



Memorandum

TO: HONORABLE MAYOR
AND CITY COUNCIL

FROM: Drew Corbett

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
SEPTEMBER 30, 2024**

DATE: November 6, 2024

Approved

Date: 11/8/2024

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

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on November 21, 2024, and will be agendized through the PSFSS Committee for review by the full City Council on December 17, 2024.

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

- **Size of total portfolio:** \$2,522,084,221
- **Earned income yield:** 3.605%
- **Weighted average days to maturity:** 646 days
- **Fiscal year-to-date net interest earnings:** \$24,022,421
- 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 June 30, 2024. 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 drew.corbett@sanjoseca.gov.

/s/

DREW CORBETT
Acting Director of Finance

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

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



Prepared by
Finance Department
Debt and Treasury Management Division

Drew Corbett
Acting Director of Finance

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

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

Drew Corbett
Acting Director of Finance

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

Investment Staff

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Frances Tao, *Accounting Technician*

Special Assistance by

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

**CITY OF SAN JOSE
INVESTMENT REPORTS FOR
THE QUARTER ENDED SEPTEMBER 30, 2024
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November 6, 2024

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED SEPTEMBER 30, 2024

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

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

INVESTMENT SUMMARY			
For the Quarter Ended	September 30, 2024	June 30, 2024	September 30, 2023
<i>Total Portfolio</i>			
Portfolio Value ^{(1) (2)}	\$2,522,084,221	\$2,962,110,309	\$2,540,849,470
Earned Interest Yield	3.605%	3.631%	3.000%
Dollar-weighted average yield			
Purchases	4.405%	5.181%	5.229%
Maturities	4.939%	4.520%	4.611%
Called Securities	5.033%	5.695%	4.083%
Weighted avg. yield at end of period	3.502%	3.748%	2.998%
Weighted avg. days to maturity	646	581	631

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

² Total excludes bond proceeds held by trustees for the City of San José (\$346,679,668).

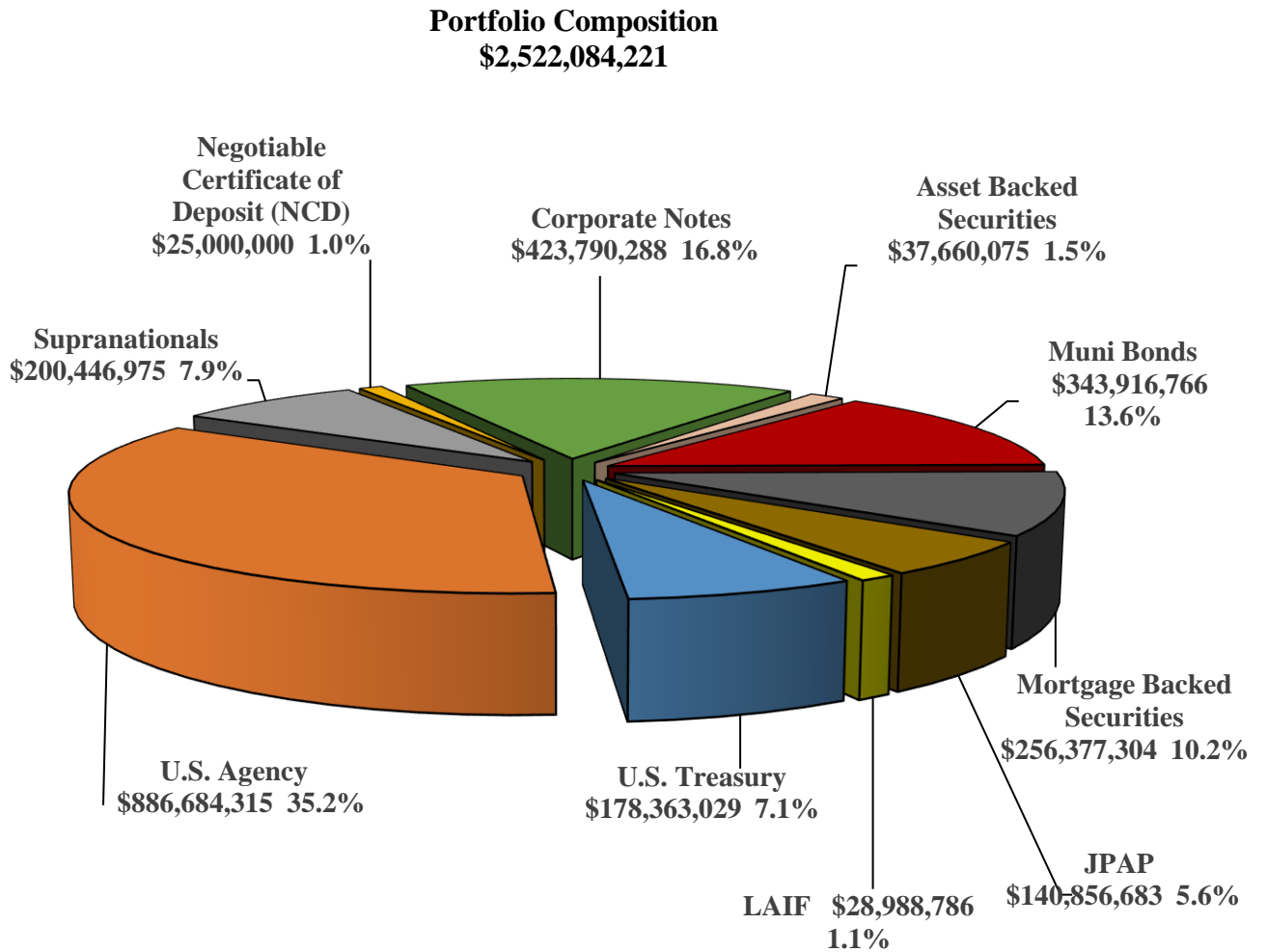
PORTFOLIO STATISTICS

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

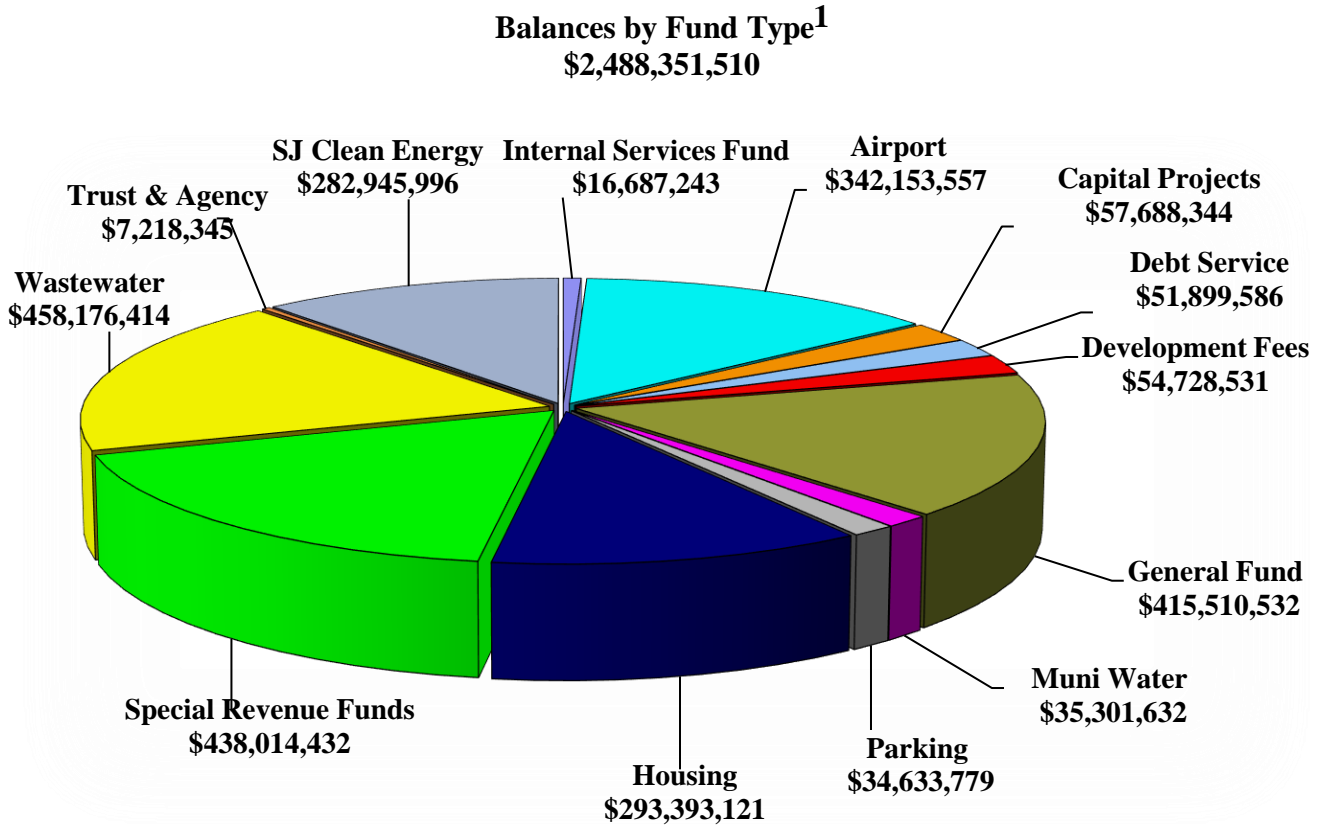
Portfolio Composition

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

The first graph shows the portfolio composition by investment type.



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



Portfolio Balance	\$2,522,084,221
General Banking Balance	9,096,075
Deposit-in-Transit, Outstanding Checks ²	<u>(42,828,786)</u>
Total Balances per FMS	\$2,488,351,510

¹ General Fund includes \$403,492,133 of General Fund (Fund 001) as well as \$12,018,399 of other General Fund funds which are separately tracked including the Depositor Fund, Developer Fees, and other smaller funds and reserves.

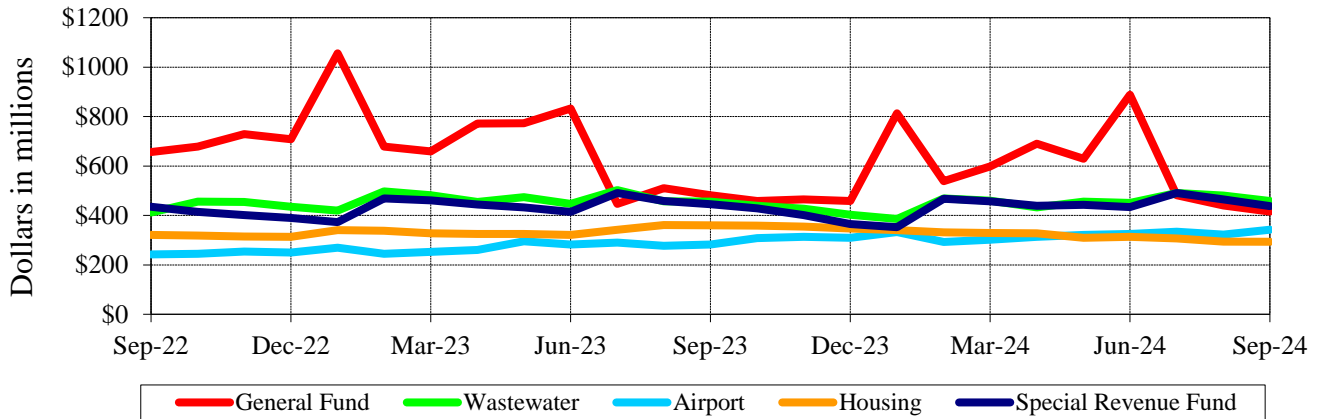
² Reflects timing difference between when deposits are made and accounted for in FMS or when checks are written and not yet cashed by the receiving party.

General Fund Balances

The General Fund balances decreased by \$472 million during the quarter and ended with a balance of \$416 million as of September 30, 2024. This decrease is attributed to prefunding of employer contributions towards the Police and Fire Retirement Plan in July 2024, and debt service payments in August 2024. General Fund cash balances usually peak during the months of January and June, when the bulk of property taxes are received, and decline in the summer months due to retirement prefunding, debt service payments and operational expenditures.

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

**Monthly Comparison of Balances by Fund Type
September 2022 – September 2024**



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 2024-25 with cash and matured investments on July 1, 2024. The total prefunding amount was \$221 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 September 30, 2024, SARA reported cash balances as outlined in the table below:

SARA CASH SUMMARY	
	<u>Pledged for Bond/Enforceable Obligations</u>
LAIF	\$563,349
Wells Fargo General Account:	\$128,571
Wilmington Trust Funds	<u>\$4,765,886 (A)</u>
TOTAL	<u>\$5,457,806</u>

(A) Funds restricted for tax allocation bond debt service payments

PORTFOLIO PERFORMANCE

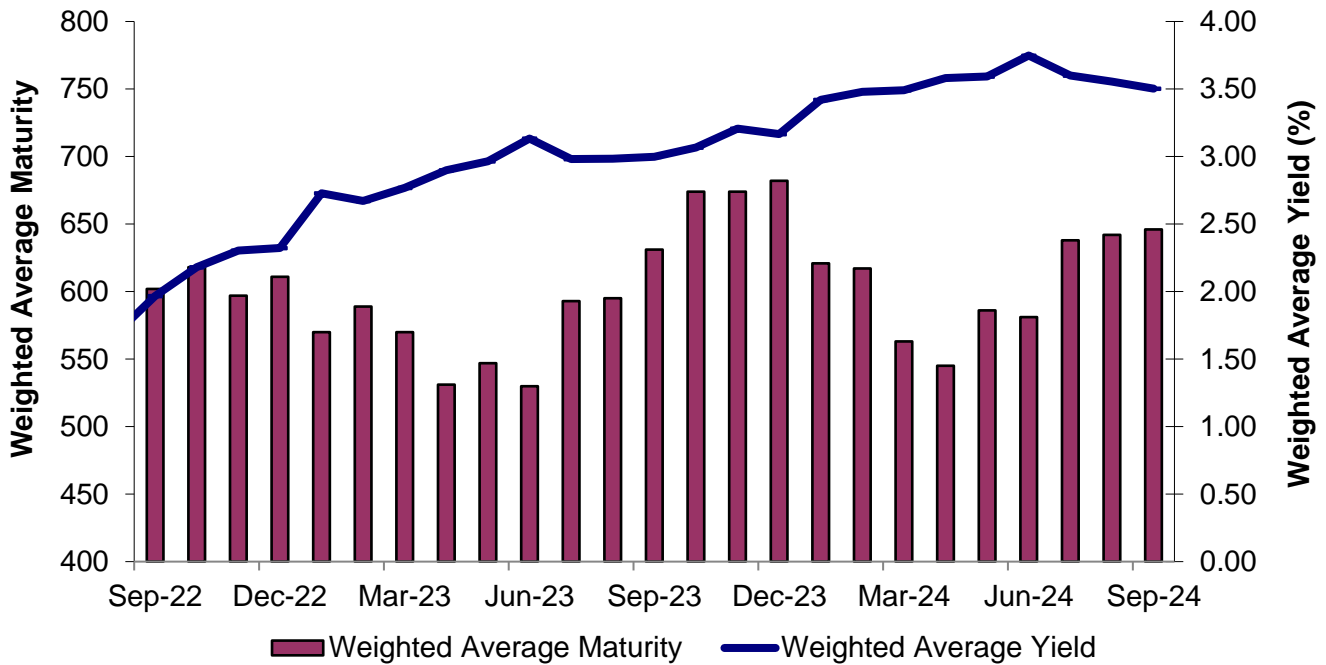
The following table illustrates the total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago.

TOTAL PORTFOLIO INCOME RECOGNIZED			
	Accrual Basis		
Total Portfolio	September 30, 2024	June 30, 2024	September 30, 2023
<u>Quarter-End</u>			
Total interest earnings	\$23,906,900	\$24,977,005	\$19,674,293
Realized gains (losses)	<u>\$115,521</u>	<u>\$56,006</u>	<u>\$99,346</u>
Total income recognized	<u>\$24,002,421</u>	<u>\$25,033,011</u>	<u>\$19,773,639</u>
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$23,906,900	\$86,343,152	\$19,674,293
Realized gains (losses)	<u>\$115,521</u>	<u>\$308,822</u>	<u>\$99,346</u>
Total income recognized	<u>\$24,002,421</u>	<u>\$86,651,974</u>	<u>\$19,773,639</u>

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
 September 2022 – September 2024**



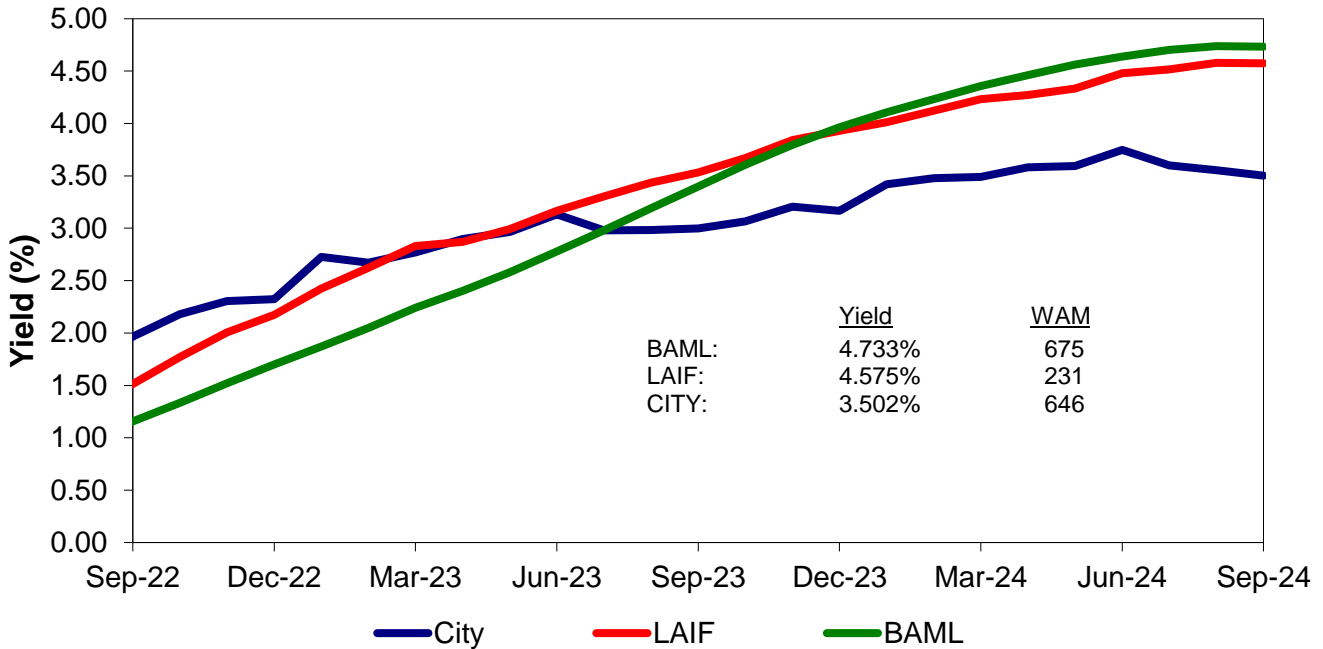
The Portfolio’s WAM increased from 581 days on June 30, 2024, to 646 days on September 30, 2024. The weighted average yield decreased from 3.748% on June 30, 2023, to 3.502% on September 30, 2024.

The Federal Reserve elected to cut short-term interest rates by 50 basis points (bps) at the September 2024 Federal Open Market Committee (FOMC) meeting. Policymakers want to support the labor market while it is still strong and will decide the committee’s action at each meeting, indicating that despite the first cut being 50 bps, further cuts are expected to be lower. Over the quarter, the 10-year benchmark Treasury dropped from 4.40% on June 28 to 3.78% on September 30. The yield curve remains inverted, with shorter-term investments offering more yield than longer-term investments. Staff is investing the portfolio to match anticipated cash needs, with some investments made in the near-term to match cash outflows, and excess funds being invested longer to lock-in prevailing rates. Across the yield curve, rates decreased during the quarter, and new investments were purchased at the prevailing yields. As a result, the aggregate portfolio WAM increased, and the yield 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 September 2022 to September 2024.

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



Notes:

1. **City** refers to the 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 the 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 231 days as of September 30, 2024, much shorter than the City’s portfolio WAM of 646 days. When the yield curve is inverted, a portfolio with a shorter WAM is likely to gain a higher yield. The variance in yields will decrease with the normalization of the yield curve.

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 September 30, 2024, approximately 22% of the City’s portfolio held securities were purchased prior to December 2021 when interest rates were much lower. As interest rates have increased since 2023, especially in the short-term maturities (under 2 years), the BAML Index has surpassed the City portfolio in performance and widened the spread.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page one of this report, the total portfolio size as of September 30, 2024, was approximately \$2.52 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 September 30, 2024.

UNREALIZED GAINS & LOSSES			
Cash Basis			
	Original Cost	Amortized Cost	
Market Value	\$2,537,220,350	Market Value	\$2,537,220,350
Original Cost	<u>(2,522,084,221)</u>	Amortized Cost	<u>(2,539,999,976)</u>
Net Unrealized Gain	\$ 15,136,129	Net Unrealized Loss	\$ (2,779,626)

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 gains and losses noted above are “paper gains and 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 an unrealized gain in FY Q1 2024 of \$15 million (as compared with original cost) and an unrealized loss of \$2.8 million (as compared with amortized cost) as of September 30, 2024, respectively, as shown in the table above. As interest rates are expected to decline in late 2024, this may lead to a reversal of unrealized losses.

Earned Interest Yield

The earned interest yield of the total investment portfolio for the quarter ended September 30, 2024, was 3.605%, 0.026% lower than the previous quarter and 0.605% 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 June 30, 2024, 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 September 30, 2024, total revenues, investment maturities, and cash for the next six months are anticipated to be approximately \$2.2 billion. This is sufficient to cover projected expenditures of approximately \$2.0 billion.

Statement of Compliance with the Policy

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

Comparison of Portfolio Investment Earnings to FY 2023-24 Budget

The following is a comparison of actual General Fund investment earnings, on an accrual basis, to the Fiscal Year 2024-25 budget. The Fiscal Year 2024-25 Budget included \$14 million for interest earnings for the General Fund, based on an assumed net interest yield of 3.26%. The schedule below compares the unaudited actual net investment earnings to the General Fund budget for the quarter ended September 30, 2024. The actual interest earning rates are greater than the forecast for the quarter and for the fiscal year.

BUDGET COMPARISON	
<u>Net Investment Earnings</u>	<u>Yield</u>
<i>Quarter Ended</i>	
Budget ^(a)	3.26%
Actual ^(b)	<u>3.46%</u>
Variance	0.20%
<i>Fiscal Year to Date</i>	
Budget ^(a)	3.26%
Actual ^(b)	<u>3.46%</u>
Variance	0.20%

(a) Reflects the 2024-2029 General Fund Forecast Information submitted by Finance on January 31, 2024.
(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 asset classes and maturity buckets to diversify the portfolio structure and maximize the portfolio's earnings potential, as allowed by the Investment Policy.

The U.S. economy is continuing its path towards a soft landing, with a healthy labor market and inflation decreasing towards 2.00%. Bond markets are pricing in continued growth, while equity indices are at or near all-time highs. Despite the positive outlook, volatility is very high as investors scrutinize each new data release to better understand the rate outlook. Current expectations are for the Federal Reserve to cut overnight rates by one notch at each meeting.

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 September 30, 2024, the City had no obligations to sell securities and no commitments to participate in securities trading.

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

Restructuring – No restructuring activities took place during this quarter.

HONORABLE MAYOR AND CITY COUNCIL

Subject: Investment Report for Quarter Ended September 30, 2024

November 6, 2024

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CONCLUSION

The total investment portfolio as of September 30, 2024, was \$2,522,084,221, a decrease of approximately \$440 million from the previous quarter. For the quarter ended September 30, 2024, the earned interest yield decreased from 3.631% to 3.605% as compared to the quarter ended June 30, 2024, and the weighted average days to maturity increased from 581 days to 646 days over the same period. As of September 30, 2024, approximately 42% of the total portfolio was invested in U.S. Treasuries and Agency securities.

