



Memorandum

TO: HONORABLE MAYOR
AND CITY COUNCIL

FROM: Maria Öberg

SUBJECT: Third Quarter Investment Report
For the Quarter Ended
March 31, 2026

DATE: April 30, 2026

Approved

Date: June 3, 2026

Transmitted herewith is the City Investment Report for the quarter ended March 31, 2026. 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-7054#docfold_14_4866_6255_7054 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 June 18, 2026, and will be agendized through the PSFSS Committee for review by the full City Council on August 11, 2026.

Summary of portfolio performance and compliance for quarter ended March 31, 2026:

- **Size of total portfolio:** \$2,721,537,480
- **Earned interest yield:** 4.197%
- **Weighted average days to maturity:** 749 days
- **Fiscal year-to-date net interest earnings:** \$80,892,868
- No exceptions to the City's Investment Policy during this quarter

During the quarter, the City's external auditor, Macias, Gini, & O'Connell LLP, evaluated the City's investment program for the six-month period ended December 31, 2025. 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 maria.oberg@sanjoseca.gov.

MARIA ÖBERG
Director of Finance

cc: Jennifer A. Maguire, City Manager
Joe Rois, City Auditor
Susana Alcalá Wood, City Attorney

HONORABLE MAYOR AND CITY COUNCIL

Subject: Investment Report for Quarter Ended March 31, 2026

April 30, 2026

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City of San José

California

**INVESTMENT REPORT FOR THE
QUARTER ENDED
MARCH 31, 2026**



Prepared by

Finance Department
Debt and Treasury Management Division

Maria Öberg
Director of Finance

**Investment Report for
The Quarter Ended
March 31, 2026**

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

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Director of Finance

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**CITY OF SAN JOSE
INVESTMENT REPORT FOR
THE QUARTER ENDED MARCH 31, 2026
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HONORABLE MAYOR AND CITY COUNCIL

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Finance Department

April 30, 2026

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED MARCH 31, 2026

I am pleased to present this report of investment activity for the quarter ended March 31, 2026, in compliance with the reporting requirements set forth in the City of San José Investment Policy. The report presents information in the following major categories: Portfolio Statistics, Portfolio Performance, Compliance Reporting Requirements, Investment Trading Activity, and Investment Strategy.

The information presented in the table below highlights the investment activity for the quarter ended March 31, 2026, and provides a comparison to the quarters ended December 31, 2025, and March 31, 2025.

INVESTMENT SUMMARY			
For the Quarter Ended	March 31, 2026	December 31, 2025	March 31, 2025
<i>Total Portfolio</i>			
Portfolio Value ^{(1) (2)}	\$2,721,537,480	\$2,493,932,545	\$2,649,401,393
Earned Interest Yield	4.197%	4.018%	3.836%
Dollar-weighted average yield			
Purchases	3.791%	3.797%	4.361%
Maturities	1.991%	3.586%	2.972%
Called Securities	4.328%	4.714%	5.318%
Weighted avg. yield at end of period	4.093%	4.000%	3.830%
Weighted avg. days to maturity	749	713	612
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 (\$327,115,488).			

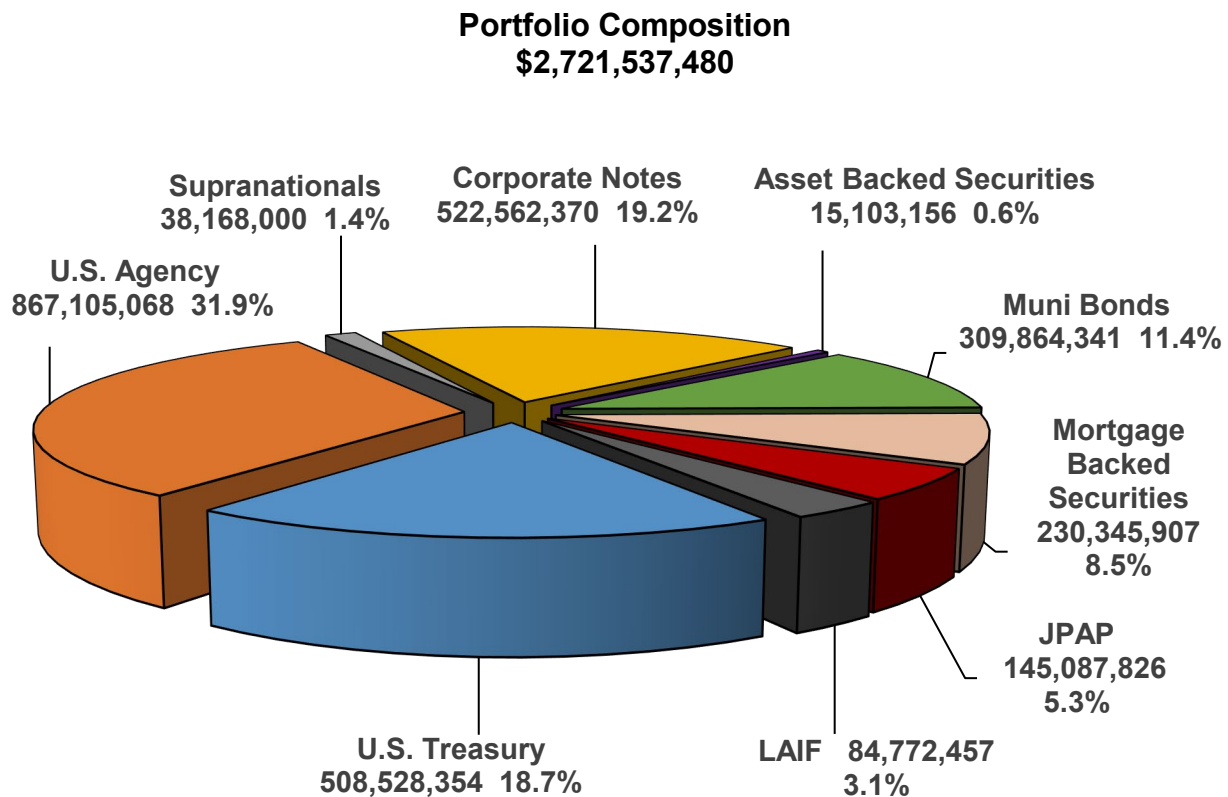
PORTFOLIO STATISTICS

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

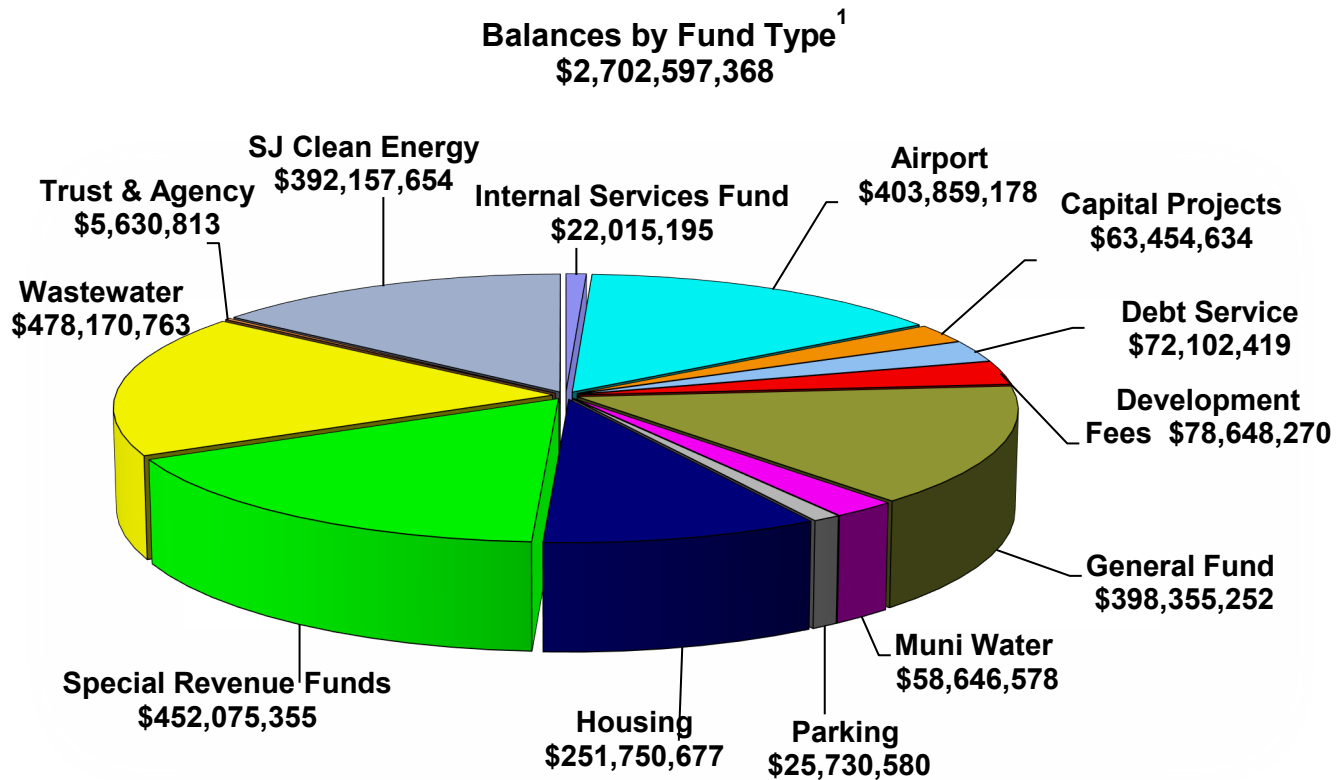
Portfolio Composition

Within this section are snapshots of the City's total investment portfolio as of March 31, 2026.

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	\$2,721,537,480
General Banking Balance	1,275,750
Deposit-in-Transit, Outstanding Checks ²	<u>(20,215,862)</u>
Total Balances per FMS	\$2,702,597,368

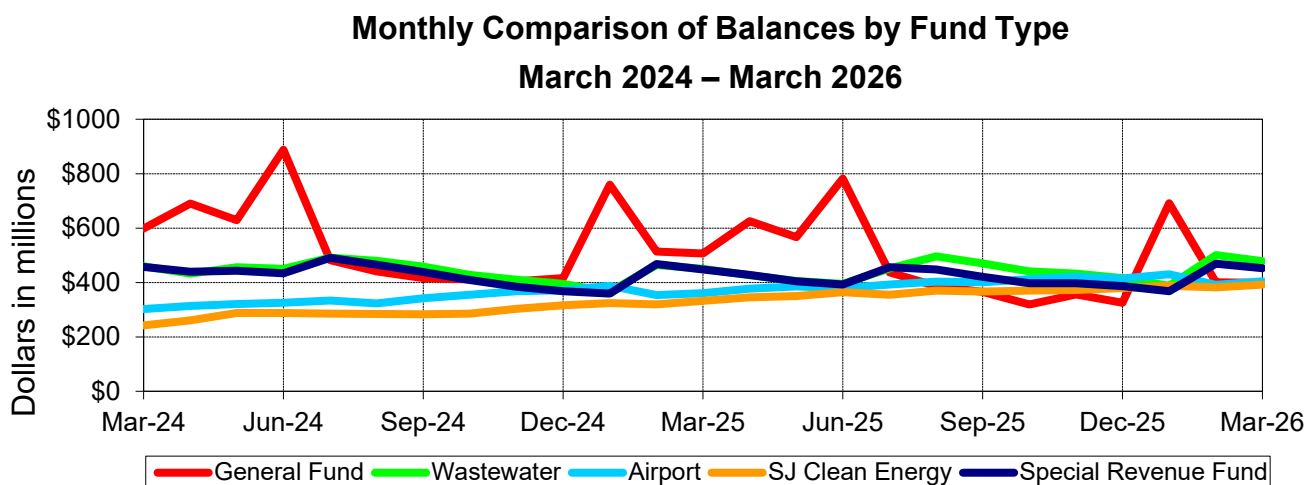
¹ General Fund includes \$169,326,476 of General Fund (Fund 001) as well as \$229,028,776 of other General Fund funds which are separately tracked including the Depositor Fund, Developer Fees, Real Property Transfer and other smaller funds and reserves.

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 increased by \$73 million during the quarter and ended with a balance of \$398 million as of March 31, 2026. This increase is attributed to the receipt of property taxes in January, offset by operational expenditures. General Fund cash balances usually peak during the months of January and June, when the bulk of property taxes are received, and decline in the summer months due to retirement prefunding, debt service payments and operational expenditures.

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



Prefunding of Annual Retirement Contributions

The City opted to prefund Police and Fire Retirement Plan Tier 1 annual employer retirement contributions along with Other Post-Employment Benefit (OPEB) contributions for Fiscal Year 2024-25 with cash and matured investments on July 1, 2025. The total prefunding amount was \$227 million.

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

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

As of March 31, 2026, SARA reported cash balances as outlined in the table below:

SARA CASH SUMMARY	
	<u>Pledged for Bond/Enforceable Obligations</u>
LAIF	\$6,660,887
Wells Fargo General Account:	\$182,938
Wilmington Trust Funds	<u>\$56,842,808</u> (A)
TOTAL	<u>\$63,686,633</u>
(A) Funds restricted for tax allocation bond debt service payments	

PORTFOLIO PERFORMANCE

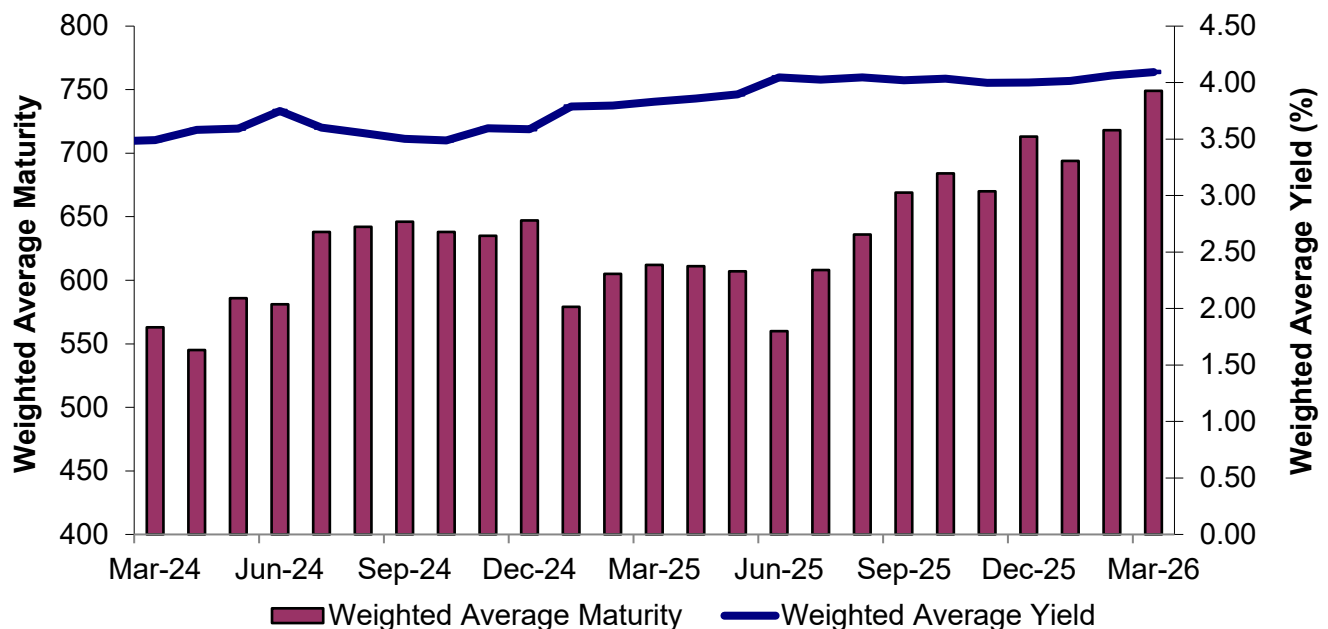
The following table illustrates the total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago.

TOTAL PORTFOLIO INCOME RECOGNIZED			
	Accrual Basis		
Total Portfolio <u>Quarter-End</u>	March 31, 2026	December 31, 2025	March 31, 2025
Total interest earnings	\$27,539,061	\$25,668,331	\$24,912,036
Realized gains (losses)	\$580,815	\$164	\$26,702
Total income recognized	<u>\$28,119,876</u>	<u>\$25,668,495</u>	<u>\$24,938,738</u>
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$80,311,675	\$52,772,614	\$69,900,246
Realized gains (losses)	\$581,193	\$378	\$176,813
Total income recognized	<u>\$80,892,868</u>	<u>\$52,772,992</u>	<u>\$70,077,059</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
 March 2024 – March 2026**

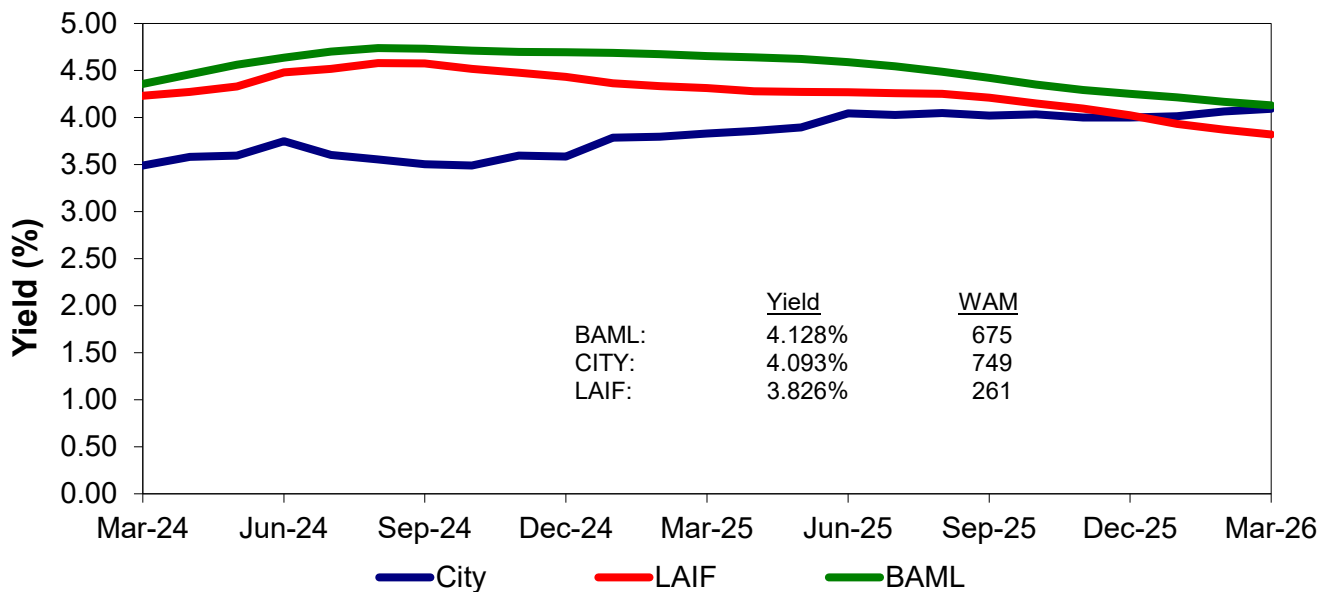


The Portfolio's WAM increased from 713 days on December 31, 2025, to 749 days on March 31, 2026. The weighted average yield increased from 4.000% on December 31, 2025, to 4.093% on March 31, 2026. The average maturity increased as the portfolio purchases more bonds closer to the five-year maturity and fewer shorter bonds to take advantage of a steeper yield curve. In prior quarters, money market instruments offered higher yield than securities of longer terms; now the yield curve has returned to an upward sloping shape without any inversions. In recent months, the Federal Reserve has indicated that it sees the short-term Fed Funds rate as in the neutral zone. This means that the interest rates are neither stimulative nor restrictive, allowing the economy to proceed at its current pace without the Federal Reserve slowing it down, or speeding it up.

Comparison with Benchmarks

The City's Portfolio is compared against benchmarks for performance purposes. The following graph demonstrates a yield comparison by month of the City's Portfolio, the California LAIF, and the BAML Index for the period from March 2024 to March 2026.

Portfolio vs. Benchmarks
March 2024 – March 2026



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 261 days as of March 31, 2026, much shorter than the City's portfolio WAM of 749 days. Since LAIF is so much shorter, it is more sensitive to the Fed Funds Rate, which has declined over the past year, as the Federal Reserve has eased economic conditions. The City's portfolio of longer dated bonds means the portfolio's yield will take a longer time to reflect decreases in the overnight rate. Additionally, as the yield curve continues to normalize and steepen, the divergence between the City's yield and LAIF's will grow wider.

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. Staff expects to see the BAML yield decline, but on a slower basis than LAIF.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page one of this report, the total portfolio size as of March 31, 2026, was approximately \$2.72 billion. The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio's market value to both its original cost and amortized cost for the quarter ending March 31, 2026.

UNREALIZED GAINS & LOSSES			
Cash Basis			
	Original Cost	Amortized Cost	
Market Value	\$2,745,721,646	Market Value	\$2,745,721,646
Original Cost	(2,721,537,480)	Amortized Cost	(2,743,867,258)
Net Unrealized Gain	\$ 24,184,166	Net Unrealized Gain	\$ 1,854,388

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 noted above are "paper gains" and would only be realized if securities were sold prior to maturity.

The inverse relationship between interest rates and value has led to an unrealized gain in FY Q3 2026 of \$24 million (as compared with original cost) and an unrealized gain of \$1.8 million (as compared with amortized cost) as of March 31, 2026, respectively, as shown in the table above. As interest rates are projected to decline in late 2026, this may lead to additional unrealized gains.

Earned Interest Yield

The earned interest yield of the total investment portfolio for the quarter ended March 31, 2026, was 4.197%, 0.179% higher than the previous quarter and 0.361% higher than a year ago.

COMPLIANCE REPORTING REQUIREMENTS

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

MGO completed its evaluation for the six-month period ended December 31, 2025, and found the City's investment program to be in compliance with the City's Investment Policy, internal controls and department procedures. The report noted no exceptions to the Investment Policy. A copy of the Independent Accountant's Agreed-Upon Procedures Report is attached to this quarterly report (Section F).

Cash Management Projection

Based on the Finance Department's pooled cash flow projection as of March 31, 2026, total revenues, investment maturities and cash for the next six months are anticipated to be approximately \$2.3 billion. This is sufficient to cover projected expenditures of approximately \$2.1 billion.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended March 31, 2026. 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 2025-26 Budget

The following is a comparison of actual General Fund investment earnings, on an accrual basis, to the Fiscal Year 2025-26 budget. The Fiscal Year 2025-26 Budget included \$16 million for interest earnings for the General Fund, based on an assumed net interest yield of 3.90%. The schedule below compares the unaudited actual net investment earnings to the General Fund budget for the quarter ended March 31, 2026. 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)	3.90%
Actual ^(b)	<u>4.05%</u>
Variance	0.15%
<i>Fiscal Year to Date</i>	
Budget ^(a)	3.90%
Actual ^(b)	<u>3.93%</u>
Variance	0.03%

(a) Reflects the 2026-2030 General Fund Forecast Information submitted by Finance on January 31, 2025.

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

INVESTMENT TRADING ACTIVITY

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

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

INVESTMENT STRATEGY AND MARKET UPDATE

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

The quarter ended March 31, 2026, was bookended with military conflict, first in Venezuela and then in Iran. Both actions have major implications for crude prices, though in opposite directions. Venezuela's change in leadership was expected to bring the world's largest proven reserves back into production, while the closure of the Strait of Hormuz has pushed oil prices to record highs. Inflation had been on the downtrend, but now the high cost of diesel and the surging price of nitrogen fertilizer may reignite inflation. Geopolitical events are driving market sentiment and the Federal Reserve's actions are now in reaction to world events.

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

Future Commitments – As of March 31, 2026, the City had no obligations to sell securities and no commitments to participate in securities trading.

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

Restructuring – No restructuring activities took place during this quarter.

CONCLUSION

The total investment portfolio as of March 31, 2026, was \$2,721,537,480 an increase of approximately \$228 million from the previous quarter. For the quarter ended March 31, 2026, the earned interest yield increased from 4.018% to 4.197% as compared to the quarter ended December 31, 2025, and the weighted average days to maturity increased from 713 days to 749 days over the same period. As of March 31, 2026, approximately 51% of the total portfolio was invested in U.S. Treasuries and Agency securities.



