>		<b>25,000,000.00</b>	<b>24,997,500.00</b>	<b>25,000,000.00</b>		<b>344</b>	<b>333</b>	<b>5.370</b>
<b>Commercial Paper Discounts</b>											
47816FG13	40729	Johnson & Johnson		01/19/2024	25,000,000.00	24,662,000.00	24,675,812.50	5.130	164	91	5.253 07/01/2024
89233GG18	40726	Toyota Motor Credit Corp		01/08/2024	50,000,000.00	49,324,000.00	49,333,930.55	5.270	175	91	5.409 07/01/2024
<b>Subtotal and Average</b>			<b>73,846,513.89</b>		<b>75,000,000.00</b>	<b>73,986,000.00</b>	<b>74,009,743.05</b>		<b>171</b>	<b>91</b>	<b>5.357</b>
<b>Federal Agency Coupon Securities</b>											
31422BJ27	40299	Federal Agricultural Mtg Corp		07/28/2020	2,500,000.00	2,364,625.00	2,499,967.60	0.500	1,812	469	0.501 07/14/2025
31422B6K1	40334	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,272,400.00	9,997,137.78	0.480	1,826	654	0.496 01/15/2026
31422B6K1	40337	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,272,400.00	9,996,998.24	0.480	1,826	654	0.497 01/15/2026
3133ENS43	40607	Federal Farm Credit Bank		10/17/2022	10,000,000.00	9,956,200.00	9,988,457.78	4.375	731	199	4.599 10/17/2024
3130AGWK7	40157	Federal Home Loan Bank		08/16/2019	3,000,000.00	2,957,730.00	2,999,474.87	1.500	1,826	136	1.549 08/15/2024
3137EAEX3	40309	Federal Home Loan Mtg Corp		09/25/2020	5,000,000.00	4,683,500.00	4,995,546.94	0.375	1,824	540	0.436 09/23/2025
3135G0V75	40142	Federal National Mtg Assn		07/08/2019	10,000,000.00	9,908,800.00	9,998,077.54	1.750	1,821	92	1.830 07/02/2024
3135G0W66	40183	Federal National Mtg Assn		10/22/2019	10,000,000.00	9,810,700.00	9,998,160.62	1.625	1,820	197	1.661 10/15/2024
3135G04Z3	40288	Federal National Mtg Assn		06/19/2020	10,000,000.00	9,483,500.00	9,994,980.42	0.500	1,824	442	0.542 06/17/2025
3135G05X7	40329	Federal National Mtg Assn		12/29/2020	10,000,000.00	9,393,300.00	9,992,572.32	0.375	1,700	511	0.429 08/25/2025
3135G06G3	40333	Federal National Mtg Assn		01/06/2021	10,000,000.00	9,347,300.00	10,013,131.21	0.500	1,766	585	0.417 11/07/2025
<b>Subtotal and Average</b>			<b>90,472,899.84</b>		<b>90,500,000.00</b>	<b>86,450,455.00</b>	<b>90,474,505.32</b>		<b>1,683</b>	<b>416</b>	<b>1.246</b>
<b>Treasury Coupon Securities</b>											
9128283Z1	40578	U.S. Treasury		09/02/2022	30,000,000.00	29,381,700.00	29,795,019.75	2.750	910	333	3.539 02/28/2025
9128284Z0	40586	U.S. Treasury		09/15/2022	10,000,000.00	9,713,700.00	9,865,862.77	2.750	1,081	517	3.760 08/31/2025
9128286Z8	40727	U.S. Treasury		01/19/2024	50,000,000.00	49,553,500.00	49,592,360.05	1.750	163	90	5.118 06/30/2024
91282CCX7	40732	U.S. Treasury		01/19/2024	30,000,000.00	29,347,800.00	29,376,196.29	0.375	240	167	5.079 09/15/2024

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<b>Treasury Coupon Securities</b>												
91282CCX7	40735	U.S. Treasury		02/06/2024	25,000,000.00	24,456,500.00	24,474,011.12	0.375	222	167	5.133	09/15/2024
91282CDB4	40737	U.S. Treasury		02/23/2024	20,000,000.00	19,515,200.00	19,523,218.09	0.625	235	197	5.184	10/15/2024
<b>Subtotal and Average</b>			<b>162,406,024.95</b>		<b>165,000,000.00</b>	<b>161,968,400.00</b>	<b>162,626,668.07</b>		<b>387</b>	<b>199</b>	<b>4.749</b>	
<b>Treasury Discounts</b>												
912796ZW2	40723	U.S. Treasury		01/04/2024	20,000,000.00	19,768,200.00	19,776,000.00	5.040	168	80	5.247	06/20/2024
912796Y45	40724	U.S. Treasury		01/04/2024	30,000,000.00	29,621,700.00	29,634,600.00	5.040	175	87	5.253	06/27/2024
912797FS1	40725	U.S. Treasury		01/05/2024	25,000,000.00	24,735,500.00	24,743,993.06	5.050	160	73	5.252	06/13/2024
912797HH3	40739	U.S. Treasury		02/29/2024	20,000,000.00	19,909,000.00	19,909,583.33	5.250	63	31	5.387	05/02/2024
912797FS1	40740	U.S. Treasury		03/06/2024	20,000,000.00	19,788,400.00	19,789,922.22	5.180	99	73	5.342	06/13/2024
912797HS9	40741	U.S. Treasury		03/18/2024	20,000,000.00	19,827,600.00	19,829,096.66	5.214	73	59	5.358	05/30/2024
912797KLO	40744	U.S. Treasury		03/21/2024	25,000,000.00	24,392,250.00	24,392,593.75	5.115	182	171	5.324	09/19/2024
912797KCO	40747	U.S. Treasury		03/28/2024	20,000,000.00	19,592,400.00	19,592,847.29	5.125	147	143	5.322	08/22/2024
<b>Subtotal and Average</b>			<b>168,572,062.77</b>		<b>180,000,000.00</b>	<b>177,635,050.00</b>	<b>177,668,636.31</b>		<b>138</b>	<b>91</b>	<b>5.306</b>	
<b>Federal Agency Callables</b>												
31422XCX8	40360	Federal Agricultural Mtg Corp		04/20/2021	10,000,000.00	9,262,600.00	10,000,000.00	1.000	1,826	749	1.000	04/20/2026
31424WAJ1	40709	Federal Agricultural Mtg Corp		10/10/2023	20,000,000.00	19,995,800.00	20,000,000.00	5.800	1,827	1,653	5.800	10/10/2028
3133ELJ47	40282	Federal Farm Credit Bank		06/17/2020	10,000,000.00	9,895,100.00	10,000,000.00	0.580	1,461	77	0.580	06/17/2024
3133EMLR1	40330	Federal Farm Credit Bank		12/29/2020	10,000,000.00	9,281,100.00	10,000,000.00	0.500	1,820	631	0.500	12/23/2025
3133EMSU7	40358	Federal Farm Credit Bank		03/09/2021	10,000,000.00	9,255,100.00	10,000,000.00	0.800	1,826	707	0.800	03/09/2026
3133ENFZ8	40423	Federal Farm Credit Bank		12/02/2021	10,000,000.00	9,731,300.00	10,003,101.76	1.010	1,096	245	0.963	12/02/2024
3133ENMH0	40479	Federal Farm Credit Bank		01/27/2022	10,350,000.00	9,767,916.00	10,349,528.50	1.600	1,461	666	1.603	01/27/2026
3133ENPB0	40486	Federal Farm Credit Bank		02/16/2022	15,150,000.00	14,162,068.50	15,143,466.56	2.180	1,826	1,051	2.196	02/16/2027
3133ENQC7	40498	Federal Farm Credit Bank		03/22/2022	150,000.00	147,951.00	149,741.20	1.940	896	155	2.363	09/03/2024
3133EMSC7	40522	Federal Farm Credit Bank		04/22/2022	3,500,000.00	3,354,155.00	3,422,604.71	0.480	1,046	336	3.000	03/03/2025
3133ENUZ1	40524	Federal Farm Credit Bank		04/22/2022	20,000,000.00	19,468,400.00	19,951,120.83	3.090	1,277	567	3.258	10/20/2025
3133ENVK3	40526	Federal Farm Credit Bank		04/27/2022	20,000,000.00	19,435,000.00	20,000,000.00	3.650	1,644	939	3.650	10/27/2026
3133ENYA2	40550	Federal Farm Credit Bank		06/07/2022	5,200,000.00	5,002,556.00	5,185,791.30	3.450	1,820	1,156	3.545	06/01/2027
3133EMSW3	40720	Federal Farm Credit Bank		12/18/2023	5,000,000.00	4,422,400.00	4,421,305.32	1.400	1,544	1,439	4.669	03/10/2028
3130AKPW0	40340	Federal Home Loan Bank		01/28/2021	10,000,000.00	9,295,500.00	10,000,000.00	0.600	1,826	667	0.540	01/28/2026
3130AKXX9	40350	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,251,000.00	10,000,000.00	0.500	1,826	695	0.500	02/25/2026
3130AKXX9	40353	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,251,000.00	9,997,720.00	0.500	1,826	695	0.500	02/25/2026
3130APRF4	40409	Federal Home Loan Bank		11/17/2021	20,000,000.00	19,483,400.00	19,998,129.87	1.000	1,094	228	1.015	11/15/2024
3130APZU2	40417	Federal Home Loan Bank		11/30/2021	1,900,000.00	1,886,966.00	1,900,000.00	0.875	910	57	0.875	05/28/2024
3130APU45	40418	Federal Home Loan Bank		11/30/2021	4,875,000.00	4,740,352.50	4,873,424.27	0.850	1,088	235	0.901	11/22/2024
3130APKF1	40421	Federal Home Loan Bank		11/30/2021	2,725,000.00	2,652,951.00	2,722,205.46	0.750	1,074	221	0.923	11/08/2024
3130APMH5	40422	Federal Home Loan Bank		12/01/2021	3,150,000.00	3,131,541.00	3,149,751.41	0.625	898	46	0.687	05/17/2024

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<b>Federal Agency Callables</b>												
3130APS48	40446	Federal Home Loan Bank		12/17/2021	13,240,000.00	12,897,746.00	13,240,237.35	1.050	1,067	231	1.047	11/18/2024
3130AQG49	40461	Federal Home Loan Bank		01/18/2022	2,485,000.00	2,430,827.00	2,482,334.70	1.000	1,004	200	1.200	10/18/2024
3130AQCNI	40467	Federal Home Loan Bank		01/18/2022	5,000,000.00	4,874,150.00	4,996,355.42	1.625	1,095	291	1.260	01/17/2025
3130ALHH0	40470	Federal Home Loan Bank		01/18/2022	25,000,000.00	23,272,000.00	24,757,193.34	0.960	1,507	703	1.481	03/05/2026
3130AQQQ9	40472	Federal Home Loan Bank		01/28/2022	20,000,000.00	19,591,400.00	20,000,000.00	2.000	1,096	302	1.469	01/28/2025
3130AQN58	40473	Federal Home Loan Bank		01/27/2022	14,000,000.00	13,629,980.00	13,995,203.70	1.750	1,096	301	1.443	01/27/2025
3130AQM03	40475	Federal Home Loan Bank		01/28/2022	7,200,000.00	6,908,760.00	7,195,464.00	1.750	1,369	575	1.491	10/28/2025
3130AQQQ9	40477	Federal Home Loan Bank		01/28/2022	20,000,000.00	19,591,400.00	20,000,000.00	2.000	1,096	302	0.750	01/28/2025
3130AQM04	40478	Federal Home Loan Bank		01/28/2022	12,500,000.00	12,327,875.00	12,499,137.50	2.000	1,004	210	1.365	10/28/2024
3130ARAY7	40495	Federal Home Loan Bank		03/24/2022	1,000,000.00	974,690.00	997,548.61	2.375	1,096	357	2.137	03/24/2025
3130AR7C9	40497	Federal Home Loan Bank		03/28/2022	1,565,000.00	1,527,330.45	1,559,359.67	1.850	1,005	270	2.357	12/27/2024
3130AQT78	40499	Federal Home Loan Bank		03/22/2022	2,360,000.00	2,288,964.00	2,346,041.81	1.750	1,074	333	2.428	02/28/2025
3130AMR53	40502	Federal Home Loan Bank		03/22/2022	20,000,000.00	19,380,600.00	19,763,930.40	0.620	993	252	2.400	12/09/2024
3130ANWN6	40508	Federal Home Loan Bank		03/22/2022	825,000.00	783,593.25	807,323.06	0.700	1,196	455	2.500	06/30/2025
3130AQJM6	40516	Federal Home Loan Bank		04/11/2022	1,400,000.00	1,355,620.00	1,382,891.09	1.250	1,023	302	2.800	01/28/2025
3130AMU67	40517	Federal Home Loan Bank		04/11/2022	6,000,000.00	5,930,700.00	5,968,364.31	0.400	809	88	2.661	06/28/2024
3130AQGT4	40518	Federal Home Loan Bank		04/11/2022	23,060,000.00	22,365,894.00	22,765,008.67	1.100	1,008	287	2.808	01/13/2025
3130AQM01	40519	Federal Home Loan Bank		04/11/2022	23,390,000.00	22,678,944.00	23,103,633.86	1.250	1,022	301	2.808	01/27/2025
3130AQZ48	40520	Federal Home Loan Bank		04/11/2022	3,060,000.00	3,017,282.40	3,051,287.03	2.000	870	149	2.724	08/28/2024
3130ARVJ7	40523	Federal Home Loan Bank		04/29/2022	20,000,000.00	19,238,800.00	20,000,000.00	3.250	1,826	1,123	3.250	04/29/2027
3130ARVT5	40544	Federal Home Loan Bank		05/24/2022	3,630,000.00	3,619,436.70	3,630,639.35	3.000	724	46	2.716	05/17/2024
3130AMNR9	40545	Federal Home Loan Bank		05/24/2022	20,000,000.00	19,411,600.00	19,712,421.59	0.625	918	240	2.916	11/27/2024
3130AMU67	40546	Federal Home Loan Bank		05/24/2022	20,000,000.00	19,769,000.00	19,890,823.08	0.400	766	88	2.740	06/28/2024
3130ARMT5	40552	Federal Home Loan Bank		06/07/2022	8,905,000.00	8,794,399.90	8,895,281.72	2.800	871	207	3.000	10/25/2024
3130AS6D6	40560	Federal Home Loan Bank		06/15/2022	1,250,000.00	1,243,800.00	1,248,345.06	2.875	730	74	3.557	06/14/2024
3130APZK4	40673	Federal Home Loan Bank		05/24/2023	26,000,000.00	24,506,300.00	24,682,134.37	1.190	917	604	4.466	11/26/2025
3130AQ4B6	40677	Federal Home Loan Bank		06/01/2023	25,000,000.00	24,283,000.00	24,350,337.90	1.200	571	266	4.954	12/23/2024
3130ARCZ2	40679	Federal Home Loan Bank		06/02/2023	8,500,000.00	8,185,330.00	8,218,907.52	2.160	845	541	4.537	09/24/2025
3134GVQX9	40261	Federal Home Loan Mtg Corp		05/05/2020	10,000,000.00	9,544,600.00	9,997,811.11	0.700	1,826	399	0.720	05/05/2025
3134GVSNI	40265	Federal Home Loan Mtg Corp		05/08/2020	10,000,000.00	9,571,600.00	10,000,000.00	0.700	1,789	365	0.700	04/01/2025
3134GVB49	40273	Federal Home Loan Mtg Corp		06/23/2020	40,000,000.00	37,990,000.00	40,000,000.00	0.750	1,821	443	0.750	06/18/2025
3134GW5R3	40505	Federal Home Loan Mtg Corp		03/22/2022	2,000,000.00	1,871,620.00	1,944,693.71	0.650	1,315	574	2.500	10/27/2025
3134GWUG9	40506	Federal Home Loan Mtg Corp		03/22/2022	1,500,000.00	1,406,055.00	1,459,205.73	0.570	1,282	541	2.500	09/24/2025
3134GWVN3	40507	Federal Home Loan Mtg Corp		03/22/2022	17,490,000.00	16,402,646.70	17,016,553.58	0.600	1,288	547	2.500	09/30/2025
3134GXSF2	40525	Federal Home Loan Mtg Corp		04/29/2022	10,000,000.00	9,968,900.00	10,000,000.00	3.750	1,096	393	3.292	04/29/2025
3134GXRL0	40551	Federal Home Loan Mtg Corp		06/07/2022	12,940,000.00	12,684,305.60	12,920,178.74	3.125	1,070	406	3.270	05/12/2025
3134GXYM0	40556	Federal Home Loan Mtg Corp		06/28/2022	5,615,000.00	5,583,892.90	5,611,790.79	3.125	731	88	3.372	06/28/2024
3134GYDA7	40638	Federal Home Loan Mtg Corp		01/26/2023	15,000,000.00	14,977,350.00	15,000,000.00	5.020	547	116	5.020	07/26/2024