/s/

DREW CORBETT
Acting 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
City Portfolio
7/1/24 THROUGH 9/30/24

	<u>City Portfolio</u>
TOTAL INCOME RECEIVED IN THIS PERIOD:	22,705,007.86
TOTAL NET EARNINGS THIS PERIOD:	24,022,421.02
AVERAGE DAILY PORTFOLIO BALANCE:	2,642,807,065.02
EARNED INCOME YIELD THIS PERIOD	3.605
END OF PERIOD PORTFOLIO BALANCE:	2,522,084,221.04
CURRENT AMORTIZED BOOK VALUE:	2,539,840,720.16
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.502
WEIGHTED AVERAGE DAYS OF MATURITY:	646

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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
July 1, 2024 - September 30, 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	23,396,972.05	23,128,887.95	23,356,176.64	4.570	4.713	277,450.54	0.00	0.00	277,450.54
CSJFA	37042	003	STPOOL	5,591,814.04	5,529,425.69	5,582,320.16	4.570	4.713	66,312.98	0.00	0.00	66,312.98
3135G0V75	40142	003	FNMA	0.00	9,962,100.00	108,283.70	1.750	1.858	486.11	21.13	0.00	507.24
3130AGWK7	40157	003	FHLB	0.00	2,992,950.00	1,463,942.93	1.500	1.537	5,500.00	172.43	0.00	5,672.43
3140HUNV4	40171	003	FNMA	0.00	4,724,281.15	0.00	2.420		0.00	-81,936.75	0.00	-81,936.75
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.648	40,625.00	853.32	0.00	41,478.32
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.678	46,750.00	-204.00	0.00	46,546.00
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.325	46,288.32	0.00	0.00	46,288.32
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.198	41,720.01	0.00	0.00	41,720.01
3138LL3J2	40209	003	FNMA	1,000,000.00	1,000,000.00	1,023,750.00	2.710	2.626	6,774.99	0.00	0.00	6,774.99
3138L8CE2	40225	003	FNMA	3,500,000.00	3,500,000.00	3,577,656.25	2.960	2.872	25,899.99	0.00	0.00	25,899.99
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.733	42,187.50	-18,724.84	0.00	23,462.66
459058JB0	40246	003	IBRD	3,000,000.00	2,988,390.00	2,988,390.00	0.625	0.699	4,687.50	580.50	0.00	5,268.00
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.645	26,670.00	0.00	0.00	26,670.00
3134GVQX9	40261	003	FHLMC	10,000,000.00	9,990,000.00	9,990,000.00	0.700	0.715	17,500.00	500.00	0.00	18,000.00
64990GZW5	40262	003	NYU	0.00	2,438,877.00	0.00	1.438		0.00	0.00	0.00	0.00
3134GVSN9	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.694	17,500.00	0.00	0.00	17,500.00
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.538	69,249.99	0.00	0.00	69,249.99
3136AL7K1	40272	003	FNMA	2,350,787.39	2,392,976.19	2,560,732.23	2.967	2.167	17,466.18	-3,476.36	0.00	13,989.82
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.744	75,000.00	0.00	0.00	75,000.00
923078CU1	40278	003	VNTCTF	900,000.00	900,000.00	900,000.00	1.223	1.213	2,751.75	0.00	0.00	2,751.75
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.843	63,750.00	0.00	0.00	63,750.00
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.538	12,500.00	1,036.16	0.00	13,536.16
30315EAAA	40295	003	FHLMC	3,058,666.38	3,073,566.83	3,082,494.40	0.830	0.809	6,356.87	-72.88	0.00	6,283.99
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.630	8,250.00	-305.68	0.00	7,944.32
574193TQ1	40298	003	MDS	0.00	5,001,950.00	1,685,439.67	0.510	0.491	2,125.00	-40.74	0.00	2,084.26
31422BJ27	40299	003	FAMC	2,500,000.00	2,499,875.00	2,499,875.00	0.500	0.497	3,125.00	6.30	0.00	3,131.30
373385FQ1	40304	003	GAS	14,615,000.00	14,615,000.00	14,615,000.00	0.520	0.516	18,999.50	0.00	0.00	18,999.50
373385FP3	40305	003	GAS	0.00	4,345,000.00	1,464,076.09	0.420	0.412	1,520.75	0.00	0.00	1,520.75
3137EAEX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.433	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	0.546	13,750.00	0.00	0.00	13,750.00
546417DQ6	40312	003	LAS	4,000,000.00	4,000,000.00	4,000,000.00	0.840	0.833	8,400.00	0.00	0.00	8,400.00

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												
544351MQ9	40315	003	LOS	0.00	4,065,589.30	2,739,853.66	3.320	0.480	20,307.33	-16,990.23	0.00	3,317.10
419792ZM1	40317	003	HIS	5,000,000.00	5,014,900.00	5,014,900.00	0.852	0.783	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	0.797	22,125.00	-1,956.08	0.00	20,168.92
882724RA7	40319	003	TXS	1,600,000.00	1,945,088.00	1,945,088.00	5.000	0.502	20,000.00	-17,536.94	0.00	2,463.06
45818WCW4	40321	003	IADB	10,000,000.00	9,995,330.00	9,995,330.00	0.340	0.349	8,500.00	297.45	0.00	8,797.45
57582RK88	40322	003	MAS	1,000,000.00	1,000,000.00	1,000,000.00	0.695	0.689	1,737.50	0.00	0.00	1,737.50
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.759	2,648.82	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	0.627	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	0.597	7,858.70	-2,434.23	0.00	5,424.47
91412HGE7	40326	003	UNVHGR	10,000,000.00	10,118,600.00	10,118,600.00	0.883	0.602	22,075.00	-6,717.44	0.00	15,357.56
3136AY6S7	40327	003	FNMA	339,152.01	1,837,422.96	1,667,189.08	2.624	-24.829	7,554.82	-111,890.88	0.00	-104,336.06
3137BGK24	40328	003	FHLMC	4,014,663.80	4,389,640.94	4,761,699.34	3.062	-0.336	32,451.13	-36,485.27	0.00	-4,034.14
3135G05X7	40329	003	FNMA	10,000,000.00	9,975,300.00	9,975,300.00	0.375	0.426	9,375.00	1,326.37	0.00	10,701.37
3133EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	12,500.00	0.00	0.00	12,500.00
3135G06R9	40331	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	0.550	0.546	20,625.00	0.00	0.00	20,625.00
45950VPG5	40332	003	IFC	8,550,000.00	8,584,490.70	8,584,490.70	0.425	0.317	9,084.37	-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	0.413	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	0.492	12,000.00	400.00	0.00	12,400.00
459058JA2	40335	003	IBRD	20,000,000.00	20,288,120.00	20,288,120.00	0.750	0.395	37,500.00	-17,287.20	0.00	20,212.80
459058JL8	40336	003	IBRD	10,000,000.00	9,996,360.00	9,996,360.00	0.500	0.504	12,500.00	189.69	0.00	12,689.69
31422B6K1	40337	003	FAMC	10,000,000.00	9,991,610.00	9,991,610.00	0.480	0.493	12,000.00	419.50	0.00	12,419.50
459058JL8	40338	003	IBRD	10,000,000.00	9,993,370.00	9,993,370.00	0.500	0.510	12,500.00	345.52	0.00	12,845.52
459058DX8	40339	003	IBRD	4,765,000.00	5,158,198.27	5,158,198.27	2.500	0.337	29,781.25	-25,404.05	0.00	4,377.20
3130AKPW0	40340	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.665	16,750.00	0.00	0.00	16,750.00
459058JE4	40341	003	IBRD	10,000,000.00	9,933,980.00	9,933,980.00	0.375	0.520	9,375.00	3,634.13	0.00	13,009.13
30318CAA5	40342	003	FHLMC	3,645,051.33	3,662,716.30	3,673,436.96	0.670	0.651	6,115.15	-86.63	0.00	6,028.52
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.500	15,452.50	-6,494.72	0.00	8,957.78
459056HV2	40344	003	IBRD	0.00	10,427,200.00	6,573,669.57	1.500	0.299	23,750.00	-18,788.89	0.00	4,961.11
45950VPL4	40347	003	IFC	10,000,000.00	9,971,900.00	9,971,900.00	0.450	0.503	11,250.00	1,405.00	0.00	12,655.00
3130AKXX9	40350	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	12,500.00	0.00	0.00	12,500.00
3130AKXX9	40353	003	FHLB	10,000,000.00	9,994,000.00	9,994,000.00	0.500	0.508	12,500.00	300.00	0.00	12,800.00
45905U5Y6	40354	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.595	7,500.00	0.00	0.00	7,500.00
45905U5Y6	40355	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.595	7,500.00	0.00	0.00	7,500.00
3137FQ3W1	40356	003	FHLMC	2,407,254.99	3,615,303.97	3,173,730.88	2.588	-9.042	17,064.05	-89,395.62	0.00	-72,331.57
45818WCZ7	40357	003	IADB	10,000,000.00	10,000,000.00	10,000,000.00	0.650	0.649	16,347.05	0.00	0.00	16,347.05
3133EMSU7	40358	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.800	0.793	20,000.00	0.00	0.00	20,000.00
459058JA2	40359	003	IBRD	10,000,000.00	10,054,800.00	10,054,800.00	0.750	0.605	18,750.00	-3,427.38	0.00	15,322.62
31422XCX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	0.992	25,000.00	0.00	0.00	25,000.00
3130APRF4	40409	003	FHLB	20,000,000.00	19,991,000.00	19,991,000.00	1.000	1.007	50,000.00	751.39	0.00	50,751.39
3130APU45	40418	003	FHLB	4,875,000.00	4,867,687.50	4,867,687.50	0.850	0.894	10,359.38	613.92	0.00	10,973.30

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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												
3130APKF1	40421	003	FHLB	2,725,000.00	2,711,375.00	2,711,375.00	0.750	0.917	5,109.38	1,159.03	0.00	6,268.41
3133ENFZ8	40423	003	FFCB	10,000,000.00	10,013,900.00	10,013,900.00	1.010	0.954	25,250.00	-1,158.34	0.00	24,091.66
3130APS48	40446	003	FHLB	13,240,000.00	13,241,098.92	13,241,098.92	1.050	1.039	34,755.00	-94.11	0.00	34,660.89
13063DMA3	40449	003	CAS	10,631,069.00	10,631,069.40	10,631,069.40	2.650	1.351	66,978.75	-30,771.81	0.00	36,206.94
3130AQQ49	40461	003	FHLB	2,485,000.00	2,471,605.85	2,471,605.85	1.000	1.193	6,212.50	1,217.65	0.00	7,430.15
037833DF4	40463	003	AAPL	15,114,000.00	15,723,396.48	15,723,396.48	2.750	1.339	103,908.75	-50,830.11	0.00	53,078.64
3130AQC�1	40467	003	FHLB	5,000,000.00	4,986,250.00	4,986,250.00	2.250	1.909	22,847.22	1,146.89	0.00	23,994.11
3130ALHH0	40470	003	FHLB	25,000,000.00	24,479,750.00	24,479,750.00	0.960	1.483	60,000.00	31,487.89	0.00	91,487.89
3130AQQQ9	40472	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	2.750	2.616	131,875.00	0.00	0.00	131,875.00
3130AQN58	40473	003	FHLB	14,000,000.00	13,982,500.00	13,982,500.00	1.750	1.779	61,250.00	1,458.33	0.00	62,708.33
3130AQMQ3	40475	003	FHLB	7,200,000.00	7,189,200.00	7,189,200.00	2.000	1.989	35,325.00	720.00	0.00	36,045.00
3130AQQQ9	40477	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	2.750	2.616	131,875.00	0.00	0.00	131,875.00
3130AQMU4	40478	003	FHLB	12,500,000.00	12,495,875.00	12,495,875.00	3.000	2.840	89,062.50	375.00	0.00	89,437.50
3133ENMH0	40479	003	FFCB	10,350,000.00	10,348,965.00	10,348,965.00	1.600	1.590	41,400.00	64.69	0.00	41,464.69
3133ENPB0	40486	003	FFCB	15,150,000.00	15,138,637.50	15,138,637.50	2.180	2.179	82,567.50	568.12	0.00	83,135.62
3130ARAY7	40495	003	FHLB	1,000,000.00	992,500.00	992,500.00	2.375	2.623	5,937.50	625.00	0.00	6,562.50
3130AR7C9	40497	003	FHLB	1,565,000.00	1,544,029.00	1,544,029.00	1.850	2.350	7,238.13	1,908.38	0.00	9,146.51
3133ENQC7	40498	003	FFCB	0.00	148,500.00	103,304.35	1.940	2.330	501.17	105.56	0.00	606.73
3130AQT78	40499	003	FHLB	2,360,000.00	2,314,924.00	2,314,924.00	1.750	2.428	10,325.00	3,841.71	0.00	14,166.71
3130AMR53	40502	003	FHLB	20,000,000.00	19,070,000.00	19,070,000.00	0.620	2.427	31,000.00	85,670.42	0.00	116,670.42
3136G4H55	40503	003	FNMA	2,350,000.00	2,202,791.30	2,202,791.30	0.550	2.549	3,231.25	10,922.33	0.00	14,153.58
3136G4R62	40504	003	FNMA	1,715,000.00	1,609,825.91	1,609,825.91	0.625	2.548	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	2.551	3,250.00	8,794.29	0.00	12,044.29
3134GWUG9	40506	003	FHLMC	1,500,000.00	1,403,410.20	1,403,410.20	0.570	2.552	2,137.50	6,888.34	0.00	9,025.84
3134GWVN3	40507	003	FHLMC	17,490,000.00	16,376,215.10	16,376,215.10	0.600	2.551	26,235.00	79,054.14	0.00	105,289.14
3130ANWN6	40508	003	FHLB	825,000.00	778,622.63	778,622.63	0.700	2.541	1,443.75	3,543.26	0.00	4,987.01
3130AQJM6	40516	003	FHLB	1,400,000.00	1,341,991.00	1,341,991.00	1.250	2.826	4,375.00	5,184.52	0.00	9,559.52
3130AQGT4	40518	003	FHLB	23,060,000.00	22,022,300.00	22,022,300.00	1.100	2.839	63,415.00	94,146.17	0.00	157,561.17
3130AQMNR1	40519	003	FHLB	23,390,000.00	22,416,742.10	22,416,742.10	1.250	2.835	73,093.75	87,070.79	0.00	160,164.54
3130AQZ48	40520	003	FHLB	0.00	3,009,204.00	1,897,106.87	2.000	2.733	9,690.00	3,378.50	0.00	13,068.50
3133EMSC7	40522	003	FFCB	3,500,000.00	3,259,655.00	3,259,655.00	0.480	3.065	4,200.00	20,980.65	0.00	25,180.65
3130ARVJ7	40523	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	3.250	3.224	162,500.00	0.00	0.00	162,500.00
3133ENUZ1	40524	003	FFCB	20,000,000.00	19,890,000.00	19,890,000.00	3.090	3.239	154,500.00	7,869.64	0.00	162,369.64
3134GXSF2	40525	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	4.500	4.463	112,500.00	0.00	0.00	112,500.00
3133ENVK3	40526	003	FFCB	20,000,000.00	20,000,000.00	20,000,000.00	3.650	3.620	182,500.00	0.00	0.00	182,500.00
594918BJ2	40528	003	MSFT	4,000,000.00	3,999,400.00	3,999,400.00	3.125	3.104	31,250.00	42.59	0.00	31,292.59
3130AMNR9	40545	003	FHLB	20,000,000.00	18,899,647.00	18,899,647.00	0.625	2.958	31,250.00	109,669.73	0.00	140,919.73
3133ENYA2	40550	003	FFCB	5,200,000.00	5,177,640.00	5,177,640.00	3.450	3.523	44,850.00	1,121.74	0.00	45,971.74
3134GXRL0	40551	003	FHLMC	12,940,000.00	12,887,851.80	12,887,851.80	3.125	3.249	101,093.75	4,448.66	0.00	105,542.41
3130ARMT5	40552	003	FHLB	8,905,000.00	8,864,126.05	8,864,126.05	2.800	2.982	62,335.00	4,287.47	0.00	66,622.47

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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												
594918BB9	40557	003	MSFT	11,335,000.00	11,106,939.80	11,106,939.80	2.700	3.499	76,511.25	21,447.67	0.00	97,958.92
594918BB9	40564	003	MSFT	7,250,000.00	7,084,700.00	7,084,700.00	2.700	3.612	48,937.50	15,561.72	0.00	64,499.22
CAMP	40566	003	CAMP	140,856,683.13	221,620,324.53	115,726,680.61	5.080	5.359	1,563,294.46	0.00	0.00	1,563,294.46
48133DP95	40569	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.570	4.533	114,250.00	0.00	0.00	114,250.00
48133DQ45	40570	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.100	4.067	102,500.00	0.00	0.00	102,500.00
48133DQ52	40571	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.250	4.215	106,250.00	0.00	0.00	106,250.00
478160BY9	40574	003	JNJ	13,945,000.00	13,533,204.15	13,533,204.15	2.450	3.362	85,413.12	29,274.59	0.00	114,687.71
478160BY9	40575	003	JNJ	4,214,000.00	4,074,727.30	4,074,727.30	2.450	3.478	25,810.75	9,908.73	0.00	35,719.48
9128283Z1	40578	003	USTR	30,000,000.00	29,439,843.75	29,439,843.75	2.750	3.558	207,401.89	56,631.18	0.00	264,033.07
3136AR5S3	40579	003	FNMA	4,934,596.97	4,960,669.68	4,721,869.65	2.469	2.178	24,715.70	1,201.78	0.00	25,917.48
194162AN3	40580	003	CL	8,202,000.00	7,955,201.82	7,955,201.82	3.100	3.794	63,565.50	12,506.66	0.00	76,072.16
13063DRD2	40581	003	CAS	5,570,000.00	5,289,717.60	5,289,717.60	2.375	3.775	33,071.87	17,254.05	0.00	50,325.92
9128284Z0	40586	003	USTR	10,000,000.00	9,719,531.25	9,719,531.25	2.750	3.796	69,133.96	23,869.68	0.00	93,003.64
544351QQ5	40589	003	LOS	9,475,000.00	9,708,274.50	9,708,274.50	5.000	4.025	118,437.50	-19,937.99	0.00	98,499.51
544351QP7	40593	003	LOS	0.00	10,148,500.00	6,839,206.52	5.000	4.088	83,333.33	-12,857.14	0.00	70,476.19
91412GU94	40594	003	UNVHGR	3,820,000.00	3,677,896.00	3,677,896.00	3.063	4.543	29,251.65	12,866.56	0.00	42,118.21
91412HGE7	40595	003	UNVHGR	3,000,000.00	2,732,670.00	2,732,670.00	0.883	4.646	6,622.50	25,379.43	0.00	32,001.93
649902T45	40596	003	NYSHGR	7,850,000.00	7,978,033.50	7,978,033.50	5.051	4.607	99,125.88	-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	5.005	40,218.75	41,664.82	0.00	81,883.57
039483BL5	40599	003	ADM	9,780,000.00	9,060,681.00	9,060,681.00	2.500	4.722	61,125.00	46,709.02	0.00	107,834.02
039483BL5	40601	003	ADM	9,215,000.00	8,517,148.05	8,517,148.05	2.500	4.797	57,593.75	45,380.55	0.00	102,974.30
69371RS23	40602	003	PCAR	5,000,000.00	5,045,950.00	5,045,950.00	4.950	4.563	61,875.00	-3,843.41	0.00	58,031.59
931142EW9	40603	003	WMT	3,000,000.00	2,960,250.00	2,960,250.00	3.900	4.376	29,250.00	3,400.66	0.00	32,650.66
3137FBTA4	40605	003	FHLMC	0.00	6,127,798.93	3,052,172.82	3.064	21.766	11,618.47	155,829.93	0.00	167,448.40
6500354W5	40606	003	NYSDEV	4,565,000.00	4,371,489.65	4,371,489.65	3.170	4.564	36,177.63	14,113.40	0.00	50,291.03
3133ENS43	40607	003	FFCB	10,000,000.00	9,957,600.00	9,957,600.00	4.375	4.569	109,375.00	5,300.00	0.00	114,675.00
931142ER0	40608	003	WMT	10,000,000.00	8,715,600.00	8,715,600.00	1.050	4.935	26,250.00	82,157.78	0.00	108,407.78
30329MAA0	40609	003	FHLMC	3,196,320.20	3,209,680.08	2,870,616.87	2.080	2.492	16,643.56	1,390.94	0.00	18,034.50
30329MAA0	40610	003	FHLMC	4,109,554.55	4,126,731.54	3,690,793.12	2.080	2.492	21,398.87	1,788.35	0.00	23,187.22
31315PF38	40611	003	FAMC	2,500,000.00	2,500,000.00	2,500,000.00	5.830	5.911	37,247.22	0.00	0.00	37,247.22
31315P6T1	40612	003	FAMC	3,000,000.00	3,000,000.00	3,000,000.00	5.830	5.911	44,696.67	0.00	0.00	44,696.67
69371RS23	40613	003	PCAR	10,000,000.00	10,022,800.00	10,022,800.00	4.950	4.821	123,750.00	-1,945.02	0.00	121,804.98
45950VRK4	40616	003	IFC	5,000,000.00	5,000,000.00	5,000,000.00	5.000	4.959	62,500.00	0.00	0.00	62,500.00
06406HDA4	40617	003	BK	10,000,000.00	9,557,400.00	9,557,400.00	3.000	5.130	75,000.00	48,578.05	0.00	123,578.05
3138LUV4	40618	003	FNMA	11,837,267.29	11,905,450.19	11,443,396.06	2.920	3.088	86,575.40	2,492.93	0.00	89,068.33
91412GU94	40619	003	UNVHGR	4,685,000.00	4,501,113.75	4,501,113.75	3.063	4.707	35,875.39	17,531.53	0.00	53,406.92
13063D3A4	40620	003	CAS	5,000,000.00	5,224,500.00	5,224,500.00	5.700	4.310	71,250.00	-14,494.26	0.00	56,755.74
923078CX5	40621	003	VNTCTF	3,645,000.00	3,185,620.65	3,185,620.65	1.741	4.869	15,864.86	23,227.04	0.00	39,091.90
13067WRC8	40623	003	CASPWR	3,155,000.00	2,816,941.75	2,816,941.75	0.790	4.834	6,231.13	28,093.49	0.00	34,324.62
594918BY9	40624	003	MSFT	8,436,000.00	8,124,947.81	8,124,947.81	3.300	4.307	69,597.00	18,613.50	0.00	88,210.50