MARIA ÖBERG
Director of Finance

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SECTION A

PORTFOLIO STATISTICS

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

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

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

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

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

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

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

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

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City of San Jose
Portfolio Statistics
Fund: 003
1/1/26 THROUGH 3/31/26

	<u>Fund 003</u>
TOTAL INCOME RECEIVED IN THIS PERIOD:	23,477,738.59
TOTAL NET EARNINGS THIS PERIOD:	28,119,876.07
AVERAGE DAILY PORTFOLIO BALANCE:	2,717,326,409.76
EARNED INCOME YIELD THIS PERIOD	4.197
END OF PERIOD PORTFOLIO BALANCE:	2,721,537,479.77
CURRENT AMORTIZED BOOK VALUE:	2,743,140,552.39
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.093
WEIGHTED AVERAGE DAYS OF MATURITY:	749

City of San Jose
Portfolio Statistics
Fund: 003
7/1/25 THROUGH 3/31/26

	<u>Fund 003</u>
TOTAL INCOME RECEIVED IN THIS PERIOD:	81,971,128.45
TOTAL NET EARNINGS THIS PERIOD:	80,892,868.34
AVERAGE DAILY PORTFOLIO BALANCE:	2,640,004,814.21
EARNED INCOME YIELD THIS PERIOD	4.081
END OF PERIOD PORTFOLIO BALANCE:	2,721,537,479.77
CURRENT AMORTIZED BOOK VALUE:	2,743,140,552.39
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.093
WEIGHTED AVERAGE DAYS OF MATURITY:	749

SECTION B

TOTAL EARNINGS REPORT

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

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City of San Jose
Total Earnings
Sorted by Fund - Investment Number
January 1, 2026 - March 31, 2026

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

										Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
CITY	32936	003	STPOOL	44,983,910.41	44,776,393.78	44,951,630.05	3.820	3.980	441,178.90	0.00	0.00	441,178.90	
CSJFA	37042	003	STPOOL	39,788,546.64	39,372,147.35	39,723,773.42	3.820	3.980	389,817.63	0.00	0.00	389,817.63	
3135G06R9	40331	003	FNMA	0.00	15,000,000.00	4,500,000.00	0.550	0.558	6,187.50	0.00	0.00	6,187.50	
31422B6K1	40334	003	FAMC	0.00	9,992,000.00	1,554,311.11	0.480	0.503	1,866.67	62.22	0.00	1,928.89	
31422B6K1	40337	003	FAMC	0.00	9,991,610.00	1,554,250.44	0.480	0.504	1,866.67	65.26	0.00	1,931.93	
3130AKPW0	40340	003	FHLB	0.00	10,000,000.00	3,000,000.00	1.000	1.014	7,500.00	0.00	0.00	7,500.00	
45950VPL4	40347	003	IFC	0.00	9,971,900.00	3,877,961.11	0.450	0.500	4,250.00	530.78	0.00	4,780.78	
3130AKXX9	40350	003	FHLB	0.00	10,000,000.00	6,111,111.11	0.500	0.498	7,500.00	0.00	0.00	7,500.00	
3130AKXX9	40353	003	FHLB	0.00	9,994,000.00	6,107,444.44	0.500	0.510	7,500.00	180.00	0.00	7,680.00	
45905U5Y6	40354	003	IBRD	0.00	5,000,000.00	2,666,666.67	0.600	0.596	3,916.67	0.00	0.00	3,916.67	
45905U5Y6	40355	003	IBRD	0.00	5,000,000.00	2,666,666.67	0.600	0.596	3,916.67	0.00	0.00	3,916.67	
45818WCZ7	40357	003	IADB	0.00	10,000,000.00	5,555,555.56	0.650	0.645	8,831.52	0.00	0.00	8,831.52	
3133EMSU7	40358	003	FFCB	0.00	10,000,000.00	7,444,444.44	0.800	0.823	15,111.11	0.00	0.00	15,111.11	
31422XCX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	1.014	25,000.00	0.00	0.00	25,000.00	
13063DMA3	40449	003	CAS	10,110,000.00	10,631,069.40	10,631,069.40	2.650	1.381	66,978.75	-30,771.81	0.00	36,206.94	
3130ALHH0	40470	003	FHLB	0.00	24,479,750.00	17,135,825.00	0.960	1.540	42,666.67	22,391.39	0.00	65,058.06	
3133ENMH0	40479	003	FFCB	0.00	10,348,965.00	2,989,701.00	1.600	1.625	11,960.00	18.69	0.00	11,978.69	
3133ENPB0	40486	003	FFCB	15,150,000.00	15,138,637.50	15,138,637.50	2.180	2.227	82,567.50	568.12	0.00	83,135.62	
3130ARVJ7	40523	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	3.250	3.295	162,500.00	0.00	0.00	162,500.00	
3133ENVK3	40526	003	FFCB	0.00	20,000,000.00	12,222,222.22	3.650	3.633	109,500.00	0.00	0.00	109,500.00	
3133ENYA2	40550	003	FFCB	5,200,000.00	5,177,640.00	5,177,640.00	3.450	3.601	44,850.00	1,121.74	0.00	45,971.74	
CAMP	40566	003	CAMP	145,087,826.45	87,310,609.40	162,536,005.58	3.800	3.826	1,533,242.50	0.00	0.00	1,533,242.50	
48133DP95	40569	003	JPM	0.00	10,000,000.00	3,000,000.00	4.570	4.633	34,275.00	0.00	0.00	34,275.00	
48133DQ52	40571	003	JPM	0.00	10,000,000.00	3,000,000.00	4.250	4.309	31,875.00	0.00	0.00	31,875.00	
478160BY9	40574	003	JNJ	0.00	13,533,204.15	8,871,767.16	2.450	3.495	56,942.08	19,516.39	0.00	76,458.47	
478160BY9	40575	003	JNJ	0.00	4,074,727.30	2,671,210.12	2.450	3.615	17,207.17	6,605.82	0.00	23,812.99	
3136AR5S3	40579	003	FNMA	1,054,552.74	3,411,357.00	2,604,437.66	2.469	18.555	10,526.25	108,633.94	0.00	119,160.19	
194162AN3	40580	003	CL	8,202,000.00	7,955,201.82	7,955,201.82	3.100	3.878	63,565.50	12,506.67	0.00	76,072.17	
13063DRD2	40581	003	CAS	5,570,000.00	5,289,717.60	5,289,717.60	2.375	3.858	33,071.87	17,254.05	0.00	50,325.92	
649902T45	40596	003	NYSHGR	7,850,000.00	7,978,033.50	7,978,033.50	5.051	4.710	99,125.88	-6,473.60	0.00	92,652.28	
88579YAV3	40598	003	MMM	7,150,000.00	6,490,770.00	6,490,770.00	2.250	5.116	40,218.75	41,664.81	0.00	81,883.56	
039483BL5	40599	003	ADM	9,780,000.00	9,060,681.00	9,060,681.00	2.500	4.827	61,125.00	46,709.03	0.00	107,834.03	

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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												
039483BL5	40601	003	ADM	9,215,000.00	8,517,148.05	8,517,148.05	2.500	4.903	57,593.75	45,380.54	0.00	102,974.29
6500354W5	40606	003	NYSDEV	0.00	4,371,489.65	3,545,763.83	3.170	4.730	29,746.05	11,604.35	0.00	41,350.40
931142ER0	40608	003	WMT	10,000,000.00	8,715,600.00	8,715,600.00	1.050	5.044	26,250.00	82,157.78	0.00	108,407.78
30329MAA0	40609	003	FHLMC	3,040,836.82	3,055,208.90	2,732,219.80	2.080	2.573	15,838.75	1,496.32	0.00	17,335.07
30329MAA0	40610	003	FHLMC	3,909,647.37	3,928,125.76	3,512,854.06	2.080	2.573	20,364.10	1,923.84	0.00	22,287.94
13063D3A4	40620	003	CAS	5,000,000.00	5,224,500.00	5,224,500.00	5.700	4.406	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	4.977	15,864.86	23,227.05	0.00	39,091.91
594918BY9	40624	003	MSFT	8,436,000.00	8,124,947.81	8,124,947.81	3.300	4.403	69,597.00	18,613.49	0.00	88,210.49
13063D3A4	40626	003	CAS	7,075,000.00	7,430,518.75	7,430,518.75	5.700	4.231	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	4.507	66,861.00	13,009.82	0.00	79,870.82
06406FAE3	40630	003	BK	4,481,000.00	4,169,346.45	4,169,346.45	2.450	4.730	27,446.13	21,184.91	0.00	48,631.04
438516BL9	40631	003	HON	5,000,000.00	4,660,750.00	4,660,750.00	2.500	4.620	31,250.00	21,840.13	0.00	53,090.13
06406RAD9	40633	003	BK	5,000,000.00	4,789,100.00	4,789,100.00	3.250	4.451	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	4.427	51,875.00	2,244.73	0.00	54,119.73
91412HJN4	40636	003	UNVHGR	2,015,000.00	1,737,171.80	1,737,171.80	1.272	5.212	6,407.70	15,916.32	0.00	22,324.02
24422EWP0	40637	003	DE	0.00	9,995,300.00	888,471.11	4.800	4.885	10,666.67	34.81	0.00	10,701.48
69371RR65	40640	003	PCAR	10,000,000.00	9,108,000.00	9,108,000.00	2.000	4.661	50,000.00	54,686.65	0.00	104,686.65
3132XGRH1	40647	003	FHLMC	19,258,203.40	19,344,371.40	19,224,814.33	3.690	3.762	177,944.98	390.45	0.00	178,335.43
419792G34	40648	003	HIS	25,000,000.00	22,571,000.00	22,571,000.00	1.535	4.140	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	4.461	51,000.00	66,390.00	0.00	117,390.00
574193GK8	40652	003	MDS	3,000,000.00	2,785,170.00	2,785,170.00	2.800	4.831	21,000.00	12,175.50	0.00	33,175.50
13063D3N6	40655	003	CAS	7,000,000.00	7,000,000.00	7,000,000.00	4.846	4.913	84,805.00	0.00	0.00	84,805.00
574193WE4	40656	003	MDS	0.00	16,360,000.00	13,269,777.78	4.000	4.111	134,515.56	0.00	0.00	134,515.56
931142ER0	40660	003	WMT	18,875,000.00	17,077,156.25	17,077,156.25	1.050	4.271	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	4.280	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	4.381	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	3.426	39,413.01	0.00	0.00	39,413.01
3132XGRH1	40666	003	FHLMC	9,629,101.70	9,672,185.70	9,567,143.91	3.690	3.788	88,972.49	397.18	0.00	89,369.67
64990FY57	40669	003	NYSPIT	2,000,000.00	1,893,800.00	1,893,800.00	3.059	4.454	15,295.00	5,502.59	0.00	20,797.59
891941AD8	40671	003	TMCC	3,994,420.46	5,348,335.36	4,652,215.45	4.710	4.613	52,869.33	13.76	32.03	52,915.12
3132XFLR7	40672	003	FHLMC	6,700,000.00	6,700,000.00	6,614,156.25	4.250	4.365	71,187.51	0.00	0.00	71,187.51
437927AC0	40674	003	HAROT	3,610,463.05	5,212,627.24	4,392,289.16	4.930	4.836	52,228.59	39.91	101.95	52,370.45
574193WF1	40678	003	MDS	4,180,000.00	4,165,829.80	4,165,829.80	4.050	4.211	42,322.50	935.67	0.00	43,258.17
419792G34	40681	003	HIS	2,530,000.00	2,268,878.70	2,268,878.70	1.535	4.543	9,708.87	15,709.16	0.00	25,418.03
64990FS96	40682	003	NYSPIT	7,075,000.00	6,503,693.75	6,503,693.75	2.657	4.832	46,995.69	30,496.77	0.00	77,492.46
3140LKUP6	40685	003	FNMA	25,341,936.00	25,341,936.00	25,098,415.83	4.650	5.119	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	4.709	281,250.00	7,364.56	0.00	288,614.56
45818WEK8	40693	003	IADB	0.00	9,305,076.00	5,583,045.60	4.375	8.318	60,673.96	3,691.50	50,148.65	114,514.11
3140LKYV9	40694	003	FNMA	7,896,000.00	7,896,000.00	7,841,098.13	4.790	4.891	94,554.60	0.00	0.00	94,554.60
30333AAA0	40697	003	FHLMC	7,537,080.64	7,715,733.55	7,431,317.97	4.250	4.586	80,191.16	3,850.33	0.00	84,041.49

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										Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
3140LKLH4	40698	003	FNMA	12,175,000.00	12,175,000.00	11,997,130.86	4.920	5.062	149,752.50	0.00	0.00	149,752.50	
30333MAA4	40699	003	FHLMC	9,573,208.85	9,590,036.25	9,319,568.08	4.390	4.593	105,096.82	458.48	0.00	105,555.30	
91412HGF4	40704	003	UNVHGR	5,005,000.00	4,396,291.90	4,396,291.90	1.316	5.383	16,466.45	41,883.58	0.00	58,350.03	
882724V61	40712	003	TXS	5,000,000.00	5,000,000.00	5,000,000.00	5.332	5.406	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	5.310	74,925.00	105,989.79	0.00	180,914.79	
13063DRD2	40717	003	CAS	5,460,000.00	5,143,702.20	5,143,702.20	2.375	4.778	32,418.75	28,184.96	0.00	60,603.71	
419792M29	40718	003	HIS	4,360,000.00	4,433,378.80	4,433,378.80	5.000	4.542	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	4.544	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	5.020	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	4.570	20,365.10	42,823.36	0.00	63,188.46	
037833EH9	40730	003	AAPL	7,109,000.00	6,273,692.50	6,273,692.50	1.400	4.579	24,881.50	45,952.12	0.00	70,833.62	
438516CL8	40731	003	HON	0.00	34,897,100.00	28,693,171.11	4.250	11.940	309,895.83	4,297.05	530,532.57	844,725.45	
931142EE9	40734	003	WMT	14,400,000.00	14,123,016.00	14,123,016.00	3.700	4.273	133,200.00	15,609.62	0.00	148,809.62	
3132XGY42	40738	003	FHLMC	2,243,000.00	2,243,000.00	2,216,276.76	4.650	4.771	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	4.772	42,603.55	42,262.48	0.00	84,866.03	
3132XGZK5	40746	003	FHLMC	13,652,000.00	13,652,000.00	13,605,071.25	4.850	4.934	165,530.49	0.00	0.00	165,530.49	
24422EXH7	40753	003	DE	10,000,000.00	9,733,200.00	9,733,200.00	4.500	5.273	112,500.00	14,042.10	0.00	126,542.10	
3130B0YZ6	40754	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	5.270	5.343	263,500.00	0.00	0.00	263,500.00	
30336BAA5	40755	003	FHLMC	14,335,253.95	15,799,037.80	14,901,537.55	5.020	5.334	183,755.83	12,251.87	0.00	196,007.70	
3130B0ZS1	40756	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	5.300	5.374	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	4.818	237,500.00	100.00	0.00	237,600.00	
64990FD76	40759	003	NYSPLIT	8,045,000.00	7,170,749.85	7,170,749.85	1.748	5.183	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	4.512	229,972.38	-6,104.05	0.00	223,868.33	
69371RT22	40761	003	PCAR	7,000,000.00	6,994,610.00	6,994,610.00	5.000	5.099	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	4.955	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	5.175	189,375.00	1,605.00	0.00	190,980.00	
3130B1HQ3	40765	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	5.125	5.196	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	5.069	250,000.00	0.00	0.00	250,000.00	
574193WW4	40767	003	MDS	15,000,000.00	15,000,000.00	15,000,000.00	4.440	4.502	166,500.00	0.00	0.00	166,500.00	
3137HDJJ0	40768	003	FHLMC	14,603,253.30	14,610,390.15	14,608,221.32	4.803	4.869	175,386.19	0.02	0.00	175,386.21	
437076BY7	40770	003	HD	10,000,000.00	9,204,500.00	9,204,500.00	2.950	5.007	73,750.00	39,885.80	0.00	113,635.80	
30337MAA0	40771	003	FHLMC	8,219,367.61	8,239,725.72	8,273,922.58	4.990	5.036	102,847.11	-100.81	0.00	102,746.30	
039483AN2	40773	003	ADM	5,700,000.00	5,998,623.00	5,998,623.00	6.750	5.054	96,187.50	-21,432.27	0.00	74,755.23	
437076DC3	40775	003	HD	10,000,000.00	9,972,700.00	9,972,700.00	4.750	4.885	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	4.955	121,250.00	741.59	0.00	121,991.59	
023135BC9	40777	003	AMZN	26,000,000.00	24,716,640.00	24,716,640.00	3.150	5.035	204,750.00	102,124.14	0.00	306,874.14	
931142EN9	40778	003	WMT	10,000,000.00	9,459,000.00	9,459,000.00	3.250	4.644	81,250.00	27,065.03	0.00	108,315.03	
713448FX1	40779	003	PEP	6,000,000.00	5,990,700.00	5,990,700.00	4.500	4.601	67,500.00	465.00	0.00	67,965.00	
3137HDV56	40780	003	FHLMC	7,000,000.00	7,000,000.00	7,042,987.00	4.720	5.039	87,500.01	0.00	0.00	87,500.01	
57636QBA1	40784	003	MA	5,000,000.00	4,997,250.00	4,997,250.00	4.100	4.176	51,250.00	204.54	0.00	51,454.54	

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3137HFNZ4	40785	003	FHLMC	5,000,000.00	5,000,000.00	5,099,900.00	4.508	4.481	56,349.99	0.00	0.00	56,349.99
35802FAA0	40786	003	FHLMC	3,448,272.41	3,454,699.84	3,469,083.75	4.080	4.112	35,200.10	-30.52	0.00	35,169.58
80168AGX9	40787	003	SCVWTR	10,000,000.00	10,000,000.00	10,000,000.00	3.880	3.934	97,000.00	0.00	0.00	97,000.00
91282CLH2	40788	003	USTR	25,000,000.00	25,094,726.56	25,094,726.56	3.750	3.550	231,728.92	-12,092.75	0.00	219,636.17
3130B32J1	40789	003	FHLB	25,000,000.00	25,000,000.00	25,000,000.00	3.800	3.853	237,500.00	0.00	0.00	237,500.00
57636QAG9	40790	003	MA	10,000,000.00	9,822,600.00	9,822,600.00	2.950	3.903	73,750.00	20,789.07	0.00	94,539.07
023135BC9	40791	003	AMZN	5,000,000.00	4,907,150.00	4,907,150.00	3.150	3.920	39,375.00	8,050.58	0.00	47,425.58
09247XAP6	40792	003	BLKRK	11,018,000.00	10,558,108.68	10,558,108.68	3.250	4.409	89,521.25	25,253.33	0.00	114,774.58
35802CAA7	40794	003	FHLMC	4,482,198.31	4,785,814.30	4,771,176.45	4.911	4.744	57,322.59	-1,515.04	0.00	55,807.55
3137HHUN9	40798	003	FHLMC	9,000,000.00	9,000,000.00	9,040,878.00	4.630	4.673	104,175.00	0.00	0.00	104,175.00
912828R36	40799	003	USTR	20,000,000.00	19,298,437.50	19,298,437.50	1.625	4.245	80,801.11	121,191.22	0.00	201,992.33
14913UAU4	40800	003	CAT	10,000,000.00	10,098,000.00	10,098,000.00	4.700	4.519	117,500.00	-4,969.02	0.00	112,530.98
3137HHUX7	40802	003	FHLMC	2,262,263.00	2,262,263.00	2,224,288.65	4.250	4.383	24,036.54	0.00	0.00	24,036.54
3137HHW23	40806	003	FHLMC	5,750,000.00	5,750,000.00	5,601,414.25	4.230	4.403	60,806.25	0.00	0.00	60,806.25
357912AA2	40813	003	FHLMC	3,952,060.49	3,956,254.57	3,945,098.09	4.770	5.082	49,421.26	10.30	0.00	49,431.56
742718EP0	40817	003	PG	0.00	4,922,600.00	1,750,257.78	2.700	4.225	11,625.00	6,609.92	0.00	18,234.92
437076CH3	40818	003	HD	10,000,000.00	8,983,700.00	8,983,700.00	1.500	4.864	37,500.00	70,251.15	0.00	107,751.15
3130B4VX6	40819	003	FHLB	0.00	25,000,000.00	9,444,444.44	4.625	4.551	105,989.58	0.00	0.00	105,989.58
478160DH4	40822	003	JNJ	5,000,000.00	5,007,345.00	5,007,345.00	4.550	4.556	56,875.00	-623.05	0.00	56,251.95
69371RT63	40823	003	PCAR	10,000,000.00	9,993,900.00	9,993,900.00	4.550	4.637	113,750.00	508.33	0.00	114,258.33
532457CQ9	40824	003	LLY	5,000,000.00	4,953,785.00	4,953,785.00	4.200	4.510	52,500.00	2,586.67	0.00	55,086.67
3137HKPF5	40826	003	FHLMC	6,500,000.00	6,500,000.00	6,499,928.50	4.430	4.492	71,987.49	0.00	0.00	71,987.49
35802JAE4	40827	003	FHLMC	4,990,460.47	4,995,953.13	4,980,684.08	4.510	4.585	56,291.60	14.71	0.00	56,306.31
64990KHD8	40828	003	NYSHGR	0.00	10,000,900.00	8,111,841.11	4.200	4.307	86,333.33	-191.38	0.00	86,141.95
191216CT5	40829	003	KO	10,000,000.00	9,604,700.00	9,604,700.00	3.450	4.476	86,250.00	19,765.00	0.00	106,015.00
91282CLB5	40830	003	USTR	35,000,000.00	35,140,820.31	35,140,820.31	4.375	4.071	378,628.50	-25,864.96	0.00	352,763.54
13068XNS4	40831	003	CASFAC	2,500,000.00	2,500,000.00	2,500,000.00	4.449	4.511	27,806.25	0.00	0.00	27,806.25
13068XNT2	40832	003	CASFAC	2,500,000.00	2,500,000.00	2,500,000.00	4.525	4.588	28,281.25	0.00	0.00	28,281.25
92826CAM4	40833	003	V	10,000,000.00	8,956,400.00	8,956,400.00	2.050	4.685	51,250.00	52,209.01	0.00	103,459.01
357913AA0	40834	003	FHLMC	6,549,734.77	6,555,669.45	6,529,751.64	4.420	4.498	72,400.57	21.65	0.00	72,422.22
22160KAP0	40835	003	COST	34,797,000.00	30,551,418.03	30,551,418.03	1.600	4.670	139,188.00	212,633.49	0.00	351,821.49
91282CJP7	40837	003	USTR	40,000,000.00	40,307,812.50	40,307,812.50	4.375	3.889	432,692.31	-46,171.88	0.00	386,520.43
31424WYZ9	40838	003	FAMC	15,000,000.00	15,000,000.00	15,000,000.00	3.800	3.853	142,500.00	0.00	0.00	142,500.00
09247XAQ4	40839	003	BLKRK	13,878,000.00	12,683,520.54	12,683,520.54	2.400	4.573	83,268.00	59,757.17	0.00	143,025.17
69371RT71	40840	003	PCAR	10,000,000.00	9,984,500.00	9,984,500.00	4.550	4.652	113,750.00	775.00	0.00	114,525.00
882508CK8	40844	003	TXN	6,000,000.00	5,987,220.00	5,987,220.00	4.500	4.616	67,500.00	639.00	0.00	68,139.00
191216CV0	40847	003	KO	11,295,000.00	9,923,244.84	9,923,244.84	1.650	4.710	46,591.87	68,664.05	0.00	115,255.92
57636QBA1	40849	003	MA	5,542,000.00	5,528,311.26	5,528,311.26	4.100	4.264	56,805.50	1,316.23	0.00	58,121.73
3134HBSX0	40853	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	4.500	4.563	281,250.00	0.00	0.00	281,250.00
91282CLH2	40855	003	USTR	40,000,000.00	39,881,250.00	39,881,250.00	3.750	4.021	370,766.27	24,682.45	0.00	395,448.72

City of San Jose
Total Earnings
January 1, 2026 - March 31, 2026

										Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
191216CV0	40856	003	KO	6,408,000.00	5,681,525.04	5,681,525.04	1.650	4.533	26,433.00	37,065.05	0.00	63,498.05	
882508BJ2	40857	003	TXN	16,451,000.00	14,584,798.56	14,584,798.56	1.750	4.693	71,973.12	96,805.84	0.00	168,778.96	
8827243S4	40858	003	TXS	2,950,000.00	2,950,000.00	2,950,000.00	4.066	4.122	29,986.75	0.00	0.00	29,986.75	
8827243T2	40859	003	TXS	1,495,000.00	1,495,000.00	1,495,000.00	4.178	4.236	15,615.27	0.00	0.00	15,615.27	
3133ETPN1	40861	003	FFCB	25,000,000.00	24,979,000.00	24,979,000.00	4.280	4.372	267,500.00	1,751.62	0.00	269,251.62	
797356NW8	40862	003	SDGSCD	1,065,000.00	1,064,456.85	1,064,456.85	4.076	4.189	10,852.35	142.51	0.00	10,994.86	
797356NX6	40863	003	SDGSCD	4,340,000.00	4,332,578.60	4,332,578.60	3.938	4.088	42,727.30	950.11	0.00	43,677.41	
713448GH5	40864	003	PEP	3,000,000.00	2,994,660.00	2,994,660.00	4.300	4.404	32,250.00	267.00	0.00	32,517.00	
93974FDG5	40865	003	WAS	18,865,000.00	18,865,000.00	18,865,000.00	3.970	4.025	187,235.13	0.00	0.00	187,235.13	
93974FDK6	40866	003	WAS	28,325,000.00	28,325,000.00	28,325,000.00	4.070	4.127	288,206.88	0.00	0.00	288,206.88	
3133ETRC3	40868	003	FFCB	25,000,000.00	24,993,750.00	24,993,750.00	4.230	4.298	264,375.00	523.74	0.00	264,898.74	
912828U24	40869	003	USTR	20,000,000.00	19,543,750.00	19,543,750.00	2.000	3.896	99,447.52	88,306.45	0.00	187,753.97	
80168AJJ7	40870	003	SCVWTR	1,000,000.00	1,000,000.00	1,000,000.00	3.790	3.843	9,475.00	0.00	0.00	9,475.00	
3133ETWD5	40871	003	FFCB	30,000,000.00	30,000,000.00	30,000,000.00	4.070	4.127	305,250.00	0.00	0.00	305,250.00	
544351PR4	40872	003	LOS	5,300,000.00	5,250,922.00	5,250,922.00	3.000	4.010	39,750.00	12,168.09	0.00	51,918.09	
3136GAR68	40873	003	FNMA	25,000,000.00	25,000,000.00	25,000,000.00	4.030	4.086	251,875.00	0.00	0.00	251,875.00	
437076DJ8	40874	003	HD	5,000,000.00	4,982,050.00	4,982,050.00	3.950	4.092	49,375.00	897.50	0.00	50,272.50	
357914AA8	40875	003	FHLMC	9,627,177.46	9,629,243.49	9,676,632.42	4.210	4.247	101,334.82	-10.31	0.00	101,324.51	
31424WU75	40876	003	FAMC	25,000,000.00	25,000,000.00	25,000,000.00	3.750	3.802	234,375.00	0.00	0.00	234,375.00	
91282CHM6	40877	003	USTR	20,000,000.00	20,125,781.25	20,125,781.25	4.500	3.735	223,189.41	-37,860.58	0.00	185,328.83	
20772KD30	40878	003	CTS	3,760,000.00	3,809,519.20	3,809,519.20	4.250	3.788	39,950.00	-4,369.34	0.00	35,580.66	
20772KD48	40879	003	CTS	3,000,000.00	3,000,000.00	3,000,000.00	3.865	3.919	28,987.50	0.00	0.00	28,987.50	
20772KD55	40880	003	CTS	3,000,000.00	3,000,000.00	3,000,000.00	3.885	3.939	29,137.50	0.00	0.00	29,137.50	
91282CHH7	40881	003	USTR	40,000,000.00	40,098,437.50	40,098,437.50	4.125	3.780	407,967.03	-34,206.08	0.00	373,760.95	
882725BN3	40882	003	TXS	325,000.00	325,000.00	325,000.00	3.866	3.920	3,141.12	0.00	0.00	3,141.12	
882725BW3	40883	003	TXS	1,150,000.00	1,150,000.00	1,150,000.00	3.982	4.037	11,448.26	0.00	0.00	11,448.26	
313397XZ9	40884	003	FHLMC	40,000,000.00	38,998,111.11	38,998,111.11	3.550	3.692	0.00	355,000.00	0.00	355,000.00	
91282CHU8	40885	003	USTR	40,000,000.00	40,218,750.00	40,218,750.00	4.375	3.709	431,536.01	-63,713.59	0.00	367,822.42	
882724WU7	40886	003	TXS	5,000,000.00	5,133,200.00	5,133,200.00	5.000	3.583	62,500.00	-17,150.21	0.00	45,349.79	
912797QD2	40887	003	USTR	40,000,000.00	39,319,305.56	39,319,305.56	3.625	3.739	0.00	362,499.99	0.00	362,499.99	
13077DQG0	40888	003	CASHGR	7,945,000.00	7,471,001.30	7,471,001.30	1.521	3.780	30,210.87	39,426.88	0.00	69,637.75	
313397UM1	40889	003	FHLMC	0.00	19,724,000.00	17,094,133.33	3.680	3.783	0.00	159,466.67	0.00	159,466.67	
13077DMR0	40890	003	CASHGR	3,500,000.00	3,163,790.00	3,163,790.00	1.740	4.111	15,225.00	16,847.94	0.00	32,072.94	
882508BK9	40891	003	TXN	13,471,000.00	13,169,249.60	13,169,249.60	1.125	3.873	37,887.19	87,888.46	0.00	125,775.65	
31315LVJ4	40892	003	FAMC	30,000,000.00	29,539,341.67	29,539,341.67	3.710	3.820	0.00	278,250.00	0.00	278,250.00	
313313XK9	40893	003	FFCB	40,000,000.00	39,209,811.11	39,209,811.11	3.610	3.734	0.00	361,000.01	0.00	361,000.01	
3134HB5Y3	40894	003	FHLMC	30,000,000.00	29,985,000.00	29,985,000.00	3.750	3.830	281,250.00	1,888.11	0.00	283,138.11	
13077DMN9	40895	003	CASHGR	1,900,000.00	1,814,405.00	1,814,405.00	1.338	3.873	6,355.50	10,973.72	0.00	17,329.22	
3133ETR82	40896	003	FFCB	30,000,000.00	29,962,500.00	29,962,500.00	3.840	3.941	288,000.00	3,166.05	0.00	291,166.05	
91282CHW4	40897	003	USTR	20,000,000.00	20,493,750.00	20,493,750.00	4.125	3.530	203,921.45	-25,553.48	0.00	178,367.97	