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<b>Federal Agency Callables</b>											
3134GXR63	40643	Federal Home Loan Mtg Corp		01/17/2023	10,000,000.00	9,876,500.00	9,928,750.61	4.050	954	514	4.591 08/28/2025
3134GXCS1	40680	Federal Home Loan Mtg Corp		06/02/2023	8,375,000.00	7,811,278.75	7,885,669.55	0.625	907	603	4.402 11/25/2025
3134H1FN8	40706	Federal Home Loan Mtg Corp		10/12/2023	15,000,000.00	14,996,250.00	15,000,000.00	5.625	1,827	1,655	5.625 10/12/2028
3134H1FP3	40707	Federal Home Loan Mtg Corp		10/12/2023	25,000,000.00	24,994,000.00	25,000,000.00	5.650	1,827	1,655	5.650 10/12/2028
3134H1HN6	40715	Federal Home Loan Mtg Corp		11/16/2023	6,361,000.00	6,390,006.16	6,396,261.60	5.500	1,800	1,663	5.167 10/20/2028
3136G4WU3	40281	Federal National Mtg Assn		06/23/2020	30,000,000.00	28,570,200.00	30,000,000.00	0.850	1,826	448	0.850 06/23/2025
3135G06R9	40331	Federal National Mtg Assn		01/28/2021	15,000,000.00	13,881,300.00	15,000,000.00	0.550	1,826	667	0.550 01/28/2026
3136G4H55	40503	Federal National Mtg Assn		03/22/2022	2,350,000.00	2,217,413.00	2,291,262.15	0.550	1,232	491	2.500 08/05/2025
3136G4R62	40504	Federal National Mtg Assn		03/22/2022	1,715,000.00	1,615,392.80	1,671,858.20	0.625	1,255	514	2.500 08/28/2025
3135GAJZ5	40708	Federal National Mtg Assn		10/16/2023	20,000,000.00	20,010,400.00	20,000,000.00	5.700	1,827	1,659	5.700 10/16/2028
<b>Subtotal and Average</b>			<b>869,308,330.58</b>		<b>805,716,000.00</b>	<b>778,117,290.61</b>	<b>799,932,132.07</b>		<b>1,339</b>	<b>585</b>	<b>2.570</b>
<b>Supranational</b>											
45818WCS3	40201	IADB		01/08/2020	11,000,000.00	10,750,520.00	11,000,507.75	1.700	1,773	228	1.692 11/15/2024
45818WCW4	40321	IADB		11/12/2020	10,000,000.00	9,729,700.00	9,999,358.83	0.340	1,433	197	0.352 10/15/2024
45818WCZ7	40357	IADB		02/24/2021	10,000,000.00	9,267,700.00	10,000,000.00	0.650	1,822	690	0.650 02/20/2026
45818WEK8	40693	IADB		07/24/2023	9,420,000.00	9,322,126.20	9,322,279.77	4.375	1,676	1,424	4.673 02/24/2028
45818WEU6	40716	IADB		11/17/2023	20,000,000.00	20,038,400.00	20,004,379.63	5.125	1,096	960	5.116 11/17/2026
459058JB0	40246	IBRD		04/22/2020	3,000,000.00	2,867,400.00	2,997,542.55	0.625	1,826	386	0.704 04/22/2025
459058JA2	40335	IBRD		01/11/2021	20,000,000.00	19,202,600.00	20,065,307.20	0.750	1,520	344	0.401 03/11/2025
459058JL8	40336	IBRD		01/11/2021	10,000,000.00	9,353,300.00	9,998,804.93	0.500	1,751	575	0.508 10/28/2025
459058JL8	40338	IBRD		01/11/2021	10,000,000.00	9,353,300.00	9,997,823.27	0.500	1,751	575	0.514 10/28/2025
459058DX8	40339	IBRD		01/12/2021	4,765,000.00	4,681,278.95	4,831,050.53	2.500	1,413	238	0.351 11/25/2024
459058JE4	40341	IBRD		01/13/2021	10,000,000.00	9,426,200.00	9,980,739.12	0.375	1,657	483	0.522 07/28/2025
459056HV2	40344	IBRD		01/22/2021	10,000,000.00	9,840,200.00	10,048,455.56	1.500	1,314	149	0.306 08/28/2024
45905U5Y6	40354	IBRD		02/18/2021	5,000,000.00	4,627,400.00	5,000,000.00	0.600	1,826	688	0.600 02/18/2026
45905U5Y6	40355	IBRD		02/18/2021	5,000,000.00	4,627,400.00	5,000,000.00	0.600	1,826	688	0.600 02/18/2026
459058JA2	40359	IBRD		03/12/2021	10,000,000.00	9,601,300.00	10,012,947.88	0.750	1,460	344	0.611 03/11/2025
459058JT1	40662	IBRD		04/12/2023	5,000,000.00	4,453,600.00	4,585,189.04	0.850	1,400	1,045	4.010 02/10/2027
459058JT1	40664	IBRD		04/24/2023	10,000,000.00	8,907,200.00	9,147,647.51	0.850	1,388	1,045	4.100 02/10/2027
45906M4E8	40692	IBRD		07/24/2023	25,000,000.00	24,472,500.00	24,875,211.63	4.500	1,799	1,547	4.632 06/26/2028
45950VPG5	40332	International Finance Corp		01/06/2021	8,550,000.00	8,285,805.00	8,555,645.28	0.425	1,413	232	0.320 11/19/2024
45950VPL4	40347	International Finance Corp		02/05/2021	10,000,000.00	9,224,000.00	9,989,634.22	0.450	1,826	675	0.507 02/05/2026
45950VRK4	40616	International Finance Corp		11/18/2022	5,000,000.00	4,962,050.00	5,000,000.00	5.000	1,823	1,323	5.000 11/15/2027
<b>Subtotal and Average</b>			<b>213,307,576.72</b>		<b>211,735,000.00</b>	<b>202,993,980.15</b>	<b>210,412,524.70</b>		<b>1,584</b>	<b>710</b>	<b>2.000</b>

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
<b>Asset Backed Securities</b>												
448980AD4	40670	Hyundai Auto Lease Sec		05/24/2023	14,000,000.00	13,960,240.00	13,999,769.80	5.150	1,118	805	5.207	06/15/2026
437927AC0	40674	American Honda Finance Corp		05/30/2023	10,000,000.00	9,971,000.00	9,998,683.81	4.930	1,630	1,323	4.988	11/15/2027
891941AD8	40671	Toyota Motor Credit Corp		05/23/2023	10,000,000.00	9,926,200.00	9,999,542.16	4.710	1,729	1,415	4.759	02/15/2028
89238JAC9	40676	Toyota Motor Credit Corp		06/01/2023	7,441,327.48	7,250,829.50	7,207,983.93	0.710	1,049	744	5.694	04/15/2026
<b>Subtotal and Average</b>			<b>41,484,148.86</b>		<b>41,441,327.48</b>	<b>41,108,269.50</b>	<b>41,205,979.70</b>		<b>1,378</b>	<b>1,068</b>	<b>5.130</b>	
<b>Municipal Bonds</b>												
13063DGB8	40243	State of California GO		04/13/2020	5,000,000.00	4,920,350.00	5,074,899.33	3.375	1,814	365	1.802	04/01/2025
13063DMA3	40449	State of California GO		01/07/2022	10,110,000.00	9,722,281.50	10,356,174.52	2.650	1,545	730	1.392	04/01/2026
13063DRD2	40581	State of California GO		09/09/2022	5,570,000.00	5,280,749.90	5,397,459.53	2.375	1,483	913	3.721	10/01/2026
13063D3A4	40620	State of California GO		11/17/2022	5,000,000.00	5,117,700.00	5,144,942.61	5.700	1,414	913	4.424	10/01/2026
13063D3A4	40626	State of California GO		12/08/2022	7,075,000.00	7,241,545.50	7,308,042.15	5.700	1,393	913	4.257	10/01/2026
13063DC48	40649	State of California GO		02/01/2023	12,000,000.00	10,862,040.00	10,982,020.00	1.700	1,826	1,401	4.175	02/01/2028
13063D3N6	40655	State of California GO		03/15/2023	7,000,000.00	7,042,350.00	7,000,000.00	4.846	1,447	1,064	4.845	03/01/2027
13063DRD2	40717	State of California GO		12/11/2023	5,460,000.00	5,176,462.20	5,178,150.48	2.375	1,025	913	4.598	10/01/2026
13034AL65	40323	California Infra & Econ Dev		12/17/2020	1,385,000.00	1,302,578.65	1,385,000.00	0.765	1,749	548	0.765	10/01/2025
13077DML3	40318	California State Univ Rev		11/02/2020	10,000,000.00	9,395,200.00	10,012,388.55	0.885	1,825	579	0.805	11/01/2025
13067WRC8	40623	CA Dept of Water Resource Pwr		11/28/2022	3,155,000.00	2,957,402.35	2,967,710.11	0.790	1,099	609	4.648	12/01/2025
34153QUD6	40311	Florida State Brd of Edu GO		10/22/2020	10,000,000.00	9,493,400.00	10,000,000.00	0.550	1,683	426	0.550	06/01/2025
34153QUC8	40313	Florida State Brd of Edu GO		10/22/2020	5,000,000.00	4,959,300.00	4,999,808.31	0.390	1,318	61	0.413	06/01/2024
373385FQ1	40304	State of Georgia GO		08/27/2020	14,615,000.00	13,805,036.70	14,615,000.00	0.520	1,800	487	0.520	08/01/2025
373385FP3	40305	State of Georgia GO		08/27/2020	4,345,000.00	4,273,785.45	4,345,000.00	0.420	1,435	122	0.420	08/01/2024
373384TP1	40736	State of Georgia GO		02/16/2024	1,500,000.00	1,483,230.00	1,487,986.36	4.150	501	456	4.816	07/01/2025
419792ZM1	40317	State of Hawaii GO		10/29/2020	5,000,000.00	4,705,900.00	5,004,540.63	0.852	1,798	548	0.790	10/01/2025
419792G34	40648	State of Hawaii GO		01/25/2023	25,000,000.00	22,660,250.00	23,207,380.07	1.535	1,649	1,217	3.902	08/01/2027
419792G34	40681	State of Hawaii GO		06/05/2023	2,530,000.00	2,293,217.30	2,320,544.41	1.535	1,518	1,217	4.272	08/01/2027
419792F92	40684	State of Hawaii GO		06/12/2023	7,975,000.00	7,568,992.75	7,600,861.53	1.033	781	487	4.775	08/01/2025
419792M29	40718	State of Hawaii GO		12/19/2023	4,360,000.00	4,428,800.80	4,427,883.47	5.000	1,382	1,278	4.509	10/01/2027
419792M37	40719	State of Hawaii GO		12/19/2023	2,000,000.00	2,045,120.00	2,038,402.09	5.000	1,748	1,644	4.519	10/01/2028
546417DQ6	40312	State of Louisiana GO		10/14/2020	4,000,000.00	3,812,160.00	4,000,000.00	0.840	1,691	426	0.840	06/01/2025
544351MQ9	40315	City of Los Angeles		10/14/2020	3,670,000.00	3,639,392.20	3,712,475.59	3.320	1,418	153	0.511	09/01/2024
544351QQ5	40589	City of Los Angeles		09/28/2022	9,475,000.00	9,485,233.00	9,587,981.95	5.000	1,069	518	4.097	09/01/2025
544351QP7	40593	City of Los Angeles		09/28/2022	10,000,000.00	9,984,300.00	10,032,142.86	5.000	704	153	4.187	09/01/2024
57582RK88	40322	State of Massachusetts GO		12/03/2020	1,000,000.00	936,520.00	1,000,000.00	0.695	1,794	579	0.695	11/01/2025
574193TR9	40297	Maryland State GO		08/05/2020	5,000,000.00	4,722,650.00	5,001,630.29	0.660	1,822	487	0.635	08/01/2025
574193TQ1	40298	Maryland State GO		08/05/2020	5,000,000.00	4,920,450.00	5,000,162.95	0.510	1,457	122	0.500	08/01/2024
574193GK8	40652	Maryland State GO		03/03/2023	3,000,000.00	2,821,890.00	2,837,659.95	2.800	1,612	1,217	4.612	08/01/2027
574193WE4	40656	Maryland State GO		03/29/2023	16,360,000.00	16,119,017.20	16,360,000.00	4.000	1,082	713	3.999	03/15/2026

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**City of San Jose**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**March 31, 2024**