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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												
13063D3A4	40626	003	CAS	7,075,000.00	7,430,518.75	7,430,518.75	5.700	4.139	100,818.75	-23,304.22	0.00	77,514.53
14913R3A3	40628	003	CAT	7,429,000.00	7,186,294.57	7,186,294.57	3.600	4.409	66,861.00	13,009.82	0.00	79,870.82
917542QV7	40629	003	UTS	1,590,278.67	3,705,506.08	1,565,740.67	3.539	7.507	14,069.99	2,405.69	13,150.59	29,626.27
06406FAE3	40630	003	BK	4,481,000.00	4,169,346.45	4,169,346.45	2.450	4.628	27,446.13	21,184.90	0.00	48,631.03
438516BL9	40631	003	HON	5,000,000.00	4,660,750.00	4,660,750.00	2.500	4.519	31,250.00	21,840.13	0.00	53,090.13
713448CT3	40632	003	PEP	5,000,000.00	4,811,250.00	4,811,250.00	2.750	4.473	34,375.00	19,868.42	0.00	54,243.42
06406RAD9	40633	003	BK	5,000,000.00	4,789,100.00	4,789,100.00	3.250	4.354	40,625.00	11,930.23	0.00	52,555.23
24422EWK1	40634	003	DE	5,000,000.00	4,957,350.00	4,957,350.00	4.150	4.331	51,875.00	2,244.73	0.00	54,119.73
3137BJQ71	40635	003	FHLMC	7,101,000.00	7,101,000.00	6,821,398.13	2.770	2.860	49,174.41	0.00	0.00	49,174.41
91412HJN4	40636	003	UNVHGR	2,015,000.00	1,737,171.80	1,737,171.80	1.272	5.098	6,407.70	15,916.32	0.00	22,324.02
24422EWP0	40637	003	DE	10,000,000.00	9,995,300.00	9,995,300.00	4.800	4.779	120,000.00	391.66	0.00	120,391.66
3134GYDA7	40638	003	FHLMC	0.00	15,000,000.00	4,076,086.96	5.020	5.090	52,291.67	0.00	0.00	52,291.67
69371RR65	40640	003	PCAR	10,000,000.00	9,108,000.00	9,108,000.00	2.000	4.560	50,000.00	54,686.65	0.00	104,686.65
3134GXR63	40643	003	FHLMC	10,000,000.00	9,867,760.00	9,867,760.00	4.050	4.579	101,250.00	12,647.82	0.00	113,897.82
3132XGRH1	40647	003	FHLMC	19,746,737.20	19,822,496.20	19,701,573.99	3.690	3.680	182,389.54	343.29	0.00	182,732.83
419792G34	40648	003	HIS	25,000,000.00	22,571,000.00	22,571,000.00	1.535	4.050	95,937.50	134,446.49	0.00	230,383.99
13063DC48	40649	003	CAS	12,000,000.00	10,672,200.00	10,672,200.00	1.700	4.364	51,000.00	66,390.00	0.00	117,390.00
91412GU94	40651	003	UNVHGR	2,020,000.00	1,952,612.80	1,952,612.80	3.063	4.581	15,468.15	7,076.83	0.00	22,544.98
574193GK8	40652	003	MDS	3,000,000.00	2,785,170.00	2,785,170.00	2.800	4.726	21,000.00	12,175.51	0.00	33,175.51
13063D3N6	40655	003	CAS	7,000,000.00	7,000,000.00	7,000,000.00	4.846	4.806	84,805.00	0.00	0.00	84,805.00
574193WE4	40656	003	MDS	16,360,000.00	16,360,000.00	16,360,000.00	4.000	3.967	163,600.00	0.00	0.00	163,600.00
931142ER0	40660	003	WMT	18,875,000.00	17,077,156.25	17,077,156.25	1.050	4.178	49,546.87	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	4.187	10,625.00	36,280.85	0.00	46,905.85
459058JT1	40664	003	IBRD	10,000,000.00	8,868,500.00	8,868,500.00	0.850	4.286	21,250.00	74,549.78	0.00	95,799.78
3137FBAJ5	40665	003	FHLMC	4,805,000.00	4,805,000.00	4,664,979.30	3.281	3.352	39,413.01	0.00	0.00	39,413.01
3132XGRH1	40666	003	FHLMC	9,873,368.60	9,911,248.10	9,804,401.25	3.690	3.704	91,194.78	349.20	0.00	91,543.98
3140HSZG9	40667	003	FNMA	3,834,750.24	3,851,871.96	3,781,315.37	3.440	3.495	33,026.73	282.91	0.00	33,309.64
91412GU94	40668	003	UNVHGR	13,815,000.00	13,484,407.05	13,484,407.05	3.063	4.260	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	4.357	15,295.00	5,502.59	0.00	20,797.59
448980AD4	40670	003	HALST	14,000,000.00	13,999,680.80	13,999,680.80	5.150	5.109	180,249.99	26.09	0.00	180,276.08
891941AD8	40671	003	TMCC	10,000,000.00	9,999,441.00	9,999,441.00	4.710	4.673	117,750.00	29.56	0.00	117,779.56
3132XFLR7	40672	003	FHLMC	6,700,000.00	6,700,000.00	6,614,156.25	4.250	4.270	71,187.51	0.00	0.00	71,187.51
3130APZK4	40673	003	FHLB	26,000,000.00	24,002,160.00	24,002,160.00	1.190	4.574	77,350.00	199,341.02	0.00	276,691.02
437927AC0	40674	003	HAROT	10,000,000.00	9,998,380.00	9,998,380.00	4.930	4.894	123,249.99	90.85	0.00	123,340.84
89238JAC9	40676	003	TMCC	3,831,842.07	5,298,274.05	4,465,038.45	0.710	6.229	8,290.95	17,959.63	43,856.25	70,106.83
3130AQ4B6	40677	003	FHLB	25,000,000.00	23,606,450.00	23,606,450.00	1.200	5.011	75,000.00	223,166.37	0.00	298,166.37
574193WF1	40678	003	MDS	4,180,000.00	4,165,829.80	4,165,829.80	4.050	4.120	42,322.50	935.67	0.00	43,258.17
3130ARCZ2	40679	003	FHLB	8,500,000.00	8,061,221.50	8,061,221.50	2.160	4.595	45,900.00	47,464.02	0.00	93,364.02
3134GXCS1	40680	003	FHLMC	8,375,000.00	7,639,356.75	7,639,356.75	0.625	4.530	13,085.93	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	4.445	9,708.87	15,709.17	0.00	25,418.04

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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												
64990FS96	40682	003	NYSPIT	7,075,000.00	6,503,693.75	6,503,693.75	2.657	4.727	46,995.69	30,496.77	0.00	77,492.46
30312XAE7	40683	003	FHLMC	119,787.97	4,092,493.72	2,955,591.06	2.250	22.083	11,346.36	153,166.43	0.00	164,512.79
419792F92	40684	003	HIS	7,975,000.00	7,375,599.00	7,375,599.00	1.033	4.881	20,595.44	70,150.96	0.00	90,746.40
3140LKUP6	40685	003	FNMA	25,341,936.00	25,341,936.00	25,098,415.83	4.650	5.007	316,774.20	0.00	0.00	316,774.20
45906M4E8	40692	003	IBRD	25,000,000.00	24,855,000.00	24,855,000.00	4.500	4.607	281,250.00	7,364.55	0.00	288,614.55
45818WEK8	40693	003	IADB	9,420,000.00	9,305,076.00	9,305,076.00	4.375	4.660	103,031.25	6,268.58	0.00	109,299.83
3140LKYV9	40694	003	FNMA	7,896,000.00	7,896,000.00	7,841,098.13	4.790	4.784	94,554.60	0.00	0.00	94,554.60
30333AAA0	40697	003	FHLMC	7,967,097.51	7,979,459.85	7,802,445.57	4.250	4.320	84,692.30	266.43	0.00	84,958.73
3140LKLH4	40698	003	FNMA	12,175,000.00	12,175,000.00	11,997,130.86	4.920	4.952	149,752.50	0.00	0.00	149,752.50
30333MAA4	40699	003	FHLMC	9,988,980.03	9,993,210.19	9,719,433.13	4.390	4.480	109,646.23	115.25	0.00	109,761.48
91412HGF4	40704	003	UNVHGR	5,005,000.00	4,396,291.90	4,396,291.90	1.316	5.266	16,466.45	41,883.58	0.00	58,350.03
80168FQH2	40705	003	SCVWTR	15,000,000.00	14,790,000.00	14,790,000.00	4.250	5.485	159,375.00	45,107.40	0.00	204,482.40
84247PJB8	40710	003	STNPWR	0.00	2,414,575.00	1,574,722.83	3.938	20.123	16,134.86	5,222.88	58,513.91	79,871.65
882724V38	40711	003	TXS	7,400,000.00	7,400,000.00	7,400,000.00	5.616	5.570	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	5.289	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	5.195	74,925.00	105,989.79	0.00	180,914.79
3134H1HN6	40715	003	FHLMC	6,361,000.00	6,399,166.00	6,399,166.00	5.500	5.303	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	5.074	256,250.00	-416.66	0.00	255,833.34
13063DRD2	40717	003	CAS	5,460,000.00	5,143,702.20	5,143,702.20	2.375	4.674	32,418.75	28,184.95	0.00	60,603.70
419792M29	40718	003	HIS	4,360,000.00	4,433,378.80	4,433,378.80	5.000	4.443	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	4.445	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	4.911	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	4.470	20,365.10	42,823.36	0.00	63,188.46
89233GG18	40726	003	TMCC	0.00	48,719,097.22	0.00	5.270		0.00	0.00	0.00	0.00
47816FG13	40729	003	JNJ	0.00	24,415,750.00	0.00	5.130		0.00	0.00	0.00	0.00
037833EH9	40730	003	AAPL	7,109,000.00	6,273,692.50	6,273,692.50	1.400	4.479	24,881.50	45,952.13	0.00	70,833.63
438516CL8	40731	003	HON	35,000,000.00	34,897,100.00	34,897,100.00	4.250	4.286	371,875.00	5,156.45	0.00	377,031.45
91282CCX7	40732	003	USTR	0.00	29,103,515.63	24,042,034.65	0.375	5.068	23,233.70	283,886.72	0.00	307,120.42
931142EE9	40734	003	WMT	14,400,000.00	14,123,016.00	14,123,016.00	3.700	4.180	133,200.00	15,609.62	0.00	148,809.62
91282CCX7	40735	003	USTR	0.00	24,300,781.25	20,074,558.42	0.375	5.113	19,361.41	239,372.18	0.00	258,733.59
373384TP1	40736	003	GAS	1,500,000.00	1,486,785.00	1,486,785.00	4.150	4.794	15,562.50	2,402.73	0.00	17,965.23
91282CDB4	40737	003	USTR	20,000,000.00	19,431,250.00	19,431,250.00	0.625	5.188	31,420.77	222,659.57	0.00	254,080.34
3132XGY42	40738	003	FHLMC	2,243,000.00	2,243,000.00	2,216,276.76	4.650	4.668	26,074.89	0.00	0.00	26,074.89
882724RC3	40742	003	TXS	7,810,000.00	7,213,159.80	7,213,159.80	2.182	4.668	42,603.55	42,262.48	0.00	84,866.03
89115DDN3	40743	003	TD	25,000,000.00	25,000,000.00	25,000,000.00	5.370	5.445	343,083.33	0.00	0.00	343,083.33
912797KL0	40744	003	USTR	0.00	24,353,520.83	21,176,974.63	5.115	5.324	0.00	284,166.67	0.00	284,166.67
3134H1YU1	40745	003	FHLMC	15,000,000.00	15,000,000.00	15,000,000.00	5.610	5.564	210,375.00	0.00	0.00	210,375.00
3132XGZK5	40746	003	FHLMC	13,652,000.00	13,652,000.00	13,605,071.25	4.850	4.827	165,530.49	0.00	0.00	165,530.49
912797KC0	40747	003	USTR	0.00	19,581,458.40	11,067,780.83	5.125	5.307	0.00	148,055.53	0.00	148,055.53
313384E88	40748	003	FHLB	0.00	39,121,666.67	28,490,778.99	5.100	5.287	0.00	379,666.67	0.00	379,666.67

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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												
3130B0RH4	40749	003	FHLB	15,000,000.00	15,000,000.00	15,000,000.00	5.600	5.554	210,000.00	0.00	0.00	210,000.00
313384D89	40750	003	FHLB	0.00	19,596,088.89	12,567,057.01	5.120	5.298	0.00	167,822.22	0.00	167,822.22
313384D71	40751	003	FHLB	0.00	14,710,312.50	9,273,892.66	5.150	5.324	0.00	124,458.33	0.00	124,458.33
912797KD8	40752	003	USTR	0.00	14,709,187.50	9,433,065.90	5.170	5.345	0.00	127,095.83	0.00	127,095.83
24422EXH7	40753	003	DE	10,000,000.00	9,733,200.00	9,733,200.00	4.500	5.158	112,500.00	14,042.11	0.00	126,542.11
3130B0YZ6	40754	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	5.270	5.227	263,500.00	0.00	0.00	263,500.00
30336BAA5	40755	003	FHLMC	16,997,444.28	16,998,965.39	16,856,044.89	5.020	5.021	213,323.88	12.73	0.00	213,336.61
3130B0ZS1	40756	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	5.300	5.257	265,000.00	0.00	0.00	265,000.00
3133ERDH1	40758	003	FFCB	20,000,000.00	19,998,000.00	19,998,000.00	4.750	4.714	237,500.00	100.00	0.00	237,600.00
64990FD76	40759	003	NYSPIT	8,045,000.00	7,170,749.85	7,170,749.85	1.748	5.070	35,156.65	56,484.22	0.00	91,640.87
91282CKP5	40760	003	USTR	20,000,000.00	20,123,437.50	20,123,437.50	4.625	4.436	231,250.00	-6,239.69	0.00	225,010.31
69371RT22	40761	003	PCAR	7,000,000.00	6,994,610.00	6,994,610.00	5.000	4.989	87,500.00	449.16	0.00	87,949.16
09290DAA9	40762	003	BLKRK	14,000,000.00	13,897,800.00	13,897,800.00	4.700	4.847	164,500.00	5,289.25	0.00	169,789.25
89236TMF9	40763	003	TMCC	15,000,000.00	14,967,900.00	14,967,900.00	5.050	5.062	189,375.00	1,605.00	0.00	190,980.00
3135GASV4	40764	003	FNMA	20,000,000.00	20,000,000.00	20,000,000.00	5.350	5.306	267,500.00	0.00	0.00	267,500.00
3130B1HQ3	40765	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	5.125	5.083	384,375.00	0.00	0.00	384,375.00
3130B1MF1	40766	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	5.000	4.959	250,000.00	0.00	0.00	250,000.00
574193WWW4	40767	003	MDS	15,000,000.00	15,000,000.00	15,000,000.00	4.440	4.404	166,500.00	0.00	0.00	166,500.00
3137HDJJ0	40768	003	FHLMC	15,000,000.00	15,000,000.00	14,999,955.00	4.803	4.764	180,112.50	0.00	0.00	180,112.50
313384B40	40769	003	FHLB	0.00	59,483,750.00	25,215,937.50	5.250	5.369	0.00	341,250.00	0.00	341,250.00
437076BY7	40770	003	HD	10,000,000.00	9,204,500.00	9,204,500.00	2.950	4.898	73,750.00	39,885.79	0.00	113,635.79
30337MAA0	40771	003	FHLMC	8,926,194.27	9,000,000.00	9,014,637.04	4.990	4.908	111,883.71	-365.49	0.00	111,518.22
313396ZG1	40772	003	FHLMC	0.00	69,785,829.17	8,343,957.84	5.245	5.334	0.00	112,184.72	0.00	112,184.72
039483AN2	40773	003	ADM	5,700,000.00	5,998,623.00	5,998,623.00	6.750	4.944	96,187.50	-21,432.28	0.00	74,755.22
313384ZP7	40774	003	FHLB	0.00	49,818,055.56	9,747,010.87	5.240	5.332	0.00	131,000.00	0.00	131,000.00
437076DC3	40775	003	HD	10,000,000.00	9,972,700.00	9,972,700.00	4.750	4.778	118,750.00	1,365.00	0.00	120,115.00
24422EXT1	40776	003	DE	10,000,000.00	9,985,300.00	9,985,300.00	4.850	4.847	121,250.00	741.59	0.00	121,991.59
023135BC9	40777	003	AMZN	26,000,000.00	0.00	24,716,640.00	3.150	4.926	204,750.00	102,124.14	0.00	306,874.14
931142EN9	40778	003	WMT	10,000,000.00	0.00	8,636,478.26	3.250	4.533	74,027.78	24,659.26	0.00	98,687.04
713448FX1	40779	003	PEP	6,000,000.00	0.00	4,948,839.13	4.500	4.480	55,500.00	382.33	0.00	55,882.33
3137HDV56	40780	003	FHLMC	7,000,000.00	0.00	5,205,686.04	4.720	4.865	63,840.01	0.00	0.00	63,840.01
91282CHV6	40781	003	USTR	30,000,000.00	0.00	22,224,150.82	5.000	4.780	279,268.26	-11,497.20	0.00	267,771.06
91282CFK2	40782	003	USTR	25,000,000.00	0.00	16,892,864.72	3.500	4.722	150,426.75	50,622.44	0.00	201,049.19
91282CFE6	40783	003	USTR	20,000,000.00	0.00	11,370,516.30	3.125	4.453	90,125.57	37,500.00	0.00	127,625.57
57636QBA1	40784	003	MA	5,000,000.00	0.00	1,412,266.30	4.100	4.176	14,805.56	59.09	0.00	14,864.65
3137HFNZ4	40785	003	FHLMC	5,000,000.00	0.00	1,053,240.22	4.508	4.481	11,896.11	0.00	0.00	11,896.11
35802FAA0	40786	003	FHLMC	3,500,000.00	0.00	458,689.76	4.080	4.117	4,760.00	0.00	0.00	4,760.00
80168AGX9	40787	003	SCVWTR	10,000,000.00	0.00	760,869.57	3.880	3.934	7,544.44	0.00	0.00	7,544.44
91282CLH2	40788	003	USTR	25,000,000.00	0.00	1,636,612.60	3.750	3.571	15,538.67	-806.18	0.00	14,732.49

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

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
			Subtotal	2,561,022,200.97	2,963,010,407.30	2,642,807,065.02		3.605	18,383,414.13	5,523,486.14	115,520.75	24,022,421.02
			Total	2,561,022,200.97	2,963,010,407.30	2,642,807,065.02		3.605	18,383,414.13	5,523,486.14	115,520.75	24,022,421.02

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
September 30, 2024

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Money Markets												
VP6000104	36512	FEDRAT	0.00	5.160		07/01/2024	5.160	5.160	07/01 - Monthly		0.00	0.00
Money Markets Totals			0.00				0.000	0.000		0.00	0.00	0.00
State Pool												
CITY	32936	STPOOL	23,396,972.05	4.600			4.600	4.600	07/01 - Quarterly		23,396,972.05	23,396,972.05
CSJFA	37042	STPOOL	5,591,814.04	4.600			4.600	4.600	07/01 - Quarterly		5,591,814.04	5,591,814.04
State Pool Totals			28,988,786.09				4.600	4.600		0.00	28,988,786.09	28,988,786.09
JPA Pool												
CAMP	40566	CAMP	140,856,683.13	5.420			5.420	5.420	07/01 - Monthly		140,856,683.13	140,856,683.13
JPA Pool Totals			140,856,683.13				5.420	5.420		0.00	140,856,683.13	140,856,683.13
Corp Medium Term Notes												
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	15,171,607.45
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	6,402,358.45
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	9,432,277.25
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	8,877,167.05
039483AN2	40773	ADM	5,700,000.00	6.750	12/15/2027	06/21/2024	5.089	5.089	12/15 - 06/15	6,412.50	5,998,623.00	5,974,809.36
023135BC9	40777	AMZN	26,000,000.00	3.150	08/22/2027	07/01/2024	4.862	4.862	08/22 - 02/22	Received	24,716,640.00	24,818,764.14
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	9,922,814.88
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	4,321,877.79
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	4,874,732.56
09290DAA9	40762	BLKRK	14,000,000.00	4.700	03/14/2029	05/15/2024	4.870	4.870	09/14 - 03/14	Received	13,897,800.00	13,905,792.64
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	7,279,965.28
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	8,058,312.32
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	4,973,462.22
24422EWP0	40637	DE	10,000,000.00	4.800	01/09/2026	01/09/2023	4.817	4.817	07/09 - 01/09		9,995,300.00	9,998,006.85
24422EXH7	40753	DE	10,000,000.00	4.500	01/16/2029	04/16/2024	5.138	5.138	07/16 - 01/16	Received	9,733,200.00	9,758,943.86
24422EXT1	40776	DE	10,000,000.00	4.850	06/11/2029	06/27/2024	4.883	4.883	12/11 - 06/11	21,555.56	9,985,300.00	9,986,074.55
02079KAC1	40713	GOOG	15,000,000.00	1.998	08/15/2026	10/31/2023	5.063	5.063	02/15 - 08/15	Received	13,817,625.00	14,206,254.23
437076BY7	40770	HD	10,000,000.00	2.950	06/15/2029	06/20/2024	4.761	4.761	12/15 - 06/15	4,097.22	9,204,500.00	9,249,260.72
437076DC3	40775	HD	10,000,000.00	4.750	06/25/2029	06/25/2024	4.812	4.812	12/25 - 06/25		9,972,700.00	9,974,156.00
438516BL9	40631	HON	5,000,000.00	2.500	11/01/2026	12/13/2022	4.420	4.420	05/01 - 11/01	Received	4,660,750.00	4,817,998.93
438516CL8	40731	HON	35,000,000.00	4.250	01/15/2029	01/19/2024	4.316	4.316	07/15 - 01/15	Received	34,897,100.00	34,911,538.08
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	13,779,110.68
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	4,157,850.53
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

City of San Jose
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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
Corp Medium Term Notes												
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
57636QBA1	40784	MA	5,000,000.00	4.100	01/15/2028	09/05/2024	4.119	4.119	01/15 - 07/15		4,997,250.00	4,997,309.09
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	6,822,236.77
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	3,999,814.51
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	11,303,781.73
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	7,227,349.06
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	8,261,239.96
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	5,015,459.01
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	10,007,823.32
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	9,487,768.39
69371RT22	40761	PCAR	7,000,000.00	5.000	05/13/2027	05/13/2024	5.028	5.028	11/13 - 05/13		6,994,610.00	6,995,298.72
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	4,953,861.11
713448FX1	40779	PEP	6,000,000.00	4.500	07/17/2029	07/17/2024	4.535	4.535	01/17 - 07/17		5,990,700.00	5,991,082.33
89236TMF9	40763	TMCC	15,000,000.00	5.050	05/16/2029	05/16/2024	5.099	5.099	11/16 - 05/16		14,967,900.00	14,970,307.50
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	2,987,228.61
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	9,355,517.84
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	17,853,037.29
931142EE9	40734	WMT	14,400,000.00	3.700	06/26/2028	01/19/2024	4.179	4.179	06/26 - 12/26	Received	14,123,016.00	14,166,722.93
931142EN9	40778	WMT	10,000,000.00	3.250	07/08/2029	07/09/2024	4.470	4.470	01/08 - 07/08	902.78	9,459,000.00	9,483,659.26
Corp Medium Term Notes Totals			437,635,000.00				4.362	4.362		32,968.06	423,757,320.18	428,732,633.25
Negotiable CDs												
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
Negotiable CDs Totals			25,000,000.00				5.370	5.445		0.00	25,000,000.00	25,000,000.00
Federal Agency Coupon Securities												
31422BJ27	40299	FAMC	2,500,000.00	0.500	07/14/2025	07/28/2020	0.501	0.501	01/14 - 07/14	Received	2,499,875.00	2,499,980.19
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	9,997,937.78
31422B6K1	40337	FAMC	10,000,000.00	0.480	01/15/2026	01/15/2021	0.497	0.497	07/15 - 01/15		9,991,610.00	9,997,837.24
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	9,999,057.78
3133ERDH1	40758	FFCB	20,000,000.00	4.750	04/30/2029	04/30/2024	4.752	4.752	10/30 - 04/30		19,998,000.00	19,998,167.78
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	4,997,053.62
3135G0W66	40183	FNMA	10,000,000.00	1.625	10/15/2024	10/22/2019	1.661	1.661	04/15 - 10/15	Received	9,983,000.00	9,999,867.26
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	9,997,052.73
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	9,995,225.06
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	10,009,027.71