City of San Jose
Total Earnings
January 1, 2026 - March 31, 2026

									Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
89236TNX9	40898	003	TMCC	10,000,000.00	9,997,500.00	9,997,500.00	4.150	4.214	103,750.00	126.76	0.00	103,876.76
91412HGG2	40899	003	UNVHGR	2,500,000.00	2,273,600.00	2,273,600.00	1.614	4.067	10,087.50	12,711.17	0.00	22,798.67
3134HB4J7	40900	003	FHLMC	11,825,000.00	11,768,831.25	11,768,831.25	3.750	3.919	110,859.38	2,854.43	0.00	113,713.81
13077DQF2	40901	003	CASHGR	3,000,000.00	2,870,070.00	2,870,070.00	1.361	3.865	10,207.50	17,146.19	0.00	27,353.69
91412HGG2	40902	003	UNVHGR	2,500,000.00	2,264,200.00	2,264,200.00	1.614	4.189	10,087.50	13,296.99	0.00	23,384.49
31424W4Z2	40903	003	FAMC	30,000,000.00	30,000,000.00	30,000,000.00	4.030	4.086	302,250.00	0.00	0.00	302,250.00
13077DMR0	40904	003	CASHGR	2,940,000.00	2,650,233.60	2,650,233.60	1.740	4.223	12,789.00	14,809.18	0.00	27,598.18
3134HCKF5	40905	003	FHLMC	35,000,000.00	35,000,000.00	35,000,000.00	4.000	4.056	350,000.00	0.00	0.00	350,000.00
91412HGG2	40906	003	UNVHGR	1,455,000.00	0.00	1,236,146.66	1.614	4.092	5,479.53	6,994.13	0.00	12,473.66
91412HGF4	40907	003	UNVHGR	2,600,000.00	0.00	2,325,029.20	1.316	3.721	7,888.68	13,444.30	0.00	21,332.98
13077DQJ4	40908	003	CASHGR	20,465,000.00	0.00	17,187,139.14	1.794	4.064	84,646.66	87,566.35	0.00	172,213.01
91412HGF4	40909	003	UNVHGR	2,300,000.00	0.00	2,056,650.54	1.316	3.725	6,978.46	11,912.63	0.00	18,891.09
3136GCFT7	40910	003	FNMA	40,000,000.00	0.00	33,777,777.78	3.770	3.822	318,355.56	0.00	0.00	318,355.56
91282CHA2	40911	003	USTR	40,000,000.00	0.00	34,627,395.83	3.500	3.582	301,657.45	4,217.63	0.00	305,875.08
3134HCMK2	40912	003	FHLMC	30,000,000.00	0.00	23,321,666.67	3.950	4.024	230,416.66	995.26	0.00	231,411.92
912797SU2	40913	003	USTR	40,000,000.00	0.00	30,194,888.89	3.420	3.573	0.00	266,000.00	0.00	266,000.00
91282CPR6	40914	003	USTR	30,000,000.00	0.00	23,476,223.96	3.625	3.849	213,294.20	9,490.50	0.00	222,784.70
313385K70	40915	003	FHLB	40,000,000.00	0.00	30,313,232.10	3.445	3.585	0.00	267,944.44	0.00	267,944.44
3136GCJ55	40916	003	FNMA	25,000,000.00	0.00	17,500,000.00	4.000	4.056	175,000.00	0.00	0.00	175,000.00
31428JAQ0	40917	003	FAMC	25,000,000.00	0.00	13,611,111.11	3.910	4.045	135,763.89	0.00	0.00	135,763.89
313385G34	40918	003	FHLB	50,000,000.00	0.00	33,133,237.27	3.475	3.604	0.00	294,409.72	0.00	294,409.72
43815CAD0	40919	003	HAROT	4,500,000.00	0.00	2,099,665.47	3.780	3.928	20,317.50	18.63	0.00	20,336.13
448981AD2	40920	003	HART	3,000,000.00	0.00	1,399,905.50	3.790	3.936	13,580.83	4.84	0.00	13,585.67
31428JBV8	40921	003	FAMC	25,000,000.00	0.00	10,000,000.00	3.850	4.012	98,923.61	0.00	0.00	98,923.61
3136GCQX6	40922	003	FNMA	30,000,000.00	0.00	8,666,666.67	3.750	3.656	78,125.00	0.00	0.00	78,125.00
039482AB0	40923	003	ADM	5,855,000.00	0.00	1,832,408.77	3.250	3.988	14,800.14	3,217.21	0.00	18,017.35
532457BV9	40924	003	LLY	14,098,000.00	0.00	4,490,856.81	3.375	3.714	37,007.25	4,124.57	0.00	41,131.82
89236TPH2	40925	003	TMCC	5,000,000.00	0.00	1,443,938.89	4.200	4.103	14,583.33	25.09	0.00	14,608.42
677523TJ1	40926	003	OHS	4,790,000.00	0.00	425,777.78	3.833	3.400	3,570.01	0.00	0.00	3,570.01
677523TC6	40927	003	OHS	2,645,000.00	0.00	235,111.11	3.833	3.400	1,971.33	0.00	0.00	1,971.33
57636QAS3	40928	003	MA	9,900,000.00	0.00	1,479,786.00	1.900	4.184	7,315.00	7,952.16	0.00	15,267.16
191216DK3	40929	003	KO	10,161,000.00	0.00	1,218,100.68	2.000	4.171	6,209.50	6,318.04	0.00	12,527.54
532457DC9	40930	003	LLY	10,000,000.00	0.00	1,329,773.33	4.250	4.010	12,986.11	163.62	0.00	13,149.73
072024XE7	40931	003	BAYTRN	2,955,000.00	0.00	376,809.78	1.633	3.675	1,474.47	1,940.07	0.00	3,414.54
91412HGF4	40932	003	UNVHGR	2,260,000.00	0.00	292,588.64	1.316	3.669	908.78	1,738.40	0.00	2,647.18
91282CMS7	40933	003	USTR	40,000,000.00	0.00	2,219,444.44	3.875	3.912	21,059.78	347.71	0.00	21,407.49
Subtotal				2,771,576,776.30	2,495,445,872.71	2,717,326,409.76		4.197	22,510,431.51	5,028,629.36	580,815.20	28,119,876.07
Total				2,771,576,776.30	2,495,445,872.71	2,717,326,409.76		4.197	22,510,431.51	5,028,629.36	580,815.20	28,119,876.07



City of San Jose
Total Earnings
Sorted by Fund - Investment Number
July 1, 2025 - March 31, 2026

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

									Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
CITY	32936	003	STPOOL	44,983,910.41	2,542,686.35	22,219,381.06	3.820	4.060	677,269.92	0.00	0.00	677,269.92
VP6000104	36512	003	FEDRAT	0.00	0.00	0.00	3.600		3.30	0.00	0.00	3.30
CSJFA	37042	003	STPOOL	39,788,546.64	38,586,009.69	39,304,592.59	3.820	4.175	1,231,765.00	0.00	0.00	1,231,765.00
574193TR9	40297	003	MDS	0.00	5,006,100.00	566,383.58	0.660	0.623	2,750.00	-101.89	0.00	2,648.11
31422BJ27	40299	003	FAMC	0.00	2,499,875.00	118,607.21	0.500	0.508	451.39	0.91	0.00	452.30
373385FQ1	40304	003	GAS	0.00	14,615,000.00	1,653,521.90	0.520	0.510	6,333.17	0.00	0.00	6,333.17
3137EAEX3	40309	003	FHLMC	0.00	4,984,950.00	1,528,232.85	0.375	0.432	4,270.83	686.37	0.00	4,957.20
419792ZM1	40317	003	HIS	0.00	5,014,900.00	1,683,835.04	0.852	0.783	10,650.00	-756.77	0.00	9,893.23
13077DML3	40318	003	CASHGR	0.00	10,039,100.00	4,506,603.28	0.885	0.795	29,500.00	-2,608.12	0.00	26,891.88
882724RA7	40319	003	TXS	0.00	1,945,088.00	653,095.24	5.000	0.502	20,000.00	-17,536.94	0.00	2,463.06
57582RK88	40322	003	MAS	0.00	1,000,000.00	448,905.11	0.695	0.687	2,316.67	0.00	0.00	2,316.67
13034AL65	40323	003	CASDEV	0.00	1,385,000.00	465,036.50	0.765	0.759	2,648.82	0.00	0.00	2,648.82
3135G05X7	40329	003	FNMA	0.00	9,975,300.00	2,002,341.24	0.375	0.427	5,625.00	795.82	0.00	6,420.82
3133EMLR1	40330	003	FFCB	0.00	10,000,000.00	6,386,861.31	0.500	0.498	23,888.89	0.00	0.00	23,888.89
3135G06R9	40331	003	FNMA	0.00	15,000,000.00	11,551,094.89	0.550	0.547	47,437.50	0.00	0.00	47,437.50
3135G06G3	40333	003	FNMA	0.00	10,039,690.00	4,726,715.36	0.500	0.412	17,500.00	-2,872.45	0.00	14,627.55
31422B6K1	40334	003	FAMC	0.00	9,992,000.00	7,220,496.35	0.480	0.493	25,866.67	862.22	0.00	26,728.89
459058JL8	40336	003	IBRD	0.00	9,996,360.00	4,341,484.82	0.500	0.506	16,250.00	246.60	0.00	16,496.60
31422B6K1	40337	003	FAMC	0.00	9,991,610.00	7,220,214.53	0.480	0.494	25,866.67	904.26	0.00	26,770.93
459058JL8	40338	003	IBRD	0.00	9,993,370.00	4,340,186.24	0.500	0.513	16,250.00	449.17	0.00	16,699.17
3130AKPW0	40340	003	FHLB	0.00	10,000,000.00	7,700,729.93	1.000	0.969	56,000.00	0.00	0.00	56,000.00
459058JE4	40341	003	IBRD	0.00	9,933,980.00	978,895.84	0.375	0.531	2,812.50	1,090.24	0.00	3,902.74
30318CAA5	40342	003	FHLMC	0.00	2,635,337.22	1,018,828.28	0.670	-1.181	3,893.04	-12,923.69	0.00	-9,030.65
45950VPL4	40347	003	IFC	0.00	9,971,900.00	7,970,241.24	0.450	0.503	26,750.00	3,340.78	0.00	30,090.78
3130AKXX9	40350	003	FHLB	0.00	10,000,000.00	8,722,627.74	0.500	0.496	32,500.00	0.00	0.00	32,500.00
3130AKXX9	40353	003	FHLB	0.00	9,994,000.00	8,717,394.16	0.500	0.509	32,500.00	780.00	0.00	33,280.00
45905U5Y6	40354	003	IBRD	0.00	5,000,000.00	4,233,576.64	0.600	0.595	18,916.67	0.00	0.00	18,916.67
45905U5Y6	40355	003	IBRD	0.00	5,000,000.00	4,233,576.64	0.600	0.595	18,916.67	0.00	0.00	18,916.67
45818WCZ7	40357	003	IADB	0.00	10,000,000.00	8,540,145.99	0.650	0.647	41,477.90	0.00	0.00	41,477.90
3133EMSU7	40358	003	FFCB	0.00	10,000,000.00	9,160,583.94	0.800	0.801	55,111.11	0.00	0.00	55,111.11
31422XCX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	0.999	75,000.00	0.00	0.00	75,000.00
13063DMA3	40449	003	CAS	10,110,000.00	10,631,069.40	10,631,069.40	2.650	1.361	200,936.25	-92,315.44	0.00	108,620.81

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										Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
3130ALHH0	40470	003	FHLB	0.00	24,479,750.00	22,067,511.86	0.960	1.497	162,666.67	85,367.18	0.00	248,033.85	
3130AQM3	40475	003	FHLB	0.00	7,189,200.00	3,122,316.79	3.000	2.920	67,500.00	936.00	0.00	68,436.00	
3133ENMH0	40479	003	FFCB	0.00	10,348,965.00	7,931,688.50	1.600	1.594	94,760.00	148.06	0.00	94,908.06	
3133ENPB0	40486	003	FFCB	15,150,000.00	15,138,637.50	15,138,637.50	2.180	2.195	247,702.50	1,704.37	0.00	249,406.87	
3136G4H55	40503	003	FNMA	0.00	2,202,791.30	281,378.45	0.550	2.531	1,220.69	4,126.21	0.00	5,346.90	
3136G4R62	40504	003	FNMA	0.00	1,609,825.91	340,766.07	0.625	2.559	1,697.14	4,850.26	0.00	6,547.40	
3134GW5R3	40505	003	FHLMC	0.00	1,873,460.00	806,818.54	0.650	2.563	4,188.89	11,334.86	0.00	15,523.75	
3134GWUG9	40506	003	FHLMC	0.00	1,403,410.20	435,364.48	0.570	2.547	1,971.25	6,352.58	0.00	8,323.83	
3134GWVN3	40507	003	FHLMC	0.00	16,376,215.10	5,438,815.96	0.600	2.550	25,943.50	78,175.75	0.00	104,119.25	
3130ARVJ7	40523	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	3.250	3.247	487,500.00	0.00	0.00	487,500.00	
3133ENUZ1	40524	003	FFCB	0.00	19,890,000.00	8,057,627.74	3.090	3.251	187,116.67	9,531.00	0.00	196,647.67	
3133ENVK3	40526	003	FFCB	0.00	20,000,000.00	17,445,255.47	3.650	3.623	474,500.00	0.00	0.00	474,500.00	
594918BJ2	40528	003	MSFT	0.00	3,999,400.00	1,824,543.80	3.125	3.097	42,361.11	57.73	0.00	42,418.84	
3133ENYA2	40550	003	FFCB	5,200,000.00	5,177,640.00	5,177,640.00	3.450	3.548	134,550.00	3,365.22	0.00	137,915.22	
CAMP	40566	003	CAMP	145,087,826.45	222,176,605.86	156,421,935.17	3.800	4.107	4,822,070.96	0.00	0.00	4,822,070.96	
48133DP95	40569	003	JPM	0.00	10,000,000.00	7,700,729.93	4.570	4.546	262,775.00	0.00	0.00	262,775.00	
48133DQ45	40570	003	JPM	0.00	10,000,000.00	985,401.46	4.100	4.157	30,750.00	0.00	0.00	30,750.00	
48133DQ52	40571	003	JPM	0.00	10,000,000.00	7,700,729.93	4.250	4.227	244,375.00	0.00	0.00	244,375.00	
478160BY9	40574	003	JNJ	0.00	13,533,204.15	12,002,075.21	2.450	3.394	227,768.33	78,065.56	0.00	305,833.89	
478160BY9	40575	003	JNJ	0.00	4,074,727.30	3,613,718.01	2.450	3.511	68,828.67	26,423.28	0.00	95,251.95	
3136AR5S3	40579	003	FNMA	1,054,552.74	4,658,327.69	3,755,077.50	2.469	7.815	54,182.89	166,111.50	0.00	220,294.39	
194162AN3	40580	003	CL	8,202,000.00	7,955,201.82	7,955,201.82	3.100	3.822	190,696.50	37,520.00	0.00	228,216.50	
13063DRD2	40581	003	CAS	5,570,000.00	5,289,717.60	5,289,717.60	2.375	3.802	99,215.62	51,762.14	0.00	150,977.76	
9128284Z0	40586	003	USTR	0.00	9,719,531.25	2,163,837.25	2.750	3.781	45,584.24	15,826.64	0.00	61,410.88	
544351QQ5	40589	003	LOS	0.00	9,708,274.50	2,196,762.84	5.000	3.982	78,958.33	-13,291.99	0.00	65,666.34	
91412GU94	40594	003	UNVHGR	0.00	3,677,896.00	0.00	3.063		0.00	0.00	0.00	0.00	
649902T45	40596	003	NYSHGR	7,850,000.00	7,978,033.50	7,978,033.50	5.051	4.641	297,377.63	-19,420.81	0.00	277,956.82	
88579YAV3	40598	003	MMM	7,150,000.00	6,490,770.00	6,490,770.00	2.250	5.042	120,656.25	124,994.45	0.00	245,650.70	
039483BL5	40599	003	ADM	9,780,000.00	9,060,681.00	9,060,681.00	2.500	4.756	183,375.00	140,127.08	0.00	323,502.08	
039483BL5	40601	003	ADM	9,215,000.00	8,517,148.05	8,517,148.05	2.500	4.832	172,781.25	136,141.64	0.00	308,922.89	
69371RS23	40602	003	PCAR	0.00	5,045,950.00	1,731,092.34	4.950	4.565	63,250.00	-3,928.81	0.00	59,321.19	
931142EW9	40603	003	WMT	0.00	2,960,250.00	756,268.25	3.900	4.345	22,100.00	2,569.39	0.00	24,669.39	
6500354W5	40606	003	NYSDEV	0.00	4,371,489.65	4,100,265.84	3.170	4.611	102,101.30	39,831.14	0.00	141,932.44	
931142ER0	40608	003	WMT	10,000,000.00	8,715,600.00	8,715,600.00	1.050	4.971	78,750.00	246,473.34	0.00	325,223.34	
30329MAA0	40609	003	FHLMC	3,040,836.82	3,154,590.56	2,771,812.58	2.080	2.881	48,105.39	11,843.25	0.00	59,948.64	
30329MAA0	40610	003	FHLMC	3,909,647.37	4,055,902.17	3,563,759.06	2.080	2.881	61,849.77	15,227.02	0.00	77,076.79	
69371RS23	40613	003	PCAR	0.00	10,022,800.00	3,438,478.83	4.950	4.824	126,500.00	-1,988.25	0.00	124,511.75	
91412GU94	40619	003	UNVHGR	0.00	4,501,113.75	0.00	3.063		0.00	0.00	0.00	0.00	
13063D3A4	40620	003	CAS	5,000,000.00	5,224,500.00	5,224,500.00	5.700	4.341	213,750.00	-43,482.79	0.00	170,267.21	
923078CX5	40621	003	VNTCTF	3,645,000.00	3,185,620.65	3,185,620.65	1.741	4.904	47,594.59	69,681.14	0.00	117,275.73	

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
13067WRC8	40623	003	CASPWR	0.00	2,816,941.75	1,572,963.82	0.790	4.845	10,385.21	46,822.47	0.00	57,207.68	
594918BY9	40624	003	MSFT	8,436,000.00	8,124,947.81	8,124,947.81	3.300	4.339	208,791.00	55,840.48	0.00	264,631.48	
13063D3A4	40626	003	CAS	7,075,000.00	7,430,518.75	7,430,518.75	5.700	4.169	302,456.25	-69,912.65	0.00	232,543.60	
14913R3A3	40628	003	CAT	7,429,000.00	7,186,294.57	7,186,294.57	3.600	4.442	200,583.00	39,029.46	0.00	239,612.46	
917542QV7	40629	003	UTS	0.00	1,565,739.54	0.00	3.539		0.00	0.00	0.00	0.00	
06406FAE3	40630	003	BK	4,481,000.00	4,169,346.45	4,169,346.45	2.450	4.661	82,338.38	63,554.73	0.00	145,893.11	
438516BL9	40631	003	HON	5,000,000.00	4,660,750.00	4,660,750.00	2.500	4.552	93,750.00	65,520.39	0.00	159,270.39	
06406RAD9	40633	003	BK	5,000,000.00	4,789,100.00	4,789,100.00	3.250	4.386	121,875.00	35,790.69	0.00	157,665.69	
24422EWK1	40634	003	DE	5,000,000.00	4,957,350.00	4,957,350.00	4.150	4.363	155,625.00	6,734.21	0.00	162,359.21	
91412HJN4	40636	003	UNVHGR	2,015,000.00	1,737,171.80	1,737,171.80	1.272	5.136	19,223.10	47,748.96	0.00	66,972.06	
24422EWP0	40637	003	DE	0.00	9,995,300.00	7,004,005.84	4.800	4.783	250,666.67	818.15	0.00	251,484.82	
69371RR65	40640	003	PCAR	10,000,000.00	9,108,000.00	9,108,000.00	2.000	4.593	150,000.00	164,059.94	0.00	314,059.94	
3134GXR63	40643	003	FHLMC	0.00	9,867,760.00	2,088,795.91	4.050	4.600	64,125.00	8,010.29	0.00	72,135.29	
3132XGRH1	40647	003	FHLMC	19,258,203.40	19,506,616.00	19,306,001.66	3.690	3.707	536,105.13	1,125.62	0.00	537,230.75	
419792G34	40648	003	HIS	25,000,000.00	22,571,000.00	22,571,000.00	1.535	4.079	287,812.50	403,339.48	0.00	691,151.98	
13063DC48	40649	003	CAS	12,000,000.00	10,672,200.00	10,672,200.00	1.700	4.396	153,000.00	199,170.00	0.00	352,170.00	
91412GU94	40651	003	UNVHGR	0.00	1,952,612.80	0.00	3.063		0.00	0.00	0.00	0.00	
574193GK8	40652	003	MDS	3,000,000.00	2,785,170.00	2,785,170.00	2.800	4.760	63,000.00	36,526.51	0.00	99,526.51	
13063D3N6	40655	003	CAS	7,000,000.00	7,000,000.00	7,000,000.00	4.846	4.842	254,415.00	0.00	0.00	254,415.00	
574193WE4	40656	003	MDS	0.00	16,360,000.00	15,344,963.50	4.000	4.008	461,715.56	0.00	0.00	461,715.56	
931142ER0	40660	003	WMT	18,875,000.00	17,077,156.25	17,077,156.25	1.050	4.208	148,640.62	390,835.59	0.00	539,476.21	
459058JT1	40662	003	IBRD	5,000,000.00	4,444,500.00	4,444,500.00	0.850	4.218	31,875.00	108,842.53	0.00	140,717.53	
459058JT1	40664	003	IBRD	10,000,000.00	8,868,500.00	8,868,500.00	0.850	4.317	63,750.00	223,649.34	0.00	287,399.34	
3137FBAJ5	40665	003	FHLMC	4,805,000.00	4,805,000.00	4,664,979.30	3.281	3.376	118,239.03	0.00	0.00	118,239.03	
3132XGRH1	40666	003	FHLMC	9,629,101.70	9,753,308.00	9,607,546.42	3.690	3.733	268,052.57	1,145.03	0.00	269,197.60	
3140HSZG9	40667	003	FNMA	0.00	3,780,864.92	1,988,243.74	3.440	7.079	43,180.67	62,472.89	0.00	105,653.56	
91412GU94	40668	003	UNVHGR	0.00	13,484,407.05	0.00	3.063		0.00	0.00	0.00	0.00	
64990FY57	40669	003	NYSPIT	2,000,000.00	1,893,800.00	1,893,800.00	3.059	4.389	45,885.00	16,507.77	0.00	62,392.77	
448980AD4	40670	003	HALST	0.00	3,270,342.59	167,097.80	5.150	2.686	3,357.03	0.95	11.46	3,369.44	
891941AD8	40671	003	TMCC	3,994,420.46	8,446,211.06	6,110,240.35	4.710	4.661	213,622.15	54.13	119.35	213,795.63	
3132XFLR7	40672	003	FHLMC	6,700,000.00	6,700,000.00	6,614,156.25	4.250	4.301	213,562.53	0.00	0.00	213,562.53	
3130APZK4	40673	003	FHLB	0.00	24,002,160.00	12,964,670.36	1.190	4.580	124,619.44	321,160.53	0.00	445,779.97	
437927AC0	40674	003	HAROT	3,610,463.05	8,826,440.31	6,105,515.61	4.930	4.850	221,747.08	166.13	381.99	222,295.20	
574193WF1	40678	003	MDS	4,180,000.00	4,165,829.80	4,165,829.80	4.050	4.150	126,967.50	2,807.01	0.00	129,774.51	
3130ARCZ2	40679	003	FHLB	0.00	8,061,221.50	2,500,743.90	2.160	4.587	42,330.00	43,772.37	0.00	86,102.37	
3134GXCS1	40680	003	FHLMC	0.00	7,639,356.75	4,098,487.02	0.625	4.536	20,937.50	118,625.56	0.00	139,563.06	
419792G34	40681	003	HIS	2,530,000.00	2,268,878.70	2,268,878.70	1.535	4.477	29,126.62	47,127.50	0.00	76,254.12	
64990FS96	40682	003	NYSPIT	7,075,000.00	6,503,693.75	6,503,693.75	2.657	4.762	140,987.07	91,490.32	0.00	232,477.39	
419792F92	40684	003	HIS	0.00	7,375,599.00	834,465.58	1.033	4.829	6,865.15	23,383.65	0.00	30,248.80	
3140LKUP6	40685	003	FNMA	25,341,936.00	25,341,936.00	25,098,415.83	4.650	5.044	950,322.60	0.00	0.00	950,322.60	

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
45906M4E8	40692	003	IBRD	25,000,000.00	24,855,000.00	24,855,000.00	4.500	4.641	843,750.00	22,093.68	0.00	865,843.68	
45818WEK8	40693	003	IADB	0.00	9,305,076.00	8,082,511.27	4.375	5.490	266,736.46	16,228.67	50,148.65	333,113.78	
3140LKYV9	40694	003	FNMA	7,896,000.00	7,896,000.00	7,841,098.13	4.790	4.819	283,663.80	0.00	0.00	283,663.80	
30333AAA0	40697	003	FHLMC	7,537,080.64	7,767,254.57	7,529,332.08	4.250	4.416	244,611.24	4,960.71	0.00	249,571.95	
3140LKLH4	40698	003	FNMA	12,175,000.00	12,175,000.00	11,997,130.86	4.920	4.988	449,257.50	0.00	0.00	449,257.50	
30333MAA4	40699	003	FHLMC	9,573,208.85	9,642,743.72	9,344,946.44	4.390	4.533	316,091.95	1,894.55	0.00	317,986.50	
91412HGF4	40704	003	UNVHGR	5,005,000.00	4,396,291.90	4,396,291.90	1.316	5.304	49,399.35	125,650.75	0.00	175,050.10	
882724V61	40712	003	TXS	5,000,000.00	5,000,000.00	5,000,000.00	5.332	5.327	199,950.00	0.00	0.00	199,950.00	
02079KAC1	40713	003	GOOG	15,000,000.00	13,817,625.00	13,817,625.00	1.998	5.232	224,775.00	317,969.37	0.00	542,744.37	
3134H1HN6	40715	003	FHLMC	0.00	6,399,166.00	2,592,362.87	5.500	5.135	105,928.32	-5,994.37	0.00	99,933.95	
45818WEU6	40716	003	IADB	0.00	20,005,000.00	10,148,521.90	5.125	5.070	387,222.22	-944.44	0.00	386,277.78	
13063DRD2	40717	003	CAS	5,460,000.00	5,143,702.20	5,143,702.20	2.375	4.709	97,256.25	84,554.86	0.00	181,811.11	
419792M29	40718	003	HIS	4,360,000.00	4,433,378.80	4,433,378.80	5.000	4.476	163,500.00	-14,546.45	0.00	148,953.55	
419792M37	40719	003	HIS	2,000,000.00	2,040,820.00	2,040,820.00	5.000	4.478	75,000.00	-6,400.35	0.00	68,599.65	
3133EMSW3	40720	003	FFCB	5,000,000.00	4,379,300.00	4,379,300.00	1.400	4.946	52,500.00	110,111.04	0.00	162,611.04	
91412HGF4	40721	003	UNVHGR	6,190,000.00	5,608,078.10	5,608,078.10	1.316	4.503	61,095.30	128,470.09	0.00	189,565.39	
037833EH9	40730	003	AAPL	7,109,000.00	6,273,692.50	6,273,692.50	1.400	4.512	74,644.50	137,856.37	0.00	212,500.87	
438516CL8	40731	003	HON	0.00	34,897,100.00	32,859,313.14	4.250	6.481	1,053,645.83	14,609.97	530,532.57	1,598,788.37	
931142EE9	40734	003	WMT	14,400,000.00	14,123,016.00	14,123,016.00	3.700	4.211	399,600.00	46,828.86	0.00	446,428.86	
373384TP1	40736	003	GAS	0.00	1,486,785.00	0.00	4.150		0.00	0.00	0.00	0.00	
3132XGY42	40738	003	FHLMC	2,243,000.00	2,243,000.00	2,216,276.76	4.650	4.702	78,224.67	0.00	0.00	78,224.67	
882724RC3	40742	003	TXS	7,810,000.00	7,213,159.80	7,213,159.80	2.182	4.702	127,810.65	126,787.45	0.00	254,598.10	
3132XGZK5	40746	003	FHLMC	13,652,000.00	13,652,000.00	13,605,071.25	4.850	4.862	496,591.47	0.00	0.00	496,591.47	
24422EXH7	40753	003	DE	10,000,000.00	9,733,200.00	9,733,200.00	4.500	5.196	337,500.00	42,126.31	0.00	379,626.31	
3130B0YZ6	40754	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	5.270	5.265	790,500.00	0.00	0.00	790,500.00	
30336BAA5	40755	003	FHLMC	14,335,253.95	15,861,233.63	15,438,329.35	5.020	5.123	580,969.61	12,772.45	0.00	593,742.06	
3130B0ZS1	40756	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	5.300	5.295	795,000.00	0.00	0.00	795,000.00	
3133ERDH1	40758	003	FFCB	20,000,000.00	19,998,000.00	19,998,000.00	4.750	4.748	712,500.00	300.00	0.00	712,800.00	
64990FD76	40759	003	NYSPIT	8,045,000.00	7,170,749.85	7,170,749.85	1.748	5.107	105,469.95	169,452.65	0.00	274,922.60	
91282CKP5	40760	003	USTR	20,000,000.00	20,123,437.50	20,123,437.50	4.625	4.478	695,055.40	-18,583.45	0.00	676,471.95	
69371RT22	40761	003	PCAR	7,000,000.00	6,994,610.00	6,994,610.00	5.000	5.025	262,500.00	1,347.50	0.00	263,847.50	
09290DAA9	40762	003	BLKRK	14,000,000.00	13,897,800.00	13,897,800.00	4.700	4.882	493,500.00	15,867.74	0.00	509,367.74	
89236TMF9	40763	003	TMCC	15,000,000.00	14,967,900.00	14,967,900.00	5.050	5.099	568,125.00	4,815.00	0.00	572,940.00	
3130B1HQ3	40765	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	5.125	5.120	1,153,125.00	0.00	0.00	1,153,125.00	
3130B1MF1	40766	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	5.000	4.995	750,000.00	0.00	0.00	750,000.00	
574193WW4	40767	003	MDS	15,000,000.00	15,000,000.00	15,000,000.00	4.440	4.436	499,500.00	0.00	0.00	499,500.00	
3137HDJJ0	40768	003	FHLMC	14,603,253.30	15,000,000.00	14,646,461.96	4.803	4.787	526,350.65	1.19	0.00	526,351.84	
437076BY7	40770	003	HD	10,000,000.00	9,204,500.00	9,204,500.00	2.950	4.934	221,250.00	119,657.38	0.00	340,907.38	
30337MAA0	40771	003	FHLMC	8,219,367.61	8,474,960.21	8,399,812.23	4.990	4.937	312,562.59	-1,265.69	0.00	311,296.90	
039483AN2	40773	003	ADM	5,700,000.00	5,998,623.00	5,998,623.00	6.750	4.980	288,562.50	-64,296.82	0.00	224,265.68	