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
<b>Municipal Bonds</b>												
574193WF1	40678	Maryland State GO		06/02/2023	4,180,000.00	4,114,457.60	4,168,938.30	4.050	1,382	1,078	4.146	03/15/2027
6500354W5	40606	New York ST Urban Dev Corp Rev		10/11/2022	4,565,000.00	4,420,335.15	4,454,601.87	3.170	1,251	713	4.518	03/15/2026
649902T45	40596	NYS Dormitory Authority		10/05/2022	7,850,000.00	7,879,123.50	7,939,479.59	5.051	1,806	1,262	4.677	09/15/2027
64990FY57	40669	NYS Personal Income Tax Rev		05/18/2023	2,000,000.00	1,893,820.00	1,912,936.79	3.059	1,763	1,444	4.288	03/15/2028
64990FS96	40682	NYS Personal Income Tax Rev		06/09/2023	7,075,000.00	6,607,201.00	6,602,638.84	2.657	1,712	1,415	4.592	02/15/2028
64990GZW5	40262	New York University		05/06/2020	2,450,000.00	2,425,745.00	2,449,330.39	1.438	1,517	91	1.551	07/01/2024
76913CAZ2	40256	County of Riverside CA		05/06/2020	4,000,000.00	3,914,320.00	4,000,000.00	2.667	1,746	320	2.667	02/15/2025
80168FQH2	40705	Santa Clara Vly Ca Wtr Dist		10/02/2023	15,000,000.00	14,896,200.00	14,879,713.60	4.250	426	244	5.500	12/01/2024
84247PJB8	40710	Southern Cal Public Pwr Auth		10/26/2023	2,500,000.00	2,453,325.00	2,428,296.11	3.938	979	821	5.320	07/01/2026
882724RA7	40319	State of Texas GO		10/30/2020	1,600,000.00	1,602,016.00	1,705,221.64	5.000	1,797	548	0.550	10/01/2025
882724V38	40711	State of Texas GO		11/15/2023	7,400,000.00	7,407,178.00	7,400,000.00	5.616	321	183	5.608	10/01/2024
882724V61	40712	State of Texas GO		11/15/2023	5,000,000.00	5,120,700.00	5,000,000.00	5.332	1,416	1,278	5.332	10/01/2027
882724RC3	40742	State of Texas GO		03/20/2024	7,810,000.00	7,240,416.70	7,218,325.21	2.182	1,290	1,278	4.549	10/01/2027
91412GVB8	40153	UC General Revenue Bonds		08/14/2019	1,000,000.00	997,690.00	1,002,105.37	3.638	1,736	44	1.831	05/15/2024
91412HFL2	40293	UC General Revenue Bonds		07/16/2020	1,000,000.00	994,420.00	1,000,000.00	0.833	1,399	44	0.833	05/15/2024
91412HFL2	40294	UC General Revenue Bonds		07/16/2020	650,000.00	646,373.00	650,000.00	0.833	1,399	44	0.833	05/15/2024
91412HGE7	40324	UC General Revenue Bonds		12/10/2020	2,215,000.00	2,117,141.30	2,221,076.07	0.883	1,617	409	0.630	05/15/2025
91412HGE7	40325	UC General Revenue Bonds		12/15/2020	3,560,000.00	3,402,719.20	3,570,927.01	0.883	1,612	409	0.605	05/15/2025
91412HGE7	40326	UC General Revenue Bonds		12/16/2020	10,000,000.00	9,558,200.00	10,030,153.81	0.883	1,611	409	0.610	05/15/2025
91412HGE7	40343	UC General Revenue Bonds		01/22/2021	7,000,000.00	6,690,740.00	7,029,154.08	0.883	1,574	409	0.507	05/15/2025
91412GU94	40594	UC General Revenue Bonds		09/27/2022	3,820,000.00	3,734,775.80	3,755,667.20	3.063	1,008	456	4.509	07/01/2025
91412HGE7	40595	UC General Revenue Bonds		09/27/2022	3,000,000.00	2,867,460.00	2,886,074.56	0.883	961	409	4.509	05/15/2025
91412GU94	40619	UC General Revenue Bonds		11/17/2022	4,685,000.00	4,580,477.65	4,597,342.36	3.063	957	456	4.669	07/01/2025
91412HJN4	40636	UC General Revenue Bonds		01/04/2023	2,015,000.00	1,822,043.60	1,816,222.85	1.272	1,592	1,139	4.812	05/15/2027
91412GU94	40651	UC General Revenue Bonds		02/14/2023	2,020,000.00	1,974,933.80	1,984,615.82	3.063	868	456	4.556	07/01/2025
91412GU94	40668	UC General Revenue Bonds		05/18/2023	13,815,000.00	13,506,787.35	13,620,023.82	3.063	775	456	4.254	07/01/2025
91412HGF4	40704	UC General Revenue Bonds		09/27/2023	5,005,000.00	4,534,780.25	4,481,920.56	1.316	1,326	1,139	5.019	05/15/2027
91412HGF4	40721	UC General Revenue Bonds		12/22/2023	6,190,000.00	5,608,449.50	5,655,183.80	1.316	1,240	1,139	4.321	05/15/2027
917542QV7	40629	State of Utah GO		12/13/2022	3,763,576.98	3,715,704.28	3,735,110.32	3.539	931	456	4.183	07/01/2025
923078CU1	40278	Ventura Cnty Pub Fin Auth Leas		06/11/2020	900,000.00	879,057.00	900,000.00	1.223	1,604	214	1.223	11/01/2024
923078CX5	40621	Ventura Cnty Pub Fin Auth Leas		11/21/2022	3,645,000.00	3,254,256.00	3,312,079.01	1.741	1,806	1,309	4.621	11/01/2027
97705MNM3	40177	State of Wisconsin GO		10/30/2019	500,000.00	498,580.00	500,000.00	1.857	1,645	30	1.857	05/01/2024
<b>Subtotal and Average</b>			<b>352,846,930.04</b>		<b>357,798,576.98</b>	<b>344,536,732.18</b>	<b>351,293,386.72</b>		<b>1,355</b>	<b>697</b>	<b>3.237</b>	
<b>Agency Floaters</b>												
31315PF38	40611	Federal Agricultural Mtg Corp		10/27/2022	2,500,000.00	2,506,025.00	2,500,000.00	5.830	833	311	4.031	02/06/2025
31315P6T1	40612	Federal Agricultural Mtg Corp		10/27/2022	3,000,000.00	3,009,420.00	3,000,000.00	5.830	908	386	4.066	04/22/2025
<b>Subtotal and Average</b>			<b>5,500,000.00</b>		<b>5,500,000.00</b>	<b>5,515,445.00</b>	<b>5,500,000.00</b>		<b>874</b>	<b>352</b>	<b>4.050</b>	

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**City of San Jose**  
**Portfolio Management**  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
<b>Mortgage Backed Securities</b>												
30298LAA9	40173	Federal Home Loan Mtg Corp		09/30/2019	1,221,157.09	1,213,769.09	1,221,157.09	1.990	1,699	54	1.962	05/25/2024
30314KAS2	40180	Federal Home Loan Mtg Corp		10/18/2019	1,160,729.03	1,147,438.68	1,166,249.46	2.090	1,742	115	1.941	07/25/2024
30298LAA9	40231	Federal Home Loan Mtg Corp		02/27/2020	143,485.99	142,617.90	145,279.56	1.990	1,549	54	1.590	05/25/2024
3137BJQ71	40266	Federal Home Loan Mtg Corp		05/26/2020	10,000,000.00	9,715,000.00	10,823,437.50	2.770	1,825	419	1.043	05/25/2025
30315EAA4	40295	Federal Home Loan Mtg Corp		07/24/2020	3,088,330.77	2,943,549.82	3,103,435.80	0.830	1,766	419	0.695	05/25/2025
3137BGK24	40328	Federal Home Loan Mtg Corp		12/28/2020	4,412,354.25	4,336,373.51	4,841,676.32	3.062	1,458	268	0.496	12/25/2024
30318CAA5	40342	Federal Home Loan Mtg Corp		01/22/2021	3,680,212.34	3,443,206.67	3,698,260.10	0.670	1,768	603	0.537	11/25/2025
3137FQ3W1	40356	Federal Home Loan Mtg Corp		02/22/2021	3,697,466.65	3,628,361.00	3,971,079.18	2.588	1,492	358	0.554	03/25/2025
3137FBTA4	40605	Federal Home Loan Mtg Corp		10/12/2022	8,439,533.03	8,354,209.35	8,224,915.70	3.064	683	146	4.546	08/25/2024
30329MAA0	40609	Federal Home Loan Mtg Corp		10/28/2022	3,222,912.36	2,944,517.19	2,887,365.29	2.080	1,701	1,180	4.989	06/25/2027
30329MAA0	40610	Federal Home Loan Mtg Corp		10/28/2022	4,143,744.48	3,785,807.83	3,712,326.81	2.080	1,701	1,180	4.989	06/25/2027
3137BJQ71	40635	Federal Home Loan Mtg Corp		12/22/2022	7,101,000.00	6,898,621.50	6,821,398.13	2.770	885	419	4.445	05/25/2025
3132XGRH1	40647	Federal Home Loan Mtg Corp		01/24/2023	19,897,370.40	19,195,590.15	19,807,210.44	3.690	1,742	1,309	3.821	11/01/2027
3137FBAJ5	40665	Federal Home Loan Mtg Corp		05/08/2023	4,805,000.00	4,579,981.85	4,664,979.30	3.281	1,570	1,241	3.997	08/25/2027
3132XGRH1	40666	Federal Home Loan Mtg Corp		05/09/2023	9,948,685.20	9,597,795.07	9,856,970.76	3.690	1,637	1,309	3.946	11/01/2027
3132XFLR7	40672	Federal Home Loan Mtg Corp		05/25/2023	6,700,000.00	6,503,221.00	6,614,156.25	4.250	1,682	1,370	4.597	01/01/2028
30312XAE7	40683	Federal Home Loan Mtg Corp		06/23/2023	4,724,470.24	4,636,358.87	4,542,319.76	2.250	490	207	5.576	10/25/2024
30333AAA0	40697	Federal Home Loan Mtg Corp		08/17/2023	7,986,522.49	7,802,912.34	7,814,396.96	4.250	1,774	1,546	4.793	06/25/2028
30333MAA4	40699	Federal Home Loan Mtg Corp		09/22/2023	9,995,434.26	9,794,925.85	9,723,098.66	4.390	1,799	1,607	5.373	08/25/2028
3132XGY42	40738	Federal Home Loan Mtg Corp		02/27/2024	2,243,000.00	2,207,403.59	2,216,276.76	4.650	1,739	1,705	4.973	12/01/2028
3140HUNV4	40171	Federal National Mtg Assn		09/19/2019	4,748,790.50	4,697,028.68	4,831,152.34	2.420	1,747	91	2.046	07/01/2024
3138L84Z4	40202	Federal National Mtg Assn		02/03/2020	7,747,000.00	7,540,387.51	7,899,519.06	2.390	1,825	306	1.991	02/01/2025
3140HWYW6	40203	Federal National Mtg Assn		01/22/2020	7,450,000.00	7,256,523.50	7,531,484.38	2.240	1,806	275	2.021	01/01/2025
3138LL3J2	40209	Federal National Mtg Assn		01/17/2020	1,000,000.00	975,940.00	1,023,750.00	2.710	1,811	275	2.223	01/01/2025
3138L8CE2	40225	Federal National Mtg Assn		02/05/2020	3,500,000.00	3,436,195.00	3,577,656.25	2.960	1,731	214	2.482	11/01/2024
3136AL7K1	40272	Federal National Mtg Assn		05/27/2020	2,405,095.75	2,348,215.24	2,603,275.64	2.967	1,763	358	1.008	03/25/2025
3136AY6S7	40327	Federal National Mtg Assn		12/22/2020	2,326,201.71	2,292,890.50	2,499,922.45	2.624	1,434	238	0.543	11/25/2024
3136ARSS3	40579	Federal National Mtg Assn		09/12/2022	5,110,455.65	4,866,840.23	4,874,895.59	2.469	1,321	754	3.844	04/25/2026
3136AKQM8	40614	Federal National Mtg Assn		10/31/2022	3,135,557.21	3,117,653.18	3,050,554.22	3.056	603	85	4.805	06/25/2024
3138L8UV4	40618	Federal National Mtg Assn		11/18/2022	11,973,000.29	11,714,024.29	11,535,237.47	2.920	775	275	4.716	01/01/2025
3140HSZG9	40667	Federal National Mtg Assn		05/09/2023	3,868,804.56	3,750,109.64	3,804,878.61	3.440	1,027	699	4.440	03/01/2026
3140LKUP6	40685	Federal National Mtg Assn		07/03/2023	25,341,936.00	25,106,762.83	25,098,415.83	4.650	1,825	1,552	4.914	07/01/2028
3140LKVV9	40694	Federal National Mtg Assn		07/25/2023	7,896,000.00	7,846,018.32	7,841,098.13	4.790	1,773	1,522	5.001	06/01/2028
3140LKLH4	40698	Federal National Mtg Assn		08/18/2023	12,175,000.00	12,116,316.50	11,997,130.86	4.920	1,749	1,522	5.374	06/01/2028
<b>Subtotal and Average</b>			<b>214,561,434.44</b>		<b>215,289,250.25</b>	<b>209,936,566.68</b>	<b>214,024,960.66</b>		<b>1,556</b>	<b>913</b>	<b>3.752</b>	

City of San Jose  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2024

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM
Total and Average			2,630,490,095.96		2,668,663,466.29	2,590,713,397.59	2,639,998,586.04		1,120 563	3.491

**City of San Jose  
Portfolio Management  
Portfolio Details - Cash  
March 31, 2024**

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM
Average Balance			0.00	Accrued Interest at Purchase		287,616.76	287,616.76		0	0	
				Subtotal		287,616.76	287,616.76				
Total Cash and Investments			2,630,490,095.96		2,668,663,466.29	2,591,001,014.35	2,640,286,202.80		1,120	563	3.491

## **SECTION E**

### **DETAIL OF INVESTMENT ACTIVITY**

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

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

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



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City of San Jose  
Transaction Activity Report  
January 1, 2024 - March 31, 2024  
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	01/12/2024			153,040.41			-153,040.41
32936	003	CITY	STPOOL 0.24%	Purchase	03/21/2024			3,729,000.00			-3,729,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/28/2024			45,000,000.00			-45,000,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	03/29/2024				37,639,000.00		37,639,000.00
32936	003	CITY	STPOOL 0.24%	Interest	01/12/2024					153,040.41	153,040.41
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/12/2024			54,415.52			-54,415.52
37042	003	CSJFA	STPOOL 0.22%	Interest	01/12/2024					54,415.52	54,415.52
40079	003	459058GQ0	IBRD 2.5% MAT	Redemption	03/19/2024	03/19/2024	Maturity		5,000,000.00		5,000,000.00
40079	003	459058GQ0	IBRD 2.5% MAT	Interest	03/19/2024	03/19/2024				62,500.00	62,500.00
40142	003	3135G0V75	FNMA 1.75% MAT	Interest	01/02/2024	07/02/2024				87,500.00	87,500.00
40157	003	3130AGWK7	FEDERAL HOME	Interest	02/15/2024	08/15/2024				22,500.00	22,500.00
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	01/25/2024	07/01/2024				9,947.54	9,947.54
40171	003	3140HUNV4	FNMA 2.42% MAT	Redemption	01/25/2024	07/01/2024			7,908.30		7,908.30
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	02/25/2024	07/01/2024				9,931.06	9,931.06
40171	003	3140HUNV4	FNMA 2.42% MAT	Redemption	02/25/2024	07/01/2024			7,932.95		7,932.95
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	03/25/2024	07/01/2024				9,274.88	9,274.88
40171	003	3140HUNV4	FNMA 2.42% MAT	Redemption	03/25/2024	07/01/2024			8,914.50		8,914.50
40173	003	30298LAA9	FRESB 2019-SB65	Interest	01/25/2024	05/25/2024				4,217.63	4,217.63
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	01/25/2024	05/25/2024			1,058,694.54		1,058,694.54
40173	003	30298LAA9	FRESB 2019-SB65	Interest	02/25/2024	05/25/2024				2,461.96	2,461.96
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	02/25/2024	05/25/2024			2,613.50		2,613.50
40173	003	30298LAA9	FRESB 2019-SB65	Interest	03/25/2024	05/25/2024				2,457.63	2,457.63
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	03/25/2024	05/25/2024			260,828.49		260,828.49
40180	003	30314KAS2	FRESB 2019-SB67	Interest	01/25/2024	07/25/2024				2,028.96	2,028.96
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	01/25/2024	07/25/2024			1,335.52		1,335.52
40180	003	30314KAS2	FRESB 2019-SB67	Interest	02/25/2024	07/25/2024				2,026.63	2,026.63
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	02/25/2024	07/25/2024			1,341.43		1,341.43
40180	003	30314KAS2	FRESB 2019-SB67	Interest	03/25/2024	07/25/2024				2,024.30	2,024.30
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	03/25/2024	07/25/2024			1,547.10		1,547.10
40185	003	649791PP9	NEW YORK ST,	Redemption	02/15/2024	02/15/2024	Maturity		5,000,000.00		5,000,000.00
40185	003	649791PP9	NEW YORK ST,	Interest	02/15/2024	02/15/2024				50,250.00	50,250.00
40196	003	912828W48	UNITED STATES	Redemption	02/29/2024	02/29/2024	Maturity		15,000,000.00		15,000,000.00
40196	003	912828W48	UNITED STATES	Interest	02/29/2024	02/29/2024				159,375.00	159,375.00
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	01/25/2024	02/01/2025				15,943.76	15,943.76
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	02/25/2024	02/01/2025				15,943.76	15,943.76
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	03/25/2024	02/01/2025				14,915.13	14,915.13
40203	003	3140HWYW6	FN BL5224 2.240	Interest	01/25/2024	01/01/2025				14,370.22	14,370.22