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Federal Agency Coupon Securities Totals			97,500,000.00				1.896	1.896		0.00	97,401,325.00	97,491,207.15
Treasury Coupon Securities												
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	29,907,666.55
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	9,913,342.68
91282CDB4	40737	USTR	20,000,000.00	0.625	10/15/2024	02/23/2024	5.184	5.184	04/15 - 10/15	Received	19,431,250.00	19,966,117.02
91282CKP5	40760	USTR	20,000,000.00	4.625	04/30/2029	05/06/2024	4.485	4.485	10/31 - 04/30	15,081.52	20,123,437.50	20,113,399.73
91282CHV6	40781	USTR	30,000,000.00	5.000	08/31/2025	07/25/2024	4.782	4.782	08/31 - 02/28	Received	30,067,968.75	30,056,471.55
91282CFK2	40782	USTR	25,000,000.00	3.500	09/15/2025	07/30/2024	4.716	4.716	09/15 - 03/15	Received	24,668,945.31	24,719,567.75
91282CFE6	40783	USTR	20,000,000.00	3.125	08/15/2025	08/09/2024	4.459	4.459	08/15 - 02/15	Received	19,737,500.00	19,775,000.00
91282CLH2	40788	USTR	25,000,000.00	3.750	08/31/2026	09/25/2024	3.544	3.544	02/28 - 08/31	64,744.48	25,094,726.56	25,093,920.38
Treasury Coupon Securities Totals			180,000,000.00				4.312	4.312		79,826.00	178,283,203.12	179,545,485.66
Federal Agency Callables												
31422XCX8	40360	FAMC	10,000,000.00	1.000	04/20/2026	04/20/2021	1.000	1.000	10/20 - 04/20		10,000,000.00	10,000,000.00
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	10,000,785.09
3133ENMH0	40479	FFCB	10,350,000.00	1.600	01/27/2026	01/27/2022	1.603	1.603	07/27 - 01/27		10,348,965.00	10,349,657.88
3133ENPB0	40486	FFCB	15,150,000.00	2.180	02/16/2027	02/16/2022	2.196	2.196	08/16 - 02/16		15,138,637.50	15,144,602.81
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	3,464,566.01
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	19,966,860.10
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	5,188,034.78
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	4,494,712.68
3130AKPW0	40340	FHLB	10,000,000.00	0.700	01/28/2026	01/28/2021	0.570	0.570	07/28 - 01/28		10,000,000.00	10,000,000.00
3130AKXX9	40350	FHLB	10,000,000.00	0.500	02/25/2026	02/25/2021	0.500	0.500	08/25 - 02/25		10,000,000.00	10,000,000.00
3130AKXX9	40353	FHLB	10,000,000.00	0.500	02/25/2026	02/25/2021	0.500	0.500	08/25 - 02/25		9,994,000.00	9,998,320.00
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	19,999,632.65
3130APU45	40418	FHLB	4,875,000.00	0.850	11/22/2024	11/30/2021	0.901	0.901	05/22 - 11/22	Received	4,867,687.50	4,874,652.11
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	2,724,523.51
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	13,240,049.14
3130AQQG49	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	2,484,770.00
3130AQC�1	40467	FHLB	5,000,000.00	2.250	01/17/2025	01/18/2022	1.338	1.338	03/17 - Quarterly	Received	4,986,250.00	4,998,649.21
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	24,820,169.13
3130AQQQ9	40472	FHLB	20,000,000.00	2.750	01/28/2025	01/28/2022	1.625	1.625	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	13,998,120.37
3130AQMQ3	40475	FHLB	7,200,000.00	2.000	10/28/2025	01/28/2022	1.583	1.583	04/28 - Quarterly		7,189,200.00	7,196,904.00
3130AQQQ9	40477	FHLB	20,000,000.00	2.750	01/28/2025	01/28/2022	0.750	0.750	04/28 - Quarterly		20,000,000.00	20,000,000.00

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Federal Agency Callables												
3130AQMU4	40478	FHLB	12,500,000.00	3.000	10/28/2024	01/28/2022	1.501	1.501	04/28 - Quarterly		12,495,875.00	12,499,887.50
3130ARAY7	40495	FHLB	1,000,000.00	2.375	03/24/2025	03/24/2022	2.137	2.137	09/24 - 03/24		992,500.00	998,798.61
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	1,563,176.43
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	2,353,725.22
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	19,935,271.24
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	814,409.58
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	1,393,260.13
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	22,953,301.01
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	23,277,775.43
3130ARVJ7	40523	FHLB	20,000,000.00	3.250	04/29/2027	04/29/2022	3.250	3.250	10/29 - 04/29		20,000,000.00	20,000,000.00
3130AMNR9	40545	FHLB	20,000,000.00	0.625	11/27/2024	05/24/2022	2.916	2.916	05/28 - 11/28	Received	18,899,647.00	19,931,761.05
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	8,903,856.67
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	25,080,816.41
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	24,796,670.64
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	8,313,835.56
3130BORH4	40749	FHLB	15,000,000.00	5.600	04/11/2029	04/11/2024	5.600	5.600	10/11 - 04/11		15,000,000.00	15,000,000.00
3130B0YZ6	40754	FHLB	20,000,000.00	5.270	04/17/2029	04/17/2024	5.270	5.270	10/17 - 04/17		20,000,000.00	20,000,000.00
3130B0ZS1	40756	FHLB	20,000,000.00	5.300	04/17/2029	04/19/2024	5.300	5.300	10/17 - 04/17		20,000,000.00	20,000,000.00
3130B1HQ3	40765	FHLB	30,000,000.00	5.125	05/15/2029	05/29/2024	5.126	5.126	11/15 - 05/15		30,000,000.00	30,000,000.00
3130B1MF1	40766	FHLB	20,000,000.00	5.000	05/25/2029	06/03/2024	5.000	5.000	11/28 - 05/28		20,000,000.00	20,000,000.00
3134GVQX9	40261	FHLMC	10,000,000.00	0.700	05/05/2025	05/05/2020	0.720	0.720	11/05 - 05/05		9,990,000.00	9,998,811.11
3134GVS9	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	1,962,282.29
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	1,472,982.41
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	17,174,661.85
3134GXSF2	40525	FHLMC	10,000,000.00	4.500	04/29/2025	04/29/2022	3.542	3.542	10/29 - 04/29		10,000,000.00	10,000,000.00
3134GXRL0	40551	FHLMC	12,940,000.00	3.125	05/12/2025	06/07/2022	3.270	3.270	11/12 - 05/12	Received	12,887,851.80	12,929,076.06
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	9,954,046.25
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	8,033,951.51
3134H1HN6	40715	FHLMC	6,361,000.00	5.500	10/20/2028	11/16/2023	5.167	5.167	04/20 - 10/20	Received	6,399,166.00	6,392,389.06
3134H1YU1	40745	FHLMC	15,000,000.00	5.610	04/02/2029	04/02/2024	5.610	5.610	10/02 - 04/02		15,000,000.00	15,000,000.00
3136G4WU3	40281	FNMA	30,000,000.00	0.850	06/23/2025	06/23/2020	0.850	0.850	01/16 - 07/16		30,000,000.00	30,000,000.00
3135G06R9	40331	FNMA	15,000,000.00	0.550	01/28/2026	01/28/2021	0.550	0.550	07/28 - 01/28		15,000,000.00	15,000,000.00
3136G4H55	40503	FNMA	2,350,000.00	0.550	08/05/2025	03/22/2022	2.500	2.500	08/05 - 02/05	Received	2,202,791.30	2,313,106.81
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	1,687,174.82
3135GASV4	40764	FNMA	20,000,000.00	5.350	05/16/2029	05/17/2024	5.350	5.350	11/16 - 05/16		20,000,000.00	20,000,000.00

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Federal Agency Callables Totals			795,961,000.00				2.726	2.726		0.00	783,782,990.11	792,680,037.12
Supranational												
45818WCS3	40201	IADB	11,000,000.00	1.700	11/15/2024	01/08/2020	1.692	1.692	05/15 - 11/15	Received	11,003,960.00	11,000,099.74
45818WCW4	40321	IADB	10,000,000.00	0.340	10/15/2024	11/12/2020	0.352	0.352	04/15 - 10/15		9,995,330.00	9,999,953.73
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	9,334,816.94
45818WEU6	40716	IADB	20,000,000.00	5.125	11/17/2026	11/17/2023	5.116	5.116	11/17 - Annually		20,005,000.00	20,003,546.30
459058JB0	40246	IBRD	3,000,000.00	0.625	04/22/2025	04/22/2020	0.704	0.704	10/22 - 04/22		2,988,390.00	2,998,703.55
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	20,030,732.80
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	9,999,184.32
459058JL8	40338	IBRD	10,000,000.00	0.500	10/28/2025	01/11/2021	0.514	0.514	04/28 - 10/28	Received	9,993,370.00	9,998,514.30
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	4,780,242.43
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	9,988,007.38
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	10,006,093.12
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	4,657,750.73
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	9,296,747.07
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	24,889,940.74
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	8,551,188.48
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	9,992,444.22
45950VRK4	40616	IFC	5,000,000.00	5.000	11/15/2027	11/18/2022	5.000	5.000	05/15 - 11/15		5,000,000.00	5,000,000.00
Supranational Totals			201,735,000.00				2.089	2.089		0.00	200,446,974.97	200,527,965.85
Asset Backed Securities												
448980AD4	40670	HALST	14,000,000.00	5.150	06/15/2026	05/24/2023	5.207	5.207	06/15 -		13,999,680.80	13,999,821.99
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	9,998,865.50
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	9,999,601.28
89238JAC9	40676	TMCC	3,831,842.07	0.710	04/15/2026	06/01/2023	5.694	5.694	06/15 -	Received	3,662,573.06	3,741,150.55
Asset Backed Securities Totals			37,831,842.07				5.079	5.079		0.00	37,660,074.86	37,739,439.32
Municipal Bonds												
13063DGB8	40243	CAS	5,000,000.00	3.375	04/01/2025	04/13/2020	1.802	1.802	10/01 - 04/01	Received	5,372,000.00	5,037,449.66
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	10,294,630.89
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	5,431,967.63
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	5,115,954.09
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	7,261,433.72
13063DC48	40649	CAS	12,000,000.00	1.700	02/01/2028	02/01/2023	4.175	4.175	08/01 - 02/01		10,672,200.00	11,114,800.00

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Municipal Bonds												
13063D3N6	40655	CAS	7,000,000.00	4.846	03/01/2027	03/15/2023	4.845	4.845	09/01 - 03/01		7,000,000.00	7,000,000.00
13063DRD2	40717	CAS	5,460,000.00	2.375	10/01/2026	12/11/2023	4.598	4.598	04/01 - 10/01	Received	5,143,702.20	5,234,520.38
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	10,008,476.38
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	3,023,897.08
34153QUD6	40311	FLSEDU	10,000,000.00	0.550	06/01/2025	10/22/2020	0.550	0.550	06/01 - 12/01		10,000,000.00	10,000,000.00
373385FQ1	40304	GAS	14,615,000.00	0.520	08/01/2025	08/27/2020	0.520	0.520	02/01 - 08/01		14,615,000.00	14,615,000.00
373384TP1	40736	GAS	1,500,000.00	4.150	07/01/2025	02/16/2024	4.816	4.816	07/01 - 01/01	Received	1,486,785.00	1,492,791.82
419792ZM1	40317	HIS	5,000,000.00	0.852	10/01/2025	10/29/2020	0.790	0.790	10/01 - 04/01		5,014,900.00	5,003,027.09
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	23,476,273.06
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	2,351,962.75
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	7,741,163.46
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	4,418,185.83
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	2,034,135.19
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
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	9,548,105.97
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	5,001,018.93
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	2,862,010.96
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	4,170,809.64
574193WW4	40767	MDS	15,000,000.00	4.440	06/01/2029	06/18/2024	4.440	4.440	12/01 - 06/01		15,000,000.00	15,000,000.00
6500354W5	40606	NYSDEV	4,565,000.00	3.170	03/15/2026	10/11/2022	4.518	4.518	03/15 - 09/15	Received	4,371,489.65	4,482,828.67
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	7,926,532.38
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	1,923,941.97
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	6,663,632.39
64990FD76	40759	NYSPIT	8,045,000.00	1.748	03/15/2028	05/02/2024	4.862	4.862	09/15 - 03/15	Received	7,170,749.85	7,264,262.61
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	14,969,928.40
80168AGX9	40787	SCVWTR	10,000,000.00	3.880	06/01/2026	09/24/2024	3.877	3.877	12/01 - 06/01		10,000,000.00	10,000,000.00
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	1,670,147.76
882724V38	40711	TXS	7,400,000.00	5.616	10/01/2024	11/15/2023	5.608	5.608	04/01 - 10/01		7,400,000.00	7,400,000.00
882724V61	40712	TXS	5,000,000.00	5.332	10/01/2027	11/15/2023	5.332	5.332	04/01 - 10/01		5,000,000.00	5,000,000.00
882724RC3	40742	TXS	7,810,000.00	2.182	10/01/2027	03/20/2024	4.549	4.549	04/01 - 10/01	Received	7,213,159.80	7,302,850.18
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	2,218,368.91
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	3,566,058.54
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	10,016,718.94

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Municipal Bonds												
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	7,016,164.64
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	3,781,400.32
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	2,936,833.42
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	4,632,405.42
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	1,848,055.49
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	1,998,769.49
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	13,698,014.29
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	4,565,687.73
91412HGF4	40721	UNVHGR	6,190,000.00	1.316	05/15/2027	12/22/2023	4.321	4.321	05/15 - 11/15	Received	5,608,078.10	5,740,830.52
917542QV7	40629	UTS	1,590,278.67	3.539	07/01/2025	12/13/2022	4.183	4.183	01/01 - 07/01	Received	1,565,740.67	1,583,061.61
923078CU1	40278	VNTCTF	900,000.00	1.223	11/01/2024	06/11/2020	1.223	1.223	11/01 - 05/01	Received	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	3,358,533.10
Municipal Bonds Totals			352,555,278.67				3.474	3.474		0.00	343,916,766.02	346,447,641.31
Agency Floaters												
31315PF38	40611	FAMC	2,500,000.00	5.830	02/06/2025	10/27/2022	4.031	4.087	11/06 - Quarterly	Received	2,500,000.00	2,500,000.00
31315P6T1	40612	FAMC	3,000,000.00	5.830	04/22/2025	10/27/2022	4.066	4.123	01/22 - Quarterly	Received	3,000,000.00	3,000,000.00
Agency Floaters Totals			5,500,000.00				4.050	4.106		0.00	5,500,000.00	5,500,000.00
Mortgage Backed Securities												
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	3,058,666.38	0.830	05/25/2025	07/24/2020	0.695	0.695	08/25 - Monthly	Received	3,073,626.32	3,073,626.32
3137BGK24	40328	FHLMC	4,014,663.80	3.062	12/25/2024	12/28/2020	0.496	0.496	01/25 - Monthly	Received	4,405,290.59	4,405,290.59
30318CAA5	40342	FHLMC	3,645,051.33	0.670	11/25/2025	01/22/2021	0.537	0.537	02/25 - Monthly	Received	3,662,926.66	3,662,926.66
3137FQ3W1	40356	FHLMC	2,407,254.99	2.588	03/25/2025	02/22/2021	0.554	0.554	03/25 - Monthly	Received	2,585,391.86	2,585,391.86
30329MAA0	40609	FHLMC	3,196,320.20	2.080	06/25/2027	10/28/2022	4.989	4.989	11/25 - Monthly	Received	2,863,541.72	2,863,541.72
30329MAA0	40610	FHLMC	4,109,554.55	2.080	06/25/2027	10/28/2022	4.989	4.989	11/25 - Monthly	Received	3,681,696.50	3,681,696.50
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	19,746,737.20	3.690	11/01/2027	01/24/2023	3.821	3.821	02/25 - Monthly	Received	19,657,259.80	19,657,259.80
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	9,873,368.60	3.690	11/01/2027	05/09/2023	3.946	3.946	06/25 - Monthly	Received	9,782,348.48	9,782,348.48
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	119,787.97	2.250	10/25/2024	06/23/2023	5.576	5.576	07/25 - Monthly	Received	115,169.58	115,169.58
30333AAA0	40697	FHLMC	7,967,097.51	4.250	06/25/2028	08/17/2023	4.793	4.793	09/25 - Monthly	Received	7,795,390.62	7,795,390.62
30333MAA4	40699	FHLMC	9,988,980.03	4.390	08/25/2028	09/22/2023	5.373	5.373	10/25 - Monthly	Received	9,716,820.28	9,716,820.28
3132XGY42	40738	FHLMC	2,243,000.00	4.650	12/01/2028	02/27/2024	4.973	4.973	03/25 - Monthly	Received	2,216,276.76	2,216,276.76
3132XGZK5	40746	FHLMC	13,652,000.00	4.850	12/01/2028	04/01/2024	4.909	4.909	05/25 - Monthly	Received	13,605,071.25	13,605,071.25

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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
Mortgage Backed Securities												
30336BAA5	40755	FHLMC	16,997,444.28	5.020	12/25/2028	04/25/2024	5.149	5.149	05/25 - Monthly	Received	16,855,175.67	16,855,175.67
3137HDJJ0	40768	FHLMC	15,000,000.00	4.803	05/25/2029	06/13/2024	4.775	4.775	07/25 - Monthly	Received	14,999,955.00	14,999,955.00
30337MAA0	40771	FHLMC	8,926,194.27	4.990	03/25/2029	06/27/2024	4.808	4.808	07/25 - Monthly	32,435.00	8,970,396.78	8,970,396.78
3137HDV56	40780	FHLMC	7,000,000.00	4.720	05/25/2029	07/25/2024	4.546	4.546	08/25 - Monthly	Received	7,042,987.00	7,042,987.00
3137HFNZ4	40785	FHLMC	5,000,000.00	4.508	07/25/2029	09/12/2024	3.517	3.517	10/25 - Monthly	6,887.22	5,099,900.00	5,099,900.00
35802FAA0	40786	FHLMC	3,500,000.00	4.080	06/25/2029	09/19/2024	3.909	3.909	10/25 - Monthly	7,140.00	3,516,621.50	3,516,621.50
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	2,350,787.39	2.967	03/25/2025	05/27/2020	1.008	1.008	06/25 - Monthly	Received	2,544,492.27	2,544,492.27
3136AY6S7	40327	FNMA	339,152.01	2.624	11/25/2024	12/22/2020	0.543	0.543	01/25 - Monthly	Received	364,479.88	364,479.88
3136AR5S3	40579	FNMA	4,934,596.97	2.469	04/25/2026	09/12/2022	3.844	3.844	10/25 - Monthly	Received	4,707,142.89	4,707,142.89
3138L8UV4	40618	FNMA	11,837,267.29	2.920	01/01/2025	11/18/2022	4.716	4.716	12/25 - Monthly	Received	11,404,467.20	11,404,467.20
3140HSZG9	40667	FNMA	3,834,750.24	3.440	03/01/2026	05/09/2023	4.440	4.440	06/25 - Monthly	Received	3,771,386.98	3,771,386.98
3140LKUP6	40685	FNMA	25,341,936.00	4.650	07/01/2028	07/03/2023	4.914	4.914	08/25 - Monthly	Received	25,098,415.83	25,098,415.83
3140LKYV9	40694	FNMA	7,896,000.00	4.790	06/01/2028	07/25/2023	5.001	5.001	08/25 - Monthly	Received	7,841,098.13	7,841,098.13
3140LKLH4	40698	FNMA	12,175,000.00	4.920	06/01/2028	08/18/2023	5.374	5.374	09/25 - Monthly	Received	11,997,130.86	11,997,130.86
Mortgage Backed Securities Totals			257,458,611.01				4.051	4.051		46,462.22	256,330,841.28	256,330,841.28
Investment Totals			2,561,022,200.97				3.502	3.503		159,256.28	2,521,924,964.76	2,539,840,720.16

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	Days to Term	Maturity	YTM	Maturity Date
Money Markets												
VP6000104	36512	Federated Govt Obligation Fund		07/01/2024	0.00	0.00	0.00	5.160	1	1	5.160	
Subtotal and Average			0.00		0.00	0.00	0.00		0	0	0.000	
State Pool												
CITY	32936	State Investment Pool			23,396,972.05	23,396,972.05	23,396,972.05	4.600	1	1	4.600	
CSJFA	37042	State Investment Pool			5,591,814.04	5,591,814.04	5,591,814.04	4.600	1	1	4.600	
Subtotal and Average			28,988,786.09		28,988,786.09	28,988,786.09	28,988,786.09		1	1	4.600	
JPA Pool												
CAMP	40566	California Asset Management Pr			140,856,683.13	140,856,683.13	140,856,683.13	5.420	1	1	5.420	
Subtotal and Average			137,227,765.93		140,856,683.13	140,856,683.13	140,856,683.13		1	1	5.420	
Corp Medium Term Notes												
037833DF4	40463	Apple Inc		01/14/2022	15,114,000.00	15,033,744.66	15,171,607.45	2.750	1,095	104	1.295	01/13/2025
037833EH9	40730	Apple Inc		01/19/2024	7,109,000.00	6,522,223.14	6,402,358.45	1.400	1,660	1,404	4.272	08/05/2028
039483BL5	40599	Archer Daniels Midland		10/05/2022	9,780,000.00	9,512,810.40	9,432,277.25	2.500	1,406	679	4.606	08/11/2026
039483BL5	40601	Archer Daniels Midland		10/07/2022	9,215,000.00	8,963,246.20	8,877,167.05	2.500	1,404	679	4.674	08/11/2026
039483AN2	40773	Archer Daniels Midland		06/21/2024	5,700,000.00	6,123,567.00	5,974,809.36	6.750	1,272	1,170	5.089	12/15/2027
023135BC9	40777	Amazon.com Inc		07/01/2024	26,000,000.00	25,523,680.00	24,818,764.14	3.150	1,147	1,055	4.862	08/22/2027
06406HDA4	40617	Bank of New York Mellon		11/14/2022	10,000,000.00	9,931,800.00	9,922,814.88	3.000	833	146	5.080	02/24/2025
06406FAE3	40630	Bank of New York Mellon		12/13/2022	4,481,000.00	4,361,805.40	4,321,877.79	2.450	1,343	685	4.523	08/17/2026
06406RAD9	40633	Bank of New York Mellon		12/15/2022	5,000,000.00	4,904,100.00	4,874,732.56	3.250	1,613	957	4.308	05/16/2027
09290DAA9	40762	Blackrock Inc		05/15/2024	14,000,000.00	14,399,700.00	13,905,792.64	4.700	1,764	1,625	4.870	03/14/2029
14913R3A3	40628	Caterpillar Inc.		12/13/2022	7,429,000.00	7,382,643.04	7,279,965.28	3.600	1,703	1,045	4.381	08/12/2027
194162AN3	40580	Colgate-Palmolive		09/09/2022	8,202,000.00	8,079,216.06	8,058,312.32	3.100	1,801	1,048	3.774	08/15/2027
24422EWK1	40634	John Deere		12/15/2022	5,000,000.00	5,037,300.00	4,973,462.22	4.150	1,735	1,079	4.349	09/15/2027
24422EWP0	40637	John Deere		01/09/2023	10,000,000.00	10,092,000.00	9,998,006.85	4.800	1,096	465	4.817	01/09/2026
24422EXH7	40753	John Deere		04/16/2024	10,000,000.00	10,183,600.00	9,758,943.86	4.500	1,736	1,568	5.138	01/16/2029
24422EXT1	40776	John Deere		06/27/2024	10,000,000.00	10,328,500.00	9,986,074.55	4.850	1,810	1,714	4.883	06/11/2029
02079KAC1	40713	Alphabet Inc		10/31/2023	15,000,000.00	14,539,950.00	14,206,254.23	1.998	1,019	683	5.063	08/15/2026
437076BY7	40770	Home Depot Inc.		06/20/2024	10,000,000.00	9,547,700.00	9,249,260.72	2.950	1,821	1,718	4.761	06/15/2029
437076DC3	40775	Home Depot Inc.		06/25/2024	10,000,000.00	10,307,100.00	9,974,156.00	4.750	1,826	1,728	4.812	06/25/2029
438516BL9	40631	Honeywell International		12/13/2022	5,000,000.00	4,870,350.00	4,817,998.93	2.500	1,419	761	4.420	11/01/2026
438516CL8	40731	Honeywell International		01/19/2024	35,000,000.00	35,489,300.00	34,911,538.08	4.250	1,823	1,567	4.316	01/15/2029
478160BY9	40574	Johnson & Johnson		08/25/2022	13,945,000.00	13,675,861.50	13,779,110.68	2.450	1,284	516	3.347	03/01/2026
478160BY9	40575	Johnson & Johnson		08/26/2022	4,214,000.00	4,132,669.80	4,157,850.53	2.450	1,283	516	3.457	03/01/2026
48133DP95	40569	JP Morgan		07/28/2022	10,000,000.00	9,812,500.00	10,000,000.00	4.570	1,826	1,030	4.570	07/28/2027
48133DQ45	40570	JP Morgan		07/28/2022	10,000,000.00	9,887,000.00	10,000,000.00	4.100	1,096	300	4.100	07/28/2025