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
437076DC3	40775	003	HD	10,000,000.00	9,972,700.00	9,972,700.00	4.750	4.813	356,250.00	4,095.00	0.00	360,345.00
24422EXT1	40776	003	DE	10,000,000.00	9,985,300.00	9,985,300.00	4.850	4.882	363,750.00	2,224.77	0.00	365,974.77
023135BC9	40777	003	AMZN	26,000,000.00	24,716,640.00	24,716,640.00	3.150	4.962	614,250.00	306,372.42	0.00	920,622.42
931142EN9	40778	003	WMT	10,000,000.00	9,459,000.00	9,459,000.00	3.250	4.576	243,750.00	81,195.11	0.00	324,945.11
713448FX1	40779	003	PEP	6,000,000.00	5,990,700.00	5,990,700.00	4.500	4.534	202,500.00	1,395.00	0.00	203,895.00
3137HDV56	40780	003	FHLMC	7,000,000.00	7,000,000.00	7,042,987.00	4.720	4.965	262,500.03	0.00	0.00	262,500.03
91282CHV6	40781	003	USTR	0.00	30,067,968.75	6,693,963.85	5.000	4.743	248,641.30	-10,313.67	0.00	238,327.63
91282CFK2	40782	003	USTR	0.00	24,668,945.31	6,842,481.18	3.500	4.707	180,706.52	61,068.34	0.00	241,774.86
91282CFE6	40783	003	USTR	0.00	19,737,500.00	3,241,560.22	3.125	4.501	77,693.37	31,839.62	0.00	109,532.99
57636QBA1	40784	003	MA	5,000,000.00	4,997,250.00	4,997,250.00	4.100	4.115	153,750.00	613.63	0.00	154,363.63
3137HFNZ4	40785	003	FHLMC	5,000,000.00	5,000,000.00	5,099,900.00	4.508	4.416	169,049.97	0.00	0.00	169,049.97
35802FAA0	40786	003	FHLMC	3,448,272.41	3,495,365.40	3,494,104.45	4.080	4.044	106,284.19	-223.64	0.00	106,060.55
80168AGX9	40787	003	SCVWTR	10,000,000.00	10,000,000.00	10,000,000.00	3.880	3.876	291,000.00	0.00	0.00	291,000.00
91282CLH2	40788	003	USTR	25,000,000.00	25,094,726.56	25,094,726.56	3.750	3.551	705,672.56	-36,815.71	0.00	668,856.85
3130B32J1	40789	003	FHLB	25,000,000.00	25,000,000.00	25,000,000.00	3.800	3.797	712,500.00	0.00	0.00	712,500.00
57636QAG9	40790	003	MA	10,000,000.00	9,822,600.00	9,822,600.00	2.950	3.846	221,250.00	62,367.19	0.00	283,617.19
023135BC9	40791	003	AMZN	5,000,000.00	4,907,150.00	4,907,150.00	3.150	3.862	118,125.00	24,151.74	0.00	142,276.74
09247XAP6	40792	003	BLKRK	11,018,000.00	10,558,108.68	10,558,108.68	3.250	4.344	268,563.75	75,760.01	0.00	344,323.76
35802CAA7	40794	003	FHLMC	4,482,198.31	4,914,185.17	4,851,316.32	4.911	4.785	176,401.61	-2,155.61	0.00	174,246.00
3130B3TZ6	40795	003	FHLB	0.00	20,000,000.00	3,649,635.04	4.500	4.471	122,500.00	0.00	0.00	122,500.00
89233GU12	40796	003	TMCC	0.00	29,212,500.00	0.00	4.500		0.00	0.00	0.00	0.00
3137HHUN9	40798	003	FHLMC	9,000,000.00	9,000,000.00	9,040,878.00	4.630	4.605	312,525.00	0.00	0.00	312,525.00
912828R36	40799	003	USTR	20,000,000.00	19,298,437.50	19,298,437.50	1.625	4.231	243,989.09	368,959.93	0.00	612,949.02
14913UAU4	40800	003	CAT	10,000,000.00	10,098,000.00	10,098,000.00	4.700	4.453	352,500.00	-14,907.05	0.00	337,592.95
437076CR1	40801	003	HD	0.00	6,979,980.00	1,936,052.85	4.000	4.332	57,555.56	5,406.86	0.00	62,962.42
3137HHUX7	40802	003	FHLMC	2,262,263.00	2,262,263.00	2,224,288.65	4.250	4.319	72,109.62	0.00	0.00	72,109.62
313385HP4	40803	003	FHLB	0.00	29,347,950.00	0.00			0.00	0.00	0.00	0.00
3137HHW23	40806	003	FHLMC	5,750,000.00	5,750,000.00	5,601,414.25	4.230	4.338	182,418.75	0.00	0.00	182,418.75
79766DXU8	40807	003	SFOAPT	0.00	5,000,000.00	2,244,525.55	4.450	4.402	74,166.67	0.00	0.00	74,166.67
313385LX2	40808	003	FHLB	0.00	38,884,800.00	11,353,226.28	4.080	4.255	0.00	362,666.67	0.00	362,666.67
313385HP4	40809	003	FHLB	0.00	39,242,833.33	0.00	4.130		0.00	0.00	0.00	0.00
313385HP4	40810	003	FHLB	0.00	68,712,000.00	0.00	4.140		0.00	0.00	0.00	0.00
3130B4RN3	40812	003	FHLB	0.00	30,000,000.00	2,518,248.18	4.850	4.917	92,958.33	0.00	0.00	92,958.33
357912AA2	40813	003	FHLMC	3,952,060.49	3,997,949.33	3,963,836.08	4.770	5.006	148,854.84	112.70	0.00	148,967.54
373385JD6	40815	003	GAS	0.00	4,922,500.00	0.00	0.640		0.00	0.00	0.00	0.00
373385DE0	40816	003	GAS	0.00	13,782,954.00	0.00	3.100		0.00	0.00	0.00	0.00
742718EP0	40817	003	PG	0.00	4,922,600.00	3,880,589.78	2.700	4.261	79,125.00	44,990.08	0.00	124,115.08
437076CH3	40818	003	HD	10,000,000.00	8,983,700.00	8,983,700.00	1.500	4.793	112,500.00	210,753.45	0.00	323,253.45
3130B4VX6	40819	003	FHLB	0.00	25,000,000.00	19,890,510.95	4.625	4.582	684,114.58	0.00	0.00	684,114.58
373385EX7	40820	003	GAS	0.00	10,682,980.00	0.00	2.100		0.00	0.00	0.00	0.00

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3130B4ZU8	40821	003	FHLB	0.00	20,000,000.00	9,927,007.30	4.680	4.640	345,800.00	0.00	0.00	345,800.00
478160DH4	40822	003	JNJ	5,000,000.00	5,007,345.00	5,007,345.00	4.550	4.489	170,625.00	-1,869.13	0.00	168,755.87
69371RT63	40823	003	PCAR	10,000,000.00	9,993,900.00	9,993,900.00	4.550	4.569	341,250.00	1,525.00	0.00	342,775.00
532457CQ9	40824	003	LLY	5,000,000.00	4,953,785.00	4,953,785.00	4.200	4.444	157,500.00	7,759.99	0.00	165,259.99
3134HBBK6	40825	003	FHLMC	0.00	25,000,000.00	5,291,970.80	4.750	4.733	188,020.83	0.00	0.00	188,020.83
3137HKPF5	40826	003	FHLMC	6,500,000.00	6,500,000.00	6,499,928.50	4.430	4.426	215,962.47	0.00	0.00	215,962.47
35802JAE4	40827	003	FHLMC	4,990,460.47	4,999,123.52	4,983,405.13	4.510	4.518	168,989.91	23.20	0.00	169,013.11
64990KHD8	40828	003	NYSHGR	0.00	10,000,900.00	9,380,406.20	4.200	4.199	296,333.33	-656.90	0.00	295,676.43
191216CT5	40829	003	KO	10,000,000.00	9,604,700.00	9,604,700.00	3.450	4.411	258,750.00	59,295.00	0.00	318,045.00
91282CLB5	40830	003	USTR	35,000,000.00	35,140,820.31	35,140,820.31	4.375	4.047	1,146,322.51	-78,744.42	0.00	1,067,578.09
13068XNS4	40831	003	CASFAC	2,500,000.00	2,500,000.00	2,500,000.00	4.449	4.445	83,418.75	0.00	0.00	83,418.75
13068XNT2	40832	003	CASFAC	2,500,000.00	2,500,000.00	2,500,000.00	4.525	4.521	84,843.75	0.00	0.00	84,843.75
92826CAM4	40833	003	V	10,000,000.00	8,956,400.00	8,956,400.00	2.050	4.616	153,750.00	156,627.02	0.00	310,377.02
357913AA0	40834	003	FHLMC	6,549,734.77	6,700,308.38	6,622,348.61	4.420	4.434	219,883.42	549.29	0.00	220,432.71
22160KAP0	40835	003	COST	34,797,000.00	30,551,418.03	30,551,418.03	1.600	4.602	417,564.00	637,900.47	0.00	1,055,464.47
313397JP7	40836	003	FHLMC	0.00	39,571,166.67	3,466,087.59	4.150	4.253	0.00	110,666.67	0.00	110,666.67
91282CJP7	40837	003	USTR	40,000,000.00	40,307,812.50	40,307,812.50	4.375	3.874	1,312,920.35	-140,567.71	0.00	1,172,352.64
31424WYZ9	40838	003	FAMC	15,000,000.00	15,000,000.00	15,000,000.00	3.800	3.797	427,500.00	0.00	0.00	427,500.00
09247XAQ4	40839	003	BLKRK	13,878,000.00	12,683,520.54	12,683,520.54	2.400	4.506	249,804.00	179,271.52	0.00	429,075.52
69371RT71	40840	003	PCAR	10,000,000.00	9,984,500.00	9,984,500.00	4.550	4.584	341,250.00	2,325.00	0.00	343,575.00
3134HBQZ7	40841	003	FHLMC	0.00	30,000,000.00	15,437,956.20	4.500	4.465	517,500.00	0.00	0.00	517,500.00
313589LQ4	40842	003	FNMA	0.00	29,583,500.00	7,881,735.40	4.165	4.282	0.00	253,370.83	0.00	253,370.83
912797NL7	40843	003	USTR	0.00	29,345,033.33	16,064,799.27	4.010	4.156	0.00	501,250.00	0.00	501,250.00
882508CK8	40844	003	TXN	6,000,000.00	5,987,220.00	5,987,220.00	4.500	4.548	202,500.00	1,917.00	0.00	204,417.00
313589KT9	40845	003	FNMA	0.00	49,504,166.67	9,394,951.34	4.200	4.301	0.00	303,333.33	0.00	303,333.33
313589KT9	40846	003	FNMA	0.00	4,950,416.67	939,495.13	4.200	4.301	0.00	30,333.33	0.00	30,333.33
191216CV0	40847	003	KO	11,295,000.00	9,923,244.84	9,923,244.84	1.650	4.642	139,775.62	205,992.15	0.00	345,767.77
3134HBUR0	40848	003	FHLMC	0.00	20,000,000.00	5,328,467.15	5.000	4.931	197,222.22	0.00	0.00	197,222.22
57636QBA1	40849	003	MA	5,542,000.00	5,528,311.26	5,528,311.26	4.100	4.202	170,416.50	3,948.68	0.00	174,365.18
313313PF9	40850	003	FFCB	0.00	39,312,111.11	19,512,580.70	4.100	4.230	0.00	619,555.56	0.00	619,555.56
313397NB3	40851	003	FHLMC	0.00	39,463,177.78	15,554,829.20	4.165	4.280	0.00	499,800.00	0.00	499,800.00
91282CJE2	40852	003	USTR	0.00	55,141,796.88	24,552,186.93	5.000	4.224	911,684.78	-133,070.92	0.00	778,613.86
3134HBSX0	40853	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	4.500	4.496	843,750.00	0.00	0.00	843,750.00
313397MM0	40854	003	FHLMC	0.00	39,525,133.33	13,559,717.27	4.190	4.299	0.00	437,622.23	0.00	437,622.23
91282CLH2	40855	003	USTR	40,000,000.00	39,881,250.00	39,881,250.00	3.750	4.022	1,129,076.08	75,144.34	0.00	1,204,220.42
191216CV0	40856	003	KO	6,408,000.00	0.00	5,557,112.08	1.650	4.465	77,536.80	108,724.14	0.00	186,260.94
882508BJ2	40857	003	TXN	16,451,000.00	0.00	14,158,965.03	1.750	4.623	209,521.76	281,812.55	0.00	491,334.31
8827243S4	40858	003	TXS	2,950,000.00	0.00	2,627,007.30	4.066	4.072	80,297.85	0.00	0.00	80,297.85
8827243T2	40859	003	TXS	1,495,000.00	0.00	1,331,313.87	4.178	4.184	41,814.24	0.00	0.00	41,814.24
89233GZC3	40860	003	TMCC	0.00	0.00	13,877,461.60	4.350	4.495	0.00	468,229.17	0.00	468,229.17

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Fund: General Pool												
3133ETPN1	40861	003	FFCB	25,000,000.00	0.00	24,067,357.66	4.280	4.305	772,777.78	5,060.24	0.00	777,838.02
797356NW8	40862	003	SDGSCD	1,065,000.00	0.00	998,413.91	4.076	4.124	30,507.16	400.63	0.00	30,907.79
797356NX6	40863	003	SDGSCD	4,340,000.00	0.00	4,063,768.98	3.938	4.025	120,111.19	2,670.86	0.00	122,782.05
713448GH5	40864	003	PEP	3,000,000.00	0.00	2,754,212.85	4.300	4.334	88,866.67	735.73	0.00	89,602.40
93974FDG5	40865	003	WAS	18,865,000.00	0.00	15,835,583.94	3.970	3.973	472,248.60	0.00	0.00	472,248.60
93974FDK6	40866	003	WAS	28,325,000.00	0.00	23,776,459.85	4.070	4.073	726,921.79	0.00	0.00	726,921.79
3133ETRZ2	40867	003	FFCB	0.00	0.00	10,072,992.70	4.570	4.533	342,750.00	0.00	0.00	342,750.00
3133ETRC3	40868	003	FFCB	25,000,000.00	0.00	21,892,335.77	4.230	4.245	696,187.50	1,379.19	0.00	697,566.69
912828U24	40869	003	USTR	20,000,000.00	0.00	16,904,630.47	2.000	3.882	260,076.87	232,540.32	0.00	492,617.19
80168AJJ7	40870	003	SCVWTR	1,000,000.00	0.00	740,875.91	3.790	3.805	21,160.83	0.00	0.00	21,160.83
3133ETWD5	40871	003	FFCB	30,000,000.00	0.00	23,102,189.78	4.070	4.087	708,858.33	0.00	0.00	708,858.33
544351PR4	40872	003	LOS	5,300,000.00	0.00	4,139,412.96	3.000	3.954	94,075.00	28,797.83	0.00	122,872.83
3136GAR68	40873	003	FNMA	25,000,000.00	0.00	18,978,102.19	4.030	4.047	576,513.89	0.00	0.00	576,513.89
437076DJ8	40874	003	HD	5,000,000.00	0.00	3,600,167.52	3.950	4.051	107,527.78	1,954.56	0.00	109,482.34
357914AA8	40875	003	FHLMC	9,627,177.46	0.00	7,019,977.25	4.210	4.149	220,480.24	-1,861.50	0.00	218,618.74
31424WU75	40876	003	FAMC	25,000,000.00	0.00	17,883,211.68	3.750	3.763	505,208.33	0.00	0.00	505,208.33
91282CHM6	40877	003	USTR	20,000,000.00	0.00	14,249,640.74	4.500	3.701	477,537.24	-81,610.58	0.00	395,926.66
20772KD30	40878	003	CTS	3,760,000.00	0.00	2,335,763.60	4.250	3.743	73,685.56	-8,059.01	0.00	65,626.55
20772KD48	40879	003	CTS	3,000,000.00	0.00	1,839,416.06	3.865	3.872	53,465.83	0.00	0.00	53,465.83
20772KD55	40880	003	CTS	3,000,000.00	0.00	1,839,416.06	3.885	3.892	53,742.50	0.00	0.00	53,742.50
91282CHH7	40881	003	USTR	40,000,000.00	0.00	26,927,417.88	4.125	3.771	832,158.62	-69,932.43	0.00	762,226.19
882725BN3	40882	003	TXS	325,000.00	0.00	205,200.73	3.866	3.920	6,037.94	0.00	0.00	6,037.94
882725BW3	40883	003	TXS	1,150,000.00	0.00	726,094.89	3.982	3.991	21,751.68	0.00	0.00	21,751.68
313397XZ9	40884	003	FHLMC	40,000,000.00	0.00	25,903,854.82	3.550	3.692	0.00	717,888.89	0.00	717,888.89
91282CHU8	40885	003	USTR	40,000,000.00	0.00	25,393,590.33	4.375	3.692	826,237.09	-122,471.68	0.00	703,765.41
882724WU7	40886	003	TXS	5,000,000.00	0.00	3,016,223.36	5.000	3.538	110,416.67	-30,298.71	0.00	80,117.96
912797QD2	40887	003	USTR	40,000,000.00	0.00	22,099,171.74	3.625	3.739	0.00	620,277.77	0.00	620,277.77
13077DQG0	40888	003	CASHGR	7,945,000.00	0.00	4,199,029.93	1.521	3.731	51,022.80	66,587.62	0.00	117,610.42
313397UM1	40889	003	FHLMC	0.00	0.00	9,718,029.20	3.680	3.783	0.00	276,000.00	0.00	276,000.00
13077DMR0	40890	003	CASHGR	3,500,000.00	0.00	1,697,361.79	1.740	4.083	24,698.33	27,331.10	0.00	52,029.43
882508BK9	40891	003	TXN	13,471,000.00	0.00	7,017,191.39	1.125	3.847	61,040.47	141,598.08	0.00	202,638.55
31315LVJ4	40892	003	FAMC	30,000,000.00	0.00	15,093,094.28	3.710	3.820	0.00	432,833.33	0.00	432,833.33
313313XK9	40893	003	FFCB	40,000,000.00	0.00	19,891,108.56	3.610	3.734	0.00	557,544.45	0.00	557,544.45
3134HB5Y3	40894	003	FHLMC	30,000,000.00	0.00	14,773,631.39	3.750	3.801	418,750.00	2,811.19	0.00	421,561.19
13077DMN9	40895	003	CASHGR	1,900,000.00	0.00	880,714.84	1.338	3.844	9,321.40	16,094.79	0.00	25,416.19
3133ETR82	40896	003	FFCB	30,000,000.00	0.00	13,997,080.29	3.840	3.910	406,400.00	4,467.64	0.00	410,867.64
91282CHW4	40897	003	USTR	20,000,000.00	0.00	9,424,133.21	4.125	3.536	285,965.65	-35,774.87	0.00	250,190.78
89236TNX9	40898	003	TMCC	10,000,000.00	0.00	4,597,390.51	4.150	4.180	144,097.22	176.06	0.00	144,273.28
91412HGG2	40899	003	UNVHGR	2,500,000.00	0.00	995,737.23	1.614	4.033	13,337.91	16,806.99	0.00	30,144.90
3134HB4J7	40900	003	FHLMC	11,825,000.00	0.00	5,025,376.85	3.750	3.885	142,885.42	3,679.04	0.00	146,564.46

City of San Jose
Total Earnings
July 1, 2025 - March 31, 2026

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												
13077DQF2	40901	003	CASHGR	3,000,000.00	0.00	1,183,642.01	1.361	3.831	12,702.67	21,337.48	0.00	34,040.15
91412HGG2	40902	003	UNVHGR	2,500,000.00	0.00	933,775.91	1.614	4.151	12,553.33	16,547.37	0.00	29,100.70
31424W4Z2	40903	003	FAMC	30,000,000.00	0.00	12,153,284.67	4.030	4.049	369,416.67	0.00	0.00	369,416.67
13077DMR0	40904	003	CASHGR	2,940,000.00	0.00	1,083,307.16	1.740	4.186	15,773.10	18,264.66	0.00	34,037.76
3134HCKF5	40905	003	FHLMC	35,000,000.00	0.00	12,645,985.40	4.000	4.015	381,111.11	0.00	0.00	381,111.11
91412HGG2	40906	003	UNVHGR	1,455,000.00	0.00	406,033.57	1.614	4.092	5,479.53	6,994.13	0.00	12,473.66
91412HGF4	40907	003	UNVHGR	2,600,000.00	0.00	763,695.72	1.316	3.721	7,888.68	13,444.30	0.00	21,332.98
13077DQJ4	40908	003	CASHGR	20,465,000.00	0.00	5,645,410.67	1.794	4.064	84,646.66	87,566.35	0.00	172,213.01
91412HGF4	40909	003	UNVHGR	2,300,000.00	0.00	675,542.15	1.316	3.725	6,978.46	11,912.63	0.00	18,891.09
3136GCF7	40910	003	FNMA	40,000,000.00	0.00	11,094,890.51	3.770	3.822	318,355.56	0.00	0.00	318,355.56
91282CHA2	40911	003	USTR	40,000,000.00	0.00	11,373,962.14	3.500	3.582	301,657.45	4,217.63	0.00	305,875.08
3134HCMK2	40912	003	FHLMC	30,000,000.00	0.00	7,660,401.46	3.950	4.024	230,416.66	995.26	0.00	231,411.92
912797SU2	40913	003	USTR	40,000,000.00	0.00	9,918,029.20	3.420	3.573	0.00	266,000.00	0.00	266,000.00
91282CPR6	40914	003	USTR	30,000,000.00	0.00	7,711,168.45	3.625	3.849	213,294.20	9,490.50	0.00	222,784.70
313385K70	40915	003	FHLB	40,000,000.00	0.00	9,956,901.06	3.445	3.585	0.00	267,944.44	0.00	267,944.44
3136GCJ55	40916	003	FNMA	25,000,000.00	0.00	5,748,175.18	4.000	4.056	175,000.00	0.00	0.00	175,000.00
31428JAQ0	40917	003	FAMC	25,000,000.00	0.00	4,470,802.92	3.910	4.045	135,763.89	0.00	0.00	135,763.89
313385G34	40918	003	FHLB	50,000,000.00	0.00	10,883,180.13	3.475	3.604	0.00	294,409.72	0.00	294,409.72
43815CAD0	40919	003	HAROT	4,500,000.00	0.00	689,671.14	3.780	3.928	20,317.50	18.63	0.00	20,336.13
448981AD2	40920	003	HART	3,000,000.00	0.00	459,822.97	3.790	3.936	13,580.83	4.84	0.00	13,585.67
31428JBV8	40921	003	FAMC	25,000,000.00	0.00	3,284,671.53	3.850	4.012	98,923.61	0.00	0.00	98,923.61
3136GCQX6	40922	003	FNMA	30,000,000.00	0.00	2,846,715.33	3.750	3.656	78,125.00	0.00	0.00	78,125.00
039482AB0	40923	003	ADM	5,855,000.00	0.00	601,886.09	3.250	3.988	14,800.14	3,217.21	0.00	18,017.35
532457BV9	40924	003	LLY	14,098,000.00	0.00	1,475,098.95	3.375	3.714	37,007.25	4,124.57	0.00	41,131.82
89236TPH2	40925	003	TMCC	5,000,000.00	0.00	474,286.50	4.200	4.103	14,583.33	25.09	0.00	14,608.42
677523TJ1	40926	003	OHS	4,790,000.00	0.00	139,854.01	3.833	3.400	3,570.01	0.00	0.00	3,570.01
677523TC6	40927	003	OHS	2,645,000.00	0.00	77,226.28	3.833	3.400	1,971.33	0.00	0.00	1,971.33
57636QAS3	40928	003	MA	9,900,000.00	0.00	486,061.09	1.900	4.184	7,315.00	7,952.16	0.00	15,267.16
191216DK3	40929	003	KO	10,161,000.00	0.00	400,106.06	2.000	4.171	6,209.50	6,318.04	0.00	12,527.54
532457DC9	40930	003	LLY	10,000,000.00	0.00	436,786.86	4.250	4.010	12,986.11	163.62	0.00	13,149.73
072024XE7	40931	003	BAYTRN	2,955,000.00	0.00	123,769.64	1.633	3.675	1,474.47	1,940.07	0.00	3,414.54
91412HGF4	40932	003	UNVHGR	2,260,000.00	0.00	96,105.76	1.316	3.669	908.78	1,738.40	0.00	2,647.18
91282CMS7	40933	003	USTR	40,000,000.00	0.00	729,014.60	3.875	3.912	21,059.78	347.71	0.00	21,407.49
Subtotal				2,771,576,776.30	2,983,255,433.95	2,640,004,814.21		4.081	65,172,427.49	15,139,246.83	581,194.02	80,892,868.34
Total				2,771,576,776.30	2,983,255,433.95	2,640,004,814.21		4.081	65,172,427.49	15,139,246.83	581,194.02	80,892,868.34

SECTION C

PORTFOLIO HOLDINGS AT COST

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

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

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

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

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

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

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

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

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

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

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City of San Jose
Portfolio Management
Investment Status Report - Investments
March 31, 2026