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40203	003	3140HWYW6	FN BL5224 2.240	Interest	02/26/2024	01/01/2025				14,370.22	14,370.22
40203	003	3140HWYW6	FN BL5224 2.240	Interest	03/25/2024	01/01/2025				13,443.11	13,443.11
40207	003	6500354U9	NEW YORK ST	Redemption	03/15/2024	03/15/2024	Maturity		5,000,000.00		5,000,000.00
40207	003	6500354U9	NEW YORK ST	Interest	03/15/2024	03/15/2024				71,500.00	71,500.00
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	01/25/2024	01/01/2025				2,333.61	2,333.61
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	02/26/2024	01/01/2025				2,333.61	2,333.61
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	03/25/2024	01/01/2025				2,183.06	2,183.06
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	01/25/2024	11/01/2024				8,921.11	8,921.11
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	02/25/2024	11/01/2024				8,921.11	8,921.11
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	03/25/2024	11/01/2024				8,345.56	8,345.56
40231	003	30298LAA9	FRESB 2019-SB65	Interest	01/25/2024	05/25/2024				495.57	495.57
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	01/25/2024	05/25/2024			124,396.61		124,396.61
40231	003	30298LAA9	FRESB 2019-SB65	Interest	02/25/2024	05/25/2024				289.28	289.28
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	02/25/2024	05/25/2024			307.09		307.09
40231	003	30298LAA9	FRESB 2019-SB65	Interest	03/25/2024	05/25/2024				288.77	288.77
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	03/25/2024	05/25/2024			30,647.35		30,647.35
40234	003	574193SP4	MARYLAND ST,	Redemption	03/15/2024	03/15/2024	Maturity		1,000,000.00		1,000,000.00
40234	003	574193SP4	MARYLAND ST,	Interest	03/15/2024	03/15/2024				4,850.00	4,850.00
40256	003	76913CAZ2	RIVERSIDE CNTY	Interest	02/15/2024	02/15/2025				53,340.00	53,340.00
40262	003	64990GZW5	NYSHGR 1.438%	Interest	01/02/2024	07/01/2024				17,615.50	17,615.50
40265	003	3134GVSN9	FEDERAL HOME LN	Interest	01/02/2024	04/01/2025				35,000.00	35,000.00
40266	003	3137BJQ71	FHMS KPLB A	Interest	01/25/2024	05/25/2025				23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	02/25/2024	05/25/2025				23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	03/25/2024	05/25/2025				23,083.33	23,083.33
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	01/25/2024	03/25/2025				6,023.25	6,023.25
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	01/25/2024	03/25/2025			3,970.76		3,970.76
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	02/25/2024	03/25/2025				5,819.37	5,819.37
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	02/25/2024	03/25/2025			29,062.52		29,062.52
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	03/25/2024	03/25/2025				5,753.71	5,753.71
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	03/25/2024	03/25/2025			4,338.44		4,338.44
40281	003	3136G4WU3	FNMA 0.85% MAT	Interest	01/16/2024	06/23/2025				127,500.00	127,500.00
40295	003	30315EAA4	FRESB 2020-SB76	Interest	01/25/2024	05/25/2025				2,146.41	2,146.41
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	01/25/2024	05/25/2025			4,767.28		4,767.28
40295	003	30315EAA4	FRESB 2020-SB76	Interest	02/25/2024	05/25/2025				2,143.11	2,143.11
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	02/25/2024	05/25/2025			4,782.16		4,782.16
40295	003	30315EAA4	FRESB 2020-SB76	Interest	03/25/2024	05/25/2025				2,139.80	2,139.80
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	03/25/2024	05/25/2025			5,356.72		5,356.72
40297	003	574193TR9	MARYLAND ST,	Interest	02/01/2024	08/01/2025				16,500.00	16,500.00
40298	003	574193TQ1	MARYLAND ST,	Interest	02/01/2024	08/01/2024				12,750.00	12,750.00
40299	003	31422BJ27	FEDERAL AGRIC	Interest	01/14/2024	07/14/2025				6,250.00	6,250.00
40304	003	373385FQ1	GEORGIA ST,	Interest	02/01/2024	08/01/2025				37,999.00	37,999.00
40305	003	373385FP3	GAS 0.42% MAT	Interest	02/01/2024	08/01/2024				9,124.50	9,124.50
40309	003	3137EAEX3	FEDERAL HOME LN	Interest	03/25/2024	09/23/2025				9,375.00	9,375.00

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40315	003	544351MQ9	LOS ANGELES	Interest	03/01/2024	09/01/2024				60,922.00	60,922.00
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	01/25/2024	11/25/2024				5,064.41	5,064.41
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	01/25/2024	11/25/2024			750.80		750.80
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	02/25/2024	11/25/2024				4,899.36	4,899.36
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	02/25/2024	11/25/2024			753.70		753.70
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	03/25/2024	11/25/2024				4,897.76	4,897.76
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	03/25/2024	11/25/2024			865.75		865.75
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	01/25/2024	12/25/2024				11,317.30	11,317.30
40328	003	3137BGK24	FHMS K043 A2 3.062	Redemption	01/25/2024	12/25/2024			7,323.08		7,323.08
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	02/25/2024	12/25/2024				11,298.61	11,298.61
40328	003	3137BGK24	FHMS K043 A2 3.062	Redemption	02/25/2024	12/25/2024			7,348.46		7,348.46
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	03/25/2024	12/25/2024				11,279.86	11,279.86
40328	003	3137BGK24	FHMS K043 A2 3.062	Redemption	03/25/2024	12/25/2024			8,232.53		8,232.53
40329	003	3135G05X7	FEDERAL NATL MTG	Interest	02/26/2024	08/25/2025				18,750.00	18,750.00
40331	003	3135G06R9	FNMA 0.55% MAT	Interest	01/29/2024	01/28/2026				41,250.00	41,250.00
40334	003	31422B6K1	FEDERAL AGRIC	Interest	01/15/2024	01/15/2026				24,000.00	24,000.00
40335	003	459058JA2	IBRD 0.75% MAT	Interest	03/11/2024	03/11/2025				75,000.00	75,000.00
40337	003	31422B6K1	FEDERAL AGRIC	Interest	01/15/2024	01/15/2026				24,000.00	24,000.00
40340	003	3130AKPW0	FEDERAL HOME	Interest	01/29/2024	01/28/2026				25,000.00	25,000.00
40341	003	459058JE4	IBRD 0.375% MAT	Interest	01/30/2024	07/28/2025				18,800.00	18,800.00
40342	003	30318CAA5	FRESB 2021-SB82	Interest	01/25/2024	11/25/2025				2,064.66	2,064.66
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	01/25/2024	11/25/2025			5,644.92		5,644.92
40342	003	30318CAA5	FRESB 2021-SB82	Interest	02/25/2024	11/25/2025				2,061.50	2,061.50
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	02/25/2024	11/25/2025			5,662.45		5,662.45
40342	003	30318CAA5	FRESB 2021-SB82	Interest	03/25/2024	11/25/2025				2,058.34	2,058.34
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	03/25/2024	11/25/2025			6,366.95		6,366.95
40344	003	459056HV2	IBRD 1.5% MAT	Interest	02/28/2024	08/28/2024				75,000.00	75,000.00
40347	003	45950VPL4	IFC 0.45% MAT	Interest	02/05/2024	02/05/2026				22,500.00	22,500.00
40348	003	46625HJT8	JPM 3.875% MAT	Redemption	02/01/2024	02/01/2024	Maturity		15,000,000.00		15,000,000.00
40348	003	46625HJT8	JPM 3.875% MAT	Interest	02/01/2024	02/01/2024				290,625.00	290,625.00
40349	003	69371RR24	PACCAR FINANCIAL	Redemption	02/02/2024	02/02/2024	Maturity		7,000,000.00		7,000,000.00
40349	003	69371RR24	PACCAR FINANCIAL	Interest	02/02/2024	02/02/2024				12,250.00	12,250.00
40350	003	3130AKXX9	FEDERAL HOME	Interest	02/26/2024	02/25/2026				25,000.00	25,000.00
40353	003	3130AKXX9	FEDERAL HOME	Interest	02/26/2024	02/25/2026				25,000.00	25,000.00
40354	003	45905U5Y6	IBRD 0.6% MAT	Interest	02/20/2024	02/18/2026				15,000.00	15,000.00
40355	003	45905U5Y6	IBRD 0.6% MAT	Interest	02/20/2024	02/18/2026				15,000.00	15,000.00
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	01/25/2024	03/25/2025				9,163.30	9,163.30
40356	003	3137FQ3W1	FHMS KJ27 A2,	Redemption	01/25/2024	03/25/2025			4,162.50		4,162.50
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	02/25/2024	03/25/2025				9,154.32	9,154.32
40356	003	3137FQ3W1	FHMS KJ27 A2,	Redemption	02/25/2024	03/25/2025			542,956.84		542,956.84
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	03/25/2024	03/25/2025				7,983.35	7,983.35
40356	003	3137FQ3W1	FHMS KJ27 A2,	Redemption	03/25/2024	03/25/2025			4,239.38		4,239.38
40357	003	45818WCZ7	IADB 0.65% MAT	Interest	02/20/2024	02/20/2026				32,500.00	32,500.00

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40358	003	3133EMSU7	FEDERAL FARM CR	Interest	03/11/2024	03/09/2026				40,000.00	40,000.00
40359	003	459058JA2	IBRD 0.75% MAT	Interest	03/11/2024	03/11/2025				37,500.00	37,500.00
40442	003	594918BX1	MICROSOFT CORP,	Redemption	02/06/2024	02/06/2024	Maturity		1,025,000.00		1,025,000.00
40442	003	594918BX1	MICROSOFT CORP,	Interest	02/06/2024	02/06/2024				14,734.38	14,734.38
40459	003	037833CG3	APPLE INC, SR GLBL	Redemption	02/09/2024	02/09/2024	Maturity		10,000,000.00		10,000,000.00
40459	003	037833CG3	APPLE INC, SR GLBL	Interest	02/09/2024	02/09/2024				150,000.00	150,000.00
40461	003	3130AQG49	FEDERAL HOME	Interest	01/18/2024	10/18/2024				12,425.00	12,425.00
40463	003	037833DF4	APPLE INC, SR GLBL	Interest	01/13/2024	01/13/2025				207,817.50	207,817.50
40467	003	3130AQCNI	FEDERAL HOME	Interest	03/17/2024	01/17/2025				18,750.00	18,750.00
40470	003	3130ALHH0	FEDERAL HOME	Interest	03/05/2024	03/05/2026				120,000.00	120,000.00
40471	003	037833CG3	APPLE INC, SR GLBL	Redemption	02/09/2024	02/09/2024	Maturity		11,966,000.00		11,966,000.00
40471	003	037833CG3	APPLE INC, SR GLBL	Interest	02/09/2024	02/09/2024				179,490.00	179,490.00
40472	003	3130AQQQ9	FEDERAL HOME	Interest	01/29/2024	01/28/2025				87,500.00	87,500.00
40473	003	3130AQN58	FHLB 0.7% MAT	Interest	01/29/2024	01/27/2025				122,500.00	122,500.00
40475	003	3130AQM03	FEDERAL HOME	Interest	01/29/2024	10/28/2025				29,250.00	29,250.00
40477	003	3130AQQQ9	FEDERAL HOME	Interest	01/29/2024	01/28/2025				87,500.00	87,500.00
40478	003	3130AQM04	FEDERAL HOME	Interest	01/29/2024	10/28/2024				54,687.50	54,687.50
40479	003	3133ENMH0	FFCB 1.6% MAT	Interest	01/29/2024	01/27/2026				82,800.00	82,800.00
40485	003	037833CG3	APPLE INC, SR GLBL	Redemption	02/09/2024	02/09/2024	Maturity		12,318,000.00		12,318,000.00
40485	003	037833CG3	APPLE INC, SR GLBL	Interest	02/09/2024	02/09/2024				184,770.00	184,770.00
40486	003	3133ENPB0	FEDERAL FARM CR	Interest	02/16/2024	02/16/2027				165,135.00	165,135.00
40495	003	3130ARAY7	FEDERAL HOME	Interest	03/25/2024	03/24/2025				11,875.00	11,875.00
40496	003	3130ARBY6	FEDERAL HOME	Redemption	03/28/2024	03/28/2025	Call		4,590,340.00		4,590,340.00
40496	003	3130ARBY6	FEDERAL HOME	Cap G/L	03/28/2024	03/28/2025			9,660.00		9,660.00
40496	003	3130ARBY6	FEDERAL HOME	Interest	03/28/2024	03/28/2025				57,500.00	57,500.00
40498	003	3133ENQC7	FEDERAL FARM CR	Interest	03/04/2024	09/03/2024				1,455.00	1,455.00
40499	003	3130AQT78	FEDERAL HOME	Interest	02/28/2024	02/28/2025				20,650.00	20,650.00
40500	003	3136G46V0	FNMA 0.31% MAT	Redemption	01/26/2024	01/26/2024	Maturity		1,500,000.00		1,500,000.00
40500	003	3136G46V0	FNMA 0.31% MAT	Interest	01/26/2024	01/26/2024				2,325.00	2,325.00
40503	003	3136G4H55	FEDERAL NATL MTG	Interest	02/05/2024	08/05/2025				6,462.50	6,462.50
40504	003	3136G4R62	FEDERAL NATL MTG	Interest	02/28/2024	08/28/2025				5,359.38	5,359.38
40506	003	3134GWUG9	FHLMC 0.57% MAT	Interest	03/25/2024	09/24/2025				4,275.00	4,275.00
40511	003	3134GXMZ4	FEDERAL HOME LN	Redemption	03/28/2024	03/28/2024	Maturity		1,033,000.00		1,033,000.00
40511	003	3134GXMZ4	FEDERAL HOME LN	Interest	03/28/2024	03/28/2024				9,297.00	9,297.00
40516	003	3130AQJM6	FEDERAL HOME	Interest	01/29/2024	01/28/2025				8,750.00	8,750.00
40518	003	3130AQGT4	FEDERAL HOME	Interest	01/13/2024	01/13/2025				126,830.00	126,830.00
40519	003	3130AQMR1	FEDERAL HOME	Interest	01/29/2024	01/27/2025				146,187.50	146,187.50
40520	003	3130AQZ48	FEDERAL HOME	Interest	02/28/2024	08/28/2024				30,600.00	30,600.00
40522	003	3133EMSC7	FEDERAL FARM CR	Interest	03/04/2024	03/03/2025				8,400.00	8,400.00
40549	003	3130ASBG3	FEDERAL HOME	Redemption	03/15/2024	03/15/2024	Maturity		7,150,000.00		7,150,000.00
40549	003	3130ASBG3	FEDERAL HOME	Interest	03/15/2024	03/15/2024				116,187.50	116,187.50
40557	003	594918BB9	MICROSOFT CORP,	Interest	02/12/2024	02/12/2025				153,022.50	153,022.50
40564	003	594918BB9	MICROSOFT CORP,	Interest	02/12/2024	02/12/2025				97,875.00	97,875.00