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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
Corp Medium Term Notes												
48133DQ52	40571	JP Morgan		07/28/2022	10,000,000.00	9,878,900.00	10,000,000.00	4.250	1,461	665	4.250	07/28/2026
57636QBA1	40784	Mastercard Inc		09/05/2024	5,000,000.00	5,037,350.00	4,997,309.09	4.100	1,227	1,201	4.119	01/15/2028
88579YAV3	40598	3M		10/05/2022	7,150,000.00	6,888,953.50	6,822,236.77	2.250	1,445	718	4.839	09/19/2026
594918BJ2	40528	Microsoft Inc.		04/25/2022	4,000,000.00	3,962,240.00	3,999,814.51	3.125	1,288	398	3.129	11/03/2025
594918BB9	40557	Microsoft Inc.		06/15/2022	11,335,000.00	11,259,282.20	11,303,781.73	2.700	973	134	3.498	02/12/2025
594918BB9	40564	Microsoft Inc.		06/16/2022	7,250,000.00	7,201,570.00	7,227,349.06	2.700	972	134	3.607	02/12/2025
594918BY9	40624	Microsoft Inc.		12/02/2022	8,436,000.00	8,360,413.44	8,261,239.96	3.300	1,527	858	4.272	02/06/2027
69371RS23	40602	PACCAR Inc.		10/07/2022	5,000,000.00	5,037,300.00	5,015,459.01	4.950	1,092	367	4.617	10/03/2025
69371RS23	40613	PACCAR Inc.		10/28/2022	10,000,000.00	10,074,600.00	10,007,823.32	4.950	1,071	367	4.864	10/03/2025
69371RR65	40640	PACCAR Inc.		01/06/2023	10,000,000.00	9,557,600.00	9,487,768.39	2.000	1,490	856	4.414	02/04/2027
69371RT22	40761	PACCAR Inc.		05/13/2024	7,000,000.00	7,188,930.00	6,995,298.72	5.000	1,095	954	5.028	05/13/2027
713448CT3	40632	Pepsi Co		12/15/2022	5,000,000.00	4,948,700.00	4,953,861.11	2.750	867	211	4.441	04/30/2025
713448FX1	40779	Pepsi Co		07/17/2024	6,000,000.00	6,183,960.00	5,991,082.33	4.500	1,826	1,750	4.535	07/17/2029
89236TMF9	40763	Toyota Motor Credit Corp		05/16/2024	15,000,000.00	15,561,300.00	14,970,307.50	5.050	1,826	1,688	5.099	05/16/2029
931142EW9	40603	Wal-Mart		10/07/2022	3,000,000.00	2,994,150.00	2,987,228.61	3.900	1,068	343	4.387	09/09/2025
931142ER0	40608	Wal-Mart		10/20/2022	10,000,000.00	9,496,600.00	9,355,517.84	1.050	1,428	716	4.684	09/17/2026
931142ER0	40660	Wal-Mart		04/05/2023	18,875,000.00	17,924,832.50	17,853,037.29	1.050	1,261	716	4.035	09/17/2026
931142EE9	40734	Wal-Mart		01/19/2024	14,400,000.00	14,393,088.00	14,166,722.93	3.700	1,620	1,364	4.179	06/26/2028
931142EN9	40778	Wal-Mart		07/09/2024	10,000,000.00	9,836,100.00	9,483,659.26	3.250	1,825	1,741	4.470	07/08/2029
Subtotal and Average			427,915,118.82		437,635,000.00	434,428,236.84	428,732,633.25		1,436	962	4.362	
Negotiable CDs												
89115DDN3	40743	Toronto Dominion Bank		03/21/2024	25,000,000.00	25,071,250.00	25,000,000.00	5.370	344	150	5.370	02/28/2025
Subtotal and Average			25,000,000.00		25,000,000.00	25,071,250.00	25,000,000.00		344	150	5.370	
Federal Agency Coupon Securities												
31422BJ27	40299	Federal Agricultural Mtg Corp		07/28/2020	2,500,000.00	2,429,950.00	2,499,980.19	0.500	1,812	286	0.501	07/14/2025
31422B6K1	40334	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,589,300.00	9,997,937.78	0.480	1,826	471	0.496	01/15/2026
31422B6K1	40337	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,589,300.00	9,997,837.24	0.480	1,826	471	0.497	01/15/2026
3133ENS43	40607	Federal Farm Credit Bank		10/17/2022	10,000,000.00	9,997,300.00	9,999,057.78	4.375	731	16	4.599	10/17/2024
3133ERDH1	40758	Federal Farm Credit Bank		04/30/2024	20,000,000.00	20,959,800.00	19,998,167.78	4.750	1,826	1,672	4.752	04/30/2029
3137EAEX3	40309	Federal Home Loan Mtg Corp		09/25/2020	5,000,000.00	4,826,650.00	4,997,053.62	0.375	1,824	357	0.436	09/23/2025
3135G0W66	40183	Federal National Mtg Assn		10/22/2019	10,000,000.00	9,987,000.00	9,999,867.26	1.625	1,820	14	1.661	10/15/2024
3135G04Z3	40288	Federal National Mtg Assn		06/19/2020	10,000,000.00	9,743,300.00	9,997,052.73	0.500	1,824	259	0.542	06/17/2025
3135G05X7	40329	Federal National Mtg Assn		12/29/2020	10,000,000.00	9,686,500.00	9,995,225.06	0.375	1,700	328	0.429	08/25/2025
3135G06G3	40333	Federal National Mtg Assn		01/06/2021	10,000,000.00	9,622,700.00	10,009,027.71	0.500	1,766	402	0.417	11/07/2025
Subtotal and Average			97,489,895.17		97,500,000.00	96,431,800.00	97,491,207.15		1,693	570	1.896	

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Federal Agency Discounts											
Subtotal and Average			6,664,777.78								
Treasury Coupon Securities											
9128283Z1	40578	U.S. Treasury		09/02/2022	30,000,000.00	29,797,200.00	29,907,666.55	2.750	910	150	3.539 02/28/2025
9128284Z0	40586	U.S. Treasury		09/15/2022	10,000,000.00	9,883,400.00	9,913,342.68	2.750	1,081	334	3.760 08/31/2025
91282CDB4	40737	U.S. Treasury		02/23/2024	20,000,000.00	19,967,400.00	19,966,117.02	0.625	235	14	5.184 10/15/2024
91282CKP5	40760	U.S. Treasury		05/06/2024	20,000,000.00	20,884,400.00	20,113,399.73	4.625	1,820	1,672	4.485 04/30/2029
91282CHV6	40781	U.S. Treasury		07/25/2024	30,000,000.00	30,250,800.00	30,056,471.55	5.000	402	334	4.782 08/31/2025
91282CFK2	40782	U.S. Treasury		07/30/2024	25,000,000.00	24,886,250.00	24,719,567.75	3.500	412	349	4.716 09/15/2025
91282CFE6	40783	U.S. Treasury		08/09/2024	20,000,000.00	19,840,400.00	19,775,000.00	3.125	371	318	4.459 08/15/2025
91282CLH2	40788	U.S. Treasury		09/25/2024	25,000,000.00	25,036,250.00	25,093,920.38	3.750	705	699	3.544 08/31/2026
Subtotal and Average			185,049,942.43		180,000,000.00	180,546,100.00	179,545,485.66		705	469	4.312
Treasury Discounts											
Subtotal and Average			14,981,884.38								
Federal Agency Callables											
31422XCX8	40360	Federal Agricultural Mtg Corp		04/20/2021	10,000,000.00	9,583,100.00	10,000,000.00	1.000	1,826	566	1.000 04/20/2026
3133EMLR1	40330	Federal Farm Credit Bank		12/29/2020	10,000,000.00	9,609,500.00	10,000,000.00	0.500	1,820	448	0.500 12/23/2025
3133EMSU7	40358	Federal Farm Credit Bank		03/09/2021	10,000,000.00	9,587,000.00	10,000,000.00	0.800	1,826	524	0.800 03/09/2026
3133ENFZ8	40423	Federal Farm Credit Bank		12/02/2021	10,000,000.00	9,935,700.00	10,000,785.09	1.010	1,096	62	0.963 12/02/2024
3133ENMH0	40479	Federal Farm Credit Bank		01/27/2022	10,350,000.00	10,064,133.00	10,349,657.88	1.600	1,461	483	1.603 01/27/2026
3133ENPB0	40486	Federal Farm Credit Bank		02/16/2022	15,150,000.00	14,606,266.50	15,144,602.81	2.180	1,826	868	2.196 02/16/2027
3133EMSC7	40522	Federal Farm Credit Bank		04/22/2022	3,500,000.00	3,444,455.00	3,464,566.01	0.480	1,046	153	3.000 03/03/2025
3133ENUZ1	40524	Federal Farm Credit Bank		04/22/2022	20,000,000.00	19,839,200.00	19,966,860.10	3.090	1,277	384	3.258 10/20/2025
3133ENVK3	40526	Federal Farm Credit Bank		04/27/2022	20,000,000.00	19,774,200.00	20,000,000.00	3.650	1,644	756	3.650 10/27/2026
3133ENYA2	40550	Federal Farm Credit Bank		06/07/2022	5,200,000.00	5,120,544.00	5,188,034.78	3.450	1,820	973	3.545 06/01/2027
3133EMSW3	40720	Federal Farm Credit Bank		12/18/2023	5,000,000.00	4,616,500.00	4,494,712.68	1.400	1,544	1,256	4.669 03/10/2028
3130AKPW0	40340	Federal Home Loan Bank		01/28/2021	10,000,000.00	9,620,200.00	10,000,000.00	0.700	1,826	484	0.570 01/28/2026
3130AKXX9	40350	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,567,700.00	10,000,000.00	0.500	1,826	512	0.500 02/25/2026
3130AKXX9	40353	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,567,700.00	9,998,320.00	0.500	1,826	512	0.500 02/25/2026
3130APRF4	40409	Federal Home Loan Bank		11/17/2021	20,000,000.00	19,908,200.00	19,999,632.65	1.000	1,094	45	1.015 11/15/2024
3130APU45	40418	Federal Home Loan Bank		11/30/2021	4,875,000.00	4,848,187.50	4,874,652.11	0.850	1,088	52	0.901 11/22/2024
3130APKF1	40421	Federal Home Loan Bank		11/30/2021	2,725,000.00	2,712,655.75	2,724,523.51	0.750	1,074	38	0.923 11/08/2024
3130APS48	40446	Federal Home Loan Bank		12/17/2021	13,240,000.00	13,176,183.20	13,240,049.14	1.050	1,067	48	1.047 11/18/2024
3130AQG49	40461	Federal Home Loan Bank		01/18/2022	2,485,000.00	2,480,700.95	2,484,770.00	1.000	1,004	17	1.200 10/18/2024
3130AQCNI	40467	Federal Home Loan Bank		01/18/2022	5,000,000.00	4,965,050.00	4,998,649.21	2.250	1,095	108	1.338 01/17/2025
3130ALHH0	40470	Federal Home Loan Bank		01/18/2022	25,000,000.00	23,966,250.00	24,820,169.13	0.960	1,507	520	1.481 03/05/2026

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Federal Agency Callables												
3130AQQQ9	40472	Federal Home Loan Bank		01/28/2022	20,000,000.00	19,894,200.00	20,000,000.00	2.750	1,096	119	1.625	01/28/2025
3130AQN58	40473	Federal Home Loan Bank		01/27/2022	14,000,000.00	13,873,860.00	13,998,120.37	1.750	1,096	118	1.443	01/27/2025
3130AQM03	40475	Federal Home Loan Bank		01/28/2022	7,200,000.00	7,099,344.00	7,196,904.00	2.000	1,369	392	1.583	10/28/2025
3130AQQQ9	40477	Federal Home Loan Bank		01/28/2022	20,000,000.00	19,894,200.00	20,000,000.00	2.750	1,096	119	0.750	01/28/2025
3130AQM04	40478	Federal Home Loan Bank		01/28/2022	12,500,000.00	12,484,375.00	12,499,887.50	3.000	1,004	27	1.501	10/28/2024
3130ARAY7	40495	Federal Home Loan Bank		03/24/2022	1,000,000.00	989,800.00	998,798.61	2.375	1,096	174	2.137	03/24/2025
3130AR7C9	40497	Federal Home Loan Bank		03/28/2022	1,565,000.00	1,554,107.60	1,563,176.43	1.850	1,005	87	2.357	12/27/2024
3130AQT78	40499	Federal Home Loan Bank		03/22/2022	2,360,000.00	2,333,072.40	2,353,725.22	1.750	1,074	150	2.428	02/28/2025
3130AMR53	40502	Federal Home Loan Bank		03/22/2022	20,000,000.00	19,848,200.00	19,935,271.24	0.620	993	69	2.400	12/09/2024
3130ANWN6	40508	Federal Home Loan Bank		03/22/2022	825,000.00	802,576.50	814,409.58	0.700	1,196	272	2.500	06/30/2025
3130AQJM6	40516	Federal Home Loan Bank		04/11/2022	1,400,000.00	1,383,200.00	1,393,260.13	1.250	1,023	119	2.800	01/28/2025
3130AQTGT4	40518	Federal Home Loan Bank		04/11/2022	23,060,000.00	22,834,934.40	22,953,301.01	1.100	1,008	104	2.808	01/13/2025
3130AQM01	40519	Federal Home Loan Bank		04/11/2022	23,390,000.00	23,142,299.90	23,277,775.43	1.250	1,022	118	2.808	01/27/2025
3130ARVJ7	40523	Federal Home Loan Bank		04/29/2022	20,000,000.00	19,810,200.00	20,000,000.00	3.250	1,826	940	3.250	04/29/2027
3130AMNR9	40545	Federal Home Loan Bank		05/24/2022	20,000,000.00	19,871,000.00	19,931,761.05	0.625	918	57	2.916	11/27/2024
3130ARMT5	40552	Federal Home Loan Bank		06/07/2022	8,905,000.00	8,893,690.65	8,903,856.67	2.800	871	24	3.000	10/25/2024
3130APZK4	40673	Federal Home Loan Bank		05/24/2023	26,000,000.00	25,185,420.00	25,080,816.41	1.190	917	421	4.466	11/26/2025
3130AQ4B6	40677	Federal Home Loan Bank		06/01/2023	25,000,000.00	24,808,000.00	24,796,670.64	1.200	571	83	4.954	12/23/2024
3130ARCZ2	40679	Federal Home Loan Bank		06/02/2023	8,500,000.00	8,366,975.00	8,313,835.56	2.160	845	358	4.537	09/24/2025
3130BORH4	40749	Federal Home Loan Bank		04/11/2024	15,000,000.00	15,005,850.00	15,000,000.00	5.600	1,826	1,653	5.600	04/11/2029
3130B0YZ6	40754	Federal Home Loan Bank		04/17/2024	20,000,000.00	20,254,800.00	20,000,000.00	5.270	1,826	1,659	5.270	04/17/2029
3130B0ZS1	40756	Federal Home Loan Bank		04/19/2024	20,000,000.00	20,259,600.00	20,000,000.00	5.300	1,824	1,659	5.300	04/17/2029
3130B1HQ3	40765	Federal Home Loan Bank		05/29/2024	30,000,000.00	30,441,000.00	30,000,000.00	5.125	1,812	1,687	5.126	05/15/2029
3130B1MF1	40766	Federal Home Loan Bank		06/03/2024	20,000,000.00	20,226,600.00	20,000,000.00	5.000	1,817	1,697	5.000	05/25/2029
3134GVQX9	40261	Federal Home Loan Mtg Corp		05/05/2020	10,000,000.00	9,790,800.00	9,998,811.11	0.700	1,826	216	0.720	05/05/2025
3134GVS09	40265	Federal Home Loan Mtg Corp		05/08/2020	10,000,000.00	9,817,400.00	10,000,000.00	0.700	1,789	182	0.700	04/01/2025
3134GVB49	40273	Federal Home Loan Mtg Corp		06/23/2020	40,000,000.00	39,010,400.00	40,000,000.00	0.750	1,821	260	0.750	06/18/2025
3134GW5R3	40505	Federal Home Loan Mtg Corp		03/22/2022	2,000,000.00	1,931,540.00	1,962,282.29	0.650	1,315	391	2.500	10/27/2025
3134GWUG9	40506	Federal Home Loan Mtg Corp		03/22/2022	1,500,000.00	1,450,245.00	1,472,982.41	0.570	1,282	358	2.500	09/24/2025
3134GWVN3	40507	Federal Home Loan Mtg Corp		03/22/2022	17,490,000.00	16,907,233.20	17,174,661.85	0.600	1,288	364	2.500	09/30/2025
3134GXSF2	40525	Federal Home Loan Mtg Corp		04/29/2022	10,000,000.00	9,976,200.00	10,000,000.00	4.500	1,096	210	3.542	04/29/2025
3134GXRL0	40551	Federal Home Loan Mtg Corp		06/07/2022	12,940,000.00	12,843,467.60	12,929,076.06	3.125	1,070	223	3.270	05/12/2025
3134GXR63	40643	Federal Home Loan Mtg Corp		01/17/2023	10,000,000.00	9,979,200.00	9,954,046.25	4.050	954	331	4.591	08/28/2025
3134GXCS1	40680	Federal Home Loan Mtg Corp		06/02/2023	8,375,000.00	8,047,202.50	8,033,951.51	0.625	907	420	4.402	11/25/2025
3134H1HN6	40715	Federal Home Loan Mtg Corp		11/16/2023	6,361,000.00	6,467,483.14	6,392,389.06	5.500	1,800	1,480	5.167	10/20/2028
3134H1YU1	40745	Federal Home Loan Mtg Corp		04/02/2024	15,000,000.00	15,000,300.00	15,000,000.00	5.610	1,826	1,644	5.610	04/02/2029
3136G4WU3	40281	Federal National Mtg Assn		06/23/2020	30,000,000.00	29,265,300.00	30,000,000.00	0.850	1,826	265	0.850	06/23/2025
3135G06R9	40331	Federal National Mtg Assn		01/28/2021	15,000,000.00	14,383,200.00	15,000,000.00	0.550	1,826	484	0.550	01/28/2026

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Federal Agency Callables												
3136G4H55	40503	Federal National Mtg Assn		03/22/2022	2,350,000.00	2,281,732.50	2,313,106.81	0.550	1,232	308	2.500	08/05/2025
3136G4R62	40504	Federal National Mtg Assn		03/22/2022	1,715,000.00	1,663,738.65	1,687,174.82	0.625	1,255	331	2.500	08/28/2025
3135GASV4	40764	Federal National Mtg Assn		05/17/2024	20,000,000.00	20,099,800.00	20,000,000.00	5.350	1,825	1,688	5.350	05/16/2029
Subtotal and Average			792,500,840.48		795,961,000.00	785,165,973.94	792,680,037.12		1,419	562	2.726	
Supranational												
45818WCS3	40201	IADB		01/08/2020	11,000,000.00	10,958,970.00	11,000,099.74	1.700	1,773	45	1.692	11/15/2024
45818WCW4	40321	IADB		11/12/2020	10,000,000.00	9,982,900.00	9,999,953.73	0.340	1,433	14	0.352	10/15/2024
45818WCZ7	40357	IADB		02/24/2021	10,000,000.00	9,575,500.00	10,000,000.00	0.650	1,822	507	0.650	02/20/2026
45818WEK8	40693	IADB		07/24/2023	9,420,000.00	9,472,469.40	9,334,816.94	4.375	1,676	1,241	4.673	02/24/2028
45818WEU6	40716	IADB		11/17/2023	20,000,000.00	20,148,600.00	20,003,546.30	5.125	1,096	777	5.116	11/17/2026
459058JB0	40246	IBRD		04/22/2020	3,000,000.00	2,938,560.00	2,998,703.55	0.625	1,826	203	0.704	04/22/2025
459058JA2	40335	IBRD		01/11/2021	20,000,000.00	19,672,400.00	20,030,732.80	0.750	1,520	161	0.401	03/11/2025
459058JL8	40336	IBRD		01/11/2021	10,000,000.00	9,629,600.00	9,999,184.32	0.500	1,751	392	0.508	10/28/2025
459058JL8	40338	IBRD		01/11/2021	10,000,000.00	9,629,600.00	9,998,514.30	0.500	1,751	392	0.514	10/28/2025
459058DX8	40339	IBRD		01/12/2021	4,765,000.00	4,747,655.40	4,780,242.43	2.500	1,413	55	0.351	11/25/2024
459058JE4	40341	IBRD		01/13/2021	10,000,000.00	9,697,300.00	9,988,007.38	0.375	1,657	300	0.522	07/28/2025
45905U5Y6	40354	IBRD		02/18/2021	5,000,000.00	4,792,000.00	5,000,000.00	0.600	1,826	505	0.600	02/18/2026
45905U5Y6	40355	IBRD		02/18/2021	5,000,000.00	4,792,000.00	5,000,000.00	0.600	1,826	505	0.600	02/18/2026
459058JA2	40359	IBRD		03/12/2021	10,000,000.00	9,836,200.00	10,006,093.12	0.750	1,460	161	0.611	03/11/2025
459058JT1	40662	IBRD		04/12/2023	5,000,000.00	4,621,550.00	4,657,750.73	0.850	1,400	862	4.010	02/10/2027
459058JT1	40664	IBRD		04/24/2023	10,000,000.00	9,243,100.00	9,296,747.07	0.850	1,388	862	4.100	02/10/2027
45906M4E8	40692	IBRD		07/24/2023	25,000,000.00	25,094,750.00	24,889,940.74	4.500	1,799	1,364	4.632	06/26/2028
45950VPG5	40332	International Finance Corp		01/06/2021	8,550,000.00	8,498,529.00	8,551,188.48	0.425	1,413	49	0.320	11/19/2024
45950VPL4	40347	International Finance Corp		02/05/2021	10,000,000.00	9,563,800.00	9,992,444.22	0.450	1,826	492	0.507	02/05/2026
45950VRK4	40616	International Finance Corp		11/18/2022	5,000,000.00	5,005,600.00	5,000,000.00	5.000	1,823	1,140	5.000	11/15/2027
Subtotal and Average			200,514,763.05		201,735,000.00	197,901,083.80	200,527,965.85		1,598	556	2.089	
Asset Backed Securities												
448980AD4	40670	Hyundai Auto Lease Sec		05/24/2023	14,000,000.00	14,029,820.00	13,999,821.99	5.150	1,118	622	5.207	06/15/2026
437927AC0	40674	American Honda Finance Corp		05/30/2023	10,000,000.00	10,078,600.00	9,998,865.50	4.930	1,630	1,140	4.988	11/15/2027
891941AD8	40671	Toyota Motor Credit Corp		05/23/2023	10,000,000.00	10,051,700.00	9,999,601.28	4.710	1,729	1,232	4.759	02/15/2028
89238JAC9	40676	Toyota Motor Credit Corp		06/01/2023	3,831,842.07	3,786,319.79	3,741,150.55	0.710	1,049	561	5.694	04/15/2026
Subtotal and Average			37,991,654.50		37,831,842.07	37,946,439.79	37,739,439.32		1,409	915	5.079	
Municipal Bonds												
13063DGB8	40243	State of California GO		04/13/2020	5,000,000.00	4,977,150.00	5,037,449.66	3.375	1,814	182	1.802	04/01/2025
13063DMA3	40449	State of California GO		01/07/2022	10,110,000.00	9,923,167.20	10,294,630.89	2.650	1,545	547	1.392	04/01/2026