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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
Money Markets												
VP6000104	36512	FEDRAT	0.00	3.600		07/01/2025	3.600	3.600	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	44,983,910.41	3.820			3.820	3.820	07/01 - Quarterly		44,983,910.41	44,983,910.41
CSJFA	37042	STPOOL	39,788,546.64	3.820			3.820	3.820	07/01 - Quarterly		39,788,546.64	39,788,546.64
State Pool Totals			84,772,457.05				3.820	3.820		0.00	84,772,457.05	84,772,457.05
JPA Pool												
CAMP	40566	CAMP	145,087,826.45	3.800			3.800	3.800	07/01 - Monthly		145,087,826.45	145,087,826.45
JPA Pool Totals			145,087,826.45				3.800	3.800		0.00	145,087,826.45	145,087,826.45
Corp Medium Term Notes												
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	6,678,071.19
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	9,712,531.41
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	9,149,450.32
039483AN2	40773	ADM	5,700,000.00	6.750	12/15/2027	06/21/2024	5.089	5.089	12/15 - 06/15	Received	5,998,623.00	5,846,215.73
039482AB0	40923	ADM	5,855,000.00	3.250	03/27/2030	03/03/2026	4.022	4.022	03/27 - 09/27	Received	5,686,785.85	5,690,003.06
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	25,431,508.97
023135BC9	40791	AMZN	5,000,000.00	3.150	08/22/2027	10/04/2024	3.835	3.835	02/22 - 08/22	Received	4,907,150.00	4,955,185.12
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	4,448,987.25
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	4,946,313.95
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	13,937,528.12
09247XAP6	40792	BLKRK	11,018,000.00	3.250	04/30/2029	10/11/2024	4.268	4.268	10/30 - 04/30	Received	10,558,108.68	10,706,822.77
09247XAQ4	40839	BLKRK	13,878,000.00	2.400	04/30/2030	05/01/2025	4.332	4.332	10/30 - 04/30	Received	12,683,520.54	12,902,630.17
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	7,358,024.20
14913UAU4	40800	CAT	10,000,000.00	4.700	11/15/2029	12/10/2024	4.476	4.476	05/15 - 11/15	Received	10,098,000.00	10,071,995.49
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	8,133,352.31
22160KAP0	40835	COST	34,797,000.00	1.600	04/20/2030	04/23/2025	4.345	4.345	10/20 - 04/20	Received	30,551,418.03	31,349,974.91
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	4,986,930.64
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	9,843,196.49
24422EXT1	40776	DE	10,000,000.00	4.850	06/11/2029	06/27/2024	4.883	4.883	12/11 - 06/11	Received	9,985,300.00	9,990,524.10
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	14,842,192.98
437076BY7	40770	HD	10,000,000.00	2.950	06/15/2029	06/20/2024	4.761	4.761	12/15 - 06/15	Received	9,204,500.00	9,488,575.49
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	9,982,346.00
437076CH3	40818	HD	10,000,000.00	1.500	09/15/2028	02/03/2025	4.581	4.581	03/15 - 09/15	Received	8,983,700.00	9,309,977.57
437076DJ8	40874	HD	5,000,000.00	3.950	09/15/2030	09/15/2025	4.030	4.030	03/15 - 09/15		4,982,050.00	4,984,004.56

Portfolio CITY
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PM (PRF_PMS) 7.3.0
Report Ver. 7.3.7

City of San Jose
Portfolio Management
Investment Status Report - Investments
March 31, 2026

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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												
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	4,949,039.70
478160DH4	40822	JNJ	5,000,000.00	4.550	03/01/2028	02/20/2025	4.497	4.497	09/01 - 03/01		5,007,345.00	5,004,568.99
191216CT5	40829	KO	10,000,000.00	3.450	03/25/2030	03/25/2025	4.338	4.338	09/25 - 03/25		9,604,700.00	9,685,077.67
191216CV0	40847	KO	11,295,000.00	1.650	06/01/2030	06/03/2025	4.384	4.384	12/01 - 06/01	Received	9,923,244.84	10,150,599.14
191216CV0	40856	KO	6,408,000.00	1.650	06/01/2030	07/07/2025	4.236	4.236	12/01 - 06/01	Received	5,681,525.04	5,790,249.18
191216DK3	40929	KO	10,161,000.00	2.000	03/05/2031	03/20/2026	4.280	4.280	09/05 - 03/05	8,467.50	9,135,755.10	9,142,073.14
532457CQ9	40824	LLY	5,000,000.00	4.200	08/14/2029	02/26/2025	4.430	4.430	08/14 - 02/14	Received	4,953,785.00	4,965,137.57
532457BV9	40924	LLY	14,098,000.00	3.375	03/15/2029	03/03/2026	3.776	3.776	03/15 - 09/15	Received	13,937,141.82	13,941,266.39
532457DC9	40930	LLY	10,000,000.00	4.250	03/15/2031	03/20/2026	4.310	4.310	09/15 - 03/15	5,902.78	9,973,300.00	9,973,463.62
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	4,998,536.36
57636QAG9	40790	MA	10,000,000.00	2.950	11/21/2026	10/03/2024	3.822	3.822	11/21 - 05/21	Received	9,822,600.00	9,946,872.40
57636QBA1	40849	MA	5,542,000.00	4.100	01/15/2028	06/09/2025	4.200	4.200	07/15 - 01/15	Received	5,528,311.26	5,532,581.68
57636QAS3	40928	MA	9,900,000.00	1.900	03/15/2031	03/17/2026	4.212	4.212	09/15 - 03/15	1,045.00	8,878,716.00	8,886,668.16
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	7,072,225.67
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	8,372,920.93
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	9,815,888.28
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	6,997,993.72
69371RT63	40823	PCAR	10,000,000.00	4.550	03/03/2028	03/03/2025	4.572	4.572	09/03 - 03/03		9,993,900.00	9,996,091.48
69371RT71	40840	PCAR	10,000,000.00	4.550	05/08/2030	05/08/2025	4.585	4.585	11/08 - 05/08		9,984,500.00	9,987,281.39
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	5,993,872.33
713448GH5	40864	PEP	3,000,000.00	4.300	07/23/2030	07/23/2025	4.340	4.340	01/23 - 07/23		2,994,660.00	2,995,395.73
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	14,979,937.50
89236TNX9	40898	TMCC	10,000,000.00	4.150	11/01/2030	11/26/2025	4.156	4.156	05/01 - 11/01	6,916.67	9,997,500.00	9,997,676.06
89236TPH2	40925	TMCC	5,000,000.00	4.200	01/10/2031	03/06/2026	4.207	4.207	07/10 - 01/10	31,500.00	4,998,250.00	4,998,275.09
882508CK8	40844	TXN	6,000,000.00	4.500	05/23/2030	05/23/2025	4.548	4.548	11/23 - 05/23		5,987,220.00	5,989,406.80
882508BJ2	40857	TXN	16,451,000.00	1.750	05/04/2030	07/09/2025	4.386	4.386	11/04 - 05/04	Received	14,584,798.56	14,866,611.11
882508BK9	40891	TXN	13,471,000.00	1.125	09/15/2026	11/06/2025	3.801	3.801	03/15 - 09/15	Received	13,169,249.60	13,310,847.68
92826CAM4	40833	V	10,000,000.00	2.050	04/15/2030	04/16/2025	4.399	4.399	10/15 - 04/15	Received	8,956,400.00	9,156,534.52
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	9,848,464.53
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	18,634,708.48
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	14,260,380.64
931142EN9	40778	WMT	10,000,000.00	3.250	07/08/2029	07/09/2024	4.470	4.470	01/08 - 07/08	Received	9,459,000.00	9,646,049.47
Corp Medium Term Notes Totals			550,651,000.00				4.445	4.445		53,831.95	522,508,537.77	534,633,038.21
Federal Agency Coupon Securities												
31424WYZ9	40838	FAMC	15,000,000.00	3.800	05/01/2029	05/01/2025	3.800	3.800	11/01 - 05/01		15,000,000.00	15,000,000.00
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	19,998,767.78

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Federal Agency Coupon Securities Totals			35,000,000.00				4.344	4.344		0.00	34,998,000.00	34,998,767.78
Federal Agency Discounts												
31315LVJ4	40892	FAMC	30,000,000.00	3.710	04/10/2026	11/12/2025	3.820	3.873	04/10 - At Maturity		29,539,341.67	29,972,175.00
313313XK9	40893	FFCB	40,000,000.00	3.610	05/29/2026	11/13/2025	3.683	3.734	05/29 - At Maturity		39,209,811.11	39,767,355.56
313385K70	40915	FHLB	40,000,000.00	3.445	10/16/2026	01/21/2026	3.565	3.614	10/16 - At Maturity		38,974,155.56	39,242,100.00
313385G34	40918	FHLB	50,000,000.00	3.475	09/18/2026	01/30/2026	3.590	3.640	09/18 - At Maturity		48,885,104.17	49,179,513.89
313397XZ9	40884	FHLMC	40,000,000.00	3.550	06/12/2026	10/01/2025	3.673	3.724	06/12 - At Maturity		38,998,111.11	39,716,000.00
Federal Agency Discounts Totals			200,000,000.00				3.655	3.706		0.00	195,606,523.62	197,877,144.45
Treasury Coupon Securities												
91282CKP5	40760	USTR	20,000,000.00	4.625	04/30/2029	05/06/2024	4.485	4.485	10/31 - 04/30	Received	20,123,437.50	20,076,300.65
91282CLH2	40788	USTR	25,000,000.00	3.750	08/31/2026	09/25/2024	3.544	3.544	02/28 - 08/31	Received	25,094,726.56	25,020,423.32
912828R36	40799	USTR	20,000,000.00	1.625	05/15/2026	12/10/2024	4.175	4.175	05/15 - 11/15	Received	19,298,437.50	19,940,750.96
91282CLB5	40830	USTR	35,000,000.00	4.375	07/31/2026	03/28/2025	4.061	4.061	07/31 - 01/31	Received	35,140,820.31	35,034,773.99
91282CJP7	40837	USTR	40,000,000.00	4.375	12/15/2026	04/24/2025	3.884	3.884	06/15 - 12/15	Received	40,307,812.50	40,132,359.37
91282CLH2	40855	USTR	40,000,000.00	3.750	08/31/2026	06/24/2025	4.005	4.005	08/31 - 02/28	Received	39,881,250.00	39,958,314.09
912828U24	40869	USTR	20,000,000.00	2.000	11/15/2026	08/07/2025	3.853	3.853	11/15 - 05/15	Received	19,543,750.00	19,776,290.32
91282CHM6	40877	USTR	20,000,000.00	4.500	07/15/2026	09/19/2025	3.709	3.709	01/15 - 07/15	Received	20,125,781.25	20,044,170.67
91282CHH7	40881	USTR	40,000,000.00	4.125	06/15/2026	09/29/2025	3.764	3.764	12/15 - 06/15	Received	40,098,437.50	40,028,505.07
91282CHU8	40885	USTR	40,000,000.00	4.375	08/15/2026	10/10/2025	3.709	3.709	02/15 - 08/15	Received	40,218,750.00	40,096,278.32
91282CHW4	40897	USTR	20,000,000.00	4.125	08/31/2030	11/26/2025	3.556	3.556	02/28 - 08/31	Received	20,493,750.00	20,457,975.13
91282CHA2	40911	USTR	40,000,000.00	3.500	04/30/2028	01/13/2026	3.550	3.550	04/30 - 10/31	286,187.85	39,954,687.50	39,958,905.13
91282CPR6	40914	USTR	30,000,000.00	3.625	12/31/2030	01/20/2026	3.805	3.805	06/30 - 12/31	60,082.87	29,758,593.75	29,768,084.25
91282CMS7	40933	USTR	40,000,000.00	3.875	03/15/2028	03/27/2026	3.941	3.941	09/15 - 03/15	50,543.48	39,950,000.00	39,950,347.71
Treasury Coupon Securities Totals			430,000,000.00				3.848	3.848		396,814.20	429,990,234.37	430,243,478.98
Treasury Discounts												
912797QD2	40887	USTR	40,000,000.00	3.625	04/16/2026	10/29/2025	3.739	3.791	04/16 - At Maturity		39,319,305.56	39,939,583.33
912797SU2	40913	USTR	40,000,000.00	3.420	11/27/2026	01/21/2026	3.547	3.596	11/27 - At Maturity		38,822,000.00	39,088,000.00
Treasury Discounts Totals			80,000,000.00				3.644	3.695		0.00	78,141,305.56	79,027,583.33
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
31424WU75	40876	FAMC	25,000,000.00	3.750	09/17/2030	09/17/2025	3.750	3.750	03/17 - 09/17		25,000,000.00	25,000,000.00
31424W4Z2	40903	FAMC	30,000,000.00	4.030	06/11/2030	12/11/2025	4.030	4.030	06/11 - 12/11		30,000,000.00	30,000,000.00
31428JAQ0	40917	FAMC	25,000,000.00	3.910	02/11/2031	02/11/2026	3.910	3.910	08/11 - 02/11		25,000,000.00	25,000,000.00
31428JBV8	40921	FAMC	25,000,000.00	3.850	02/24/2031	02/24/2026	3.850	3.850	08/24 - 02/24		25,000,000.00	25,000,000.00

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Federal Agency Callables												
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	15,148,011.56
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	5,194,765.22
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	4,714,934.76
3133ETPN1	40861	FFCB	25,000,000.00	4.280	07/10/2028	07/11/2025	4.310	4.310	01/10 - 07/10	Received	24,979,000.00	24,984,060.24
3133ETRC3	40868	FFCB	25,000,000.00	4.230	07/28/2028	08/04/2025	4.239	4.239	01/28 - 07/28	Received	24,993,750.00	24,995,129.19
3133ETWD5	40871	FFCB	30,000,000.00	4.070	03/02/2029	09/02/2025	4.070	4.070	03/02 - 09/02		30,000,000.00	30,000,000.00
3133ETR82	40896	FFCB	30,000,000.00	3.840	11/10/2028	11/24/2025	3.885	3.885	05/10 - 11/10	44,800.00	29,962,500.00	29,966,967.64
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
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
3130B32J1	40789	FHLB	25,000,000.00	3.800	10/02/2028	10/04/2024	3.800	3.800	04/02 - 10/02		25,000,000.00	25,000,000.00
3134HBSX0	40853	FHLMC	25,000,000.00	4.500	05/23/2030	06/23/2025	4.497	4.497	11/23 - 05/23	Received	25,000,000.00	25,000,000.00
3134HBSY3	40894	FHLMC	30,000,000.00	3.750	11/12/2027	11/17/2025	3.776	3.776	05/12 - 11/12	12,500.00	29,985,000.00	29,987,811.19
3134HBAJ7	40900	FHLMC	11,825,000.00	3.750	11/06/2030	12/05/2025	3.857	3.857	05/06 - 11/06	30,794.27	11,768,831.25	11,772,510.29
3134HCKF5	40905	FHLMC	35,000,000.00	4.000	12/23/2030	12/23/2025	4.000	4.000	06/23 - 12/23		35,000,000.00	35,000,000.00
3134HCMK2	40912	FHLMC	30,000,000.00	3.950	12/26/2028	01/21/2026	3.968	3.968	06/26 - 12/26	42,791.67	29,985,000.00	29,985,995.26
3136GAR68	40873	FNMA	25,000,000.00	4.030	09/05/2030	09/05/2025	4.030	4.030	03/05 - 09/05		25,000,000.00	25,000,000.00
3136GCF7	40910	FNMA	40,000,000.00	3.770	01/12/2029	01/15/2026	3.770	3.770	07/12 - 01/12		40,000,000.00	40,000,000.00
3136GCJ55	40916	FNMA	25,000,000.00	4.000	01/28/2031	01/28/2026	4.000	4.000	07/28 - 01/28		25,000,000.00	25,000,000.00
3136GCQX6	40922	FNMA	30,000,000.00	3.750	03/06/2031	03/06/2026	3.750	3.750	09/06 - 03/06		30,000,000.00	30,000,000.00
Federal Agency Callables Totals			637,175,000.00				4.026	4.026		130,885.94	636,369,658.75	636,750,185.35
Supranational												
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	4,875,435.78
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	9,744,045.75
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	24,934,128.10
Supranational Totals			40,000,000.00				4.424	4.424		0.00	38,168,000.00	39,553,609.63
Asset Backed Securities												
437927AC0	40674	HAROT	3,610,463.05	4.930	11/15/2027	05/30/2023	4.988	4.988	06/15 -		3,609,878.15	3,610,250.23
43815CAD0	40919	HAROT	4,500,000.00	3.780	09/23/2030	02/18/2026	3.817	3.817	03/21 -		4,499,283.15	4,499,301.78
448981AD2	40920	HART	3,000,000.00	3.790	02/18/2031	02/18/2026	3.823	3.823	03/15 -		2,999,797.50	2,999,802.34
891941AD8	40671	TMCC	3,994,420.46	4.710	02/15/2028	05/23/2023	4.759	4.759	06/15 -		3,994,197.17	3,994,332.04
Asset Backed Securities Totals			15,104,883.51				4.347	4.347		0.00	15,103,155.97	15,103,686.39

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Municipal Bonds												
072024XE7	40931	BAYTRN	2,955,000.00	1.633	04/01/2028	03/20/2026	3.888	3.888	04/01 - 10/01	22,653.11	2,826,073.35	2,828,013.42
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	10,110,000.00
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	5,535,491.91
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	5,028,988.52
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	7,121,608.43
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	11,513,140.00
13063D3N6	40655	CAS	7,000,000.00	4.846	03/01/2027	03/15/2023	4.845	4.845	09/01 - 03/01		7,000,000.00	7,000,000.00
13063DRD2	40717	CAS	5,460,000.00	2.375	10/01/2026	12/11/2023	4.598	4.598	04/01 - 10/01	Received	5,143,702.20	5,403,630.10
13068XNS4	40831	CASFAC	2,500,000.00	4.449	04/01/2027	04/17/2025	4.448	4.448	10/01 - 04/01		2,500,000.00	2,500,000.00
13068XNT2	40832	CASFAC	2,500,000.00	4.525	04/01/2028	04/17/2025	4.524	4.524	10/01 - 04/01		2,500,000.00	2,500,000.00
13077DQG0	40888	CASHGR	7,945,000.00	1.521	11/01/2028	10/29/2025	3.634	3.634	11/01 - 05/01	Received	7,471,001.30	7,537,588.92
13077DMR0	40890	CASHGR	3,500,000.00	1.740	11/01/2030	11/05/2025	3.876	3.876	05/01 - 11/01	676.67	3,163,790.00	3,191,121.10
13077DMN9	40895	CASHGR	1,900,000.00	1.338	11/01/2027	11/19/2025	3.755	3.755	05/01 - 11/01	1,271.10	1,814,405.00	1,830,499.79
13077DQF2	40901	CASHGR	3,000,000.00	1.361	11/01/2027	12/09/2025	3.750	3.750	05/01 - 11/01	4,309.83	2,870,070.00	2,891,407.48
13077DMR0	40904	CASHGR	2,940,000.00	1.740	11/01/2030	12/10/2025	3.977	3.977	05/01 - 11/01	5,541.90	2,650,233.60	2,668,498.26
13077DQJ4	40908	CASHGR	20,465,000.00	1.794	11/01/2030	01/08/2026	3.844	3.844	05/01 - 11/01	68,329.22	18,636,656.90	18,724,223.25
20772KD30	40878	CTS	3,760,000.00	4.250	08/15/2028	10/15/2025	3.754	3.754	02/15 - 08/15		3,809,519.20	3,801,460.19
20772KD48	40879	CTS	3,000,000.00	3.865	08/15/2029	10/15/2025	3.864	3.864	02/15 - 08/15		3,000,000.00	3,000,000.00
20772KD55	40880	CTS	3,000,000.00	3.885	08/15/2030	10/15/2025	3.884	3.884	02/15 - 08/15		3,000,000.00	3,000,000.00
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	24,282,952.03
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	2,446,217.76
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	4,389,092.92
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	2,021,334.49
544351PR4	40872	LOS	5,300,000.00	3.000	09/01/2026	08/28/2025	3.946	3.946	09/01 - 03/01	Received	5,250,922.00	5,279,719.83
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	2,935,063.98
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	4,176,423.66
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
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	7,887,690.76
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	1,956,957.51
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	6,846,613.04
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	7,603,167.91
677523TJ1	40926	OHS	4,790,000.00	3.833	11/01/2030	03/24/2026	3.832	3.832	11/01 - 05/01		4,790,000.00	4,790,000.00
677523TC6	40927	OHS	2,645,000.00	3.833	11/01/2030	03/24/2026	3.832	3.832	11/01 - 05/01		2,645,000.00	2,645,000.00
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
80168AJJ7	40870	SCVWTR	1,000,000.00	3.790	06/01/2027	09/10/2025	3.787	3.787	12/01 - 06/01		1,000,000.00	1,000,000.00
797356NW8	40862	SDGSCD	1,065,000.00	4.076	07/01/2026	07/18/2025	4.129	4.129	01/01 - 07/01	Received	1,064,456.85	1,064,857.48
797356NX6	40863	SDGSCD	4,340,000.00	3.938	07/01/2027	07/18/2025	4.029	4.029	01/01 - 07/01	Received	4,332,578.60	4,335,249.46

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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												
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	7,556,425.09
8827243S4	40858	TXS	2,950,000.00	4.066	10/01/2028	07/31/2025	4.066	4.066	10/01 - 04/01		2,950,000.00	2,950,000.00
8827243T2	40859	TXS	1,495,000.00	4.178	10/01/2029	07/31/2025	4.177	4.177	10/01 - 04/01		1,495,000.00	1,495,000.00
882725BN3	40882	TXS	325,000.00	3.866	08/01/2026	10/10/2025	3.860	3.914	08/01 - At Maturity		325,000.00	325,000.00
882725BW3	40883	TXS	1,150,000.00	3.982	08/01/2030	10/10/2025	3.981	3.981	08/01 - 02/01		1,150,000.00	1,150,000.00
882724WU7	40886	TXS	5,000,000.00	5.000	10/01/2027	10/22/2025	3.567	3.567	04/01 - 10/01	14,583.33	5,133,200.00	5,102,901.29
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	1,943,553.41
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	4,816,989.24
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	5,997,770.69
91412HGG2	40899	UNVHGR	2,500,000.00	1.614	05/15/2030	12/02/2025	3.846	3.846	05/15 - 11/15	1,905.42	2,273,600.00	2,290,406.99
91412HGG2	40902	UNVHGR	2,500,000.00	1.614	05/15/2030	12/09/2025	3.954	3.954	05/15 - 11/15	2,690.00	2,264,200.00	2,280,747.37
91412HGG2	40906	UNVHGR	1,455,000.00	1.614	05/15/2030	01/07/2026	3.872	3.872	05/15 - 11/15	3,392.09	1,324,442.85	1,331,436.98
91412HGF4	40907	UNVHGR	2,600,000.00	1.316	05/15/2027	01/08/2026	3.634	3.634	05/15 - 11/15	5,037.36	2,521,116.00	2,534,560.30
91412HGF4	40909	UNVHGR	2,300,000.00	1.316	05/15/2027	01/08/2026	3.638	3.638	05/15 - 11/15	4,456.12	2,230,103.00	2,242,015.63
91412HGF4	40932	UNVHGR	2,260,000.00	1.316	05/15/2027	03/20/2026	3.914	3.914	05/15 - 11/15	10,326.94	2,194,414.80	2,196,153.20
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	3,497,895.38
93974FDG5	40865	WAS	18,865,000.00	3.970	08/01/2027	08/14/2025	4.048	4.048	02/01 - 08/01		18,865,000.00	18,865,000.00
93974FDK6	40866	WAS	28,325,000.00	4.070	08/01/2030	08/14/2025	4.070	4.070	02/01 - 08/01		28,325,000.00	28,325,000.00
Municipal Bonds Totals			321,250,000.00				4.078	4.078		145,173.09	309,719,168.05	314,746,867.77
Mortgage Backed Securities												
30329MAA0	40609	FHLMC	3,040,836.82	2.080	06/25/2027	10/28/2022	4.989	4.989	11/25 - Monthly	Received	2,724,246.18	2,724,246.18
30329MAA0	40610	FHLMC	3,909,647.37	2.080	06/25/2027	10/28/2022	4.989	4.989	11/25 - Monthly	Received	3,502,602.25	3,502,602.25
3132XGRH1	40647	FHLMC	19,258,203.40	3.690	11/01/2027	01/24/2023	3.821	3.821	02/25 - Monthly	Received	19,170,939.67	19,170,939.67
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	9,629,101.70	3.690	11/01/2027	05/09/2023	3.946	3.946	06/25 - Monthly	Received	9,540,333.42	9,540,333.42
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
30333AAA0	40697	FHLMC	7,537,080.64	4.250	06/25/2028	08/17/2023	4.793	4.793	09/25 - Monthly	Received	7,374,641.48	7,374,641.48
30333MAA4	40699	FHLMC	9,573,208.85	4.390	08/25/2028	09/22/2023	5.093	5.093	10/25 - Monthly	Received	9,312,377.20	9,312,377.20
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	4.977	4.977	05/25 - Monthly		13,605,071.25	13,605,071.25
30336BAA5	40755	FHLMC	14,335,253.95	5.020	12/25/2028	04/25/2024	5.217	5.217	05/25 - Monthly	Received	14,215,267.87	14,215,267.87
3137HDJJ0	40768	FHLMC	14,603,253.30	4.803	05/25/2029	06/13/2024	4.775	4.775	07/25 - Monthly	Received	14,603,209.49	14,603,209.49
30337MAA0	40771	FHLMC	8,219,367.61	4.990	03/25/2029	06/27/2024	4.808	4.808	07/25 - Monthly	Received	8,260,069.92	8,260,069.92
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	4.018	4.018	10/25 - Monthly	Received	5,099,900.00	5,099,900.00

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Mortgage Backed Securities												
35802FAA0	40786	FHLMC	3,448,272.41	4.080	06/25/2029	09/19/2024	3.909	3.909	10/25 - Monthly	Received	3,464,648.26	3,464,648.26
35802CAA7	40794	FHLMC	4,482,198.31	4.911	10/25/2029	11/21/2024	4.733	4.733	12/25 - Monthly	Received	4,504,564.48	4,504,564.48
3137HHUN9	40798	FHLMC	9,000,000.00	4.630	10/25/2029	12/12/2024	4.495	4.495	01/25 - Monthly	Received	9,040,878.00	9,040,878.00
3137HHUX7	40802	FHLMC	2,262,263.00	4.250	11/25/2029	12/20/2024	4.614	4.614	01/25 - Monthly	Received	2,224,288.65	2,224,288.65
3137HHW23	40806	FHLMC	5,750,000.00	4.230	12/25/2029	01/16/2025	4.810	4.810	02/25 - Monthly	Received	5,601,414.25	5,601,414.25
357912AA2	40813	FHLMC	3,952,060.49	4.770	11/25/2029	01/30/2025	4.798	4.798	02/25 - Monthly	Received	3,942,354.23	3,942,354.23
3137HKPF5	40826	FHLMC	6,500,000.00	4.430	02/25/2030	03/20/2025	4.403	4.403	04/25 - Monthly	Received	6,499,928.50	6,499,928.50
35802JAE4	40827	FHLMC	4,990,460.47	4.510	12/25/2029	03/27/2025	4.544	4.544	04/25 - Monthly	Received	4,977,096.02	4,977,096.02
357913AA0	40834	FHLMC	6,549,734.77	4.420	01/25/2030	04/24/2025	4.480	4.480	05/25 - Monthly	Received	6,525,841.34	6,525,841.34
357914AA8	40875	FHLMC	9,627,177.46	4.210	07/25/2030	09/18/2025	4.010	4.010	10/25 - Monthly	Received	9,675,245.96	9,675,245.96
3136AR5S3	40579	FNMA	1,054,552.74	2.469	04/25/2026	09/12/2022	3.844	3.844	10/25 - Monthly	Received	1,005,944.45	1,005,944.45
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	5.317	5.317	09/25 - Monthly	Received	11,997,130.86	11,997,130.86
Mortgage Backed Securities Totals			232,535,609.29				4.644	4.644		0.00	230,345,907.00	230,345,907.00
Investment Totals			2,771,576,776.30				4.093	4.098		726,705.18	2,720,810,774.59	2,743,140,552.39