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40566	003	CAMP	CAMP 1.27%	Purchase	01/02/2024			30,038,000.00			-30,038,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/02/2024			593,658.16			-593,658.16
40566	003	CAMP	CAMP 1.27%	Purchase	01/03/2024			59,162,000.00			-59,162,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/05/2024			41,517,000.00			-41,517,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/09/2024			7,082,000.00			-7,082,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/10/2024			6,803,000.00			-6,803,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/11/2024			2,987,000.00			-2,987,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/16/2024			438,000.00			-438,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/17/2024			666,000.00			-666,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/19/2024			38,356,000.00			-38,356,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/22/2024			10,659,000.00			-10,659,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/23/2024			5,769,000.00			-5,769,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/24/2024			16,209,000.00			-16,209,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/25/2024			26,453,000.00			-26,453,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/29/2024			472,000.00			-472,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/30/2024			677,000.00			-677,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/31/2024			8,781,000.00			-8,781,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/01/2024			25,837,000.00			-25,837,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/01/2024			690,225.13			-690,225.13
40566	003	CAMP	CAMP 1.27%	Purchase	02/05/2024			3,094,000.00			-3,094,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/07/2024			1,375,000.00			-1,375,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/08/2024			3,270,000.00			-3,270,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/13/2024			12,630,000.00			-12,630,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/15/2024			9,838,000.00			-9,838,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/20/2024			5,062,000.00			-5,062,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/21/2024			11,086,000.00			-11,086,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/22/2024			4,388,000.00			-4,388,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/26/2024			36,608,000.00			-36,608,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/27/2024			3,262,000.00			-3,262,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/29/2024			975,000.00			-975,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/01/2024			680,040.33			-680,040.33
40566	003	CAMP	CAMP 1.27%	Purchase	03/04/2024			5,165,000.00			-5,165,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/05/2024			5,655,000.00			-5,655,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/07/2024			40,292,000.00			-40,292,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/11/2024			429,000.00			-429,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/12/2024			2,057,000.00			-2,057,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/13/2024			3,069,000.00			-3,069,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/14/2024			5,533,000.00			-5,533,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/15/2024			22,065,000.00			-22,065,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/19/2024			7,054,000.00			-7,054,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/25/2024			29,764,000.00			-29,764,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/26/2024			17,047,000.00			-17,047,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/28/2024			47,554,000.00			-47,554,000.00

Portfolio CITY

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Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40566	003	CAMP	CAMP 1.27%	Redemption	01/03/2024			50,000,000.00			50,000,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	01/04/2024			15,910,000.00			15,910,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	01/08/2024			26,474,000.00			26,474,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	01/12/2024			64,128,000.00			64,128,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	01/18/2024			1,865,000.00			1,865,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	01/26/2024			45,699,000.00			45,699,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/02/2024			4,367,000.00			4,367,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/06/2024			12,878,000.00			12,878,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/09/2024			31,301,000.00			31,301,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/12/2024			1,110,000.00			1,110,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/14/2024			8,262,000.00			8,262,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/16/2024			14,766,000.00			14,766,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/23/2024			60,949,000.00			60,949,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/28/2024			49,587,000.00			49,587,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/01/2024			2,340,000.00			2,340,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/06/2024			15,845,000.00			15,845,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/08/2024			60,898,000.00			60,898,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/18/2024			18,936,000.00			18,936,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/20/2024			15,588,000.00			15,588,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/22/2024			25,325,000.00			25,325,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/27/2024			1,736,000.00			1,736,000.00
40566	003	CAMP	CAMP 1.27%	Interest	01/02/2024					593,658.16	593,658.16
40566	003	CAMP	CAMP 1.27%	Interest	02/01/2024					690,225.13	690,225.13
40566	003	CAMP	CAMP 1.27%	Interest	03/01/2024					680,040.33	680,040.33
40569	003	48133DP95	JPM 4.57% MAT	Interest	01/29/2024	07/28/2027				228,500.00	228,500.00
40570	003	48133DQ45	JPM 4.1% MAT	Interest	01/29/2024	07/28/2025				205,000.00	205,000.00
40571	003	48133DQ52	JPM 4.25% MAT	Interest	01/29/2024	07/28/2026				212,500.00	212,500.00
40574	003	478160BY9	JOHNSON &	Interest	03/01/2024	03/01/2026				170,826.25	170,826.25
40575	003	478160BY9	JOHNSON &	Interest	03/01/2024	03/01/2026				51,621.50	51,621.50
40578	003	9128283Z1	UNITED STATES	Interest	02/29/2024	02/28/2025				412,500.00	412,500.00
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	01/25/2024	04/25/2026				10,569.90	10,569.90
40579	003	3136AR5S3	FNA 2016-M5 A2	Redemption	01/25/2024	04/25/2026		8,555.35			8,555.35
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	02/25/2024	04/25/2026				10,552.30	10,552.30
40579	003	3136AR5S3	FNA 2016-M5 A2	Redemption	02/25/2024	04/25/2026		8,585.47			8,585.47
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	03/25/2024	04/25/2026				10,534.63	10,534.63
40579	003	3136AR5S3	FNA 2016-M5 A2	Redemption	03/25/2024	04/25/2026		9,657.85			9,657.85
40580	003	194162AN3	CL 3.1% MAT	Interest	02/15/2024	08/15/2027				127,131.00	127,131.00
40586	003	9128284Z0	UNITED STATES	Interest	02/29/2024	08/31/2025				137,500.00	137,500.00
40589	003	544351QQ5	LOS ANGELES	Interest	03/01/2024	09/01/2025				236,875.00	236,875.00
40593	003	544351QP7	LOS ANGELES	Interest	03/01/2024	09/01/2024				250,000.00	250,000.00
40594	003	91412GU94	UNIVERSITY CALIF	Interest	01/02/2024	07/01/2025				58,503.30	58,503.30
40596	003	649902T45	NEW YORK ST	Interest	03/15/2024	09/15/2027				198,251.75	198,251.75
40598	003	88579YAV3	3M CO, FR	Interest	03/19/2024	09/19/2026				80,437.50	80,437.50

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40599	003	039483BL5	ADM 2.5% MAT	Interest	02/11/2024	08/11/2026				122,250.00	122,250.00
40601	003	039483BL5	ADM 2.5% MAT	Interest	02/11/2024	08/11/2026				115,187.50	115,187.50
40603	003	931142EW9	WALMART INC, SR	Interest	03/11/2024	09/09/2025				58,500.00	58,500.00
40605	003	3137FBTA4	FHLMC 3.064% MAT	Interest	01/25/2024	08/25/2024				21,661.74	21,661.74
40605	003	3137FBTA4	FHLMC 3.064% MAT	Redemption	01/25/2024	08/25/2024			14,060.80		14,060.80
40605	003	3137FBTA4	FHLMC 3.064% MAT	Interest	02/25/2024	08/25/2024				21,625.84	21,625.84
40605	003	3137FBTA4	FHLMC 3.064% MAT	Redemption	02/25/2024	08/25/2024			14,109.20		14,109.20
40605	003	3137FBTA4	FHLMC 3.064% MAT	Interest	03/25/2024	08/25/2024				21,589.81	21,589.81
40605	003	3137FBTA4	FHLMC 3.064% MAT	Redemption	03/25/2024	08/25/2024			16,006.40		16,006.40
40606	003	6500354W5	NEW YORK ST	Interest	03/15/2024	03/15/2026				72,355.25	72,355.25
40608	003	931142ER0	WALMART INC, NT	Interest	03/17/2024	09/17/2026				52,500.00	52,500.00
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	01/25/2024	06/25/2027				5,609.61	5,609.61
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	01/25/2024	06/25/2027			4,255.28		4,255.28
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	02/25/2024	06/25/2027				5,602.23	5,602.23
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	02/25/2024	06/25/2027			4,268.90		4,268.90
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	03/25/2024	06/25/2027				5,594.83	5,594.83
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	03/25/2024	06/25/2027			4,875.18		4,875.18
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	01/25/2024	06/25/2027				7,212.35	7,212.35
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	01/25/2024	06/25/2027			5,471.07		5,471.07
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	02/25/2024	06/25/2027				7,202.87	7,202.87
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	02/25/2024	06/25/2027			5,488.59		5,488.59
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	03/25/2024	06/25/2027				7,193.35	7,193.35
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	03/25/2024	06/25/2027			6,268.09		6,268.09
40611	003	31315PF38	FARMER MAC FLT	Interest	02/06/2024	02/06/2025				37,247.22	37,247.22
40612	003	31315P6T1	FARMER MAC FLT	Interest	01/22/2024	04/22/2025				44,696.67	44,696.67
40614	003	3136AKQM8	FNA 2014-M8 A2	Interest	01/25/2024	06/25/2024				9,700.63	9,700.63
40614	003	3136AKQM8	FNA 2014-M8 A2	Redemption	01/25/2024	06/25/2024			87,038.88		87,038.88
40614	003	3136AKQM8	FNA 2014-M8 A2	Interest	02/25/2024	06/25/2024				9,478.97	9,478.97
40614	003	3136AKQM8	FNA 2014-M8 A2	Redemption	02/25/2024	06/25/2024			338,250.63		338,250.63
40614	003	3136AKQM8	FNA 2014-M8 A2	Interest	03/25/2024	06/25/2024				8,617.56	8,617.56
40614	003	3136AKQM8	FNA 2014-M8 A2	Redemption	03/25/2024	06/25/2024			248,299.50		248,299.50
40617	003	06406HDA4	BK 3.% MAT	Interest	02/26/2024	02/24/2025				150,000.00	150,000.00
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	01/25/2024	01/01/2025				30,276.72	30,276.72
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	01/25/2024	01/01/2025			21,833.66		21,833.66
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	02/25/2024	01/01/2025				30,221.82	30,221.82
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	02/25/2024	01/01/2025			21,901.79		21,901.79
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	03/25/2024	01/01/2025				28,220.51	28,220.51
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	03/25/2024	01/01/2025			24,382.98		24,382.98
40619	003	91412GU94	UNIVERSITY CALIF	Interest	01/02/2024	07/01/2025				71,750.78	71,750.78
40624	003	594918BY9	MICROSOFT CORP,	Interest	02/06/2024	02/06/2027				139,194.00	139,194.00
40625	003	9128285U0	UNITED STATES	Redemption	01/02/2024	12/31/2023	Maturity		10,000,000.00		10,000,000.00
40625	003	9128285U0	UNITED STATES	Interest	01/02/2024	12/31/2023				131,250.00	131,250.00
40627	003	3130AU4V3	FEDERAL HOME	Redemption	01/08/2024	01/08/2024	Maturity		10,000,000.00		10,000,000.00



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40627	003	3130AU4V3	FEDERAL HOME	Interest	01/08/2024	01/08/2024				240,000.00	240,000.00
40628	003	14913R3A3	CATERPILLAR FINL	Interest	02/12/2024	08/12/2027				133,722.00	133,722.00
40629	003	917542QV7	UTS 3.539% MAT	Interest	01/02/2024	07/01/2025				66,596.49	66,596.49
40630	003	06406FAE3	BK 2.45% MAT	Interest	02/20/2024	08/17/2026				54,892.25	54,892.25
40634	003	24422EWK1	DEERE JOHN	Interest	03/15/2024	09/15/2027				103,750.00	103,750.00
40635	003	3137BJQ71	FHMS KPLB A	Interest	01/25/2024	05/25/2025				16,391.47	16,391.47
40635	003	3137BJQ71	FHMS KPLB A	Interest	02/25/2024	05/25/2025				16,391.47	16,391.47
40635	003	3137BJQ71	FHMS KPLB A	Interest	03/25/2024	05/25/2025				16,391.47	16,391.47
40637	003	24422EWP0	DEERE JOHN	Interest	01/09/2024	01/09/2026				240,000.00	240,000.00
40638	003	3134GYDA7	FHLMC 5.02% MAT	Interest	01/26/2024	07/26/2024				376,500.00	376,500.00
40639	003	3135GADY4	FNMA 5.% MAT	Redemption	01/03/2024	01/03/2024	Maturity		50,000,000.00		50,000,000.00
40639	003	3135GADY4	FNMA 5.% MAT	Interest	01/03/2024	01/03/2024				1,250,000.00	1,250,000.00
40640	003	69371RR65	PACCAR FINANCIAL	Interest	02/05/2024	02/04/2027				100,000.00	100,000.00
40643	003	3134GXR63	FEDERAL HOME LN	Interest	02/28/2024	08/28/2025				202,500.00	202,500.00
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	01/25/2024	11/01/2027				63,466.92	63,466.92
40647	003	3132XGRH1	FR WN2287 3.69%	Redemption	01/25/2024	11/01/2027			23,726.40		23,726.40
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	02/25/2024	11/01/2027				63,391.53	63,391.53
40647	003	3132XGRH1	FR WN2287 3.69%	Redemption	02/25/2024	11/01/2027			23,819.00		23,819.00
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	03/25/2024	11/01/2027				59,230.95	59,230.95
40647	003	3132XGRH1	FR WN2287 3.69%	Redemption	03/25/2024	11/01/2027			28,938.00		28,938.00
40648	003	419792G34	HAWAII ST,	Interest	02/01/2024	08/01/2027				191,875.00	191,875.00
40649	003	13063DC48	CALIFORNIA ST,	Interest	02/01/2024	02/01/2028				102,000.00	102,000.00
40651	003	91412GU94	UNIVERSITY CALIF	Interest	01/02/2024	07/01/2025				30,936.30	30,936.30
40652	003	574193GK8	MARYLAND ST, GO	Interest	02/01/2024	08/01/2027				42,000.00	42,000.00
40655	003	13063D3N6	CALIFORNIA ST,	Interest	03/01/2024	03/01/2027				169,610.00	169,610.00
40656	003	574193WE4	MARYLAND ST,	Interest	03/15/2024	03/15/2026				327,200.00	327,200.00
40660	003	931142ER0	WALMART INC, NT	Interest	03/17/2024	09/17/2026				99,093.75	99,093.75
40662	003	459058JT1	IBRD 0.85 02/10/2027	Interest	02/13/2024	02/10/2027				21,250.00	21,250.00
40664	003	459058JT1	IBRD 0.85 02/10/2027	Interest	02/13/2024	02/10/2027				42,500.00	42,500.00
40665	003	3137FBAJ5	FHLMC 3.281% MAT	Interest	01/25/2024	08/25/2027				13,137.67	13,137.67
40665	003	3137FBAJ5	FHLMC 3.281% MAT	Interest	02/25/2024	08/25/2027				13,137.67	13,137.67
40665	003	3137FBAJ5	FHLMC 3.281% MAT	Interest	03/25/2024	08/25/2027				13,137.67	13,137.67
40666	003	3132XGRH1	FR WN2287 3.69%	Interest	01/25/2024	11/01/2027				31,733.46	31,733.46
40666	003	3132XGRH1	FR WN2287 3.69%	Redemption	01/25/2024	11/01/2027			11,863.20		11,863.20
40666	003	3132XGRH1	FR WN2287 3.69%	Interest	02/25/2024	11/01/2027				31,695.76	31,695.76
40666	003	3132XGRH1	FR WN2287 3.69%	Redemption	02/25/2024	11/01/2027			11,909.50		11,909.50
40666	003	3132XGRH1	FR WN2287 3.69%	Interest	03/25/2024	11/01/2027				29,615.48	29,615.48
40666	003	3132XGRH1	FR WN2287 3.69%	Redemption	03/25/2024	11/01/2027			14,469.00		14,469.00
40667	003	3140HSZG9	FNMA 3.44% MAT	Interest	01/25/2024	03/01/2026				11,511.22	11,511.22
40667	003	3140HSZG9	FNMA 3.44% MAT	Redemption	01/25/2024	03/01/2026			5,405.84		5,405.84
40667	003	3140HSZG9	FNMA 3.44% MAT	Interest	02/25/2024	03/01/2026				11,495.21	11,495.21
40667	003	3140HSZG9	FNMA 3.44% MAT	Redemption	02/25/2024	03/01/2026			5,425.84		5,425.84
40667	003	3140HSZG9	FNMA 3.44% MAT	Interest	03/25/2024	03/01/2026				10,738.54	10,738.54