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	Maturity	YTM	Maturity Date
Municipal Bonds												
13063DRD2	40581	State of California GO		09/09/2022	5,570,000.00	5,421,113.90	5,431,967.63	2.375	1,483	730	3.721	10/01/2026
13063D3A4	40620	State of California GO		11/17/2022	5,000,000.00	5,171,050.00	5,115,954.09	5.700	1,414	730	4.424	10/01/2026
13063D3A4	40626	State of California GO		12/08/2022	7,075,000.00	7,317,035.75	7,261,433.72	5.700	1,393	730	4.257	10/01/2026
13063DC48	40649	State of California GO		02/01/2023	12,000,000.00	11,237,520.00	11,114,800.00	1.700	1,826	1,218	4.175	02/01/2028
13063D3N6	40655	State of California GO		03/15/2023	7,000,000.00	7,152,600.00	7,000,000.00	4.846	1,447	881	4.845	03/01/2027
13063DRD2	40717	State of California GO		12/11/2023	5,460,000.00	5,314,054.20	5,234,520.38	2.375	1,025	730	4.598	10/01/2026
13034AL65	40323	California Infra & Econ Dev		12/17/2020	1,385,000.00	1,337,743.80	1,385,000.00	0.765	1,749	365	0.765	10/01/2025
13077DML3	40318	California State Univ Rev		11/02/2020	10,000,000.00	9,647,200.00	10,008,476.38	0.885	1,825	396	0.805	11/01/2025
13067WRC8	40623	CA Dept of Water Resource Pwr		11/28/2022	3,155,000.00	3,037,697.10	3,023,897.08	0.790	1,099	426	4.648	12/01/2025
34153QUD6	40311	Florida State Brd of Edu GO		10/22/2020	10,000,000.00	9,748,200.00	10,000,000.00	0.550	1,683	243	0.550	06/01/2025
373385FQ1	40304	State of Georgia GO		08/27/2020	14,615,000.00	14,195,257.20	14,615,000.00	0.520	1,800	304	0.520	08/01/2025
373384TP1	40736	State of Georgia GO		02/16/2024	1,500,000.00	1,500,150.00	1,492,791.82	4.150	501	273	4.816	07/01/2025
419792ZM1	40317	State of Hawaii GO		10/29/2020	5,000,000.00	4,841,500.00	5,003,027.09	0.852	1,798	365	0.790	10/01/2025
419792G34	40648	State of Hawaii GO		01/25/2023	25,000,000.00	23,460,750.00	23,476,273.06	1.535	1,649	1,034	3.902	08/01/2027
419792G34	40681	State of Hawaii GO		06/05/2023	2,530,000.00	2,374,227.90	2,351,962.75	1.535	1,518	1,034	4.272	08/01/2027
419792F92	40684	State of Hawaii GO		06/12/2023	7,975,000.00	7,775,146.50	7,741,163.46	1.033	781	304	4.775	08/01/2025
419792M29	40718	State of Hawaii GO		12/19/2023	4,360,000.00	4,507,891.20	4,418,185.83	5.000	1,382	1,095	4.509	10/01/2027
419792M37	40719	State of Hawaii GO		12/19/2023	2,000,000.00	2,087,340.00	2,034,135.19	5.000	1,748	1,461	4.519	10/01/2028
546417DQ6	40312	State of Louisiana GO		10/14/2020	4,000,000.00	3,914,520.00	4,000,000.00	0.840	1,691	243	0.840	06/01/2025
544351QQ5	40589	City of Los Angeles		09/28/2022	9,475,000.00	9,546,536.25	9,548,105.97	5.000	1,069	335	4.097	09/01/2025
57582RK88	40322	State of Massachusetts GO		12/03/2020	1,000,000.00	965,770.00	1,000,000.00	0.695	1,794	396	0.695	11/01/2025
574193TR9	40297	Maryland State GO		08/05/2020	5,000,000.00	4,861,700.00	5,001,018.93	0.660	1,822	304	0.635	08/01/2025
574193GK8	40652	Maryland State GO		03/03/2023	3,000,000.00	2,909,160.00	2,862,010.96	2.800	1,612	1,034	4.612	08/01/2027
574193WE4	40656	Maryland State GO		03/29/2023	16,360,000.00	16,379,632.00	16,360,000.00	4.000	1,082	530	3.999	03/15/2026
574193WF1	40678	Maryland State GO		06/02/2023	4,180,000.00	4,208,215.00	4,170,809.64	4.050	1,382	895	4.146	03/15/2027
574193WW4	40767	Maryland State GO		06/18/2024	15,000,000.00	15,426,450.00	15,000,000.00	4.440	1,809	1,704	4.440	06/01/2029
6500354W5	40606	New York ST Urban Dev Corp Rev		10/11/2022	4,565,000.00	4,507,161.45	4,482,828.67	3.170	1,251	530	4.518	03/15/2026
649902T45	40596	NYS Dormitory Authority		10/05/2022	7,850,000.00	8,064,148.00	7,926,532.38	5.051	1,806	1,079	4.677	09/15/2027
64990FY57	40669	NYS Personal Income Tax Rev		05/18/2023	2,000,000.00	1,951,580.00	1,923,941.97	3.059	1,763	1,261	4.288	03/15/2028
64990FS96	40682	NYS Personal Income Tax Rev		06/09/2023	7,075,000.00	6,817,894.50	6,663,632.39	2.657	1,712	1,232	4.592	02/15/2028
64990FD76	40759	NYS Personal Income Tax Rev		05/02/2024	8,045,000.00	7,511,777.40	7,264,262.61	1.748	1,413	1,261	4.862	03/15/2028
76913CAZ2	40256	County of Riverside CA		05/06/2020	4,000,000.00	3,968,720.00	4,000,000.00	2.667	1,746	137	2.667	02/15/2025
80168FQH2	40705	Santa Clara Vly Ca Wtr Dist		10/02/2023	15,000,000.00	14,983,500.00	14,969,928.40	4.250	426	61	5.500	12/01/2024
80168AGX9	40787	Santa Clara Vly Ca Wtr Dist		09/24/2024	10,000,000.00	9,975,800.00	10,000,000.00	3.880	615	608	3.877	06/01/2026
882724RA7	40319	State of Texas GO		10/30/2020	1,600,000.00	1,601,232.00	1,670,147.76	5.000	1,797	365	0.550	10/01/2025
882724V38	40711	State of Texas GO		11/15/2023	7,400,000.00	7,400,000.00	7,400,000.00	5.616	321	0	5.608	10/01/2024
882724V61	40712	State of Texas GO		11/15/2023	5,000,000.00	5,224,950.00	5,000,000.00	5.332	1,416	1,095	5.332	10/01/2027
882724RC3	40742	State of Texas GO		03/20/2024	7,810,000.00	7,486,353.60	7,302,850.18	2.182	1,290	1,095	4.549	10/01/2027

**City of San Jose
Portfolio Management
Portfolio Details - Investments
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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
Municipal Bonds												
91412HGE7	40324	UC General Revenue Bonds		12/10/2020	2,215,000.00	2,168,485.00	2,218,368.91	0.883	1,617	226	0.630	05/15/2025
91412HGE7	40325	UC General Revenue Bonds		12/15/2020	3,560,000.00	3,485,240.00	3,566,058.54	0.883	1,612	226	0.605	05/15/2025
91412HGE7	40326	UC General Revenue Bonds		12/16/2020	10,000,000.00	9,790,000.00	10,016,718.94	0.883	1,611	226	0.610	05/15/2025
91412HGE7	40343	UC General Revenue Bonds		01/22/2021	7,000,000.00	6,853,000.00	7,016,164.64	0.883	1,574	226	0.507	05/15/2025
91412GU94	40594	UC General Revenue Bonds		09/27/2022	3,820,000.00	3,788,446.80	3,781,400.32	3.063	1,008	273	4.509	07/01/2025
91412HGE7	40595	UC General Revenue Bonds		09/27/2022	3,000,000.00	2,937,000.00	2,936,833.42	0.883	961	226	4.509	05/15/2025
91412GU94	40619	UC General Revenue Bonds		11/17/2022	4,685,000.00	4,646,301.90	4,632,405.42	3.063	957	273	4.669	07/01/2025
91412HJN4	40636	UC General Revenue Bonds		01/04/2023	2,015,000.00	1,880,700.25	1,848,055.49	1.272	1,592	956	4.812	05/15/2027
91412GU94	40651	UC General Revenue Bonds		02/14/2023	2,020,000.00	2,003,314.80	1,998,769.49	3.063	868	273	4.556	07/01/2025
91412GU94	40668	UC General Revenue Bonds		05/18/2023	13,815,000.00	13,700,888.10	13,698,014.29	3.063	775	273	4.254	07/01/2025
91412HGF4	40704	UC General Revenue Bonds		09/27/2023	5,005,000.00	4,685,130.45	4,565,687.73	1.316	1,326	956	5.019	05/15/2027
91412HGF4	40721	UC General Revenue Bonds		12/22/2023	6,190,000.00	5,794,397.10	5,740,830.52	1.316	1,240	956	4.321	05/15/2027
917542QV7	40629	State of Utah GO		12/13/2022	1,590,278.67	1,580,084.98	1,583,061.61	3.539	931	273	4.183	07/01/2025
923078CU1	40278	Ventura Cnty Pub Fin Auth Leas		06/11/2020	900,000.00	897,543.00	900,000.00	1.223	1,604	31	1.223	11/01/2024
923078CX5	40621	Ventura Cnty Pub Fin Auth Leas		11/21/2022	3,645,000.00	3,424,295.25	3,358,533.10	1.741	1,806	1,126	4.621	11/01/2027
Subtotal and Average			338,677,932.65		352,555,278.67	346,366,722.58	346,447,641.31		1,373	642	3.474	
Agency Floaters												
31315PF38	40611	Federal Agricultural Mtg Corp		10/27/2022	2,500,000.00	2,504,000.00	2,500,000.00	5.830	833	128	4.031	02/06/2025
31315P6T1	40612	Federal Agricultural Mtg Corp		10/27/2022	3,000,000.00	3,007,560.00	3,000,000.00	5.830	908	203	4.066	04/22/2025
Subtotal and Average			5,500,000.00		5,500,000.00	5,511,560.00	5,500,000.00		874	169	4.050	
Mortgage Backed Securities												
3137BJQ71	40266	Federal Home Loan Mtg Corp		05/26/2020	10,000,000.00	9,864,500.00	10,823,437.50	2.770	1,825	236	1.043	05/25/2025
30315EAA4	40295	Federal Home Loan Mtg Corp		07/24/2020	3,058,666.38	2,990,427.53	3,073,626.32	0.830	1,766	236	0.695	05/25/2025
3137BGK24	40328	Federal Home Loan Mtg Corp		12/28/2020	4,014,663.80	3,991,740.07	4,405,290.59	3.062	1,458	85	0.496	12/25/2024
30318CAA5	40342	Federal Home Loan Mtg Corp		01/22/2021	3,645,051.33	3,509,382.52	3,662,926.66	0.670	1,768	420	0.537	11/25/2025
3137FQ3W1	40356	Federal Home Loan Mtg Corp		02/22/2021	2,407,254.99	2,395,387.22	2,585,391.86	2.588	1,492	175	0.554	03/25/2025
30329MAA0	40609	Federal Home Loan Mtg Corp		10/28/2022	3,196,320.20	3,011,508.97	2,863,541.72	2.080	1,701	997	4.989	06/25/2027
30329MAA0	40610	Federal Home Loan Mtg Corp		10/28/2022	4,109,554.55	3,871,940.11	3,681,696.50	2.080	1,701	997	4.989	06/25/2027
3137BJQ71	40635	Federal Home Loan Mtg Corp		12/22/2022	7,101,000.00	7,004,781.45	6,821,398.13	2.770	885	236	4.445	05/25/2025
3132XGRH1	40647	Federal Home Loan Mtg Corp		01/24/2023	19,746,737.20	19,586,591.16	19,657,259.80	3.690	1,742	1,126	3.821	11/01/2027
3137FBAJ5	40665	Federal Home Loan Mtg Corp		05/08/2023	4,805,000.00	4,703,518.40	4,664,979.30	3.281	1,570	1,058	3.997	08/25/2027
3132XGRH1	40666	Federal Home Loan Mtg Corp		05/09/2023	9,873,368.60	9,793,295.58	9,782,348.48	3.690	1,637	1,126	3.946	11/01/2027
3132XFLR7	40672	Federal Home Loan Mtg Corp		05/25/2023	6,700,000.00	6,648,410.00	6,614,156.25	4.250	1,682	1,187	4.597	01/01/2028
30312XAE7	40683	Federal Home Loan Mtg Corp		06/23/2023	119,787.97	119,330.38	115,169.58	2.250	490	24	5.576	10/25/2024
30333AAA0	40697	Federal Home Loan Mtg Corp		08/17/2023	7,967,097.51	7,975,622.30	7,795,390.62	4.250	1,774	1,363	4.793	06/25/2028
30333MAA4	40699	Federal Home Loan Mtg Corp		09/22/2023	9,988,980.03	10,027,637.38	9,716,820.28	4.390	1,799	1,424	5.373	08/25/2028

**City of San Jose
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September 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	Maturity	YTM	Maturity Date
Mortgage Backed Securities												
3132XGY42	40738	Federal Home Loan Mtg Corp		02/27/2024	2,243,000.00	2,251,770.13	2,216,276.76	4.650	1,739	1,522	4.973	12/01/2028
3132XGZK5	40746	Federal Home Loan Mtg Corp		04/01/2024	13,652,000.00	13,786,199.16	13,605,071.25	4.850	1,705	1,522	4.909	12/01/2028
30336BAA5	40755	Federal Home Loan Mtg Corp		04/25/2024	16,997,444.28	17,495,469.40	16,855,175.67	5.020	1,705	1,546	5.149	12/25/2028
3137HDJJ0	40768	Federal Home Loan Mtg Corp		06/13/2024	15,000,000.00	15,451,350.00	14,999,955.00	4.803	1,807	1,697	4.775	05/25/2029
30337MAA0	40771	Federal Home Loan Mtg Corp		06/27/2024	8,926,194.27	9,165,059.23	8,970,396.78	4.990	1,732	1,636	4.808	03/25/2029
3137HDV56	40780	Federal Home Loan Mtg Corp		07/25/2024	7,000,000.00	7,192,150.00	7,042,987.00	4.720	1,765	1,697	4.546	05/25/2029
3137HFNZ4	40785	Federal Home Loan Mtg Corp		09/12/2024	5,000,000.00	5,099,900.00	5,099,900.00	4.508	1,777	1,758	3.517	07/25/2029
35802FAA0	40786	Federal Home Loan Mtg Corp		09/19/2024	3,500,000.00	3,500,980.00	3,516,621.50	4.080	1,740	1,728	3.909	06/25/2029
3138L84Z4	40202	Federal National Mtg Assn		02/03/2020	7,747,000.00	7,662,170.35	7,899,519.06	2.390	1,825	123	1.991	02/01/2025
3140HWYW6	40203	Federal National Mtg Assn		01/22/2020	7,450,000.00	7,378,033.00	7,531,484.38	2.240	1,806	92	2.021	01/01/2025
3138LL3J2	40209	Federal National Mtg Assn		01/17/2020	1,000,000.00	991,080.00	1,023,750.00	2.710	1,811	92	2.223	01/01/2025
3138L8CE2	40225	Federal National Mtg Assn		02/05/2020	3,500,000.00	3,482,255.00	3,577,656.25	2.960	1,731	31	2.482	11/01/2024
3136AL7K1	40272	Federal National Mtg Assn		05/27/2020	2,350,787.39	2,329,418.73	2,544,492.27	2.967	1,763	175	1.008	03/25/2025
3136AY6S7	40327	Federal National Mtg Assn		12/22/2020	339,152.01	337,948.02	364,479.88	2.624	1,434	55	0.543	11/25/2024
3136AR5S3	40579	Federal National Mtg Assn		09/12/2022	4,934,596.97	4,805,557.26	4,707,142.89	2.469	1,321	571	3.844	04/25/2026
3138L8UV4	40618	Federal National Mtg Assn		11/18/2022	11,837,267.29	11,739,373.09	11,404,467.20	2.920	775	92	4.716	01/01/2025
3140HSZG9	40667	Federal National Mtg Assn		05/09/2023	3,834,750.24	3,781,600.60	3,771,386.98	3.440	1,027	516	4.440	03/01/2026
3140LKUP6	40685	Federal National Mtg Assn		07/03/2023	25,341,936.00	25,542,897.55	25,098,415.83	4.650	1,825	1,369	4.914	07/01/2028
3140LKYV9	40694	Federal National Mtg Assn		07/25/2023	7,896,000.00	7,995,094.80	7,841,098.13	4.790	1,773	1,339	5.001	06/01/2028
3140LKLH4	40698	Federal National Mtg Assn		08/18/2023	12,175,000.00	12,364,077.75	11,997,130.86	4.920	1,749	1,339	5.374	06/01/2028
Subtotal and Average			255,011,673.07		257,458,611.01	257,846,457.14	256,330,841.28		1,662	1,055	4.051	
Total and Average			2,553,515,034.35		2,561,022,200.97	2,537,061,093.31	2,539,840,720.16		1,307	646	3.502	

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	
		Average Balance	0.00	Accrued Interest at Purchase		159,256.28	159,256.28		0	0	
				Subtotal		159,256.28	159,256.28				
		Total Cash and Investments	2,553,515,034.35		2,561,022,200.97	2,537,220,349.59	2,539,999,976.44		1,307	646	3.502

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SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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

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

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City of San Jose
Transaction Activity Report
July 1, 2024 - September 30, 2024
Sorted by Fund - Transaction Type
All Funds

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40777	003	023135BC9	AMZN 3.15% MAT	Purchase	07/01/2024	08/22/2027		25,010,115.00			-25,010,115.00
40566	003	CAMP	CAMP 1.27%	Purchase	07/01/2024			221,620,324.53			-221,620,324.53
32936	003	CITY	STPOOL 0.24%	Purchase	07/01/2024			23,128,887.95			-23,128,887.95
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/01/2024			5,529,425.69			-5,529,425.69
40778	003	931142EN9	WALMART INC, SR	Purchase	07/09/2024	07/08/2029		9,459,902.78			-9,459,902.78
40779	003	713448FX1	PEPSICO INC, SR NTPurchase	Purchase	07/17/2024	07/17/2029		5,990,700.00			-5,990,700.00
40780	003	3137HDV56	FREMF 2024-K524,	Purchase	07/25/2024	05/25/2029		7,065,013.67			-7,065,013.67
40781	003	91282CHV6	USTR 5.0% MAT	Purchase	07/25/2024	08/31/2025		30,667,153.53			-30,667,153.53
40782	003	91282CFK2	USTR 3.5% MAT	Purchase	07/30/2024	09/15/2025		24,994,692.59			-24,994,692.59
40783	003	91282CFE6	UNITED STATES	Purchase	08/09/2024	08/15/2025		20,039,697.80			-20,039,697.80
40784	003	57636QBA1	MASTERCARD	Purchase	09/05/2024	01/15/2028		4,997,250.00			-4,997,250.00
40785	003	3137HFNZ4	FHLMC 4.508% MAT	Purchase	09/12/2024	07/25/2029		5,106,787.22			-5,106,787.22
40786	003	35802FAA0	FHLMC 4.08% MAT	Purchase	09/19/2024	06/25/2029		3,523,761.50			-3,523,761.50
40787	003	80168AGX9	SCVWTR 3.88% MAT	Purchase	09/24/2024	06/01/2026		10,000,000.00			-10,000,000.00
40788	003	91282CLH2	UNITED STATES	Purchase	09/25/2024	08/31/2026		25,159,471.04			-25,159,471.04
32936	003	CITY	STPOOL 0.24%	Purchase	07/15/2024			268,084.10			-268,084.10
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/15/2024			62,388.35			-62,388.35
40566	003	CAMP	CAMP 1.27%	Purchase	07/01/2024			547,464.41			-547,464.41
40566	003	CAMP	CAMP 1.27%	Purchase	07/02/2024			15,707,000.00			-15,707,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	07/03/2024			6,008,000.00			-6,008,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	07/08/2024			11,774,000.00			-11,774,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	07/10/2024			3,383,000.00			-3,383,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	07/12/2024			1,605,000.00			-1,605,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	07/15/2024			2,921,000.00			-2,921,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	07/16/2024			4,013,000.00			-4,013,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	07/18/2024			4,744,000.00			-4,744,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	07/19/2024			38,122,000.00			-38,122,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	07/22/2024			2,929,000.00			-2,929,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	07/23/2024			7,219,000.00			-7,219,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	07/24/2024			34,383,000.00			-34,383,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	07/29/2024			3,854,000.00			-3,854,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	07/31/2024			10,152,000.00			-10,152,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	08/01/2024			33,644,000.00			-33,644,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	08/01/2024			489,636.25			-489,636.25
40566	003	CAMP	CAMP 1.27%	Purchase	08/05/2024			4,123,000.00			-4,123,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	08/06/2024			5,370,000.00			-5,370,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	08/07/2024			3,875,000.00			-3,875,000.00

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New	Principal	Interest	Total
								Principal	Paydowns		Cash
40566	003	CAMP	CAMP 1.27%	Purchase	08/08/2024			8,040,000.00			-8,040,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	08/12/2024			1,562,000.00			-1,562,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	08/13/2024			1,719,000.00			-1,719,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	08/15/2024			18,332,000.00			-18,332,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	08/19/2024			2,203,000.00			-2,203,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	08/20/2024			6,529,000.00			-6,529,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	08/21/2024			7,270,000.00			-7,270,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	08/22/2024			27,625,000.00			-27,625,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	08/26/2024			35,958,000.00			-35,958,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	08/27/2024			4,360,000.00			-4,360,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	08/28/2024			9,091,000.00			-9,091,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	08/29/2024			39,738,000.00			-39,738,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	09/03/2024			478,257.94			-478,257.94
40566	003	CAMP	CAMP 1.27%	Purchase	09/03/2024			21,253,000.00			-21,253,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	09/04/2024			11,219,000.00			-11,219,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	09/05/2024			717,000.00			-717,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	09/09/2024			6,910,000.00			-6,910,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	09/10/2024			7,402,000.00			-7,402,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	09/16/2024			64,008,000.00			-64,008,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	09/17/2024			10,772,000.00			-10,772,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	09/19/2024			25,470,000.00			-25,470,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	09/24/2024			21,022,000.00			-21,022,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	09/26/2024			7,507,000.00			-7,507,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	09/30/2024			13,664,000.00			-13,664,000.00
40629	003	917542QV7	UTS 3.539% MAT	Redemption	07/01/2024	07/01/2025	Call		2,139,765.41		2,139,765.41
40676	003	89238JAC9	TAOT 2021-D A3	Redemption	07/15/2024	04/15/2026	Sale		527,559.55		527,559.55
40676	003	89238JAC9	TAOT 2021-D A3	Redemption	08/15/2024	04/15/2026	Sale		573,476.38		573,476.38
40676	003	89238JAC9	TAOT 2021-D A3	Redemption	09/16/2024	04/15/2026	Sale		534,665.07		534,665.07
40710	003	84247PJB8	STNPWR 3.938%	Redemption	08/30/2024	07/01/2026	Call		2,414,575.00		2,414,575.00
40566	003	CAMP	CAMP 1.27%	Redemption	07/01/2024				95,000,000.00		95,000,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	07/01/2024				14,918,000.00		14,918,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	07/05/2024				46,915,000.00		46,915,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	07/09/2024				5,511,000.00		5,511,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	07/11/2024				6,703,000.00		6,703,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	07/17/2024				21,592,000.00		21,592,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	07/25/2024				25,057,000.00		25,057,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	07/26/2024				34,357,000.00		34,357,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	07/30/2024				21,833,000.00		21,833,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	08/02/2024				4,282,000.00		4,282,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	08/09/2024				32,968,000.00		32,968,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	08/14/2024				26,113,000.00		26,113,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	08/16/2024				48,090,000.00		48,090,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	08/23/2024				44,722,000.00		44,722,000.00