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SECTION D

MARKET VALUE OF PORTFOLIO

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

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Money Markets												
VP6000104	36512	Federated Govt Obligation Fund		07/01/2025	0.00	0.00	0.00	3.600	1	1	3.600	
Subtotal and Average			0.00		0.00	0.00	0.00		0	0	0.000	
State Pool												
CITY	32936	State Investment Pool			44,983,910.41	44,983,910.41	44,983,910.41	3.820	1	1	3.820	
CSJFA	37042	State Investment Pool			39,788,546.64	39,788,546.64	39,788,546.64	3.820	1	1	3.820	
Subtotal and Average			84,772,457.05		84,772,457.05	84,772,457.05	84,772,457.05		1	1	3.820	
JPA Pool												
CAMP	40566	California Asset Management Pr			145,087,826.45	145,087,826.45	145,087,826.45	3.800	1	1	3.800	
Subtotal and Average			144,000,795.55		145,087,826.45	145,087,826.45	145,087,826.45		1	1	3.800	
Corp Medium Term Notes												
037833EH9	40730	Apple Inc		01/19/2024	7,109,000.00	6,715,516.85	6,678,071.19	1.400	1,660	857	4.272	08/05/2028
039483BL5	40599	Archer Daniels Midland		10/05/2022	9,780,000.00	9,723,276.00	9,712,531.41	2.500	1,406	132	4.606	08/11/2026
039483BL5	40601	Archer Daniels Midland		10/07/2022	9,215,000.00	9,161,553.00	9,149,450.32	2.500	1,404	132	4.674	08/11/2026
039483AN2	40773	Archer Daniels Midland		06/21/2024	5,700,000.00	5,929,254.00	5,846,215.73	6.750	1,272	623	5.089	12/15/2027
039482AB0	40923	Archer Daniels Midland		03/03/2026	5,855,000.00	5,612,427.35	5,690,003.06	3.250	1,485	1,456	4.022	03/27/2030
023135BC9	40777	Amazon.com Inc		07/01/2024	26,000,000.00	25,685,400.00	25,431,508.97	3.150	1,147	508	4.862	08/22/2027
023135BC9	40791	Amazon.com Inc		10/04/2024	5,000,000.00	4,939,500.00	4,955,185.12	3.150	1,052	508	3.835	08/22/2027
06406FAE3	40630	Bank of New York Mellon		12/13/2022	4,481,000.00	4,455,458.30	4,448,987.25	2.450	1,343	138	4.523	08/17/2026
06406RAD9	40633	Bank of New York Mellon		12/15/2022	5,000,000.00	4,957,450.00	4,946,313.95	3.250	1,613	410	4.308	05/16/2027
09290DAA9	40762	Blackrock Inc		05/15/2024	14,000,000.00	14,217,560.00	13,937,528.12	4.700	1,764	1,078	4.870	03/14/2029
09247XAP6	40792	Blackrock Inc		10/11/2024	11,018,000.00	10,722,607.42	10,706,822.77	3.250	1,662	1,125	4.268	04/30/2029
09247XAQ4	40839	Blackrock Inc		05/01/2025	13,878,000.00	12,886,694.46	12,902,630.17	2.400	1,825	1,490	4.332	04/30/2030
14913R3A3	40628	Caterpillar Inc.		12/13/2022	7,429,000.00	7,387,026.15	7,358,024.20	3.600	1,703	498	4.381	08/12/2027
14913UAU4	40800	Caterpillar Inc.		12/10/2024	10,000,000.00	10,137,500.00	10,071,995.49	4.700	1,801	1,324	4.476	11/15/2029
194162AN3	40580	Colgate-Palmolive		09/09/2022	8,202,000.00	8,112,926.28	8,133,352.31	3.100	1,801	501	3.774	08/15/2027
22160KAP0	40835	Costco		04/23/2025	34,797,000.00	31,487,457.33	31,349,974.91	1.600	1,823	1,480	4.345	04/20/2030
24422EWK1	40634	John Deere		12/15/2022	5,000,000.00	5,008,800.00	4,986,930.64	4.150	1,735	532	4.349	09/15/2027
24422EXH7	40753	John Deere		04/16/2024	10,000,000.00	10,095,300.00	9,843,196.49	4.500	1,736	1,021	5.138	01/16/2029
24422EXT1	40776	John Deere		06/27/2024	10,000,000.00	10,183,500.00	9,990,524.10	4.850	1,810	1,167	4.883	06/11/2029
02079KAC1	40713	Alphabet Inc		10/31/2023	15,000,000.00	14,894,100.00	14,842,192.98	1.998	1,019	136	5.063	08/15/2026
437076BY7	40770	Home Depot Inc.		06/20/2024	10,000,000.00	9,621,000.00	9,488,575.49	2.950	1,821	1,171	4.761	06/15/2029
437076DC3	40775	Home Depot Inc.		06/25/2024	10,000,000.00	10,153,700.00	9,982,346.00	4.750	1,826	1,181	4.812	06/25/2029
437076CH3	40818	Home Depot Inc.		02/03/2025	10,000,000.00	9,430,700.00	9,309,977.57	1.500	1,320	898	4.581	09/15/2028
437076DJ8	40874	Home Depot Inc.		09/15/2025	5,000,000.00	4,934,900.00	4,984,004.56	3.950	1,826	1,628	4.030	09/15/2030
438516BL9	40631	Honeywell International		12/13/2022	5,000,000.00	4,955,400.00	4,949,039.70	2.500	1,419	214	4.420	11/01/2026

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Corp Medium Term Notes											
478160DH4	40822	Johnson & Johnson		02/20/2025	5,000,000.00	5,058,200.00	5,004,568.99	4.550	1,105	700	4.497 03/01/2028
191216CT5	40829	Coca-Cola Co.		03/25/2025	10,000,000.00	9,737,600.00	9,685,077.67	3.450	1,826	1,454	4.338 03/25/2030
191216CV0	40847	Coca-Cola Co.		06/03/2025	11,295,000.00	10,210,341.15	10,150,599.14	1.650	1,824	1,522	4.384 06/01/2030
191216CV0	40856	Coca-Cola Co.		07/07/2025	6,408,000.00	5,792,639.76	5,790,249.18	1.650	1,790	1,522	4.236 06/01/2030
191216DK3	40929	Coca-Cola Co.		03/20/2026	10,161,000.00	9,129,556.89	9,142,073.14	2.000	1,811	1,799	4.280 03/05/2031
532457CQ9	40824	Eli Lilly & Co.		02/26/2025	5,000,000.00	5,004,750.00	4,965,137.57	4.200	1,630	1,231	4.430 08/14/2029
532457BV9	40924	Eli Lilly & Co.		03/03/2026	14,098,000.00	13,819,423.52	13,941,266.39	3.375	1,108	1,079	3.776 03/15/2029
532457DC9	40930	Eli Lilly & Co.		03/20/2026	10,000,000.00	9,952,100.00	9,973,463.62	4.250	1,821	1,809	4.310 03/15/2031
57636QBA1	40784	Mastercard Inc		09/05/2024	5,000,000.00	5,007,200.00	4,998,536.36	4.100	1,227	654	4.119 01/15/2028
57636QAG9	40790	Mastercard Inc		10/03/2024	10,000,000.00	9,926,600.00	9,946,872.40	2.950	779	234	3.822 11/21/2026
57636QBA1	40849	Mastercard Inc		06/09/2025	5,542,000.00	5,549,980.48	5,532,581.68	4.100	950	654	4.200 01/15/2028
57636QAS3	40928	Mastercard Inc		03/17/2026	9,900,000.00	8,807,436.00	8,886,668.16	1.900	1,824	1,809	4.212 03/15/2031
88579YAV3	40598	3M		10/05/2022	7,150,000.00	7,087,795.00	7,072,225.67	2.250	1,445	171	4.839 09/19/2026
594918BY9	40624	Microsoft Corp		12/02/2022	8,436,000.00	8,390,783.04	8,372,920.93	3.300	1,527	311	4.272 02/06/2027
69371RR65	40640	PACCAR Inc.		01/06/2023	10,000,000.00	9,821,600.00	9,815,888.28	2.000	1,490	309	4.414 02/04/2027
69371RT22	40761	PACCAR Inc.		05/13/2024	7,000,000.00	7,073,220.00	6,997,993.72	5.000	1,095	407	5.028 05/13/2027
69371RT63	40823	PACCAR Inc.		03/03/2025	10,000,000.00	10,074,700.00	9,996,091.48	4.550	1,096	702	4.572 03/03/2028
69371RT71	40840	PACCAR Inc.		05/08/2025	10,000,000.00	10,067,100.00	9,987,281.39	4.550	1,826	1,498	4.585 05/08/2030
713448FX1	40779	Pepsi Co		07/17/2024	6,000,000.00	6,057,660.00	5,993,872.33	4.500	1,826	1,203	4.535 07/17/2029
713448GH5	40864	Pepsi Co		07/23/2025	3,000,000.00	3,007,620.00	2,995,395.73	4.300	1,826	1,574	4.340 07/23/2030
89236TMF9	40763	Toyota Motor Credit Corp		05/16/2024	15,000,000.00	15,320,100.00	14,979,937.50	5.050	1,826	1,141	5.099 05/16/2029
89236TNX9	40898	Toyota Motor Credit Corp		11/26/2025	10,000,000.00	9,833,800.00	9,997,676.06	4.150	1,801	1,675	4.156 11/01/2030
89236TPH2	40925	Toyota Motor Credit Corp		03/06/2026	5,000,000.00	4,931,100.00	4,998,275.09	4.200	1,771	1,745	4.207 01/10/2031
882508CK8	40844	Texas Instruments		05/23/2025	6,000,000.00	6,027,600.00	5,989,406.80	4.500	1,826	1,513	4.548 05/23/2030
882508BJ2	40857	Texas Instruments		07/09/2025	16,451,000.00	14,854,759.47	14,866,611.11	1.750	1,760	1,494	4.386 05/04/2030
882508BK9	40891	Texas Instruments		11/06/2025	13,471,000.00	13,298,840.62	13,310,847.68	1.125	313	167	3.801 09/15/2026
92826CAM4	40833	Visa Inc.		04/16/2025	10,000,000.00	9,191,300.00	9,156,534.52	2.050	1,825	1,475	4.399 04/15/2030
931142ER0	40608	Wal-Mart		10/20/2022	10,000,000.00	9,867,900.00	9,848,464.53	1.050	1,428	169	4.684 09/17/2026
931142ER0	40660	Wal-Mart		04/05/2023	18,875,000.00	18,625,661.25	18,634,708.48	1.050	1,261	169	4.035 09/17/2026
931142EE9	40734	Wal-Mart		01/19/2024	14,400,000.00	14,324,688.00	14,260,380.64	3.700	1,620	817	4.179 06/26/2028
931142EN9	40778	Wal-Mart		07/09/2024	10,000,000.00	9,774,100.00	9,646,049.47	3.250	1,825	1,194	4.470 07/08/2029
Subtotal and Average			532,908,971.22		550,651,000.00	537,035,162.32	534,633,038.21		1,534	940	4.445
Federal Agency Coupon Securities											
31424WYZ9	40838	Federal Agricultural Mtg Corp		05/01/2025	15,000,000.00	14,946,450.00	15,000,000.00	3.800	1,461	1,126	3.800 05/01/2029
3133ERDH1	40758	Federal Farm Credit Bank		04/30/2024	20,000,000.00	20,524,000.00	19,998,767.78	4.750	1,826	1,125	4.752 04/30/2029
Subtotal and Average			34,998,752.15		35,000,000.00	35,470,450.00	34,998,767.78		1,670	1,125	4.344

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Federal Agency Discounts											
31315LVJ4	40892	Federal Agricultural Mtg Corp		11/12/2025	30,000,000.00	29,970,000.00	29,972,175.00	3.710	149	9	3.820 04/10/2026
313313XK9	40893	Federal Farm Credit Bank		11/13/2025	40,000,000.00	39,763,200.00	39,767,355.56	3.610	197	58	3.683 05/29/2026
313385K70	40915	Federal Home Loan Bank		01/21/2026	40,000,000.00	39,208,400.00	39,242,100.00	3.445	268	198	3.565 10/16/2026
313385G34	40918	Federal Home Loan Bank		01/30/2026	50,000,000.00	49,148,500.00	49,179,513.89	3.475	231	170	3.590 09/18/2026
313397XZ9	40884	Federal Home Loan Mtg Corp		10/01/2025	40,000,000.00	39,707,600.00	39,716,000.00	3.550	254	72	3.673 06/12/2026
Subtotal and Average			209,828,410.71		200,000,000.00	197,797,700.00	197,877,144.45		224	109	3.655
Treasury Coupon Securities											
91282CKP5	40760	U.S. Treasury		05/06/2024	20,000,000.00	20,453,200.00	20,076,300.65	4.625	1,820	1,125	4.485 04/30/2029
91282CLH2	40788	U.S. Treasury		09/25/2024	25,000,000.00	24,996,000.00	25,020,423.32	3.750	705	152	3.544 08/31/2026
912828R36	40799	U.S. Treasury		12/10/2024	20,000,000.00	19,946,800.00	19,940,750.96	1.625	521	44	4.175 05/15/2026
91282CLB5	40830	U.S. Treasury		03/28/2025	35,000,000.00	35,073,850.00	35,034,773.99	4.375	490	121	4.061 07/31/2026
91282CJP7	40837	U.S. Treasury		04/24/2025	40,000,000.00	40,171,600.00	40,132,359.37	4.375	600	258	3.884 12/15/2026
91282CLH2	40855	U.S. Treasury		06/24/2025	40,000,000.00	39,993,600.00	39,958,314.09	3.750	433	152	4.005 08/31/2026
912828U24	40869	U.S. Treasury		08/07/2025	20,000,000.00	19,783,600.00	19,776,290.32	2.000	465	228	3.853 11/15/2026
91282CHM6	40877	U.S. Treasury		09/19/2025	20,000,000.00	20,042,000.00	20,044,170.67	4.500	299	105	3.709 07/15/2026
91282CHH7	40881	U.S. Treasury		09/29/2025	40,000,000.00	40,032,000.00	40,028,505.07	4.125	259	75	3.764 06/15/2026
91282CHU8	40885	U.S. Treasury		10/10/2025	40,000,000.00	40,085,200.00	40,096,278.32	4.375	309	136	3.709 08/15/2026
91282CHW4	40897	U.S. Treasury		11/26/2025	20,000,000.00	20,154,000.00	20,457,975.13	4.125	1,739	1,613	3.556 08/31/2030
91282CHA2	40911	U.S. Treasury		01/13/2026	40,000,000.00	39,746,800.00	39,958,905.13	3.500	838	760	3.550 04/30/2028
91282CPR6	40914	U.S. Treasury		01/20/2026	30,000,000.00	29,592,300.00	29,768,084.25	3.625	1,806	1,735	3.805 12/31/2030
91282CMS7	40933	U.S. Treasury		03/27/2026	40,000,000.00	40,045,200.00	39,950,347.71	3.875	719	714	3.941 03/15/2028
Subtotal and Average			396,736,795.07		430,000,000.00	430,116,150.00	430,243,478.98		727	480	3.848
Treasury Discounts											
912797QD2	40887	U.S. Treasury		10/29/2025	40,000,000.00	39,939,600.00	39,939,583.33	3.625	169	15	3.739 04/16/2026
912797SU2	40913	U.S. Treasury		01/21/2026	40,000,000.00	39,058,000.00	39,088,000.00	3.420	310	240	3.547 11/27/2026
Subtotal and Average			78,910,166.67		80,000,000.00	78,997,600.00	79,027,583.33		239	126	3.644
Federal Agency Callables											
31422XCX8	40360	Federal Agricultural Mtg Corp		04/20/2021	10,000,000.00	9,985,500.00	10,000,000.00	1.000	1,826	19	1.000 04/20/2026
31424WU75	40876	Federal Agricultural Mtg Corp		09/17/2025	25,000,000.00	24,747,250.00	25,000,000.00	3.750	1,826	1,630	3.750 09/17/2030
31424W4Z2	40903	Federal Agricultural Mtg Corp		12/11/2025	30,000,000.00	29,661,600.00	30,000,000.00	4.030	1,643	1,532	4.030 06/11/2030
31428JAQ0	40917	Federal Agricultural Mtg Corp		02/11/2026	25,000,000.00	24,741,250.00	25,000,000.00	3.910	1,826	1,777	3.910 02/11/2031
31428JBV8	40921	Federal Agricultural Mtg Corp		02/24/2026	25,000,000.00	24,538,000.00	25,000,000.00	3.850	1,826	1,790	3.850 02/24/2031
3133ENPB0	40486	Federal Farm Credit Bank		02/16/2022	15,150,000.00	14,945,323.50	15,148,011.56	2.180	1,826	321	2.196 02/16/2027
3133ENYA2	40550	Federal Farm Credit Bank		06/07/2022	5,200,000.00	5,178,004.00	5,194,765.22	3.450	1,820	426	3.545 06/01/2027
3133EMSW3	40720	Federal Farm Credit Bank		12/18/2023	5,000,000.00	4,768,700.00	4,714,934.76	1.400	1,544	709	4.669 03/10/2028

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Federal Agency Callables											
3133ETPN1	40861	Federal Farm Credit Bank		07/11/2025	25,000,000.00	25,000,250.00	24,984,060.24	4.280	1,095	831	4.310 07/10/2028
3133ETRC3	40868	Federal Farm Credit Bank		08/04/2025	25,000,000.00	24,985,750.00	24,995,129.19	4.230	1,089	849	4.239 07/28/2028
3133ETWD5	40871	Federal Farm Credit Bank		09/02/2025	30,000,000.00	29,898,300.00	30,000,000.00	4.070	1,277	1,066	4.070 03/02/2029
3133ETR82	40896	Federal Farm Credit Bank		11/24/2025	30,000,000.00	29,871,000.00	29,966,967.64	3.840	1,082	954	3.885 11/10/2028
3130ARVJ7	40523	Federal Home Loan Bank		04/29/2022	20,000,000.00	19,890,800.00	20,000,000.00	3.250	1,826	393	3.250 04/29/2027
3130B0YZ6	40754	Federal Home Loan Bank		04/17/2024	20,000,000.00	20,007,800.00	20,000,000.00	5.270	1,826	1,112	5.270 04/17/2029
3130B0ZS1	40756	Federal Home Loan Bank		04/19/2024	20,000,000.00	20,008,000.00	20,000,000.00	5.300	1,824	1,112	5.300 04/17/2029
3130B1HQ3	40765	Federal Home Loan Bank		05/29/2024	30,000,000.00	29,996,400.00	30,000,000.00	5.125	1,812	1,140	5.126 05/15/2029
3130B1MF1	40766	Federal Home Loan Bank		06/03/2024	20,000,000.00	20,089,800.00	20,000,000.00	5.000	1,817	1,150	5.000 05/25/2029
3130B32J1	40789	Federal Home Loan Bank		10/04/2024	25,000,000.00	24,827,250.00	25,000,000.00	3.800	1,459	915	3.800 10/02/2028
3134HBSX0	40853	Federal Home Loan Mtg Corp		06/23/2025	25,000,000.00	24,989,750.00	25,000,000.00	4.500	1,795	1,513	4.497 05/23/2030
3134HB5Y3	40894	Federal Home Loan Mtg Corp		11/17/2025	30,000,000.00	29,920,500.00	29,987,811.19	3.750	725	590	3.776 11/12/2027
3134HB4J7	40900	Federal Home Loan Mtg Corp		12/05/2025	11,825,000.00	11,694,925.00	11,772,510.29	3.750	1,797	1,680	3.857 11/06/2030
3134HCKF5	40905	Federal Home Loan Mtg Corp		12/23/2025	35,000,000.00	34,696,900.00	35,000,000.00	4.000	1,826	1,727	4.000 12/23/2030
3134HCMK2	40912	Federal Home Loan Mtg Corp		01/21/2026	30,000,000.00	29,864,400.00	29,985,995.26	3.950	1,070	1,000	3.968 12/26/2028
3136GAR68	40873	Federal National Mtg Assn		09/05/2025	25,000,000.00	24,800,000.00	25,000,000.00	4.030	1,826	1,618	4.030 09/05/2030
3136GCF7	40910	Federal National Mtg Assn		01/15/2026	40,000,000.00	39,697,600.00	40,000,000.00	3.770	1,093	1,017	3.770 01/12/2029
3136GCJ55	40916	Federal National Mtg Assn		01/28/2026	25,000,000.00	24,714,500.00	25,000,000.00	4.000	1,826	1,763	4.000 01/28/2031
3136GCQX6	40922	Federal National Mtg Assn		03/06/2026	30,000,000.00	29,457,900.00	30,000,000.00	3.750	1,826	1,800	3.750 03/06/2031
Subtotal and Average			637,710,086.14		637,175,000.00	632,977,452.50	636,750,185.35		1,546	1,204	4.026
Supranational											
459058JT1	40662	IBRD		04/12/2023	5,000,000.00	4,869,600.00	4,875,435.78	0.850	1,400	315	4.010 02/10/2027
459058JT1	40664	IBRD		04/24/2023	10,000,000.00	9,739,200.00	9,744,045.75	0.850	1,388	315	4.100 02/10/2027
45906M4E8	40692	IBRD		07/24/2023	25,000,000.00	25,000,500.00	24,934,128.10	4.500	1,799	817	4.632 06/26/2028
Subtotal and Average			39,535,181.35		40,000,000.00	39,609,300.00	39,553,609.63		1,649	631	4.424
Asset Backed Securities											
437927AC0	40674	American Honda Finance Corp		05/30/2023	3,610,463.05	3,619,380.89	3,610,250.23	4.930	1,630	593	4.988 11/15/2027
43815CAD0	40919	American Honda Finance Corp		02/18/2026	4,500,000.00	4,462,695.00	4,499,301.78	3.780	1,678	1,636	3.817 09/23/2030
448981AD2	40920	Hyundai Auto Receivables Trust		02/18/2026	3,000,000.00	2,974,650.00	2,999,802.34	3.790	1,826	1,784	3.823 02/18/2031
891941AD8	40671	Toyota Motor Credit Corp		05/23/2023	3,994,420.46	4,005,884.45	3,994,332.04	4.710	1,729	685	4.759 02/15/2028
Subtotal and Average			15,522,837.81		15,104,883.51	15,062,610.34	15,103,686.39		1,709	1,165	4.347
Municipal Bonds											
072024XE7	40931	Bay Area Toll Authority		03/20/2026	2,955,000.00	2,824,507.20	2,828,013.42	1.633	743	731	3.888 04/01/2028
13063DMA3	40449	State of California GO		01/07/2022	10,110,000.00	10,110,000.00	10,110,000.00	2.650	1,545	0	1.392 04/01/2026
13063DRD2	40581	State of California GO		09/09/2022	5,570,000.00	5,532,124.00	5,535,491.91	2.375	1,483	183	3.721 10/01/2026

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Municipal Bonds											
13063D3A4	40620	State of California GO		11/17/2022	5,000,000.00	5,046,850.00	5,028,988.52	5.700	1,414	183	4.424 10/01/2026
13063D3A4	40626	State of California GO		12/08/2022	7,075,000.00	7,141,292.75	7,121,608.43	5.700	1,393	183	4.257 10/01/2026
13063DC48	40649	State of California GO		02/01/2023	12,000,000.00	11,543,280.00	11,513,140.00	1.700	1,826	671	4.175 02/01/2028
13063D3N6	40655	State of California GO		03/15/2023	7,000,000.00	7,065,730.00	7,000,000.00	4.846	1,447	334	4.845 03/01/2027
13063DRD2	40717	State of California GO		12/11/2023	5,460,000.00	5,422,872.00	5,403,630.10	2.375	1,025	183	4.598 10/01/2026
13068XNS4	40831	CALIFORNIA ST PUB WKS BRD LEAS		04/17/2025	2,500,000.00	2,513,075.00	2,500,000.00	4.449	714	365	4.448 04/01/2027
13068XNT2	40832	CALIFORNIA ST PUB WKS BRD LEAS		04/17/2025	2,500,000.00	2,529,250.00	2,500,000.00	4.525	1,080	731	4.524 04/01/2028
13077DQG0	40888	California State Univ Rev		10/29/2025	7,945,000.00	7,451,297.70	7,537,588.92	1.521	1,099	945	3.634 11/01/2028
13077DMR0	40890	California State Univ Rev		11/05/2025	3,500,000.00	3,140,270.00	3,191,121.10	1.740	1,822	1,675	3.876 11/01/2030
13077DMN9	40895	California State Univ Rev		11/19/2025	1,900,000.00	1,823,202.00	1,830,499.79	1.338	712	579	3.755 11/01/2027
13077DQF2	40901	California State Univ Rev		12/09/2025	3,000,000.00	2,879,790.00	2,891,407.48	1.361	692	579	3.750 11/01/2027
13077DMR0	40904	California State Univ Rev		12/10/2025	2,940,000.00	2,637,826.80	2,668,498.26	1.740	1,787	1,675	3.977 11/01/2030
13077DQJ4	40908	California State Univ Rev		01/08/2026	20,465,000.00	18,407,039.60	18,724,223.25	1.794	1,758	1,675	3.844 11/01/2030
20772KD30	40878	State of Connecticut GO		10/15/2025	3,760,000.00	3,781,845.60	3,801,460.19	4.250	1,035	867	3.754 08/15/2028
20772KD48	40879	State of Connecticut GO		10/15/2025	3,000,000.00	2,983,350.00	3,000,000.00	3.865	1,400	1,232	3.864 08/15/2029
20772KD55	40880	State of Connecticut GO		10/15/2025	3,000,000.00	2,971,410.00	3,000,000.00	3.885	1,765	1,597	3.884 08/15/2030
419792G34	40648	State of Hawaii GO		01/25/2023	25,000,000.00	24,240,750.00	24,282,952.03	1.535	1,649	487	3.902 08/01/2027
419792G34	40681	State of Hawaii GO		06/05/2023	2,530,000.00	2,453,163.90	2,446,217.76	1.535	1,518	487	4.272 08/01/2027
419792M29	40718	State of Hawaii GO		12/19/2023	4,360,000.00	4,431,416.80	4,389,092.92	5.000	1,382	548	4.509 10/01/2027
419792M37	40719	State of Hawaii GO		12/19/2023	2,000,000.00	2,049,320.00	2,021,334.49	5.000	1,748	914	4.519 10/01/2028
544351PR4	40872	City of Los Angeles		08/28/2025	5,300,000.00	5,278,694.00	5,279,719.83	3.000	369	153	3.946 09/01/2026
574193GK8	40652	Maryland State GO		03/03/2023	3,000,000.00	2,959,170.00	2,935,063.98	2.800	1,612	487	4.612 08/01/2027
574193WF1	40678	Maryland State GO		06/02/2023	4,180,000.00	4,188,443.60	4,176,423.66	4.050	1,382	348	4.146 03/15/2027
574193WW4	40767	Maryland State GO		06/18/2024	15,000,000.00	15,185,100.00	15,000,000.00	4.440	1,809	1,157	4.440 06/01/2029
649902T45	40596	NYS Dormitory Authority		10/05/2022	7,850,000.00	7,934,387.50	7,887,690.76	5.051	1,806	532	4.677 09/15/2027
64990FY57	40669	NYS Personal Income Tax Rev		05/18/2023	2,000,000.00	1,964,800.00	1,956,957.51	3.059	1,763	714	4.288 03/15/2028
64990FS96	40682	NYS Personal Income Tax Rev		06/09/2023	7,075,000.00	6,905,978.25	6,846,613.04	2.657	1,712	685	4.592 02/15/2028
64990FD76	40759	NYS Personal Income Tax Rev		05/02/2024	8,045,000.00	7,706,949.10	7,603,167.91	1.748	1,413	714	4.862 03/15/2028
677523TJ1	40926	State of Ohio GO		03/24/2026	4,790,000.00	4,756,086.80	4,790,000.00	3.833	1,683	1,675	3.832 11/01/2030
677523TC6	40927	State of Ohio GO		03/24/2026	2,645,000.00	2,626,273.40	2,645,000.00	3.833	1,683	1,675	3.832 11/01/2030
80168AGX9	40787	Santa Clara Vly Ca Wtr Dist		09/24/2024	10,000,000.00	10,000,400.00	10,000,000.00	3.880	615	61	3.877 06/01/2026
80168AJJ7	40870	Santa Clara Vly Ca Wtr Dist		09/10/2025	1,000,000.00	999,930.00	1,000,000.00	3.790	629	426	3.787 06/01/2027
797356NW8	40862	San Diego Unified School Dist		07/18/2025	1,065,000.00	1,065,436.65	1,064,857.48	4.076	348	91	4.129 07/01/2026
797356NX6	40863	San Diego Unified School Dist		07/18/2025	4,340,000.00	4,345,815.60	4,335,249.46	3.938	713	456	4.029 07/01/2027
882724V61	40712	State of Texas GO		11/15/2023	5,000,000.00	5,112,850.00	5,000,000.00	5.332	1,416	548	5.332 10/01/2027
882724RC3	40742	State of Texas GO		03/20/2024	7,810,000.00	7,625,137.30	7,556,425.09	2.182	1,290	548	4.549 10/01/2027
8827243S4	40858	State of Texas GO		07/31/2025	2,950,000.00	2,965,045.00	2,950,000.00	4.066	1,158	914	4.066 10/01/2028
8827243T2	40859	State of Texas GO		07/31/2025	1,495,000.00	1,508,559.65	1,495,000.00	4.178	1,523	1,279	4.177 10/01/2029