**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
40667	003	3140HSZG9	FNMA 3.44% MAT	Redemption	03/25/2024	03/01/2026			6,371.68		6,371.68
40668	003	91412GU94	UNIVERSITY CALIF	Interest	01/02/2024	07/01/2025				211,576.73	211,576.73
40669	003	64990FY57	NEW YORK ST	Interest	03/15/2024	03/15/2028				30,590.00	30,590.00
40670	003	448980AD4	HALST 2023-B A3	Interest	01/15/2024	06/15/2026				60,083.34	60,083.34
40670	003	448980AD4	HALST 2023-B A3	Interest	02/15/2024	06/15/2026				60,083.34	60,083.34
40670	003	448980AD4	HALST 2023-B A3	Interest	03/15/2024	06/15/2026				60,083.34	60,083.34
40671	003	891941AD8	TAOT 2023-B A3	Interest	01/15/2024	02/15/2028				39,250.00	39,250.00
40671	003	891941AD8	TAOT 2023-B A3	Interest	02/15/2024	02/15/2028				39,250.00	39,250.00
40671	003	891941AD8	TAOT 2023-B A3	Interest	03/15/2024	02/15/2028				39,250.00	39,250.00
40672	003	3132XFLR7	FHLMC 4.25% MAT	Interest	01/25/2024	01/01/2028				24,520.14	24,520.14
40672	003	3132XFLR7	FHLMC 4.25% MAT	Interest	02/25/2024	01/01/2028				24,520.14	24,520.14
40672	003	3132XFLR7	FHLMC 4.25% MAT	Interest	03/25/2024	01/01/2028				22,938.20	22,938.20
40674	003	437927AC0	HAROT 2023-2 A3	Interest	01/15/2024	11/15/2027				41,083.33	41,083.33
40674	003	437927AC0	HAROT 2023-2 A3	Interest	02/15/2024	11/15/2027				41,083.33	41,083.33
40674	003	437927AC0	HAROT 2023-2 A3	Interest	03/15/2024	11/15/2027				41,083.33	41,083.33
40675	003	64990FX90	NEW YORK ST	Redemption	03/15/2024	03/15/2024	Maturity		7,415,000.00		7,415,000.00
40675	003	64990FX90	NEW YORK ST	Interest	03/15/2024	03/15/2024				85,976.93	85,976.93
40676	003	89238JAC9	TAOT 2021-D A3	Redemption	01/16/2024	04/15/2026	Sale		615,466.02		615,466.02
40676	003	89238JAC9	TAOT 2021-D A3	Cap G/L	01/16/2024	04/15/2026			28,444.30		28,444.30
40676	003	89238JAC9	TAOT 2021-D A3	Redemption	02/15/2024	04/15/2026	Sale		656,825.40		656,825.40
40676	003	89238JAC9	TAOT 2021-D A3	Cap G/L	02/15/2024	04/15/2026			30,355.76		30,355.76
40676	003	89238JAC9	TAOT 2021-D A3	Redemption	03/15/2024	04/15/2026	Sale		618,206.62		618,206.62
40676	003	89238JAC9	TAOT 2021-D A3	Cap G/L	03/15/2024	04/15/2026			28,570.96		28,570.96
40676	003	89238JAC9	TAOT 2021-D A3	Interest	01/15/2024	04/15/2026				5,573.02	5,573.02
40676	003	89238JAC9	TAOT 2021-D A3	Interest	02/15/2024	04/15/2026				5,192.04	5,192.04
40676	003	89238JAC9	TAOT 2021-D A3	Interest	03/15/2024	04/15/2026				4,785.46	4,785.46
40678	003	574193WF1	MARYLAND ST,	Interest	03/15/2024	03/15/2027				84,645.00	84,645.00
40679	003	3130ARCZ2	FEDERAL HOME	Interest	03/25/2024	09/24/2025				91,800.00	91,800.00
40681	003	419792G34	HAWAII ST,	Interest	02/01/2024	08/01/2027				19,417.75	19,417.75
40682	003	64990FS96	NEW YORK ST	Interest	02/15/2024	02/15/2028				93,991.38	93,991.38
40683	003	30312XAE7	FRESB 2019-SB69,	Interest	01/25/2024	10/25/2024				8,897.46	8,897.46
40683	003	30312XAE7	FRESB 2019-SB69,	Redemption	01/25/2024	10/25/2024			6,945.31		6,945.31
40683	003	30312XAE7	FRESB 2019-SB69,	Interest	02/25/2024	10/25/2024				8,884.44	8,884.44
40683	003	30312XAE7	FRESB 2019-SB69,	Redemption	02/25/2024	10/25/2024			6,513.55		6,513.55
40683	003	30312XAE7	FRESB 2019-SB69,	Interest	03/25/2024	10/25/2024				8,872.22	8,872.22
40683	003	30312XAE7	FRESB 2019-SB69,	Redemption	03/25/2024	10/25/2024			7,380.27		7,380.27
40684	003	419792F92	HAWAII ST,	Interest	02/01/2024	08/01/2025				41,190.88	41,190.88
40685	003	3140LKUP6	FN BS8689 4.65%	Interest	01/25/2024	07/01/2028				101,473.34	101,473.34
40685	003	3140LKUP6	FN BS8689 4.65%	Interest	02/25/2024	07/01/2028				101,473.34	101,473.34
40685	003	3140LKUP6	FN BS8689 4.65%	Interest	03/25/2024	07/01/2028				94,926.67	94,926.67
40693	003	45818WEK8	IADB 4.375% MAT	Interest	02/26/2024	02/24/2028				206,062.50	206,062.50
40694	003	3140LKYV9	FN BS8823 4.79%	Interest	01/25/2024	06/01/2028				32,568.81	32,568.81
40694	003	3140LKYV9	FN BS8823 4.79%	Interest	02/25/2024	06/01/2028				32,568.81	32,568.81

**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
40694	003	3140LKVV9	FN BS8823 4.79%	Interest	03/25/2024	06/01/2028				30,467.59	30,467.59
40696	003	3135GAJ69	FNMA 5.375% MAT	Redemption	01/10/2024	07/10/2026	Call		4,882,665.00		4,882,665.00
40696	003	3135GAJ69	FNMA 5.375% MAT	Cap G/L	01/10/2024	07/10/2026			7,335.00		7,335.00
40696	003	3135GAJ69	FNMA 5.375% MAT	Interest	01/10/2024	07/10/2026				131,418.75	131,418.75
40696	003	3135GAJ69	FNMA 5.375% MAT	Accr Int	01/10/2024	07/10/2026			20,442.92	-20,442.92	0.00
40697	003	30333AAA0	FRESB 2023-SB108	Interest	01/25/2024	06/25/2028				28,306.46	28,306.46
40697	003	30333AAA0	FRESB 2023-SB108	Redemption	01/25/2024	06/25/2028			1,804.50		1,804.50
40697	003	30333AAA0	FRESB 2023-SB108	Interest	02/25/2024	06/25/2028				28,300.06	28,300.06
40697	003	30333AAA0	FRESB 2023-SB108	Redemption	02/25/2024	06/25/2028			1,812.26		1,812.26
40697	003	30333AAA0	FRESB 2023-SB108	Interest	03/25/2024	06/25/2028				28,293.65	28,293.65
40697	003	30333AAA0	FRESB 2023-SB108	Redemption	03/25/2024	06/25/2028			2,271.70		2,271.70
40698	003	3140LKLH4	FN BS8427 4.92%	Interest	01/25/2024	06/01/2028				51,581.42	51,581.42
40698	003	3140LKLH4	FN BS8427 4.92%	Interest	02/25/2024	06/01/2028				51,581.42	51,581.42
40698	003	3140LKLH4	FN BS8427 4.92%	Interest	03/25/2024	06/01/2028				48,253.58	48,253.58
40699	003	30333MAA4	FRESB 2023-SB109	Interest	01/25/2024	08/25/2028				36,575.04	36,575.04
40699	003	30333MAA4	FRESB 2023-SB109	Redemption	01/25/2024	08/25/2028			691.69		691.69
40699	003	30333MAA4	FRESB 2023-SB109	Interest	02/25/2024	08/25/2028				36,572.51	36,572.51
40699	003	30333MAA4	FRESB 2023-SB109	Redemption	02/25/2024	08/25/2028			694.93		694.93
40699	003	30333MAA4	FRESB 2023-SB109	Interest	03/25/2024	08/25/2028				36,569.96	36,569.96
40699	003	30333MAA4	FRESB 2023-SB109	Redemption	03/25/2024	08/25/2028			911.32		911.32
40700	003	3134H1DF7	FHLMC 5.42% MAT	Redemption	03/26/2024	09/26/2025	Call		15,000,000.00		15,000,000.00
40700	003	3134H1DF7	FHLMC 5.42% MAT	Interest	03/26/2024	09/26/2025				399,725.00	399,725.00
40701	003	3134H1DM2	FHLMC 5.5% MAT	Redemption	03/28/2024	09/28/2028	Call		25,000,000.00		25,000,000.00
40701	003	3134H1DM2	FHLMC 5.5% MAT	Interest	03/28/2024	09/28/2028				687,500.00	687,500.00
40702	003	3134H1DL4	FHLMC 5.5% MAT	Redemption	03/22/2024	09/22/2027	Call		15,000,000.00		15,000,000.00
40702	003	3134H1DL4	FHLMC 5.5% MAT	Interest	03/22/2024	09/22/2027				412,500.00	412,500.00
40703	003	3134H1EC3	FHLMC 5.55% MAT	Redemption	03/28/2024	09/28/2028	Call		20,000,000.00		20,000,000.00
40703	003	3134H1EC3	FHLMC 5.55% MAT	Interest	03/28/2024	09/28/2028				555,000.00	555,000.00
40710	003	84247PJB8	STNPWR 3.938%	Interest	01/02/2024	07/01/2026				49,225.00	49,225.00
40710	003	84247PJB8	STNPWR 3.938%	Accr Int	01/02/2024	07/01/2026			31,449.31	-31,449.31	0.00
40713	003	02079KAC1	GOOG 1.998% MAT	Interest	02/15/2024	08/15/2026				149,850.00	149,850.00
40713	003	02079KAC1	GOOG 1.998% MAT	Accr Int	02/15/2024	08/15/2026			63,270.00	-63,270.00	0.00
40714	003	912797HX8	UNITED STATES	Redemption	01/02/2024	01/02/2024	Maturity		10,000,000.00		10,000,000.00
40720	003	3133EMSW3	FEDERAL FARM CR	Interest	03/11/2024	03/10/2028				35,000.00	35,000.00
40720	003	3133EMSW3	FEDERAL FARM CR	Accr Int	03/11/2024	03/10/2028			19,055.56	-19,055.56	0.00
40722	003	912797LL9	UNITED STATES	Purchase	01/03/2024	03/21/2024		49,436,666.67			-49,436,666.67
40722	003	912797LL9	UNITED STATES	Redemption	03/21/2024	03/21/2024	Maturity		50,000,000.00		50,000,000.00
40723	003	912796ZW2	UNITED STATES	Purchase	01/04/2024	06/20/2024		19,529,600.00			-19,529,600.00
40724	003	912796Y45	UNITED STATES	Purchase	01/04/2024	06/27/2024		29,265,000.00			-29,265,000.00
40725	003	912797FS1	UNITED STATES	Purchase	01/05/2024	06/13/2024		24,438,888.89			-24,438,888.89
40726	003	89233GG18	TMCC ZERO CPN	Purchase	01/08/2024	07/01/2024		48,719,097.22			-48,719,097.22
40727	003	9128286Z8	UNITED STATES	Purchase	01/19/2024	06/30/2024		49,307,391.83			-49,307,391.83
40729	003	47816FG13	JNJ DISC NOTE MAT	Purchase	01/19/2024	07/01/2024		24,415,750.00			-24,415,750.00

Portfolio CITY

AP

TA (PRF\_TA) 7.1.1

Report Ver. 7.3.7

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40730	003	037833EH9	APPLE INC, SR GLBL	Purchase	01/19/2024	08/05/2028		6,319,032.12			-6,319,032.12
40730	003	037833EH9	APPLE INC, SR GLBL	Interest	02/05/2024	08/05/2028				49,763.00	49,763.00
40730	003	037833EH9	APPLE INC, SR GLBL	Accr Int	02/05/2024	08/05/2028			45,339.62	-45,339.62	0.00
40731	003	438516CL8	HONEYWELL INTL	Purchase	01/19/2024	01/15/2029		34,913,627.78			-34,913,627.78
40732	003	91282CCX7	UNITED STATES	Purchase	01/19/2024	09/15/2024		29,142,457.94			-29,142,457.94
40732	003	91282CCX7	UNITED STATES	Interest	03/15/2024	09/15/2024				56,250.00	56,250.00
40732	003	91282CCX7	UNITED STATES	Accr Int	03/15/2024	09/15/2024			38,942.31	-38,942.31	0.00
40733	003	912797GQ4	UNITED STATES	Purchase	01/19/2024	03/07/2024		29,791,200.00			-29,791,200.00
40733	003	912797GQ4	UNITED STATES	Redemption	03/07/2024	03/07/2024	Maturity		30,000,000.00		30,000,000.00
40734	003	931142EE9	WALMART INC, SR	Purchase	01/19/2024	06/26/2028		14,157,056.00			-14,157,056.00
40735	003	91282CCX7	UNITED STATES	Purchase	02/06/2024	09/15/2024		24,337,869.16			-24,337,869.16
40735	003	91282CCX7	UNITED STATES	Interest	03/15/2024	09/15/2024				46,875.00	46,875.00
40735	003	91282CCX7	UNITED STATES	Accr Int	03/15/2024	09/15/2024			37,087.91	-37,087.91	0.00
40736	003	373384TP1	GAS 4.15% MAT	Purchase	02/16/2024	07/01/2025		1,494,566.25			-1,494,566.25
40737	003	91282CDB4	UNITED STATES	Purchase	02/23/2024	10/15/2024		19,475,990.44			-19,475,990.44
40738	003	3132XGY42	FR WN2530 Mtge	Purchase	02/27/2024	12/01/2028		2,223,809.50			-2,223,809.50
40738	003	3132XGY42	FR WN2530 Mtge	Interest	03/25/2024	12/01/2028				8,401.90	8,401.90
40738	003	3132XGY42	FR WN2530 Mtge	Interest	03/25/2024	12/01/2028				-7,532.74	-7,532.74
40739	003	912797HH3	UNITED STATES	Purchase	02/29/2024	05/02/2024		19,816,250.00			-19,816,250.00
40740	003	912797FS1	UNITED STATES	Purchase	03/06/2024	06/13/2024		19,715,100.00			-19,715,100.00
40741	003	912797HS9	UNITED STATES	Purchase	03/18/2024	05/30/2024		19,788,543.33			-19,788,543.33
40742	003	882724RC3	TEXAS ST, TAXABLE	Purchase	03/20/2024	10/01/2027		7,293,159.80			-7,293,159.80
40743	003	89115DDN3	TD 5.37% MAT	Purchase	03/21/2024	02/28/2025		25,000,000.00			-25,000,000.00
40744	003	912797KL0	UNITED STATES	Purchase	03/21/2024	09/19/2024		24,353,520.83			-24,353,520.83
40747	003	912797KC0	UNITED STATES	Purchase	03/28/2024	08/22/2024		19,581,458.40			-19,581,458.40
<b>Totals for General Pool</b>								<b>1,152,594,415.7</b>	<b>920,890,772.92</b>	<b>18,770,324.10</b>	<b>-212,933,318.69</b>
<b>Grand Total</b>								<b>1,152,594,415.7</b>	<b>920,890,772.92</b>	<b>18,770,324.10</b>	<b>-212,933,318.69</b>

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CITY OF SAN JOSE  
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES  
1/1/24 THROUGH 3/31/24