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40566	003	CAMP	CAMP 1.27%	Redemption	08/30/2024				39,967,000.00		39,967,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	09/06/2024				17,039,000.00		17,039,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	09/11/2024				260,000.00		260,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	09/12/2024				30,000.00		30,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	09/13/2024				22,504,000.00		22,504,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	09/18/2024				22,292,000.00		22,292,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	09/20/2024				71,502,000.00		71,502,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	09/23/2024				325,000.00		325,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	09/25/2024				20,167,000.00		20,167,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	09/27/2024				6,329,000.00		6,329,000.00
40142	003	3135G0V75	FNMA 1.75% MAT	Redemption	07/02/2024	07/02/2024	Maturity		10,000,000.00		10,000,000.00
40157	003	3130AGWK7	FEDERAL HOME	Redemption	08/15/2024	08/15/2024	Maturity		3,000,000.00		3,000,000.00
40262	003	64990GZW5	NYSHGR 1.438%	Redemption	07/01/2024	07/01/2024	Maturity		2,450,000.00		2,450,000.00
40298	003	574193TQ1	MARYLAND ST,	Redemption	08/01/2024	08/01/2024	Maturity		5,000,000.00		5,000,000.00
40305	003	373385FP3	GAS 0.42% MAT	Redemption	08/01/2024	08/01/2024	Maturity		4,345,000.00		4,345,000.00
40315	003	544351MQ9	LOS ANGELES	Redemption	09/03/2024	09/01/2024	Maturity		3,670,000.00		3,670,000.00
40344	003	459056HV2	IBRD 1.5% MAT	Redemption	08/28/2024	08/28/2024	Maturity		10,000,000.00		10,000,000.00
40498	003	3133ENQC7	FEDERAL FARM CR	Redemption	09/03/2024	09/03/2024	Maturity		150,000.00		150,000.00
40520	003	3130AQZ48	FEDERAL HOME	Redemption	08/28/2024	08/28/2024	Maturity		3,060,000.00		3,060,000.00
40593	003	544351QP7	LOS ANGELES	Redemption	09/03/2024	09/01/2024	Maturity		10,000,000.00		10,000,000.00
40638	003	3134GYDA7	FHLMC 5.02% MAT	Redemption	07/26/2024	07/26/2024	Maturity		15,000,000.00		15,000,000.00
40726	003	89233GG18	TMCC ZERO CPN	Redemption	07/01/2024	07/01/2024	Maturity		50,000,000.00		50,000,000.00
40727	003	9128286Z8	UNITED STATES	Redemption	07/01/2024	06/30/2024	Maturity		50,000,000.00		50,000,000.00
40729	003	47816FG13	JNJ DISC NOTE MAT	Redemption	07/01/2024	07/01/2024	Maturity		25,000,000.00		25,000,000.00
40732	003	91282CCX7	UNITED STATES	Redemption	09/16/2024	09/15/2024	Maturity		30,000,000.00		30,000,000.00
40735	003	91282CCX7	UNITED STATES	Redemption	09/16/2024	09/15/2024	Maturity		25,000,000.00		25,000,000.00
40744	003	912797KL0	UNITED STATES	Redemption	09/19/2024	09/19/2024	Maturity		25,000,000.00		25,000,000.00
40747	003	912797KC0	UNITED STATES	Redemption	08/22/2024	08/22/2024	Maturity		20,000,000.00		20,000,000.00
40748	003	313384E88	FHLB ZERO CPN	Redemption	09/06/2024	09/06/2024	Maturity		40,000,000.00		40,000,000.00
40750	003	313384D89	FHLB ZERO CPN	Redemption	08/29/2024	08/29/2024	Maturity		20,000,000.00		20,000,000.00
40751	003	313384D71	FHLB ZERO CPN	Redemption	08/28/2024	08/28/2024	Maturity		15,000,000.00		15,000,000.00
40752	003	912797KD8	UNITED STATES	Redemption	08/29/2024	08/29/2024	Maturity		15,000,000.00		15,000,000.00
40769	003	313384B40	FHLB DISC NOTE	Redemption	08/09/2024	08/09/2024	Maturity		60,000,000.00		60,000,000.00
40772	003	313396ZG1	FHLMC ZERO CPN	Redemption	07/12/2024	07/12/2024	Maturity		70,000,000.00		70,000,000.00
40774	003	313384ZP7	FHLB ZERO CPN	Redemption	07/19/2024	07/19/2024	Maturity		50,000,000.00		50,000,000.00
40171	003	3140HUNV4	FNMA 2.42% MAT	Redemption	07/25/2024	07/01/2024			4,724,281.15		4,724,281.15
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	07/25/2024	03/25/2025			34,283.40		34,283.40
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	07/25/2024	05/25/2025			5,135.53		5,135.53
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	07/25/2024	11/25/2024			30.45		30.45
40328	003	3137BGK24	FHMS K043 A2 3.062	Redemption	07/25/2024	12/25/2024			7,906.91		7,906.91
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	07/25/2024	11/25/2025			6,095.27		6,095.27
40356	003	3137FQ3W1	FHMS KJ27 A2,	Redemption	07/25/2024	03/25/2025			721,400.67		721,400.67
40579	003	3136AR5S3	FNA 2016-M5 A2	Redemption	07/25/2024	04/25/2026			8,994.85		8,994.85

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40605	003	3137FBTA4	FHLMC 3.064% MAT	Redemption	07/25/2024	08/25/2024			1,577,483.00		1,577,483.00
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	07/25/2024	06/25/2027			4,635.05		4,635.05
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	07/25/2024	06/25/2027			5,959.35		5,959.35
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	07/25/2024	01/01/2025			23,453.83		23,453.83
40647	003	3132XGRH1	FR WN2287 3.69%	Redemption	07/25/2024	11/01/2027			26,817.80		26,817.80
40666	003	3132XGRH1	FR WN2287 3.69%	Redemption	07/25/2024	11/01/2027			13,408.90		13,408.90
40667	003	3140HSZG9	FNMA 3.44% MAT	Redemption	07/25/2024	03/01/2026			5,992.32		5,992.32
40683	003	30312XAE7	FRESB 2019-SB69,	Redemption	07/25/2024	10/25/2024			5,896.33		5,896.33
40697	003	30333AAA0	FRESB 2023-SB108	Redemption	07/25/2024	06/25/2028			4,483.26		4,483.26
40699	003	30333MAA4	FRESB 2023-SB109	Redemption	07/25/2024	08/25/2028			1,142.50		1,142.50
40755	003	30336BAA5	FRESB 2024-SB113	Redemption	07/25/2024	12/25/2028			572.80		572.80
40771	003	30337MAA0	FHLMC 4.99% MAT	Redemption	07/25/2024	03/25/2029			1,209.81		1,209.81
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	08/25/2024	03/25/2025			3,946.12		3,946.12
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	08/25/2024	05/25/2025			4,875.59		4,875.59
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	08/25/2024	11/25/2024			558,985.35		558,985.35
40328	003	3137BGK24	FHMS K043 A2 3.062	Redemption	08/25/2024	12/25/2024			60,507.32		60,507.32
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	08/25/2024	11/25/2025			5,775.88		5,775.88
40356	003	3137FQ3W1	FHMS KJ27 A2,	Redemption	08/25/2024	03/25/2025			282,826.27		282,826.27
40579	003	3136AR5S3	FNA 2016-M5 A2	Redemption	08/25/2024	04/25/2026			8,523.96		8,523.96
40605	003	3137FBTA4	FHLMC 3.064% MAT	Redemption	08/25/2024	08/25/2024			4,550,316.00		4,550,316.00
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	08/25/2024	06/25/2027			4,355.44		4,355.44
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	08/25/2024	06/25/2027			5,599.85		5,599.85
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	08/25/2024	01/01/2025			22,329.69		22,329.69
40647	003	3132XGRH1	FR WN2287 3.69%	Redemption	08/25/2024	11/01/2027			24,422.80		24,422.80
40666	003	3132XGRH1	FR WN2287 3.69%	Redemption	08/25/2024	11/01/2027			12,211.40		12,211.40
40667	003	3140HSZG9	FNMA 3.44% MAT	Redemption	08/25/2024	03/01/2026			5,554.40		5,554.40
40683	003	30312XAE7	FRESB 2019-SB69,	Redemption	08/25/2024	10/25/2024			2,241,589.17		2,241,589.17
40697	003	30333AAA0	FRESB 2023-SB108	Redemption	08/25/2024	06/25/2028			3,930.56		3,930.56
40699	003	30333MAA4	FRESB 2023-SB109	Redemption	08/25/2024	08/25/2028			1,478.84		1,478.84
40755	003	30336BAA5	FRESB 2024-SB113	Redemption	08/25/2024	12/25/2028			472.87		472.87
40771	003	30337MAA0	FHLMC 4.99% MAT	Redemption	08/25/2024	03/25/2029			71,685.05		71,685.05
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	09/25/2024	03/25/2025			3,959.28		3,959.28
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	09/25/2024	05/25/2025			4,889.33		4,889.33
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	09/25/2024	11/25/2024			939,255.15		939,255.15
40328	003	3137BGK24	FHMS K043 A2 3.062	Redemption	09/25/2024	12/25/2024			306,562.91		306,562.91
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	09/25/2024	11/25/2025			5,793.82		5,793.82
40356	003	3137FQ3W1	FHMS KJ27 A2,	Redemption	09/25/2024	03/25/2025			203,822.04		203,822.04
40579	003	3136AR5S3	FNA 2016-M5 A2	Redemption	09/25/2024	04/25/2026			8,553.90		8,553.90
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	09/25/2024	06/25/2027			4,369.39		4,369.39
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	09/25/2024	06/25/2027			5,617.79		5,617.79
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	09/25/2024	01/01/2025			22,399.38		22,399.38
40647	003	3132XGRH1	FR WN2287 3.69%	Redemption	09/25/2024	11/01/2027			24,518.40		24,518.40
40666	003	3132XGRH1	FR WN2287 3.69%	Redemption	09/25/2024	11/01/2027			12,259.20		12,259.20

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40667	003	3140HSZG9	FNMA 3.44% MAT	Redemption	09/25/2024	03/01/2026			5,575.00		5,575.00
40683	003	30312XAE7	FRESB 2019-SB69,	Redemption	09/25/2024	10/25/2024			1,725,220.25		1,725,220.25
40697	003	30333AAA0	FRESB 2023-SB108	Redemption	09/25/2024	06/25/2028			3,948.52		3,948.52
40699	003	30333MAA4	FRESB 2023-SB109	Redemption	09/25/2024	08/25/2028			1,608.82		1,608.82
40755	003	30336BAA5	FRESB 2024-SB113	Redemption	09/25/2024	12/25/2028			475.44		475.44
40771	003	30337MAA0	FHLMC 4.99% MAT	Redemption	09/25/2024	03/25/2029			910.87		910.87
40142	003	3135G0V75	FNMA 1.75% MAT	Interest	07/02/2024	07/02/2024				87,500.00	87,500.00
40157	003	3130AGWK7	FEDERAL HOME	Interest	08/15/2024	08/15/2024				22,500.00	22,500.00
40256	003	76913CAZ2	RIVERSIDE CNTY	Interest	08/15/2024	02/15/2025				53,340.00	53,340.00
40262	003	64990GZW5	NYSHGR 1.438%	Interest	07/01/2024	07/01/2024				17,615.50	17,615.50
40265	003	3134GVSN9	FEDERAL HOME LN	Interest	07/01/2024	04/01/2025				35,000.00	35,000.00
40281	003	3136G4WU3	FNMA 0.85% MAT	Interest	07/16/2024	06/23/2025				127,500.00	127,500.00
40297	003	574193TR9	MARYLAND ST,	Interest	08/01/2024	08/01/2025				16,500.00	16,500.00
40298	003	574193TQ1	MARYLAND ST,	Interest	08/01/2024	08/01/2024				12,750.00	12,750.00
40299	003	31422BJ27	FEDERAL AGRIC	Interest	07/15/2024	07/14/2025				6,250.00	6,250.00
40304	003	373385FQ1	GEORGIA ST,	Interest	08/01/2024	08/01/2025				37,999.00	37,999.00
40305	003	373385FP3	GAS 0.42% MAT	Interest	08/01/2024	08/01/2024				9,124.50	9,124.50
40309	003	3137EAEX3	FEDERAL HOME LN	Interest	09/23/2024	09/23/2025				9,375.00	9,375.00
40315	003	544351MQ9	LOS ANGELES	Interest	09/03/2024	09/01/2024				60,922.00	60,922.00
40329	003	3135G05X7	FEDERAL NATL MTG	Interest	08/26/2024	08/25/2025				18,750.00	18,750.00
40331	003	3135G06R9	FNMA 0.55% MAT	Interest	07/29/2024	01/28/2026				41,250.00	41,250.00
40334	003	31422B6K1	FEDERAL AGRIC	Interest	07/15/2024	01/15/2026				24,000.00	24,000.00
40335	003	459058JA2	IBRD 0.75% MAT	Interest	09/11/2024	03/11/2025				75,000.00	75,000.00
40337	003	31422B6K1	FEDERAL AGRIC	Interest	07/15/2024	01/15/2026				24,000.00	24,000.00
40340	003	3130AKPW0	FEDERAL HOME	Interest	07/29/2024	01/28/2026				30,000.00	30,000.00
40341	003	459058JE4	IBRD 0.375% MAT	Interest	07/29/2024	07/28/2025				18,800.00	18,800.00
40344	003	459056HV2	IBRD 1.5% MAT	Interest	08/28/2024	08/28/2024				75,000.00	75,000.00
40347	003	45950VPL4	IFC 0.45% MAT	Interest	08/05/2024	02/05/2026				22,500.00	22,500.00
40350	003	3130AKXX9	FEDERAL HOME	Interest	08/26/2024	02/25/2026				25,000.00	25,000.00
40353	003	3130AKXX9	FEDERAL HOME	Interest	08/26/2024	02/25/2026				25,000.00	25,000.00
40354	003	45905U5Y6	IBRD 0.6% MAT	Interest	08/19/2024	02/18/2026				15,000.00	15,000.00
40355	003	45905U5Y6	IBRD 0.6% MAT	Interest	08/19/2024	02/18/2026				15,000.00	15,000.00
40357	003	45818WCZ7	IADB 0.65% MAT	Interest	08/20/2024	02/20/2026				32,500.00	32,500.00
40358	003	3133EMSU7	FEDERAL FARM CR	Interest	09/09/2024	03/09/2026				40,000.00	40,000.00
40359	003	459058JA2	IBRD 0.75% MAT	Interest	09/11/2024	03/11/2025				37,500.00	37,500.00
40461	003	3130AQG49	FEDERAL HOME	Interest	07/18/2024	10/18/2024				12,425.00	12,425.00
40463	003	037833DF4	APPLE INC, SR GLBL	Interest	07/15/2024	01/13/2025				207,817.50	207,817.50
40467	003	3130AQCN1	FEDERAL HOME	Interest	09/17/2024	01/17/2025				21,875.00	21,875.00
40470	003	3130ALHH0	FEDERAL HOME	Interest	09/05/2024	03/05/2026				120,000.00	120,000.00
40472	003	3130AQQQ9	FEDERAL HOME	Interest	07/29/2024	01/28/2025				118,750.00	118,750.00
40473	003	3130AQN58	FHLB 0.7% MAT	Interest	07/29/2024	01/27/2025				122,500.00	122,500.00
40475	003	3130AQM03	FEDERAL HOME	Interest	07/29/2024	10/28/2025				33,750.00	33,750.00
40477	003	3130AQQQ9	FEDERAL HOME	Interest	07/29/2024	01/28/2025				118,750.00	118,750.00

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40478	003	3130AQMU4	FEDERAL HOME	Interest	07/29/2024	10/28/2024				78,125.00	78,125.00
40479	003	3133ENMH0	FFCB 1.6% MAT	Interest	07/29/2024	01/27/2026				82,800.00	82,800.00
40486	003	3133ENPB0	FEDERAL FARM CR	Interest	08/16/2024	02/16/2027				165,135.00	165,135.00
40495	003	3130ARAY7	FEDERAL HOME	Interest	09/24/2024	03/24/2025				11,875.00	11,875.00
40498	003	3133ENQC7	FEDERAL FARM CR	Interest	09/03/2024	09/03/2024				1,455.00	1,455.00
40499	003	3130AQT78	FEDERAL HOME	Interest	08/28/2024	02/28/2025				20,650.00	20,650.00
40503	003	3136G4H55	FEDERAL NATL MTG	Interest	08/05/2024	08/05/2025				6,462.50	6,462.50
40504	003	3136G4R62	FEDERAL NATL MTG	Interest	08/28/2024	08/28/2025				5,359.38	5,359.38
40506	003	3134GWUG9	FHLMC 0.57% MAT	Interest	09/24/2024	09/24/2025				4,275.00	4,275.00
40507	003	3134GWVN3	FEDERAL HOME LN	Interest	09/30/2024	09/30/2025				52,470.00	52,470.00
40508	003	3130ANWN6	FEDERAL HOME	Interest	09/30/2024	06/30/2025				2,887.50	2,887.50
40516	003	3130AQJM6	FEDERAL HOME	Interest	07/29/2024	01/28/2025				8,750.00	8,750.00
40518	003	3130AQGT4	FEDERAL HOME	Interest	07/15/2024	01/13/2025				126,830.00	126,830.00
40519	003	3130AQMRI	FEDERAL HOME	Interest	07/29/2024	01/27/2025				146,187.50	146,187.50
40520	003	3130AQZ48	FEDERAL HOME	Interest	08/28/2024	08/28/2024				30,600.00	30,600.00
40522	003	3133EMSC7	FEDERAL FARM CR	Interest	09/03/2024	03/03/2025				8,400.00	8,400.00
40557	003	594918BB9	MICROSOFT CORP,	Interest	08/12/2024	02/12/2025				153,022.50	153,022.50
40564	003	594918BB9	MICROSOFT CORP,	Interest	08/12/2024	02/12/2025				97,875.00	97,875.00
40569	003	48133DP95	JPM 4.57% MAT	Interest	07/29/2024	07/28/2027				228,500.00	228,500.00
40570	003	48133DQ45	JPM 4.1% MAT	Interest	07/29/2024	07/28/2025				205,000.00	205,000.00
40571	003	48133DQ52	JPM 4.25% MAT	Interest	07/29/2024	07/28/2026				212,500.00	212,500.00
40574	003	478160BY9	JOHNSON &	Interest	09/03/2024	03/01/2026				170,826.25	170,826.25
40575	003	478160BY9	JOHNSON &	Interest	09/03/2024	03/01/2026				51,621.50	51,621.50
40578	003	9128283Z1	UNITED STATES	Interest	09/03/2024	02/28/2025				412,500.00	412,500.00
40580	003	194162AN3	CL 3.1% MAT	Interest	08/15/2024	08/15/2027				127,131.00	127,131.00
40586	003	9128284Z0	UNITED STATES	Interest	09/03/2024	08/31/2025				137,500.00	137,500.00
40589	003	544351QQ5	LOS ANGELES	Interest	09/03/2024	09/01/2025				236,875.00	236,875.00
40593	003	544351QP7	LOS ANGELES	Interest	09/03/2024	09/01/2024				250,000.00	250,000.00
40594	003	91412GU94	UNIVERSITY CALIF	Interest	07/01/2024	07/01/2025				58,503.29	58,503.29
40596	003	649902T45	NEW YORK ST	Interest	09/16/2024	09/15/2027				198,251.75	198,251.75
40598	003	88579YAV3	3M CO, FR	Interest	09/19/2024	09/19/2026				80,437.50	80,437.50
40599	003	039483BL5	ADM 2.5% MAT	Interest	08/12/2024	08/11/2026				122,250.00	122,250.00
40601	003	039483BL5	ADM 2.5% MAT	Interest	08/12/2024	08/11/2026				115,187.50	115,187.50
40603	003	931142EW9	WALMART INC, SR	Interest	09/09/2024	09/09/2025				58,500.00	58,500.00
40606	003	6500354W5	NEW YORK ST	Interest	09/16/2024	03/15/2026				72,355.25	72,355.25
40608	003	931142ER0	WALMART INC, NT	Interest	09/17/2024	09/17/2026				52,500.00	52,500.00
40611	003	31315PF38	FARMER MAC FLT	Interest	08/06/2024	02/06/2025				37,247.22	37,247.22
40612	003	31315P6T1	FARMER MAC FLT	Interest	07/22/2024	04/22/2025				44,210.83	44,210.83
40617	003	06406HDA4	BK 3.% MAT	Interest	08/26/2024	02/24/2025				150,000.00	150,000.00
40619	003	91412GU94	UNIVERSITY CALIF	Interest	07/01/2024	07/01/2025				71,750.78	71,750.78
40624	003	594918BY9	MICROSOFT CORP,	Interest	08/06/2024	02/06/2027				139,194.00	139,194.00
40628	003	14913R3A3	CATERPILLAR FINL	Interest	08/12/2024	08/12/2027				133,722.00	133,722.00
40629	003	917542QV7	UTS 3.539% MAT	Interest	07/01/2024	07/01/2025				66,596.50	66,596.50

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40630	003	06406FAE3	BK 2.45% MAT	Interest	08/19/2024	08/17/2026				54,892.25	54,892.25
40634	003	24422EWK1	DEERE JOHN	Interest	09/16/2024	09/15/2027				103,750.00	103,750.00
40637	003	24422EWPO	DEERE JOHN	Interest	07/09/2024	01/09/2026				240,000.00	240,000.00
40638	003	3134GYDA7	FHLMC 5.02% MAT	Interest	07/26/2024	07/26/2024				376,500.00	376,500.00
40640	003	69371RR65	PACCAR FINANCIAL	Interest	08/05/2024	02/04/2027				100,000.00	100,000.00
40643	003	3134GXR63	FEDERAL HOME LN	Interest	08/28/2024	08/28/2025				202,500.00	202,500.00
40648	003	419792G34	HAWAII ST,	Interest	08/01/2024	08/01/2027				191,875.00	191,875.00
40649	003	13063DC48	CALIFORNIA ST,	Interest	08/01/2024	02/01/2028				102,000.00	102,000.00
40651	003	91412GU94	UNIVERSITY CALIF	Interest	07/01/2024	07/01/2025				30,936.30	30,936.30
40652	003	574193GK8	MARYLAND ST, GO	Interest	08/01/2024	08/01/2027				42,000.00	42,000.00
40655	003	13063D3N6	CALIFORNIA ST,	Interest	09/03/2024	03/01/2027				169,610.00	169,610.00
40656	003	574193WE4	MARYLAND ST,	Interest	09/16/2024	03/15/2026				327,200.00	327,200.00
40660	003	931142ER0	WALMART INC, NT	Interest	09/17/2024	09/17/2026				99,093.75	99,093.75
40662	003	459058JT1	IBRD 0.85 02/10/2027	Interest	08/12/2024	02/10/2027				21,250.00	21,250.00
40664	003	459058JT1	IBRD 0.85 02/10/2027	Interest	08/12/2024	02/10/2027				42,500.00	42,500.00
40668	003	91412GU94	UNIVERSITY CALIF	Interest	07/01/2024	07/01/2025				211,576.73	211,576.73
40669	003	64990FY57	NEW YORK ST	Interest	09/16/2024	03/15/2028				30,590.00	30,590.00
40670	003	448980AD4	HALST 2023-B A3	Interest	07/15/2024	06/15/2026				60,083.34	60,083.34
40670	003	448980AD4	HALST 2023-B A3	Interest	08/15/2024	06/15/2026				60,083.34	60,083.34
40670	003	448980AD4	HALST 2023-B A3	Interest	09/16/2024	06/15/2026				60,083.34	60,083.34
40671	003	891941AD8	TAOT 2023-B A3	Interest	07/15/2024	02/15/2028				39,250.00	39,250.00
40671	003	891941AD8	TAOT 2023-B A3	Interest	08/15/2024	02/15/2028				39,250.00	39,250.00
40671	003	891941AD8	TAOT 2023-B A3	Interest	09/16/2024	02/15/2028				39,250.00	39,250.00
40674	003	437927AC0	HAROT 2023-2 A3	Interest	07/15/2024	11/15/2027				41,083.33	41,083.33
40674	003	437927AC0	HAROT 2023-2 A3	Interest	08/15/2024	11/15/2027				41,083.33	41,083.33
40674	003	437927AC0	HAROT 2023-2 A3	Interest	09/16/2024	11/15/2027				41,083.33	41,083.33
40676	003	89238JAC9	TAOT 2021-D A3	Interest	07/15/2024	04/15/2026				3,279.68	3,279.68
40676	003	89238JAC9	TAOT 2021-D A3	Interest	08/15/2024	04/15/2026				2,953.12	2,953.12
40676	003	89238JAC9	TAOT 2021-D A3	Interest	09/16/2024	04/15/2026				2,598.14	2,598.14
40678	003	574193WF1	MARYLAND ST,	Interest	09/16/2024	03/15/2027				84,645.00	84,645.00
40679	003	3130ARCZ2	FEDERAL HOME	Interest	09/24/2024	09/24/2025				91,800.00	91,800.00
40681	003	419792G34	HAWAII ST,	Interest	08/01/2024	08/01/2027				19,417.75	19,417.75
40682	003	64990FS96	NEW YORK ST	Interest	08/15/2024	02/15/2028				93,991.38	93,991.38
40684	003	419792F92	HAWAII ST,	Interest	08/01/2024	08/01/2025				41,190.88	41,190.88
40693	003	45818WEK8	IADB 4.375% MAT	Interest	08/27/2024	02/24/2028				206,062.50	206,062.50
40710	003	84247PJB8	STNPWR 3.938%	Interest	07/01/2024	07/01/2026				49,225.00	49,225.00
40710	003	84247PJB8	STNPWR 3.938%	Interest	08/30/2024	07/01/2026				16,134.75	16,134.75
40713	003	02079KAC1	GOOG 1.998% MAT	Interest	08/15/2024	08/15/2026				149,850.00	149,850.00
40720	003	3133EMSW3	FEDERAL FARM CR	Interest	09/10/2024	03/10/2028				35,000.00	35,000.00
40727	003	9128286Z8	UNITED STATES	Interest	07/01/2024	06/30/2024				437,500.00	437,500.00
40730	003	037833EH9	APPLE INC, SR GLBL	Interest	08/05/2024	08/05/2028				49,763.00	49,763.00
40731	003	438516CL8	HONEYWELL INTL	Interest	07/16/2024	01/15/2029				743,750.00	743,750.00
40732	003	91282CCX7	UNITED STATES	Interest	09/16/2024	09/15/2024				56,250.00	56,250.00