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Municipal Bonds												
882725BN3	40882	State of Texas GO		10/10/2025	325,000.00	324,925.25	325,000.00	3.866	295	122	3.860	08/01/2026
882725BW3	40883	State of Texas GO		10/10/2025	1,150,000.00	1,152,967.00	1,150,000.00	3.982	1,756	1,583	3.981	08/01/2030
882724WU7	40886	State of Texas GO		10/22/2025	5,000,000.00	5,085,200.00	5,102,901.29	5.000	709	548	3.567	10/01/2027
91412HJN4	40636	UC General Revenue Bonds		01/04/2023	2,015,000.00	1,957,229.95	1,943,553.41	1.272	1,592	409	4.812	05/15/2027
91412HGF4	40704	UC General Revenue Bonds		09/27/2023	5,005,000.00	4,863,909.05	4,816,989.24	1.316	1,326	409	5.019	05/15/2027
91412HGF4	40721	UC General Revenue Bonds		12/22/2023	6,190,000.00	6,015,503.90	5,997,770.69	1.316	1,240	409	4.321	05/15/2027
91412HGG2	40899	UC General Revenue Bonds		12/02/2025	2,500,000.00	2,268,775.00	2,290,406.99	1.614	1,625	1,505	3.846	05/15/2030
91412HGG2	40902	UC General Revenue Bonds		12/09/2025	2,500,000.00	2,268,775.00	2,280,747.37	1.614	1,618	1,505	3.954	05/15/2030
91412HGG2	40906	UC General Revenue Bonds		01/07/2026	1,455,000.00	1,320,427.05	1,331,436.98	1.614	1,589	1,505	3.872	05/15/2030
91412HGF4	40907	UC General Revenue Bonds		01/08/2026	2,600,000.00	2,526,706.00	2,534,560.30	1.316	492	409	3.634	05/15/2027
91412HGF4	40909	UC General Revenue Bonds		01/08/2026	2,300,000.00	2,235,163.00	2,242,015.63	1.316	492	409	3.638	05/15/2027
91412HGF4	40932	UC General Revenue Bonds		03/20/2026	2,260,000.00	2,196,290.60	2,196,153.20	1.316	421	409	3.914	05/15/2027
923078CX5	40621	Ventura Cnty Pub Fin Auth Leas		11/21/2022	3,645,000.00	3,522,710.25	3,497,895.38	1.741	1,806	579	4.621	11/01/2027
93974FDG5	40865	State of Washington GO		08/14/2025	18,865,000.00	18,905,371.10	18,865,000.00	3.970	717	487	4.048	08/01/2027
93974FDK6	40866	State of Washington GO		08/14/2025	28,325,000.00	28,384,482.50	28,325,000.00	4.070	1,813	1,583	4.070	08/01/2030
Subtotal and Average			320,007,417.25		321,250,000.00	315,137,155.85	314,746,867.77		1,391	765	4.078	
Mortgage Backed Securities												
30329MAA0	40609	Federal Home Loan Mtg Corp		10/28/2022	3,040,836.82	2,959,646.48	2,724,246.18	2.080	1,701	450	4.989	06/25/2027
30329MAA0	40610	Federal Home Loan Mtg Corp		10/28/2022	3,909,647.37	3,805,259.79	3,502,602.25	2.080	1,701	450	4.989	06/25/2027
3132XGRH1	40647	Federal Home Loan Mtg Corp		01/24/2023	19,258,203.40	19,114,922.37	19,170,939.67	3.690	1,742	579	3.821	11/01/2027
3137FBAJ5	40665	Federal Home Loan Mtg Corp		05/08/2023	4,805,000.00	4,749,358.10	4,664,979.30	3.281	1,570	511	3.997	08/25/2027
3132XGRH1	40666	Federal Home Loan Mtg Corp		05/09/2023	9,629,101.70	9,557,461.18	9,540,333.42	3.690	1,637	579	3.946	11/01/2027
3132XFLR7	40672	Federal Home Loan Mtg Corp		05/25/2023	6,700,000.00	6,686,064.00	6,614,156.25	4.250	1,682	640	4.597	01/01/2028
30333AAA0	40697	Federal Home Loan Mtg Corp		08/17/2023	7,537,080.64	7,519,820.73	7,374,641.48	4.250	1,774	816	4.793	06/25/2028
30333MAA4	40699	Federal Home Loan Mtg Corp		09/22/2023	9,573,208.85	9,533,958.69	9,312,377.20	4.390	1,799	877	5.093	08/25/2028
3132XGY42	40738	Federal Home Loan Mtg Corp		02/27/2024	2,243,000.00	2,240,128.96	2,216,276.76	4.650	1,739	975	4.973	12/01/2028
3132XGZK5	40746	Federal Home Loan Mtg Corp		04/01/2024	13,652,000.00	13,702,512.40	13,605,071.25	4.850	1,705	975	4.977	12/01/2028
30336BAA5	40755	Federal Home Loan Mtg Corp		04/25/2024	14,335,253.95	14,509,857.34	14,215,267.87	5.020	1,705	999	5.217	12/25/2028
3137HDJJ0	40768	Federal Home Loan Mtg Corp		06/13/2024	14,603,253.30	14,834,860.90	14,603,209.49	4.803	1,807	1,150	4.775	05/25/2029
30337MAA0	40771	Federal Home Loan Mtg Corp		06/27/2024	8,219,367.61	8,335,342.89	8,260,069.92	4.990	1,732	1,089	4.808	03/25/2029
3137HDV56	40780	Federal Home Loan Mtg Corp		07/25/2024	7,000,000.00	7,112,280.00	7,042,987.00	4.720	1,765	1,150	4.546	05/25/2029
3137HFNZ4	40785	Federal Home Loan Mtg Corp		09/12/2024	5,000,000.00	5,045,200.00	5,099,900.00	4.508	1,777	1,211	4.018	07/25/2029
35802FAA0	40786	Federal Home Loan Mtg Corp		09/19/2024	3,448,272.41	3,420,720.71	3,464,648.26	4.080	1,740	1,181	3.909	06/25/2029
35802CAA7	40794	Federal Home Loan Mtg Corp		11/21/2024	4,482,198.31	4,518,190.36	4,504,564.48	4.911	1,799	1,303	4.733	10/25/2029
3137HHUN9	40798	Federal Home Loan Mtg Corp		12/12/2024	9,000,000.00	9,116,280.00	9,040,878.00	4.630	1,778	1,303	4.495	10/25/2029
3137HHUX7	40802	Federal Home Loan Mtg Corp		12/20/2024	2,262,263.00	2,264,615.75	2,224,288.65	4.250	1,801	1,334	4.614	11/25/2029
3137HHW23	40806	Federal Home Loan Mtg Corp		01/16/2025	5,750,000.00	5,751,782.50	5,601,414.25	4.230	1,804	1,364	4.810	12/25/2029

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City of San Jose
Portfolio Management
Portfolio Details - Investments
March 31, 2026

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Mortgage Backed Securities												
357912AA2	40813	Federal Home Loan Mtg Corp		01/30/2025	3,952,060.49	3,996,995.42	3,942,354.23	4.770	1,760	1,334	4.798	11/25/2029
3137HKPF5	40826	Federal Home Loan Mtg Corp		03/20/2025	6,500,000.00	6,543,160.00	6,499,928.50	4.430	1,803	1,426	4.403	02/25/2030
35802JAE4	40827	Federal Home Loan Mtg Corp		03/27/2025	4,990,460.47	5,004,733.19	4,977,096.02	4.510	1,734	1,364	4.544	12/25/2029
357913AA0	40834	Federal Home Loan Mtg Corp		04/24/2025	6,549,734.77	6,546,525.40	6,525,841.34	4.420	1,737	1,395	4.480	01/25/2030
357914AA8	40875	Federal Home Loan Mtg Corp		09/18/2025	9,627,177.46	9,555,358.72	9,675,245.96	4.210	1,771	1,576	4.010	07/25/2030
3136AR5S3	40579	Federal National Mtg Assn		09/12/2022	1,054,552.74	1,051,673.81	1,005,944.45	2.469	1,321	24	3.844	04/25/2026
3140LKUP6	40685	Federal National Mtg Assn		07/03/2023	25,341,936.00	25,344,977.03	25,098,415.83	4.650	1,825	822	4.914	07/01/2028
3140LKYV9	40694	Federal National Mtg Assn		07/25/2023	7,896,000.00	7,903,343.28	7,841,098.13	4.790	1,773	792	5.001	06/01/2028
3140KLH4	40698	Federal National Mtg Assn		08/18/2023	12,175,000.00	12,206,046.25	11,997,130.86	4.920	1,749	792	5.317	06/01/2028
Subtotal and Average			231,823,414.38		232,535,609.29	232,931,076.25	230,345,907.00		1,752	974	4.644	
Total and Average			2,726,755,285.35		2,771,576,776.30	2,744,994,940.76	2,743,140,552.39		1,156	749	4.093	

**City of San Jose
Portfolio Management
Portfolio Details - Cash
March 31, 2026**

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM
Average Balance			0.00	Accrued Interest at Purchase		726,705.18	726,705.18		0	0	
				Subtotal		726,705.18	726,705.18				
Total Cash and Investments			2,726,755,285.35		2,771,576,776.30	2,745,721,645.94	2,743,867,257.57		1,156	749	4.093

SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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

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

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City of San Jose
Transaction Activity Report
January 1, 2026 - March 31, 2026
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
40906	003	91412HGG2	UNIVERSITY CALIF	Purchase	01/07/2026	05/15/2030		1,327,834.94			-1,327,834.94
40908	003	13077DQJ4	CALIFORNIA ST	Purchase	01/08/2026	11/01/2030		18,704,986.12			-18,704,986.12
40907	003	91412HGF4	UNIVERSITY CALIF	Purchase	01/08/2026	05/15/2027		2,526,153.36			-2,526,153.36
40909	003	91412HGF4	UNIVERSITY CALIF	Purchase	01/08/2026	05/15/2027		2,234,559.12			-2,234,559.12
40911	003	91282CHA2	UNITED STATES	Purchase	01/13/2026	04/30/2028		40,240,875.35			-40,240,875.35
40910	003	3136GCFT7	Federal National	Purchase	01/15/2026	01/12/2029		40,000,000.00			-40,000,000.00
40914	003	91282CPR6	UNITED STATES	Purchase	01/20/2026	12/31/2030		29,818,676.62			-29,818,676.62
40915	003	313385K70	FHLB ZERO CPN	Purchase	01/21/2026	10/16/2026		38,974,155.56			-38,974,155.56
40912	003	3134HCMK2	FHLMC 3.95% MAT	Purchase	01/21/2026	12/26/2028		30,027,791.67			-30,027,791.67
40913	003	912797SU2	UNITED STATES	Purchase	01/21/2026	11/27/2026		38,822,000.00			-38,822,000.00
40916	003	3136GCJ55	FEDERAL NATL MTGPurchase		01/28/2026	01/28/2031		25,000,000.00			-25,000,000.00
40918	003	313385G34	FHLB ZERO CPN	Purchase	01/30/2026	09/18/2026		48,885,104.17			-48,885,104.17
40917	003	31428JAQ0	FAMC 3.91% MAT	Purchase	02/11/2026	02/11/2031		25,000,000.00			-25,000,000.00
40919	003	43815CAD0	HAROT 2026-1 A3	Purchase	02/18/2026	09/23/2030		4,499,283.15			-4,499,283.15
40920	003	448981AD2	HART 3.79% MAT	Purchase	02/18/2026	02/18/2031		2,999,797.50			-2,999,797.50
40921	003	31428JBV8	FAMC 3.85%	Purchase	02/24/2026	02/24/2031		25,000,000.00			-25,000,000.00
40923	003	039482AB0	ADM 3.25% MAT	Purchase	03/03/2026	03/27/2030		5,769,243.77			-5,769,243.77
40924	003	532457BV9	ELI LILLY & CO, SR	Purchase	03/03/2026	03/15/2029		14,159,185.32			-14,159,185.32
40922	003	3136GCQX6	FNMA 3.75% MAT	Purchase	03/06/2026	03/06/2031		30,000,000.00			-30,000,000.00
40925	003	89236TPH2	TOYOTA MTR CR	Purchase	03/06/2026	01/10/2031		5,029,750.00			-5,029,750.00
40928	003	57636QAS3	MA 1.9% MAT	Purchase	03/17/2026	03/15/2031		8,879,761.00			-8,879,761.00
40931	003	072024XE7	BAY AREA TOLL	Purchase	03/20/2026	04/01/2028		2,848,726.46			-2,848,726.46
40929	003	191216DK3	COCA COLA CO, SR	Purchase	03/20/2026	03/05/2031		9,144,222.60			-9,144,222.60
40930	003	532457DC9	ELI LILLY & CO,	Purchase	03/20/2026	03/15/2031		9,979,202.78			-9,979,202.78
40932	003	91412HGF4	UNIVERSITY CALIF	Purchase	03/20/2026	05/15/2027		2,204,741.74			-2,204,741.74
40927	003	677523TC6	OHIO ST, GEN	Purchase	03/24/2026	11/01/2030		2,645,000.00			-2,645,000.00
40926	003	677523TJ1	OHS 3.833% MAT	Purchase	03/24/2026	11/01/2030		4,790,000.00			-4,790,000.00
40933	003	91282CMS7	UNITED STATES	Purchase	03/27/2026	03/15/2028		40,000,543.48			-40,000,543.48
32936	003	CITY	STPOOL 0.24%	Purchase	01/15/2026			207,516.63			-207,516.63
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/15/2026			416,399.29			-416,399.29
40566	003	CAMP	CAMP 1.27%	Purchase	01/02/2026			45,049,000.00			-45,049,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/02/2026			448,319.00			-448,319.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/05/2026			6,120,000.00			-6,120,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/06/2026			3,806,000.00			-3,806,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/07/2026			1,576,000.00			-1,576,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/12/2026			20,515,000.00			-20,515,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/13/2026			37,464,000.00			-37,464,000.00

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40566	003	CAMP	CAMP 1.27%	Purchase	01/21/2026			99,000,000.00			-99,000,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/21/2026			63,555,000.00			-63,555,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/22/2026			6,049,000.00			-6,049,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/26/2026			24,716,000.00			-24,716,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/27/2026			14,188,000.00			-14,188,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/28/2026			27,660,000.00			-27,660,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/29/2026			6,181,000.00			-6,181,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/02/2026			482,940.14			-482,940.14
40566	003	CAMP	CAMP 1.27%	Purchase	02/02/2026			10,578,000.00			-10,578,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/03/2026			8,668,000.00			-8,668,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/04/2026			21,343,000.00			-21,343,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/05/2026			16,060,000.00			-16,060,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/10/2026			2,740,000.00			-2,740,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/12/2026			3,335,000.00			-3,335,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/17/2026			3,656,000.00			-3,656,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/19/2026			847,000.00			-847,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/24/2026			29,302,000.00			-29,302,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/25/2026			50,428,000.00			-50,428,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/02/2026			585,957.91			-585,957.91
40566	003	CAMP	CAMP 1.27%	Purchase	03/02/2026			24,656,000.00			-24,656,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/04/2026			2,618,000.00			-2,618,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/05/2026			31,171,000.00			-31,171,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/09/2026			17,151,000.00			-17,151,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/10/2026			3,026,000.00			-3,026,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/12/2026			3,813,000.00			-3,813,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/16/2026			40,138,000.00			-40,138,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/17/2026			33,247,000.00			-33,247,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/19/2026			8,653,000.00			-8,653,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/23/2026			154,000.00			-154,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/25/2026			29,211,000.00			-29,211,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/26/2026			3,730,000.00			-3,730,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/30/2026			22,269,000.00			-22,269,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/31/2026			17,667,000.00			-17,667,000.00
40526	003	3133ENVK3	FEDERAL FARM CR	Redemption	02/25/2026	10/27/2026	Call		20,000,000.00		20,000,000.00
40569	003	48133DP95	JPM 4.57% MAT	Redemption	01/28/2026	07/28/2027	Call		10,000,000.00		10,000,000.00
40571	003	48133DQ52	JPM 4.25% MAT	Redemption	01/28/2026	07/28/2026	Call		10,000,000.00		10,000,000.00
40671	003	891941AD8	TAOT 2023-B A3	Redemption	01/15/2026	02/15/2028	Sale		481,562.92		481,562.92
40671	003	891941AD8	TAOT 2023-B A3	Redemption	02/18/2026	02/15/2028	Sale		448,729.23		448,729.23
40671	003	891941AD8	TAOT 2023-B A3	Redemption	03/15/2026	02/15/2028	Sale		423,846.04		423,846.04
40674	003	437927AC0	HAROT 2023-2 A3	Redemption	01/15/2026	11/15/2027	Sale		562,383.19		562,383.19
40674	003	437927AC0	HAROT 2023-2 A3	Redemption	02/18/2026	11/15/2027	Sale		536,123.36		536,123.36
40674	003	437927AC0	HAROT 2023-2 A3	Redemption	03/15/2026	11/15/2027	Sale		504,242.53		504,242.53
40693	003	45818WEK8	IADB 4.375% MAT	Redemption	02/24/2026	02/24/2028	Call		9,305,076.00		9,305,076.00

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40731	003	438516CL8	HONEYWELL INTL	Redemption	03/16/2026	01/15/2029	Call		34,897,100.00		34,897,100.00
40819	003	3130B4VX6	Federal Home Loan	Redemption	02/04/2026	08/04/2028	Call		25,000,000.00		25,000,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	01/08/2026				1,532,000.00		1,532,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	01/09/2026				69,814,000.00		69,814,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	01/14/2026				5,932,000.00		5,932,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	01/15/2026				7,615,000.00		7,615,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	01/16/2026				19,644,000.00		19,644,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	01/20/2026				26,268,000.00		26,268,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	01/23/2026				58,121,000.00		58,121,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	01/30/2026				42,526,000.00		42,526,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/06/2026				40,725,000.00		40,725,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/09/2026				4,131,000.00		4,131,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/11/2026				11,032,000.00		11,032,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/13/2026				29,862,000.00		29,862,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/18/2026				5,935,000.00		5,935,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/20/2026				40,910,000.00		40,910,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/23/2026				2,968,000.00		2,968,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/26/2026				43,258,000.00		43,258,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/27/2026				15,255,000.00		15,255,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/03/2026				12,940,000.00		12,940,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/06/2026				99,000,000.00		99,000,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/06/2026				410,000.00		410,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/11/2026				579,000.00		579,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/13/2026				17,743,000.00		17,743,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/18/2026				6,571,000.00		6,571,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/20/2026				57,167,000.00		57,167,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/24/2026				4,484,000.00		4,484,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/27/2026				59,658,000.00		59,658,000.00
40331	003	3135G06R9	FNMA 0.55% MAT	Redemption	01/28/2026	01/28/2026	Maturity		15,000,000.00		15,000,000.00
40334	003	31422B6K1	FEDERAL AGRIC	Redemption	01/15/2026	01/15/2026	Maturity		10,000,000.00		10,000,000.00
40337	003	31422B6K1	FEDERAL AGRIC	Redemption	01/15/2026	01/15/2026	Maturity		10,000,000.00		10,000,000.00
40340	003	3130AKPW0	FEDERAL HOME	Redemption	01/28/2026	01/28/2026	Maturity		10,000,000.00		10,000,000.00
40347	003	45950VPL4	IFC 0.45% MAT	Redemption	02/05/2026	02/05/2026	Maturity		10,000,000.00		10,000,000.00
40350	003	3130AKXX9	FEDERAL HOME	Redemption	02/25/2026	02/25/2026	Maturity		10,000,000.00		10,000,000.00
40353	003	3130AKXX9	FEDERAL HOME	Redemption	02/25/2026	02/25/2026	Maturity		10,000,000.00		10,000,000.00
40354	003	45905U5Y6	IBRD 0.6% MAT	Redemption	02/18/2026	02/18/2026	Maturity		5,000,000.00		5,000,000.00
40355	003	45905U5Y6	IBRD 0.6% MAT	Redemption	02/18/2026	02/18/2026	Maturity		5,000,000.00		5,000,000.00
40357	003	45818WCZ7	IADB 0.65% MAT	Redemption	02/20/2026	02/20/2026	Maturity		10,000,000.00		10,000,000.00
40358	003	3133EMSU7	FEDERAL FARM CR	Redemption	03/09/2026	03/09/2026	Maturity		10,000,000.00		10,000,000.00
40470	003	3130ALHH0	FEDERAL HOME	Redemption	03/05/2026	03/05/2026	Maturity		25,000,000.00		25,000,000.00
40479	003	3133ENMH0	FFCB 1.6% MAT	Redemption	01/27/2026	01/27/2026	Maturity		10,350,000.00		10,350,000.00
40574	003	478160BY9	JOHNSON &	Redemption	03/01/2026	03/01/2026	Maturity		13,945,000.00		13,945,000.00
40575	003	478160BY9	JOHNSON &	Redemption	03/01/2026	03/01/2026	Maturity		4,214,000.00		4,214,000.00

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40606	003	6500354W5	NEW YORK ST	Redemption	03/15/2026	03/15/2026	Maturity		4,565,000.00		4,565,000.00
40637	003	24422EWP0	DEERE JOHN	Redemption	01/09/2026	01/09/2026	Maturity		10,000,000.00		10,000,000.00
40656	003	574193WE4	MARYLAND ST,	Redemption	03/15/2026	03/15/2026	Maturity		16,360,000.00		16,360,000.00
40817	003	742718EP0	PG 2.7% MAT	Redemption	02/02/2026	02/02/2026	Maturity		5,000,000.00		5,000,000.00
40828	003	64990KHD8	NYSHGR 4.2% MAT	Redemption	03/15/2026	03/15/2026	Maturity		10,000,000.00		10,000,000.00
40889	003	313397UM1	FEDERAL HOME LN	Redemption	03/20/2026	03/20/2026	Maturity		20,000,000.00		20,000,000.00
40579	003	3136AR5S3	FNA 2016-M5 A2	Redemption	01/25/2026	04/25/2026			358,719.46		358,719.46
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	01/25/2026	06/25/2027			4,499.50		4,499.50
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	01/25/2026	06/25/2027			5,785.07		5,785.07
40647	003	3132XGRH1	FR WN2287 3.69%	Redemption	01/25/2026	11/01/2027			26,187.20		26,187.20
40666	003	3132XGRH1	FR WN2287 3.69%	Redemption	01/25/2026	11/01/2027			13,093.60		13,093.60
40697	003	30333AAA0	FRESB 2023-SB108	Redemption	01/25/2026	06/25/2028			159,160.39		159,160.39
40699	003	30333MAA4	FRESB 2023-SB109	Redemption	01/25/2026	08/25/2028			8,393.58		8,393.58
40755	003	30336BAA5	FRESB 2024-SB113	Redemption	01/25/2026	12/25/2028			998,231.35		998,231.35
40768	003	3137HDJJ0	FHMS K522 A2 Mtge	Redemption	01/25/2026	05/25/2029			1,621.35		1,621.35
40771	003	30337MAA0	FHLMC 4.99% MAT	Redemption	01/25/2026	03/25/2029			4,915.45		4,915.45
40786	003	35802FAA0	FHLMC 4.08% MAT	Redemption	01/25/2026	06/25/2029			1,482.96		1,482.96
40794	003	35802CAA7	FRESB 2024-SB117	Redemption	01/25/2026	10/25/2029			1,922.16		1,922.16
40813	003	357912AA2	FRESB 2025-SB118	Redemption	01/25/2026	11/25/2029			1,153.83		1,153.83
40827	003	35802JAE4	FRESB 2025-SB119	Redemption	01/25/2026	12/25/2029			1,515.83		1,515.83
40834	003	357913AA0	FHLMC 4.42% MAT	Redemption	01/25/2026	01/25/2030			1,552.30		1,552.30
40875	003	357914AA8	FHLMC 4.21% MAT	Redemption	01/25/2026	07/25/2030			542.89		542.89
40579	003	3136AR5S3	FNA 2016-M5 A2	Redemption	02/25/2026	04/25/2026			844,079.95		844,079.95
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	02/25/2026	06/25/2027			4,513.88		4,513.88
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	02/25/2026	06/25/2027			5,803.56		5,803.56
40647	003	3132XGRH1	FR WN2287 3.69%	Redemption	02/25/2026	11/01/2027			26,289.60		26,289.60
40666	003	3132XGRH1	FR WN2287 3.69%	Redemption	02/25/2026	11/01/2027			13,144.80		13,144.80
40697	003	30333AAA0	FRESB 2023-SB108	Redemption	02/25/2026	06/25/2028			8,017.46		8,017.46
40699	003	30333MAA4	FRESB 2023-SB109	Redemption	02/25/2026	08/25/2028			8,433.82		8,433.82
40755	003	30336BAA5	FRESB 2024-SB113	Redemption	02/25/2026	12/25/2028			11,171.74		11,171.74
40768	003	3137HDJJ0	FHMS K522 A2 Mtge	Redemption	02/25/2026	05/25/2029			1,629.75		1,629.75
40771	003	30337MAA0	FHLMC 4.99% MAT	Redemption	02/25/2026	03/25/2029			5,682.69		5,682.69
40786	003	35802FAA0	FHLMC 4.08% MAT	Redemption	02/25/2026	06/25/2029			1,738.36		1,738.36
40794	003	35802CAA7	FRESB 2024-SB117	Redemption	02/25/2026	10/25/2029			43,242.25		43,242.25
40813	003	357912AA2	FRESB 2025-SB118	Redemption	02/25/2026	11/25/2029			1,159.91		1,159.91
40827	003	35802JAE4	FRESB 2025-SB119	Redemption	02/25/2026	12/25/2029			1,523.71		1,523.71
40834	003	357913AA0	FHLMC 4.42% MAT	Redemption	02/25/2026	01/25/2030			1,706.34		1,706.34
40875	003	357914AA8	FHLMC 4.21% MAT	Redemption	02/25/2026	07/25/2030			546.02		546.02
40579	003	3136AR5S3	FNA 2016-M5 A2	Redemption	03/25/2026	04/25/2026			1,154,004.85		1,154,004.85
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	03/25/2026	06/25/2027			5,358.70		5,358.70
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	03/25/2026	06/25/2027			6,889.76		6,889.76
40647	003	3132XGRH1	FR WN2287 3.69%	Redemption	03/25/2026	11/01/2027			33,691.20		33,691.20
40666	003	3132XGRH1	FR WN2287 3.69%	Redemption	03/25/2026	11/01/2027			16,845.60		16,845.60