	BALANCE 12/31/2023	SALES OR MATURITIES	ADDITIONS	BALANCE 3/31/2024
Asset Backed Securities	43,000,611.75	1,890,498.04		41,110,113.71
JPA Pool	114,322,642.21	527,964,000.00	561,141,923.62	147,500,565.83
Commercial Paper/Discount	0.00		73,134,847.22	73,134,847.22
Corporate Medium Term Notes	310,079,385.39	60,118,763.33	55,389,715.90	305,350,337.96
Federal Agency Securities	1,042,208,415.85	154,112,828.48		888,095,587.37
Mortgage Backed Securities	214,986,431.53	3,185,280.37	2,223,809.50	214,024,960.66
Muni Bonds	360,334,294.00	18,472,660.11	8,787,726.05	350,649,359.94
Negotiable CD's	0.00		25,000,000.00	25,000,000.00
State Pool	20,650,289.82	37,639,000.00	48,936,455.93	31,947,745.75
Supranationals	215,866,024.97	4,991,850.00		210,874,174.97
UST Bills, Notes & Bonds	64,335,494.10	115,076,030.22	388,575,951.72	337,835,415.60
Total	<u>2,385,783,589.62</u>	<u>923,450,910.55</u>	<u>1,163,190,429.94</u>	<u>2,625,523,109.01</u>

**NET PURCHASES/(SALES):**

239,739,519.39

**PORTFOLIO TURNOVER RATIO:**

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

**JANUARY THROUGH MARCH 2024 TURNOVER RATIO:**

**0.80**

**AVERAGE DAILY PORTFOLIO BALANCE:**

**2,624,095,029.27**

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City of San Jose  
Purchases Report  
Sorted by Dealer - Fund  
January 1, 2024 - March 31, 2024

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

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: CastleOak Securities LP													
912796ZW2	40723	003	ATD	USTR	20,000,000.00	01/04/2024	06/20 - At Maturity	19,529,600.00		5.040	06/20/2024	5.247	19,776,000.00
912796Y45	40724	003	ATD	USTR	30,000,000.00	01/04/2024	06/27 - At Maturity	29,265,000.00		5.040	06/27/2024	5.253	29,634,600.00
47816FG13	40729	003	ACP	JNJ	25,000,000.00	01/19/2024	07/01 - At Maturity	24,415,750.00		5.130	07/01/2024	5.253	24,675,812.50
91282CCX7	40735	003	TRC	USTR	25,000,000.00	02/06/2024	03/15 - 09/15	24,300,781.25	Received	0.375	09/15/2024	5.133	24,474,011.12
912797HH3	40739	003	ATD	USTR	20,000,000.00	02/29/2024	05/02 - At Maturity	19,816,250.00		5.250	05/02/2024	5.387	19,909,583.33
89115DDN3	40743	003	NC2	TD	25,000,000.00	03/21/2024	02/28 - At Maturity	25,000,000.00		5.370	02/28/2025	5.370	25,000,000.00
912797KC0	40747	003	ATD	USTR	20,000,000.00	03/28/2024	08/22 - At Maturity	19,581,458.40		5.125	08/22/2024	5.322	19,592,847.29
Subtotal					165,000,000.00			161,908,839.65	0.00				163,062,854.24
Purchased from: FHN Financial													
9128286Z8	40727	003	TRC	USTR	50,000,000.00	01/19/2024	06/30 - Final Pmt.	49,261,718.75	45,673.08	1.750	06/30/2024	5.118	49,592,360.05
Subtotal					50,000,000.00			49,261,718.75	45,673.08				49,592,360.05
Purchased from: Piper Sandler & Co.													
037833EH9	40730	003	MTN	AAPL	7,109,000.00	01/19/2024	02/05 - 08/05	6,273,692.50	Received	1.400	08/05/2028	4.272	6,310,454.20
91282CDB4	40737	003	TRC	USTR	20,000,000.00	02/23/2024	04/15 - 10/15	19,431,250.00	44,740.44	0.625	10/15/2024	5.184	19,523,218.09
3132XGY42	40738	003	GN4	FHLMC	2,243,000.00	02/27/2024	03/25 - Monthly	2,216,276.76	Received	4.650	12/01/2028	4.973	2,216,276.76
912797FS1	40740	003	ATD	USTR	20,000,000.00	03/06/2024	06/13 - At Maturity	19,715,100.00		5.180	06/13/2024	5.342	19,789,922.22
Subtotal					49,352,000.00			47,636,319.26	44,740.44				47,839,871.27
Purchased from: RBC Capital Markets													
912797FS1	40725	003	ATD	USTR	25,000,000.00	01/05/2024	06/13 - At Maturity	24,438,888.89		5.050	06/13/2024	5.252	24,743,993.06
Subtotal					25,000,000.00			24,438,888.89	0.00				24,743,993.06
Purchased from: Raymond James & Associates													
931142EE9	40734	003	MTN	WMT	14,400,000.00	01/19/2024	06/26 - 12/26	14,123,016.00	34,040.00	3.700	06/26/2028	4.179	14,135,503.69
373384TP1	40736	003	MUN	GAS	1,500,000.00	02/16/2024	07/01 - 01/01	1,486,785.00	7,781.25	4.150	07/01/2025	4.816	1,487,986.36
882724RC3	40742	003	MUN	TXS	7,810,000.00	03/20/2024	04/01 - 10/01	7,213,159.80	80,000.00	2.182	10/01/2027	4.549	7,218,325.21
Subtotal					23,710,000.00			22,822,960.80	121,821.25				22,841,815.26
Purchased from: Toyota Financial Services													
89233GG18	40726	003	ACP	TMCC	50,000,000.00	01/08/2024	07/01 - At Maturity	48,719,097.22		5.270	07/01/2024	5.409	49,333,930.55
Subtotal					50,000,000.00			48,719,097.22	0.00				49,333,930.55
Purchased from: UBS Financial Services													

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



**City of San Jose**  
**Purchases Report**  
**January 1, 2024 - March 31, 2024**

Page 2

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: UBS Financial Services													
912797LL9	40722	003	ATD	USTR	50,000,000.00	01/03/2024	03/21 - At Maturity	49,436,666.67		5.200	03/21/2024	5.347	0.00
912797KLO	40744	003	ATD	USTR	25,000,000.00	03/21/2024	09/19 - At Maturity	24,353,520.83		5.115	09/19/2024	5.324	24,392,593.75
Subtotal					75,000,000.00			73,790,187.50	0.00	24,392,593.75			
Purchased from: Unionbanc Investment													
438516CL8	40731	003	MTN	HON	35,000,000.00	01/19/2024	07/15 - 01/15	34,897,100.00	16,527.78	4.250	01/15/2029	4.316	34,901,225.17
Subtotal					35,000,000.00			34,897,100.00	16,527.78	34,901,225.17			
Purchased from: US Bancorp Advisors													
912797HS9	40741	003	ATD	USTR	20,000,000.00	03/18/2024	05/30 - At Maturity	19,788,543.33		5.214	05/30/2024	5.358	19,829,096.66
Subtotal					20,000,000.00			19,788,543.33	0.00	19,829,096.66			
Purchased from: Wells Fargo Securities													
91282CCX7	40732	003	TRC	USTR	30,000,000.00	01/19/2024	03/15 - 09/15	29,103,515.63	Received	0.375	09/15/2024	5.079	29,376,196.29
912797GQ4	40733	003	ATD	USTR	30,000,000.00	01/19/2024	03/07 - At Maturity	29,791,200.00		5.220	03/07/2024	5.344	0.00
Subtotal					60,000,000.00			58,894,715.63	0.00	29,376,196.29			
Total Purchases					553,062,000.00			542,158,371.03	228,762.55	465,913,936.30			

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

## **SECTION F**

### **INDEPENDENT ACCOUNTANT'S REPORT**

This is an Independent Accountant's Report on Applying Agreed-Upon Procedures as of December 31, 2023.

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**CITY OF SAN JOSE**

Independent Accountant's Report on  
Applying Agreed-Upon Procedures

As of December 31, 2023



Certified  
Public  
Accountants

## **Independent Accountant's Report on Applying Agreed-Upon Procedures**

Members of the Public Safety, Finance &  
Strategic Support Committee and the  
San José City Council  
San José, California

We have performed the procedures enumerated below on the investment program within the City of San José (City) as of December 31, 2023. The City's management is responsible for the City's compliance with the Investment Policy.

The City's Finance Department and the Office of the City Auditor (City Auditor) have agreed to and acknowledged that the procedures performed are appropriate to meet the intended purpose of evaluating whether the investments within the City's pooled portfolio are in compliance with the City's Investment Policy dated March 14, 2023 and Finance Department procedures as of December 31, 2023. This report may not be suitable for any other purpose. The procedures performed may not address all the items of interest to a user of this report and may not meet the needs of all users of this report and, as such, users are responsible for determining whether the procedures performed are appropriate for their purposes.

The procedures and associated findings are as follows:

1. Management of the City provided us with a copy of the FY 2023-24 Second Quarter Investment Report (Investment Report) as of December 31, 2023 and we traced and agreed individual investments, which includes investment description, maturity date, CUSIP number, book and fair value, to supporting documentation such as custodian/bank statements obtained from the City.

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

2. We traced total fair value of investments listed on the Investment Report as of December 31, 2023 to the City's general ledger.

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

3. We compared the types of investments listed in the Investment Report as of December 31, 2023 with the types of investments that are authorized by the City's Investment Policy.

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

4. We read the Investment Report as of December 31, 2023 to confirm that it contains the information/data required by the City's Investment Policy and whether it meets the timing requirements of the City's Investment Policy, as follows:

- a. The Investment Report includes the type of investment, issuer, date of maturity, par and dollar amount invested on all securities, investments and monies held by the City.

- b. The Investment Report includes market value (and source) as of the date of the report of all securities held by the City or under management of any outside party.
- c. The Investment Report includes a statement addressing the portfolio's compliance with the portfolio to the City's Investment Policy.
- d. The Investment Report includes a statement addressing the ability of the City to meet the pool's expenditure requirements for the next six months.

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

- 5. We calculated the total investment amounts on a cost basis for the investment types listed in the Investment Report as of December 31, 2023, and compared those totals to the maximum portfolio limitations imposed by the City's Investment Policy for specified investment types.

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

- 6. We calculated the total investment amounts on a cost basis for issuers listed in the Investment Report as of December 31, 2023, and determined whether total investments for each issuer were less or equal than the maximum portfolio limitations imposed by the City's Investment Policy.

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

- 7. We agreed individual investment maturity dates listed in the Investment Report as of December 31, 2023 to the custodian/bank statements and determined whether they conform to the maturity requirements of the City's Investment Policy.

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

- 8. We obtained and read the third-party custodial agreement(s) and broker/dealer agreement(s) in effect at the date of the Investment Report to determine if the agreements contained a clause addressing delivery of securities and that the delivery method conformed to the City's Investment Policy.

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

- 9. We recalculated and agreed supporting documentation relevant to the repurchase agreements and, if applicable, the reverse repurchase agreements held by the City on December 31, 2023, to ascertain whether the investments conformed to the City's Investment Policy.

Finding: Not applicable. No repurchase or reverse repurchase agreements were held by the City on December 31, 2023.

- 10. We determined through inquiry and observation whether the responsibilities for initiating, evaluating, and approving transactions are separate from detail accounting and general ledger functions.

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

- 11. We determined through inquiry and observation whether custodial responsibility for investments is restricted to authorized personnel and separate from personnel with accounting duties.

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

12. We determined through inquiry and observation whether responsibilities for detailed investment records in the investment system (Sympro) are separate from general ledger functions.

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

13. We determined through inquiry and document inspection whether the City maintains authorized lists of signatures, security dealers, and counterparties and whether those lists are updated periodically.

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

14. We selected an investment purchase and maturity transaction between July 1, 2023 and December 31, 2023 and determined through inquiry and document inspection whether the Investment Staff counts and/or confirms its investments as transactions occur.

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

15. We selected an investment purchase and maturity transaction between July 1, 2023 and December 31, 2023 and determined through inquiry and document inspection whether reconciliations between detailed subsidiary records and general ledger control accounts are prepared by an Accountant and reviewed by a Senior Accountant or Supervising Accountant.

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

16. We determined through inquiry and document inspection whether investment income is periodically recorded in the City's financial system and reviewed for accuracy.

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

17. We selected an investment purchase and maturity transaction between July 1, 2023 and December 31, 2023 and determined through inquiry and document inspection whether the Deputy Director of Finance - Accounting and the Deputy Director of Finance - Debt and Treasury Management assesses the classification and valuation of its investments at acquisition. If either Deputy Director of Finance position is vacant or unavailable to sign, the Assistant Director of Finance or Director of Finance may sign in place of either Deputy Director of Finance. Additionally, we verified that the quarterly investment report was produced, agendaized on Public Safety, Finance, & Strategic Support Committee and City Council meetings and posted on the City's public website.

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

We were engaged by the City to perform this agreed-upon procedures engagement and conducted our engagement in accordance with attestation standards established by the AICPA. We were not engaged to and did not conduct an examination or review engagement, the objective of which would be the expression of an opinion or conclusion, respectively, on whether the investments within the City's pooled portfolio are in compliance with the City's Investment Policy dated March 14, 2023 and Finance Department procedures as of December 31, 2023. Accordingly, we do not express such an opinion or conclusion. Had we performed additional procedures, other matters might have come to our attention that would have been reported to you.

We are required to be independent of the City and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements related to our agreed-upon procedures engagement.

This report is intended solely for the information and use of the City Council, the Public Safety, Finance & Strategic Support Committee, the City Auditor, and Finance Department and is not intended to be and should not be used by anyone other than these specified parties.