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40735	003	91282CCX7	UNITED STATES	Interest	09/16/2024	09/15/2024				46,875.00	46,875.00
40736	003	373384TP1	GAS 4.15% MAT	Interest	07/01/2024	07/01/2025				31,125.00	31,125.00
40753	003	24422EXH7	JOHN DEERE	Interest	07/16/2024	01/16/2029				235,000.00	235,000.00
40759	003	64990FD76	NEW YORK ST	Interest	09/16/2024	03/15/2028				70,313.30	70,313.30
40762	003	09290DAA9	BLKRK 4.7% MAT	Interest	09/17/2024	03/14/2029				329,000.00	329,000.00
40777	003	023135BC9	AMZN 3.15% MAT	Interest	08/22/2024	08/22/2027				409,500.00	409,500.00
40781	003	91282CHV6	USTR 5.% MAT	Interest	09/03/2024	08/31/2025				750,000.00	750,000.00
40782	003	91282CFK2	USTR 3.5% MAT	Interest	09/16/2024	09/15/2025				437,500.00	437,500.00
40783	003	91282CFE6	UNITED STATES	Interest	08/15/2024	08/15/2025				312,500.00	312,500.00
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	07/25/2024	07/01/2024				9,527.30	9,527.30
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	07/25/2024	02/01/2025				15,429.44	15,429.44
40203	003	3140HWYW6	FN BL5224 2.240	Interest	07/25/2024	01/01/2025				13,906.67	13,906.67
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	07/25/2024	01/01/2025				2,258.33	2,258.33
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	07/25/2024	11/01/2024				8,633.33	8,633.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	07/25/2024	05/25/2025				23,083.33	23,083.33
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	07/25/2024	03/25/2025				5,711.68	5,711.68
40295	003	30315EAAA	FRESB 2020-SB76	Interest	07/25/2024	05/25/2025				2,125.88	2,125.88
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	07/25/2024	11/25/2024				3,818.18	3,818.18
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	07/25/2024	12/25/2024				11,200.90	11,200.90
40342	003	30318CAA5	FRESB 2021-SB82	Interest	07/25/2024	11/25/2025				2,045.02	2,045.02
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	07/25/2024	03/25/2025				7,797.01	7,797.01
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	07/25/2024	04/25/2026				10,206.58	10,206.58
40605	003	3137FBTA4	FHLMC 3.064% MAT	Interest	07/25/2024	08/25/2024				15,646.31	15,646.31
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	07/25/2024	06/25/2027				5,563.45	5,563.45
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	07/25/2024	06/25/2027				7,153.00	7,153.00
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	07/25/2024	01/01/2025				28,969.93	28,969.93
40635	003	3137BJQ71	FHMS KPLB A	Interest	07/25/2024	05/25/2025				16,391.47	16,391.47
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	07/25/2024	11/01/2027				60,954.18	60,954.18
40665	003	3137FBAJ5	FHLMC 3.281% MAT	Interest	07/25/2024	08/25/2027				13,137.67	13,137.67
40666	003	3132XGRH1	FR WN2287 3.69%	Interest	07/25/2024	11/01/2027				30,477.09	30,477.09
40667	003	3140HSZG9	FNMA 3.44% MAT	Interest	07/25/2024	03/01/2026				11,042.03	11,042.03
40672	003	3132XFLR7	FHLMC 4.25% MAT	Interest	07/25/2024	01/01/2028				23,729.17	23,729.17
40683	003	30312XAE7	FRESB 2019-SB69,	Interest	07/25/2024	10/25/2024				7,673.43	7,673.43
40685	003	3140LKUP6	FN BS8689 4.65%	Interest	07/25/2024	07/01/2028				98,200.00	98,200.00
40694	003	3140LKYV9	FN BS8823 4.79%	Interest	07/25/2024	06/01/2028				31,518.20	31,518.20
40697	003	30333AAA0	FRESB 2023-SB108	Interest	07/25/2024	06/25/2028				28,260.58	28,260.58
40698	003	3140LKLH4	FN BS8427 4.92%	Interest	07/25/2024	06/01/2028				49,917.50	49,917.50
40699	003	30333MAA4	FRESB 2023-SB109	Interest	07/25/2024	08/25/2028				36,558.49	36,558.49
40738	003	3132XGY42	FR WN2530 Mtge	Interest	07/25/2024	12/01/2028				8,691.63	8,691.63
40746	003	3132XGZK5	FR WN2545 MTGE	Interest	07/25/2024	12/01/2028				55,176.83	55,176.83
40755	003	30336BAA5	FRESB 2024-SB113	Interest	07/25/2024	12/25/2028				71,112.34	71,112.34
40768	003	3137HDJJ0	FHMS K522 A2 Mtge	Interest	07/25/2024	05/25/2029				60,037.50	60,037.50
40768	003	3137HDJJ0	FHMS K522 A2 Mtge	Interest	07/25/2024	05/25/2029				-24,015.00	-24,015.00

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40771	003	30337MAA0	FHLMC 4.99% MAT	Interest	07/25/2024	03/25/2029				-32,435.00	-32,435.00
40771	003	30337MAA0	FHLMC 4.99% MAT	Interest	07/25/2024	03/25/2029				37,425.00	37,425.00
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	08/25/2024	02/01/2025				15,943.76	15,943.76
40203	003	3140HWYW6	FN BL5224 2.240	Interest	08/25/2024	01/01/2025				14,370.22	14,370.22
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	08/25/2024	01/01/2025				2,333.61	2,333.61
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	08/25/2024	11/01/2024				8,921.11	8,921.11
40266	003	3137BJQ71	FHMS KPLB A	Interest	08/25/2024	05/25/2025				23,083.33	23,083.33
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	08/25/2024	03/25/2025				5,813.61	5,813.61
40295	003	30315EAA4	FRESB 2020-SB76	Interest	08/25/2024	05/25/2025				2,122.33	2,122.33
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	08/25/2024	11/25/2024				3,945.39	3,945.39
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	08/25/2024	12/25/2024				11,180.73	11,180.73
40342	003	30318CAA5	FRESB 2021-SB82	Interest	08/25/2024	11/25/2025				2,041.62	2,041.62
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	08/25/2024	03/25/2025				6,241.18	6,241.18
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	08/25/2024	04/25/2026				10,188.07	10,188.07
40605	003	3137FBTA4	FHLMC 3.064% MAT	Interest	08/25/2024	08/25/2024				11,618.47	11,618.47
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	08/25/2024	06/25/2027				5,555.41	5,555.41
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	08/25/2024	06/25/2027				7,142.67	7,142.67
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	08/25/2024	01/01/2025				29,876.62	29,876.62
40635	003	3137BJQ71	FHMS KPLB A	Interest	08/25/2024	05/25/2025				16,391.47	16,391.47
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	08/25/2024	11/01/2027				62,900.76	62,900.76
40665	003	3137FBAJ5	FHLMC 3.281% MAT	Interest	08/25/2024	08/25/2027				13,137.67	13,137.67
40666	003	3132XGRH1	FR WN2287 3.69%	Interest	08/25/2024	11/01/2027				31,450.38	31,450.38
40667	003	3140HSZG9	FNMA 3.44% MAT	Interest	08/25/2024	03/01/2026				11,392.35	11,392.35
40672	003	3132XFLR7	FHLMC 4.25% MAT	Interest	08/25/2024	01/01/2028				24,520.14	24,520.14
40683	003	30312XAE7	FRESB 2019-SB69,	Interest	08/25/2024	10/25/2024				7,662.37	7,662.37
40685	003	3140LKUP6	FN BS8689 4.65%	Interest	08/25/2024	07/01/2028				101,473.34	101,473.34
40694	003	3140LKYV9	FN BS8823 4.79%	Interest	08/25/2024	06/01/2028				32,568.81	32,568.81
40697	003	30333AAA0	FRESB 2023-SB108	Interest	08/25/2024	06/25/2028				28,244.71	28,244.71
40698	003	3140LKLH4	FN BS8427 4.92%	Interest	08/25/2024	06/01/2028				51,581.42	51,581.42
40699	003	30333MAA4	FRESB 2023-SB109	Interest	08/25/2024	08/25/2028				36,554.31	36,554.31
40738	003	3132XGY42	FR WN2530 Mtge	Interest	08/25/2024	12/01/2028				8,981.35	8,981.35
40746	003	3132XGZK5	FR WN2545 MTGE	Interest	08/25/2024	12/01/2028				57,016.06	57,016.06
40755	003	30336BAA5	FRESB 2024-SB113	Interest	08/25/2024	12/25/2028				71,109.95	71,109.95
40768	003	3137HDJJ0	FHMS K522 A2 Mtge	Interest	08/25/2024	05/25/2029				60,037.50	60,037.50
40771	003	30337MAA0	FHLMC 4.99% MAT	Interest	08/25/2024	03/25/2029				37,419.97	37,419.97
40780	003	3137HDV56	FREMF 2024-K524,	Interest	08/25/2024	05/25/2029				27,533.33	27,533.33
40780	003	3137HDV56	FREMF 2024-K524,	Interest	08/25/2024	05/25/2029				-22,026.67	-22,026.67
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	09/25/2024	02/01/2025				15,943.76	15,943.76
40203	003	3140HWYW6	FN BL5224 2.240	Interest	09/25/2024	01/01/2025				14,370.22	14,370.22
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	09/25/2024	01/01/2025				2,333.61	2,333.61
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	09/25/2024	11/01/2024				8,921.11	8,921.11
40266	003	3137BJQ71	FHMS KPLB A	Interest	09/25/2024	05/25/2025				23,083.33	23,083.33
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	09/25/2024	03/25/2025				5,803.76	5,803.76

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40295	003	30315EAA4	FRESB 2020-SB76	Interest	09/25/2024	05/25/2025				2,118.96	2,118.96
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	09/25/2024	11/25/2024				2,785.31	2,785.31
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	09/25/2024	12/25/2024				11,026.33	11,026.33
40342	003	30318CAA5	FRESB 2021-SB82	Interest	09/25/2024	11/25/2025				2,038.39	2,038.39
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	09/25/2024	03/25/2025				5,631.22	5,631.22
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	09/25/2024	04/25/2026				10,170.53	10,170.53
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	09/25/2024	06/25/2027				5,547.86	5,547.86
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	09/25/2024	06/25/2027				7,132.97	7,132.97
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	09/25/2024	01/01/2025				29,820.47	29,820.47
40635	003	3137BJQ71	FHMS KPLB A	Interest	09/25/2024	05/25/2025				16,391.47	16,391.47
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	09/25/2024	11/01/2027				62,823.16	62,823.16
40665	003	3137FBAJ5	FHLMC 3.281% MAT	Interest	09/25/2024	08/25/2027				13,137.67	13,137.67
40666	003	3132XGRH1	FR WN2287 3.69%	Interest	09/25/2024	11/01/2027				31,411.58	31,411.58
40667	003	3140HSZG9	FNMA 3.44% MAT	Interest	09/25/2024	03/01/2026				11,375.90	11,375.90
40672	003	3132XF7R7	FHLMC 4.25% MAT	Interest	09/25/2024	01/01/2028				24,520.14	24,520.14
40683	003	30312XAE7	FRESB 2019-SB69,	Interest	09/25/2024	10/25/2024				3,459.39	3,459.39
40685	003	3140LKUP6	FN BS8689 4.65%	Interest	09/25/2024	07/01/2028				101,473.34	101,473.34
40694	003	3140LKYV9	FN BS8823 4.79%	Interest	09/25/2024	06/01/2028				32,568.81	32,568.81
40697	003	30333AAA0	FRESB 2023-SB108	Interest	09/25/2024	06/25/2028				28,230.79	28,230.79
40698	003	3140LKLH4	FN BS8427 4.92%	Interest	09/25/2024	06/01/2028				51,581.42	51,581.42
40699	003	30333MAA4	FRESB 2023-SB109	Interest	09/25/2024	08/25/2028				36,548.90	36,548.90
40738	003	3132XGY42	FR WN2530 Mtge	Interest	09/25/2024	12/01/2028				8,981.35	8,981.35
40746	003	3132XGZK5	FR WN2545 MTGE	Interest	09/25/2024	12/01/2028				57,016.06	57,016.06
40755	003	30336BAA5	FRESB 2024-SB113	Interest	09/25/2024	12/25/2028				71,107.96	71,107.96
40768	003	3137HDJJ0	FHMS K522 A2 Mtge	Interest	09/25/2024	05/25/2029				60,037.50	60,037.50
40771	003	30337MAA0	FHLMC 4.99% MAT	Interest	09/25/2024	03/25/2029				37,121.88	37,121.88
40780	003	3137HDV56	FREMF 2024-K524,	Interest	09/25/2024	05/25/2029				27,533.33	27,533.33
40566	003	CAMP	CAMP 1.27%	Interest	07/01/2024					547,464.41	547,464.41
32936	003	CITY	STPOOL 0.24%	Interest	07/15/2024					268,084.10	268,084.10
37042	003	CSJFA	STPOOL 0.22%	Interest	07/15/2024					62,388.35	62,388.35
40566	003	CAMP	CAMP 1.27%	Interest	08/01/2024					489,636.25	489,636.25
40566	003	CAMP	CAMP 1.27%	Interest	09/03/2024					478,257.94	478,257.94
40629	003	917542QV7	UTS 3.539% MAT	Cap G/L	07/01/2024	07/01/2025			33,534.01		33,534.01
40676	003	89238JAC9	TAOT 2021-D A3	Cap G/L	07/15/2024	04/15/2026			24,381.63		24,381.63
40676	003	89238JAC9	TAOT 2021-D A3	Cap G/L	08/15/2024	04/15/2026			26,503.71		26,503.71
40676	003	89238JAC9	TAOT 2021-D A3	Cap G/L	09/16/2024	04/15/2026			24,710.01		24,710.01
40710	003	84247PJB8	STNPWR 3.938%	Cap G/L	08/30/2024	07/01/2026			85,425.00		85,425.00
40727	003	9128286Z8	UNITED STATES	Accr Int	07/01/2024	06/30/2024			45,673.08	-45,673.08	0.00
40731	003	438516CL8	HONEYWELL INTL	Accr Int	07/16/2024	01/15/2029			16,527.78	-16,527.78	0.00
40736	003	373384TP1	GAS 4.15% MAT	Accr Int	07/01/2024	07/01/2025			7,781.25	-7,781.25	0.00
40753	003	24422EXH7	JOHN DEERE	Accr Int	07/16/2024	01/16/2029			122,500.00	-122,500.00	0.00
40759	003	64990FD76	NEW YORK ST	Accr Int	09/15/2024	03/15/2028			18,359.58	-18,359.58	0.00
40762	003	09290DAA9	BLKRK 4.7% MAT	Accr Int	09/17/2024	03/14/2029			111,494.44	-111,494.44	0.00

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40777	003	023135BC9	AMZN 3.15% MAT	Accr Int	08/22/2024	08/22/2027			293,475.00	-293,475.00	0.00
40781	003	91282CHV6	USTR 5.% MAT	Accr Int	09/03/2024	08/31/2025			599,184.78	-599,184.78	0.00
40782	003	91282CFK2	USTR 3.5% MAT	Accr Int	09/16/2024	09/15/2025			325,747.28	-325,747.28	0.00
40783	003	91282CFE6	UNITED STATES	Accr Int	08/15/2024	08/15/2025			302,197.80	-302,197.80	0.00
Totals for General Pool								970,336,014.35	1,216,706,845.9	16,080,807.13	262,451,638.77
Grand Total								970,336,014.35	1,216,706,845.9	16,080,807.13	262,451,638.77

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CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
7/1/24 THROUGH 9/30/24

	BALANCE 6/30/2024	SALES OR MATURITIES	ADDITIONS	BALANCE 9/30/2024
Asset Backed Securities	39,295,775.85	1,635,700.99		37,660,074.86
JPA Pool	221,620,324.53	628,476,000.00	547,712,358.60	140,856,683.13
Commercial Paper/Discount	73,134,847.22	73,134,847.22		0.00
Corporate Medium Term Notes	378,876,767.68	544,447.22	45,457,967.78	423,790,288.24
Federal Agency Securities	1,170,312,771.90	283,628,456.79		886,684,315.11
Mortgage Backed Securities	259,062,561.65	18,380,820.54	15,695,562.39	256,377,303.50
Muni Bonds	364,497,163.56	30,580,397.54	10,000,000.00	343,916,766.02
Negotiable CD's	25,000,000.00			25,000,000.00
State Pool	28,658,313.64		330,472.45	28,988,786.09
Supranationals	210,874,174.97	10,427,200.00		200,446,974.97
UST Bills, Notes & Bonds	190,777,607.63	113,275,593.47	100,861,014.96	178,363,029.12
Total	<u>2,962,110,308.63</u>	<u>1,160,083,463.77</u>	<u>720,057,376.18</u>	<u>2,522,084,221.04</u>

NET PURCHASES/(SALES): (440,026,087.59)

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

JULY THROUGH SEPTMEBER 2024 TURNOVER RATIO: 0.71

AVERAGE DAILY PORTFOLIO BALANCE: 2,642,807,065.02

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**City of San Jose
Purchases Report
Sorted by Dealer - Fund
July 1, 2024 - September 30, 2024**

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

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: CastleOak Securities LP													
023135BC9	40777	003	MTN	AMZN	26,000,000.00	07/01/2024	08/22 - 02/22	24,716,640.00	Received	3.150	08/22/2027	4.862	24,818,764.14
713448FX1	40779	003	MTN	PEP	6,000,000.00	07/17/2024	01/17 - 07/17	5,990,700.00		4.500	07/17/2029	4.535	5,991,082.33
3137HDX56	40780	003	GN4	FHLMC	7,000,000.00	07/25/2024	08/25 - Monthly	7,042,987.00	Received	4.720	05/25/2029	4.546	7,042,987.00
3137HFNZ4	40785	003	GN4	FHLMC	5,000,000.00	09/12/2024	10/25 - Monthly	5,099,900.00	6,887.22	4.508	07/25/2029	3.517	5,099,900.00
			Subtotal		44,000,000.00			42,850,227.00	6,887.22				42,952,733.47
Purchased from: Daiwa Capital Markets America													
91282CLH2	40788	003	TRC	USTR	25,000,000.00	09/25/2024	02/28 - 08/31	25,094,726.56	64,744.48	3.750	08/31/2026	3.544	25,093,920.38
			Subtotal		25,000,000.00			25,094,726.56	64,744.48				25,093,920.38
Purchased from: Piper Sandler & Co.													
35802FAA0	40786	003	GN4	FHLMC	3,500,000.00	09/19/2024	10/25 - Monthly	3,516,621.50	7,140.00	4.080	06/25/2029	3.909	3,516,621.50
			Subtotal		3,500,000.00			3,516,621.50	7,140.00				3,516,621.50
Purchased from: Raymond James & Associates													
931142EN9	40778	003	MTN	WMT	10,000,000.00	07/09/2024	01/08 - 07/08	9,459,000.00	902.78	3.250	07/08/2029	4.470	9,483,659.26
			Subtotal		10,000,000.00			9,459,000.00	902.78				9,483,659.26
Purchased from: UBS Financial Services													
91282CFK2	40782	003	TRC	USTR	25,000,000.00	07/30/2024	09/15 - 03/15	24,668,945.31	Received	3.500	09/15/2025	4.716	24,719,567.75
			Subtotal		25,000,000.00			24,668,945.31	0.00				24,719,567.75
Purchased from: Wells Fargo Bank													
VP6000104	36512	003	LA1	FEDRAT	0.00	07/01/2024	07/01 - Monthly	0.00		5.180		5.180	0.00
			Subtotal		0.00			0.00	0.00				0.00
Purchased from: Wells Fargo Securities													
91282CHV6	40781	003	TRC	USTR	30,000,000.00	07/25/2024	08/31 - 02/28	30,067,968.75	Received	5.000	08/31/2025	4.782	30,056,471.55
91282CFE6	40783	003	TRC	USTR	20,000,000.00	08/09/2024	08/15 - 02/15	19,737,500.00	Received	3.125	08/15/2025	4.459	19,775,000.00
57636QBA1	40784	003	MTN	MA	5,000,000.00	09/05/2024	01/15 - 07/15	4,997,250.00		4.100	01/15/2028	4.119	4,997,309.09
80168AGX9	40787	003	MUN	SCVVTR	10,000,000.00	09/24/2024	12/01 - 06/01	10,000,000.00		3.880	06/01/2026	3.877	10,000,000.00
			Subtotal		65,000,000.00			64,802,718.75	0.00				64,828,780.64
			Total Purchases		172,500,000.00			170,392,239.12	79,674.48				170,595,283.00

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

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SECTION F

INDEPENDENT ACCOUNTANT'S REPORT

This is an Independent Accountant's Report on Applying Agreed-Upon Procedures as of June 30, 2024.

CITY OF SAN JOSE

Independent Accountant's Report on
Applying Agreed-Upon Procedures

As of June 30, 2024

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 June 30, 2024. 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 5, 2024 and Finance Department procedures as of June 30, 2024. 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 Fourth Quarter Investment Report (Investment Report) as of June 30, 2024, 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 June 30, 2024 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 June 30, 2024 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 June 30, 2024 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 June 30, 2024, 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 June 30, 2024, 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 June 30, 2024 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 June 30, 2024, 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 June 30, 2024.

- 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 January 1, 2024 and June 30, 2024 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 January 1, 2024 and June 30, 2024 and determined through inquiry and document inspection whether reconciliations between detailed subsidiary records and general ledger control accounts are prepared by an Accountant or Accounting Technician and reviewed by a Senior Accountant, Supervising Accountant, or Financial Analyst.

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 January 1, 2024 and June 30, 2024 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 5, 2024 and Finance Department procedures as of June 30, 2024. 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
September 30, 2024