*Macias Gini & O'Connell LLP*

Walnut Creek, California  
April 19, 2024





CITYWIDE WRITE-OFF REPORT - FY 2023-24 THIRD QUARTER					
Name	Invoice Number	Invoice Type	Date of Invoice	Amount owed (Write-Off Amount)	Reason for Write-Off
GIOVANNI GARCIA	1142761	PROPERTY SUBROGATION RECOVERY	7/13/2016	5,038.36	Out of Statute Collection attempts by Finance Staff
ISIAH SALAZAR	1160357	PROPERTY SUBROGATION RECOVERY	9/17/2018	5,140.01	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
FRANCISCO BARAJAS	1160034	PROPERTY SUBROGATION RECOVERY	9/6/2018	5,144.93	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
CRYSTAL EGAN	1114369	PROPERTY SUBROGATION RECOVERY	5/2/2012	5,156.05	Out of Statute Collection attempts by Finance Staff
JOSE LUNA	1146688	PROPERTY SUBROGATION RECOVERY	4/7/2017	5,185.39	Out of Statute Collection attempts by Finance Staff
PARENTS OF MINOR	1148176	PROPERTY SUBROGATION RECOVERY	8/2/2017	5,231.45	Out of Statute Collection attempts by Finance Staff
JUAN HERNANDEZ LUNA	1139474	PROPERTY SUBROGATION RECOVERY	1/20/2016	5,266.59	Out of Statute Collection attempts by Finance Staff
DAVID KNUTSON	1145715	PROPERTY SUBROGATION RECOVERY	1/31/2017	5,328.70	Out of Statute Collection attempts by Finance Staff
FAUSTINA LOPEZ	1149888	PROPERTY SUBROGATION RECOVERY	11/6/2017	5,332.74	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
GEORGE SERPA	1146405	PROPERTY SUBROGATION RECOVERY	3/21/2017	5,450.12	Out of Statute Collection attempts by Finance Staff
ANTONIO SANCHEZ	1142691	PROPERTY SUBROGATION RECOVERY	7/11/2016	5,468.63	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
DAVID DIEGO	1167636	PROPERTY SUBROGATION RECOVERY	4/26/2019	5,486.00	Out of Statute Collection attempts by Finance Staff
YADIRA MARTINEZ	1178815	PROPERTY SUBROGATION RECOVERY	2/26/2020	5,494.71	Out of Statute Collection attempts by Finance Staff
PHILIPS LUMILEDS LIGHTING CO	1058163	SEWER SERVICE & USE CHARGE	8/22/2013	5,584.00	Out of Statute Collection attempts by Finance Staff
MD AHSAN	1167384	PROPERTY SUBROGATION RECOVERY	4/17/2019	5,678.50	Out of Statute Collection attempts by Finance Staff
JIANRONG WANG	1174742	MESSAGE BUSINESS PERMIT	11/8/2019	5,730.21	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
GUILLERMO CAMACHO	1168024	PROPERTY SUBROGATION RECOVERY	5/14/2019	5,759.42	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
ISAIAS RUBIO	1146691	PROPERTY SUBROGATION RECOVERY	4/7/2017	5,780.21	Out of Statute Collection attempts by Finance Staff
DONNY J TORRES	1114337	PROPERTY SUBROGATION RECOVERY	5/1/2012	5,797.30	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
BRYAN WALTERS	1147514	PROPERTY SUBROGATION RECOVERY	6/12/2017	5,809.99	Out of Statute Collection attempts by Finance Staff
TORY STONE	1152420	PROPERTY SUBROGATION RECOVERY	1/30/2018	5,839.14	Out of Statute Collection attempts by Finance Staff
PHILLIP DELAZERDA	1154438	PROPERTY SUBROGATION RECOVERY	4/11/2018	5,869.82	Out of Statute Collection attempts by Finance Staff
SALVADOR MORENO GUILLEN	1169528	PROPERTY SUBROGATION RECOVERY	6/20/2019	5,883.84	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
LEROY VALENCIA	1147335	PROPERTY SUBROGATION RECOVERY	5/22/2017	5,914.02	Out of Statute Collection attempts by Finance Staff
ANTONIO ALVAREZ	1120367	SIDEWALK REPAIRS INVOICE	3/13/2013	5,932.07	Out of Statute Collection attempts by Finance Staff
JOEY HERNANDEZ	1147782	PROPERTY SUBROGATION RECOVERY	6/20/2017	5,939.21	Out of Statute Collection attempts by Finance Staff
ANDALE CONSTRUCTION	1173463	DAMAGED CITY UTILITY/FACILITY INVOICE	10/8/2019	5,985.81	Out of Statute Collection attempts by Finance Staff
ROBERT PETERSEN	1166477	PROPERTY SUBROGATION RECOVERY	3/22/2019	5,999.73	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
RUDOLPH KUHN	1149037	PROPERTY SUBROGATION RECOVERY	10/10/2017	6,013.32	Out of Statute Collection attempts by Finance Staff
CAMERON COOPER	1145665	PROPERTY SUBROGATION RECOVERY	1/25/2017	6,091.62	Out of Statute Collection attempts by Finance Staff
DAMEON WRIGHT	1175152	PROPERTY SUBROGATION RECOVERY	11/27/2019	6,095.34	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
HECTOR LOPEZ	1148138	PROPERTY SUBROGATION RECOVERY	7/28/2017	6,125.56	Out of Statute Collection attempts by Finance Staff
ANTHONY NAVARRETTE	1144552	PROPERTY SUBROGATION RECOVERY	11/8/2016	6,126.96	Out of Statute Collection attempts by Finance Staff
RICHARD PERALES	1146132	PROPERTY SUBROGATION RECOVERY	3/3/2017	6,129.10	Out of Statute Collection attempts by Finance Staff
GEORGE F SAUNDERS ENTPRS INC	1173717	SIDEWALK REPAIRS INVOICE	43753.70813	6,385.93	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
ERIC DAROSA	1174849	PROPERTY SUBROGATION RECOVERY	11/13/2019	6,402.78	Out of Statute Collection attempts by Finance Staff
ELIZABETH HILTON	1158854	MESSAGE BUSINESS PERMIT	7/31/2018	6,464.37	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
ELIZABETH HILTON	1159658	MESSAGE BUSINESS PERMIT	8/28/2018	6,464.37	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
ERIC JAVIER VERDUZCO	1143247	PROPERTY SUBROGATION RECOVERY	8/9/2016	6,479.46	Out of Statute Collection attempts by Finance Staff
MATTHEW JOHNSON	1151925	PROPERTY SUBROGATION RECOVERY	1/17/2018	6,557.22	Out of Statute Collection attempts by Finance Staff
VALDEZ ANTONIO Q AND JOSEPHINE	1080158	BLIGHT CITATION	1/17/2017	6,563.60	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
FRED CAVAZOS	1172072	PROPERTY SUBROGATION RECOVERY	9/4/2019	6,599.95	Out of Statute Collection attempts by Finance Staff

CITYWIDE WRITE-OFF REPORT - FY 2023-24 THIRD QUARTER					
Name	Invoice Number	Invoice Type	Date of Invoice	Amount owed (Write-Off Amount)	Reason for Write-Off
COMPETITOR GROUP INC	1155433	ROCK N ROLL HALF MARATHON SPECIAL EVENT REIMBURSEMENT OF ACTUAL EXPENSES FOR SJPD COMMUNITY SERVICE OFFERS AND CROSSING GUARDS WORKING TRAFFIC CONTROL	5/11/2018	6,659.63	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
FREDDY LOPEZ	1145667	PROPERTY SUBROGATION RECOVERY	1/25/2017	6,667.87	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
FRANCISCO JUAREZ	1161037	PROPERTY SUBROGATION RECOVERY	10/2/2018	6,721.49	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
TAIMUR KHANZADA	1148559	PROPERTY SUBROGATION RECOVERY	8/23/2017	6,750.75	Out of Statute Collection attempts by Finance Staff
JAZZMINE HAZZARD	1142031	PROPERTY SUBROGATION RECOVERY	6/8/2016	6,759.31	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
DANIEL GUTIERREZ	1148607	PROPERTY SUBROGATION RECOVERY	9/5/2017	6,770.06	Out of Statute Collection attempts by Finance Staff
JOSEPH ILAQA	1146053	PROPERTY SUBROGATION RECOVERY	2/21/2017	6,794.17	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
BREAKOUT PRISON OUTREACH	1145898	PROPERTY SUBROGATION RECOVERY	2/8/2017	6,903.38	Out of Statute Collection attempts by Finance Staff
ELEAZAR PADILLA	1089697	PROPERTY SUBROGATION RECOVERY	11/13/2006	6,913.38	Out of Statute Collection attempts by Finance Staff
JOCELYN ORTIZ	1147745	PROPERTY SUBROGATION RECOVERY	6/19/2017	7,136.26	Out of Statute Collection attempts by Finance Staff
CRYSTAL BLISS	1164491	PROPERTY SUBROGATION RECOVERY	1/24/2019	7,141.93	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
KELLY RUTH HERRINGSTON	1147799	PROPERTY SUBROGATION RECOVERY	6/26/2017	7,172.00	Out of Statute Collection attempts by Finance Staff
AMANDA CERVANTES	1175145	PROPERTY SUBROGATION RECOVERY	11/27/2019	7,179.42	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
MELISSA ARANDA	1149040	PROPERTY SUBROGATION RECOVERY	10/11/2017	7,217.08	Out of Statute Collection attempts by Finance Staff
DANIEL STOUER	1147334	PROPERTY SUBROGATION RECOVERY	5/22/2017	7,237.04	Out of Statute Collection attempts by Finance Staff
ROBERT BACA	1145629	PROPERTY SUBROGATION RECOVERY	1/24/2017	7,271.44	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
RALPH MARTINEZ	1141139	PROPERTY SUBROGATION RECOVERY	4/28/2016	7,276.12	Out of Statute Collection attempts by Finance Staff
DOROTHY LEILANI COSTA	1175712	PROPERTY SUBROGATION RECOVERY	12/12/2019	7,319.13	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
ASHLEY ROMERO	1092067	PROPERTY SUBROGATION RECOVERY	10/21/2008	7,328.07	Out of Statute Collection attempts by Finance Staff
ROSALUA ANAYA	1144226	PROPERTY SUBROGATION RECOVERY	10/12/2016	7,400.85	Out of Statute Collection attempts by Finance Staff
ANITA CORNEJO	1145668	PROPERTY SUBROGATION RECOVERY	1/25/2017	7,451.09	Out of Statute Collection attempts by Finance Staff
MARISELA VALDOVINOS	1146179	PROPERTY SUBROGATION RECOVERY	3/8/2017	7,453.28	Out of Statute Collection attempts by Finance Staff
NICOLAUS ROBINSON	1142458	PROPERTY SUBROGATION RECOVERY	6/27/2016	7,525.48	Out of Statute Collection attempts by Finance Staff
JESUS NAVARRETE	1176549	PROPERTY SUBROGATION RECOVERY	1/9/2020	7,536.86	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
ALEJANDRO MOLINA	1080800	PROPERTY SUBROGATION RECOVERY	2/22/2017	7,590.73	Out of Statute Collection attempts by Finance Staff
ANTOINETTE OLIVAREZ	1152640	PROPERTY SUBROGATION RECOVERY	2/6/2018	7,611.27	Out of Statute Collection attempts by Finance Staff
DANA MOOKINI	1144782	PROPERTY SUBROGATION RECOVERY	11/18/2016	7,679.69	Out of Statute Collection attempts by Finance Staff
MARLON SANCHEZ	1090943	PROPERTY SUBROGATION RECOVERY	11/20/2007	7,694.12	Out of Statute Collection attempts by Finance Staff
ARMANDO ORTIZ	1143750	PROPERTY SUBROGATION RECOVERY	9/21/2016	7,700.11	Out of Statute Collection attempts by Finance Staff
GLENDA GIL	1147470	PROPERTY SUBROGATION RECOVERY	6/8/2017	7,750.16	Out of Statute Collection attempts by Finance Staff
CAITLYN CHRISTINE CASEY	1148577	PROPERTY SUBROGATION RECOVERY	8/28/2017	7,759.09	Out of Statute Collection attempts by Finance Staff
MIGUEL QUIROZ	1145603	PROPERTY SUBROGATION RECOVERY	1/23/2017	7,762.84	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
AILEEN JOHNSON	1147490	PROPERTY SUBROGATION RECOVERY	6/12/2017	7,906.47	Out of Statute Collection attempts by Finance Staff
LARRY SANTOS	1145267	PROPERTY SUBROGATION RECOVERY	1/10/2017	7,982.40	Out of Statute Collection attempts by Finance Staff
TRUNG VO	1176548	PROPERTY SUBROGATION RECOVERY	1/9/2020	7,986.47	Out of Statute Collection attempts by Finance Staff
LEONEL ORTIZ	1157244	PROPERTY SUBROGATION RECOVERY	6/22/2018	8,067.98	Out of Statute Collection attempts by Finance Staff
ANURATH SOMA	1146089	PROPERTY SUBROGATION RECOVERY	2/28/2017	8,090.53	Out of Statute Collection attempts by Finance Staff
JOAQUIN COLIN-FERNANDEZ	1147493	PROPERTY SUBROGATION RECOVERY	6/12/2017	8,141.99	Out of Statute Collection attempts by Finance Staff
JATEE JOHN	1171241	PROPERTY SUBROGATION RECOVERY	8/8/2019	8,174.59	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
HUMBERTO CISNEROS	1143032	PROPERTY SUBROGATION RECOVERY	7/25/2016	8,188.95	Out of Statute Collection attempts by Finance Staff
ANGELICA JASSO	1181314	PROPERTY SUBROGATION RECOVERY	3/2/2020	8,209.56	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
PAUL LAUBACH	1137536	PROPERTY SUBROGATION RECOVERY	9/28/2015	8,220.38	Out of Statute Collection attempts by Finance Staff
RAMON RAMIREZ	1153486	PROPERTY SUBROGATION RECOVERY	3/13/2018	8,274.45	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
HENRY VALENZUELA	1088880	PROPERTY SUBROGATION RECOVERY	1/12/2006	8,332.80	Out of Statute Collection attempts by Finance Staff

CITYWIDE WRITE-OFF REPORT - FY 2023-24 THIRD QUARTER					
Name	Invoice Number	Invoice Type	Date of Invoice	Amount owed (Write-Off Amount)	Reason for Write-Off
LUIS SOSA-HUATO	1147040	PROPERTY SUBROGATION RECOVERY	5/3/2017	8,401.08	Out of Statute Collection attempts by Finance Staff
PARENTS OF MINOR	1181429	PROPERTY SUBROGATION RECOVERY	3/3/2020	8,434.88	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
HAI PHAN	1149039	PROPERTY SUBROGATION RECOVERY	10/11/2017	8,481.46	Out of Statute Collection attempts by Finance Staff
ALMA ESPINO JIMENEZ	1139484	PROPERTY SUBROGATION RECOVERY	1/21/2016	8,507.96	Out of Statute Collection attempts by Finance Staff
RUBEN BAUTISTA	1147180	PROPERTY SUBROGATION RECOVERY	5/15/2017	8,534.84	Out of Statute Collection attempts by Finance Staff
CRISPIN CRISTOBA	1148300	PROPERTY SUBROGATION RECOVERY	8/7/2017	8,575.82	Out of Statute Collection attempts by Finance Staff
LOAN PHAM	1145501	PROPERTY SUBROGATION RECOVERY	1/18/2017	8,584.91	Out of Statute Collection attempts by Finance Staff
BERNAL ANTONIO	1148297	PROPERTY SUBROGATION RECOVERY	8/7/2017	8,707.58	Out of Statute Collection attempts by Finance Staff
ARTURO DIAZ	1142032	PROPERTY SUBROGATION RECOVERY	6/8/2016	8,721.71	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
MICHAEL HUBBERT	1144992	PROPERTY SUBROGATION RECOVERY	12/5/2016	8,728.19	Out of Statute Collection attempts by Finance Staff
GUSTAVO CASTILLO	1149643	PROPERTY SUBROGATION RECOVERY	10/31/2017	8,769.19	Out of Statute Collection attempts by Finance Staff
SALVADOR PATLAN	1144868	PROPERTY SUBROGATION RECOVERY	11/29/2016	8,795.72	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
SALVATORE MARINO	1176547	PROPERTY SUBROGATION RECOVERY	1/9/2020	8,825.02	Out of Statute Collection attempts by Finance Staff
FRANCISCO RODRIGUEZ	1181851	PROPERTY SUBROGATION RECOVERY	3/12/2020	9,238.24	Out of Statute Collection attempts by Finance Staff
HARIKUMAR GORLA	1148614	PROPERTY SUBROGATION RECOVERY	9/5/2017	10,084.17	Out of Statute Collection attempts by Finance Staff
MICHAEL SALINAS	1175238	PROPERTY SUBROGATION RECOVERY	12/3/2019	11,238.74	Out of Statute Collection attempts by Finance Staff
KERRI PATRICE ROBINSON	1146178	PROPERTY SUBROGATION RECOVERY	3/8/2017	12,140.78	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
HANNA AKRAM	1066419	MEDICAL MARIJUANA SECURITY FINE	11/20/2014	12,500.00	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
PARENTS OF MINOR	1143655	PROPERTY SUBROGATION RECOVERY	9/13/2016	12,678.97	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
DEBBIE GALLARDO	1177544	PROPERTY SUBROGATION RECOVERY	1/28/2020	13,692.58	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
JOSE JIMENEZ	1146664	PROPERTY SUBROGATION RECOVERY	4/4/2017	14,648.75	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
ALPHONZO RODRIGUEZ	1178278	PROPERTY SUBROGATION RECOVERY	2/18/2020	19,135.82	Out of Statute Collection attempts by Finance Staff
HANNA AKRAM	1066420	MEDICAL MARIJUANA SECURITY FINE	11/25/2014	27,500.00	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
HANNA AKRAM	1066421	MEDICAL MARIJUANA SECURITY FINE	11/21/2014	30,000.00	Out of Statute Collection Agency Assignment collection attempts by Finance Staff then by collection agency staff Initial
				<u>\$859,363.61</u>	
Total Number of Invoices	110				
Total Number of Parties	110				
Total Write-Off Amount	\$859,363.61				