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40697	003	30333AAA0	FRESB 2023-SB108	Redemption	03/25/2026	06/25/2028			11,475.06		11,475.06
40755	003	30336BAA5	FRESB 2024-SB113	Redemption	03/25/2026	12/25/2028			454,380.76		454,380.76
40768	003	3137HDJJ0	FHMS K522 A2 Mtge	Redemption	03/25/2026	05/25/2029			3,885.75		3,885.75
40771	003	30337MAA0	FHLMC 4.99% MAT	Redemption	03/25/2026	03/25/2029			9,759.97		9,759.97
40786	003	35802FAA0	FHLMC 4.08% MAT	Redemption	03/25/2026	06/25/2029			3,206.11		3,206.11
40794	003	35802CAA7	FRESB 2024-SB117	Redemption	03/25/2026	10/25/2029			258,451.58		258,451.58
40813	003	357912AA2	FRESB 2025-SB118	Redemption	03/25/2026	11/25/2029			1,880.34		1,880.34
40827	003	35802JAE4	FRESB 2025-SB119	Redemption	03/25/2026	12/25/2029			2,453.12		2,453.12
40834	003	357913AA0	FHLMC 4.42% MAT	Redemption	03/25/2026	01/25/2030			2,676.04		2,676.04
40875	003	357914AA8	FHLMC 4.21% MAT	Redemption	03/25/2026	07/25/2030			977.12		977.12
40331	003	3135G06R9	FNMA 0.55% MAT	Interest	01/28/2026	01/28/2026				41,250.00	41,250.00
40334	003	31422B6K1	FEDERAL AGRIC	Interest	01/15/2026	01/15/2026				24,000.00	24,000.00
40337	003	31422B6K1	FEDERAL AGRIC	Interest	01/15/2026	01/15/2026				24,000.00	24,000.00
40340	003	3130AKPW0	FEDERAL HOME	Interest	01/28/2026	01/28/2026				50,000.00	50,000.00
40347	003	45950VPL4	IFC 0.45% MAT	Interest	02/05/2026	02/05/2026				22,500.00	22,500.00
40350	003	3130AKXX9	FEDERAL HOME	Interest	02/25/2026	02/25/2026				25,000.00	25,000.00
40353	003	3130AKXX9	FEDERAL HOME	Interest	02/25/2026	02/25/2026				25,000.00	25,000.00
40354	003	45905U5Y6	IBRD 0.6% MAT	Interest	02/18/2026	02/18/2026				15,000.00	15,000.00
40355	003	45905U5Y6	IBRD 0.6% MAT	Interest	02/18/2026	02/18/2026				15,000.00	15,000.00
40357	003	45818WCZ7	IADB 0.65% MAT	Interest	02/20/2026	02/20/2026				32,500.00	32,500.00
40358	003	3133EMSU7	FEDERAL FARM CR	Interest	03/09/2026	03/09/2026				40,000.00	40,000.00
40470	003	3130ALHH0	FEDERAL HOME	Interest	03/05/2026	03/05/2026				120,000.00	120,000.00
40479	003	3133ENMH0	FFCB 1.6% MAT	Interest	01/27/2026	01/27/2026				82,800.00	82,800.00
40486	003	3133ENPB0	FEDERAL FARM CR	Interest	02/16/2026	02/16/2027				165,135.00	165,135.00
40526	003	3133ENVK3	FEDERAL FARM CR	Interest	02/25/2026	10/27/2026				239,277.78	239,277.78
40569	003	48133DP95	JPM 4.57% MAT	Interest	01/28/2026	07/28/2027				228,500.00	228,500.00
40571	003	48133DQ52	JPM 4.25% MAT	Interest	01/28/2026	07/28/2026				212,500.00	212,500.00
40574	003	478160BY9	JOHNSON &	Interest	03/01/2026	03/01/2026				170,826.25	170,826.25
40575	003	478160BY9	JOHNSON &	Interest	03/01/2026	03/01/2026				51,621.50	51,621.50
40580	003	194162AN3	CL 3.1% MAT	Interest	02/15/2026	08/15/2027				127,131.00	127,131.00
40596	003	649902T45	NEW YORK ST	Interest	03/15/2026	09/15/2027				198,251.75	198,251.75
40598	003	88579YAV3	3M CO, FR	Interest	03/19/2026	09/19/2026				80,437.50	80,437.50
40599	003	039483BL5	ADM 2.5% MAT	Interest	02/11/2026	08/11/2026				122,250.00	122,250.00
40601	003	039483BL5	ADM 2.5% MAT	Interest	02/11/2026	08/11/2026				115,187.50	115,187.50
40606	003	6500354W5	NEW YORK ST	Interest	03/15/2026	03/15/2026				72,355.25	72,355.25
40608	003	931142ER0	WALMART INC, NT	Interest	03/17/2026	09/17/2026				52,500.00	52,500.00
40624	003	594918BY9	MICROSOFT CORP,	Interest	02/06/2026	02/06/2027				139,194.00	139,194.00
40628	003	14913R3A3	CATERPILLAR FINL	Interest	02/12/2026	08/12/2027				133,722.00	133,722.00
40630	003	06406FAE3	BK 2.45% MAT	Interest	02/17/2026	08/17/2026				54,892.25	54,892.25
40634	003	24422EWK1	DEERE JOHN	Interest	03/15/2026	09/15/2027				103,750.00	103,750.00
40637	003	24422EWP0	DEERE JOHN	Interest	01/09/2026	01/09/2026				240,000.00	240,000.00
40640	003	69371RR65	PACCAR FINANCIAL	Interest	02/04/2026	02/04/2027				100,000.00	100,000.00
40648	003	419792G34	HAWAII ST,	Interest	02/01/2026	08/01/2027				191,875.00	191,875.00

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40649	003	13063DC48	CALIFORNIA ST,	Interest	02/01/2026	02/01/2028				102,000.00	102,000.00
40652	003	574193GK8	MARYLAND ST, GO	Interest	02/01/2026	08/01/2027				42,000.00	42,000.00
40655	003	13063D3N6	CALIFORNIA ST,	Interest	03/01/2026	03/01/2027				169,610.00	169,610.00
40656	003	574193WE4	MARYLAND ST,	Interest	03/15/2026	03/15/2026				327,200.00	327,200.00
40660	003	931142ER0	WALMART INC, NT	Interest	03/17/2026	09/17/2026				99,093.75	99,093.75
40662	003	459058JT1	IBRD 0.85 02/10/2027	Interest	02/10/2026	02/10/2027				21,250.00	21,250.00
40664	003	459058JT1	IBRD 0.85 02/10/2027	Interest	02/10/2026	02/10/2027				42,500.00	42,500.00
40669	003	64990FY57	NEW YORK ST	Interest	03/15/2026	03/15/2028				30,590.00	30,590.00
40671	003	891941AD8	TAOT 2023-B A3	Interest	01/15/2026	02/15/2028				20,993.39	20,993.39
40671	003	891941AD8	TAOT 2023-B A3	Interest	02/18/2026	02/15/2028				19,103.15	19,103.15
40671	003	891941AD8	TAOT 2023-B A3	Interest	03/15/2026	02/15/2028				17,341.79	17,341.79
40674	003	437927AC0	HAROT 2023-2 A3	Interest	01/15/2026	11/15/2027				21,418.68	21,418.68
40674	003	437927AC0	HAROT 2023-2 A3	Interest	02/18/2026	11/15/2027				19,107.85	19,107.85
40674	003	437927AC0	HAROT 2023-2 A3	Interest	03/15/2026	11/15/2027				16,904.92	16,904.92
40678	003	574193WF1	MARYLAND ST,	Interest	03/15/2026	03/15/2027				84,645.00	84,645.00
40681	003	419792G34	HAWAII ST,	Interest	02/01/2026	08/01/2027				19,417.75	19,417.75
40682	003	64990FS96	NEW YORK ST	Interest	02/15/2026	02/15/2028				93,991.38	93,991.38
40693	003	45818WEK8	IADB 4.375% MAT	Interest	02/24/2026	02/24/2028				206,062.50	206,062.50
40713	003	02079KAC1	GOOG 1.998% MAT	Interest	02/15/2026	08/15/2026				149,850.00	149,850.00
40720	003	3133EMSW3	FEDERAL FARM CR	Interest	03/10/2026	03/10/2028				35,000.00	35,000.00
40730	003	037833EH9	APPLE INC, SR GLBL	Interest	02/05/2026	08/05/2028				49,763.00	49,763.00
40731	003	438516CL8	HONEYWELL INTL	Interest	01/15/2026	01/15/2029				743,750.00	743,750.00
40731	003	438516CL8	HONEYWELL INTL	Interest	03/16/2026	01/15/2029				252,048.61	252,048.61
40753	003	24422EXH7	JOHN DEERE	Interest	01/16/2026	01/16/2029				225,000.00	225,000.00
40759	003	64990FD76	NEW YORK ST	Interest	03/15/2026	03/15/2028				70,313.30	70,313.30
40762	003	09290DAA9	BLKRK 4.7% MAT	Interest	03/14/2026	03/14/2029				329,000.00	329,000.00
40777	003	023135BC9	AMZN 3.15% MAT	Interest	02/22/2026	08/22/2027				409,500.00	409,500.00
40778	003	931142EN9	WALMART INC, SR	Interest	01/08/2026	07/08/2029				162,500.00	162,500.00
40779	003	713448FX1	PEPSICO INC, SR NT	Interest	01/17/2026	07/17/2029				135,000.00	135,000.00
40784	003	57636QBA1	MASTERCARD	Interest	01/15/2026	01/15/2028				102,500.00	102,500.00
40788	003	91282CLH2	UNITED STATES	Interest	02/28/2026	08/31/2026				468,750.00	468,750.00
40791	003	023135BC9	AMZN 3.15% MAT	Interest	02/22/2026	08/22/2027				78,750.00	78,750.00
40817	003	742718EP0	PG 2.7% MAT	Interest	02/02/2026	02/02/2026				67,500.00	67,500.00
40818	003	437076CH3	HOME DEPOT INC,	Interest	03/15/2026	09/15/2028				75,000.00	75,000.00
40819	003	3130B4VX6	Federal Home Loan	Interest	02/04/2026	08/04/2028				578,125.00	578,125.00
40822	003	478160DH4	JOHNSON &	Interest	03/01/2026	03/01/2028				113,750.00	113,750.00
40823	003	69371RT63	PACCAR FINANCIAL	Interest	03/03/2026	03/03/2028				227,500.00	227,500.00
40824	003	532457CQ9	LLY 4.2% MAT	Interest	02/14/2026	08/14/2029				105,000.00	105,000.00
40828	003	64990KHD8	NYSHGR 4.2% MAT	Interest	03/15/2026	03/15/2026				210,000.00	210,000.00
40829	003	191216CT5	COCA COLA CO, SR	Interest	03/25/2026	03/25/2030				172,500.00	172,500.00
40830	003	91282CLB5	UNITED STATES	Interest	01/31/2026	07/31/2026				765,625.00	765,625.00
40849	003	57636QBA1	MASTERCARD	Interest	01/15/2026	01/15/2028				113,611.00	113,611.00
40855	003	91282CLH2	UNITED STATES	Interest	02/28/2026	08/31/2026				750,000.00	750,000.00

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40861	003	3133ETPN1	FEDERAL FARM CR	Interest	01/10/2026	07/10/2028				535,000.00	535,000.00
40862	003	797356NW8	SAN DIEGO CALIF	Interest	01/01/2026	07/01/2026				21,704.70	21,704.70
40863	003	797356NX6	SAN DIEGO CALIF	Interest	01/01/2026	07/01/2027				85,454.60	85,454.60
40864	003	713448GH5	PEPSICO INC, SR NT	Interest	01/23/2026	07/23/2030				64,500.00	64,500.00
40865	003	93974FDG5	WAS 3.97% MAT	Interest	02/01/2026	08/01/2027				347,425.16	347,425.16
40866	003	93974FDK6	WASHINGTON ST,	Interest	02/01/2026	08/01/2030				534,783.85	534,783.85
40868	003	3133ETRC3	FEDERAL FARM CR	Interest	01/28/2026	07/28/2028				528,750.00	528,750.00
40871	003	3133ETWD5	FEDERAL FARM CR	Interest	03/02/2026	03/02/2029				610,500.00	610,500.00
40872	003	544351PR4	LOS ANGELES	Interest	03/01/2026	09/01/2026				79,500.00	79,500.00
40873	003	3136GAR68	FNMA 4.03% MAT	Interest	03/05/2026	09/05/2030				503,750.00	503,750.00
40874	003	437076DJ8	HOME DEPOT INC,	Interest	03/15/2026	09/15/2030				98,750.00	98,750.00
40876	003	31424WU75	FAMC 3.75% MAT	Interest	03/17/2026	09/17/2030				468,750.00	468,750.00
40877	003	91282CHM6	UNITED STATES	Interest	01/15/2026	07/15/2026				450,000.00	450,000.00
40878	003	20772KD30	CTS 4.25% MAT	Interest	02/15/2026	08/15/2028				53,266.66	53,266.66
40879	003	20772KD48	CONNECTICUT ST,	Interest	02/15/2026	08/15/2029				38,650.00	38,650.00
40880	003	20772KD55	CONNECTICUT ST,	Interest	02/15/2026	08/15/2030				38,850.00	38,850.00
40885	003	91282CHU8	UNITED STATES	Interest	02/15/2026	08/15/2026				875,000.00	875,000.00
40891	003	882508BK9	TEXAS INSTRS INC,	Interest	03/15/2026	09/15/2026				75,774.38	75,774.38
40897	003	91282CHW4	UNITED STATES	Interest	02/28/2026	08/31/2030				412,500.00	412,500.00
40919	003	43815CAD0	HAROT 2026-1 A3	Interest	03/21/2026	09/23/2030				15,592.50	15,592.50
40920	003	448981AD2	HART 3.79% MAT	Interest	03/15/2026	02/18/2031				8,527.50	8,527.50
40923	003	039482AB0	ADM 3.25% MAT	Interest	03/27/2026	03/27/2030				95,143.75	95,143.75
40924	003	532457BV9	ELI LILLY & CO, SR	Interest	03/15/2026	03/15/2029				237,903.75	237,903.75
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	01/25/2026	04/25/2026				7,018.87	7,018.87
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	01/25/2026	06/25/2027				5,295.70	5,295.70
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	01/25/2026	06/25/2027				6,808.75	6,808.75
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	01/25/2026	11/01/2027				61,466.74	61,466.74
40665	003	3137FBAJ5	FHLMC 3.281% MAT	Interest	01/25/2026	08/25/2027				13,137.67	13,137.67
40666	003	3132XGRH1	FR WN2287 3.69%	Interest	01/25/2026	11/01/2027				30,733.37	30,733.37
40672	003	3132XFLR7	FHLMC 4.25% MAT	Interest	01/25/2026	01/01/2028				24,520.14	24,520.14
40685	003	3140LKUP6	FN BS8689 4.65%	Interest	01/25/2026	07/01/2028				101,473.34	101,473.34
40694	003	3140LKYV9	FN BS8823 4.79%	Interest	01/25/2026	06/01/2028				32,568.81	32,568.81
40697	003	30333AAA0	FRESB 2023-SB108	Interest	01/25/2026	06/25/2028				27,326.56	27,326.56
40698	003	3140LKLH4	FN BS8427 4.92%	Interest	01/25/2026	06/01/2028				51,581.42	51,581.42
40699	003	30333MAA4	FRESB 2023-SB109	Interest	01/25/2026	08/25/2028				35,083.55	35,083.55
40738	003	3132XGY42	FR WN2530 Mtge	Interest	01/25/2026	12/01/2028				8,981.35	8,981.35
40746	003	3132XGZK5	FR WN2545 MTGE	Interest	01/25/2026	12/01/2028				57,016.06	57,016.06
40755	003	30336BAA5	FRESB 2024-SB113	Interest	01/25/2026	12/25/2028				66,092.63	66,092.63
40768	003	3137HDJJ0	FHMS K522 A2 Mtge	Interest	01/25/2026	05/25/2029				58,478.09	58,478.09
40771	003	30337MAA0	FHLMC 4.99% MAT	Interest	01/25/2026	03/25/2029				34,263.52	34,263.52
40780	003	3137HDV56	FREMF 2024-K524,	Interest	01/25/2026	05/25/2029				27,533.33	27,533.33
40785	003	3137HFNZ4	FHLMC 4.508% MAT	Interest	01/25/2026	07/25/2029				18,783.34	18,783.34
40786	003	35802FAA0	FHLMC 4.08% MAT	Interest	01/25/2026	06/25/2029				11,745.98	11,745.98

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40794	003	35802CAA7	FRESB 2024-SB117	Interest	01/25/2026	10/25/2029				19,585.95	19,585.95
40798	003	3137HHUN9	FHMS K531 A2	Interest	01/25/2026	10/25/2029				34,725.00	34,725.00
40802	003	3137HHUX7	FHMS K532 A2	Interest	01/25/2026	11/25/2029				8,012.18	8,012.18
40806	003	3137HHW23	FHLMC 4.23% MAT	Interest	01/25/2026	12/25/2029				20,268.75	20,268.75
40813	003	357912AA2	FRESB 2025-SB118	Interest	01/25/2026	11/25/2029				15,726.11	15,726.11
40826	003	3137HKPF5	FHMS K537 A2	Interest	01/25/2026	02/25/2030				23,995.84	23,995.84
40827	003	35802JAE4	FRESB 2025-SB119	Interest	01/25/2026	12/25/2029				18,776.46	18,776.46
40834	003	357913AA0	FHLMC 4.42% MAT	Interest	01/25/2026	01/25/2030				24,146.72	24,146.72
40875	003	357914AA8	FHLMC 4.21% MAT	Interest	01/25/2026	07/25/2030				33,782.60	33,782.60
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	02/25/2026	04/25/2026				6,280.80	6,280.80
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	02/25/2026	06/25/2027				5,287.90	5,287.90
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	02/25/2026	06/25/2027				6,798.73	6,798.73
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	02/25/2026	11/01/2027				61,383.53	61,383.53
40665	003	3137FBAJ5	FHLMC 3.281% MAT	Interest	02/25/2026	08/25/2027				13,137.67	13,137.67
40666	003	3132XGRH1	FR WN2287 3.69%	Interest	02/25/2026	11/01/2027				30,691.77	30,691.77
40672	003	3132XFLR7	FHLMC 4.25% MAT	Interest	02/25/2026	01/01/2028				24,520.14	24,520.14
40685	003	3140LKUP6	FN BS8689 4.65%	Interest	02/25/2026	07/01/2028				101,473.34	101,473.34
40694	003	3140LKYV9	FN BS8823 4.79%	Interest	02/25/2026	06/01/2028				32,568.81	32,568.81
40697	003	30333AAA0	FRESB 2023-SB108	Interest	02/25/2026	06/25/2028				26,762.86	26,762.86
40698	003	3140LKLH4	FN BS8427 4.92%	Interest	02/25/2026	06/01/2028				51,581.42	51,581.42
40699	003	30333MAA4	FRESB 2023-SB109	Interest	02/25/2026	08/25/2028				35,052.84	35,052.84
40738	003	3132XGY42	FR WN2530 Mtge	Interest	02/25/2026	12/01/2028				8,981.35	8,981.35
40746	003	3132XGZK5	FR WN2545 MTGE	Interest	02/25/2026	12/01/2028				57,016.06	57,016.06
40755	003	30336BAA5	FRESB 2024-SB113	Interest	02/25/2026	12/25/2028				61,916.70	61,916.70
40768	003	3137HDJJ0	FHMS K522 A2 Mtge	Interest	02/25/2026	05/25/2029				58,471.59	58,471.59
40771	003	30337MAA0	FHLMC 4.99% MAT	Interest	02/25/2026	03/25/2029				34,243.08	34,243.08
40780	003	3137HDV56	FREMF 2024-K524,	Interest	02/25/2026	05/25/2029				27,533.33	27,533.33
40785	003	3137HFNZ4	FHLMC 4.508% MAT	Interest	02/25/2026	07/25/2029				18,783.34	18,783.34
40786	003	35802FAA0	FHLMC 4.08% MAT	Interest	02/25/2026	06/25/2029				11,740.94	11,740.94
40794	003	35802CAA7	FRESB 2024-SB117	Interest	02/25/2026	10/25/2029				19,578.08	19,578.08
40798	003	3137HHUN9	FHMS K531 A2	Interest	02/25/2026	10/25/2029				34,725.00	34,725.00
40802	003	3137HHUX7	FHMS K532 A2	Interest	02/25/2026	11/25/2029				8,012.18	8,012.18
40806	003	3137HHW23	FHLMC 4.23% MAT	Interest	02/25/2026	12/25/2029				20,268.75	20,268.75
40813	003	357912AA2	FRESB 2025-SB118	Interest	02/25/2026	11/25/2029				15,721.52	15,721.52
40826	003	3137HKPF5	FHMS K537 A2	Interest	02/25/2026	02/25/2030				23,995.84	23,995.84
40827	003	35802JAE4	FRESB 2025-SB119	Interest	02/25/2026	12/25/2029				18,770.76	18,770.76
40834	003	357913AA0	FHLMC 4.42% MAT	Interest	02/25/2026	01/25/2030				24,141.00	24,141.00
40875	003	357914AA8	FHLMC 4.21% MAT	Interest	02/25/2026	07/25/2030				33,780.69	33,780.69
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	03/25/2026	04/25/2026				4,544.11	4,544.11
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	03/25/2026	06/25/2027				5,280.07	5,280.07
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	03/25/2026	06/25/2027				6,788.66	6,788.66
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	03/25/2026	11/01/2027				55,367.73	55,367.73
40665	003	3137FBAJ5	FHLMC 3.281% MAT	Interest	03/25/2026	08/25/2027				13,137.67	13,137.67

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40666	003	3132XGRH1	FR WN2287 3.69%	Interest	03/25/2026	11/01/2027				27,683.87	27,683.87
40672	003	3132XFLR7	FHLMC 4.25% MAT	Interest	03/25/2026	01/01/2028				22,147.22	22,147.22
40685	003	3140LKUP6	FN BS8689 4.65%	Interest	03/25/2026	07/01/2028				91,653.34	91,653.34
40694	003	3140LKYV9	FN BS8823 4.79%	Interest	03/25/2026	06/01/2028				29,416.99	29,416.99
40697	003	30333AAA0	FRESB 2023-SB108	Interest	03/25/2026	06/25/2028				26,734.47	26,734.47
40698	003	3140LKLH4	FN BS8427 4.92%	Interest	03/25/2026	06/01/2028				46,589.67	46,589.67
40699	003	30333MAA4	FRESB 2023-SB109	Interest	03/25/2026	08/25/2028				35,021.99	35,021.99
40738	003	3132XGY42	FR WN2530 Mtge	Interest	03/25/2026	12/01/2028				8,112.18	8,112.18
40746	003	3132XGZK5	FR WN2545 MTGE	Interest	03/25/2026	12/01/2028				51,498.38	51,498.38
40755	003	30336BAA5	FRESB 2024-SB113	Interest	03/25/2026	12/25/2028				61,869.97	61,869.97
40768	003	3137HDJJ0	FHMS K522 A2 Mtge	Interest	03/25/2026	05/25/2029				58,465.08	58,465.08
40771	003	30337MAA0	FHLMC 4.99% MAT	Interest	03/25/2026	03/25/2029				34,219.46	34,219.46
40780	003	3137HDV56	FREMF 2024-K524,	Interest	03/25/2026	05/25/2029				27,533.33	27,533.33
40785	003	3137HFNZ4	FHLMC 4.508% MAT	Interest	03/25/2026	07/25/2029				18,783.34	18,783.34
40786	003	35802FAA0	FHLMC 4.08% MAT	Interest	03/25/2026	06/25/2029				11,735.03	11,735.03
40794	003	35802CAA7	FRESB 2024-SB117	Interest	03/25/2026	10/25/2029				19,401.11	19,401.11
40798	003	3137HHUN9	FHMS K531 A2	Interest	03/25/2026	10/25/2029				34,725.00	34,725.00
40802	003	3137HHUX7	FHMS K532 A2	Interest	03/25/2026	11/25/2029				8,012.18	8,012.18
40806	003	3137HHW23	FHLMC 4.23% MAT	Interest	03/25/2026	12/25/2029				20,268.75	20,268.75
40813	003	357912AA2	FRESB 2025-SB118	Interest	03/25/2026	11/25/2029				15,716.92	15,716.92
40826	003	3137HKPF5	FHMS K537 A2	Interest	03/25/2026	02/25/2030				23,995.84	23,995.84
40827	003	35802JAE4	FRESB 2025-SB119	Interest	03/25/2026	12/25/2029				18,765.04	18,765.04
40834	003	357913AA0	FHLMC 4.42% MAT	Interest	03/25/2026	01/25/2030				24,134.71	24,134.71
40875	003	357914AA8	FHLMC 4.21% MAT	Interest	03/25/2026	07/25/2030				33,778.78	33,778.78
40566	003	CAMP	CAMP 1.27%	Interest	01/02/2026					448,319.00	448,319.00
32936	003	CITY	STPOOL 0.24%	Interest	01/15/2026					207,516.63	207,516.63
37042	003	CSJFA	STPOOL 0.22%	Interest	01/15/2026					416,399.29	416,399.29
40566	003	CAMP	CAMP 1.27%	Interest	02/02/2026					482,940.14	482,940.14
40566	003	CAMP	CAMP 1.27%	Interest	03/02/2026					585,957.91	585,957.91
40671	003	891941AD8	TAOT 2023-B A3	Cap G/L	01/15/2026	02/15/2028			26.92		26.92
40671	003	891941AD8	TAOT 2023-B A3	Cap G/L	02/18/2026	02/15/2028			25.09		25.09
40671	003	891941AD8	TAOT 2023-B A3	Cap G/L	03/15/2026	02/15/2028			23.69		23.69
40674	003	437927AC0	HAROT 2023-2 A3	Cap G/L	01/15/2026	11/15/2027			91.12		91.12
40674	003	437927AC0	HAROT 2023-2 A3	Cap G/L	02/18/2026	11/15/2027			86.87		86.87
40674	003	437927AC0	HAROT 2023-2 A3	Cap G/L	03/15/2026	11/15/2027			81.70		81.70
40693	003	45818WEK8	IADB 4.375% MAT	Cap G/L	02/24/2026	02/24/2028			114,924.00		114,924.00
40731	003	438516CL8	HONEYWELL INTL	Cap G/L	03/16/2026	01/15/2029			575,050.00		575,050.00
40861	003	3133ETPN1	FEDERAL FARM CR	Accr Int	01/10/2026	07/10/2028			2,972.22	-2,972.22	0.00
40862	003	797356NW8	SAN DIEGO CALIF	Accr Int	01/01/2026	07/01/2026			2,049.89	-2,049.89	0.00
40863	003	797356NX6	SAN DIEGO CALIF	Accr Int	01/01/2026	07/01/2027			8,070.71	-8,070.71	0.00
40868	003	3133ETRC3	FEDERAL FARM CR	Accr Int	01/28/2026	07/28/2028			17,625.00	-17,625.00	0.00
40877	003	91282CHM6	UNITED STATES	Accr Int	01/15/2026	07/15/2026			161,413.04	-161,413.04	0.00
40885	003	91282CHU8	UNITED STATES	Accr Int	02/15/2026	08/15/2026			266,304.35	-266,304.35	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
40891	003	882508BK9	TEXAS INSTRS INC,	Accr Int	03/15/2026	09/15/2026			21,469.41	-21,469.41	0.00
40897	003	91282CHW4	UNITED STATES	Accr Int	02/28/2026	08/31/2030			198,273.48	-198,273.48	0.00
40923	003	039482AB0	ADM 3.25% MAT	Accr Int	03/27/2026	03/27/2030			82,457.92	-82,457.92	0.00
40924	003	532457BV9	ELI LILLY & CO, SR	Accr Int	03/15/2026	03/15/2029			222,043.50	-222,043.50	0.00
Totals for General Pool								1,251,992,727.6	1,026,879,448.9	20,986,082.89	-204,127,195.89
Grand Total								1,251,992,727.6	1,026,879,448.9	20,986,082.89	-204,127,195.89

CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
1/1/26 THROUGH 3/31/26

	BALANCE 12/31/2025	SALES OR MATURITIES	ADDITIONS	BALANCE 3/31/2026
Asset Backed Securities	10,560,962.60	2,957,222.66	7,499,416.03	15,103,155.97
JPA Pool	87,310,609.40	684,080,000.00	741,857,217.05	145,087,826.45
Commercial Paper/Discount	0.00			0.00
Corporate Medium Term Notes	557,349,906.53	88,957,120.83	54,169,584.02	522,562,369.72
Federal Agency Securities	778,768,939.13	175,370,597.22	263,706,726.40	867,105,068.31
Mortgage Backed Securities	234,751,511.31	4,405,604.31		230,345,907.00
Muni Bonds	303,324,849.65	30,935,120.60	37,474,612.09	309,864,341.14
State Pool	84,148,541.13		623,915.92	84,772,457.05
Supranationals	77,444,976.00	39,276,976.00		38,168,000.00
UST Bills, Notes & Bonds	360,272,249.55	625,990.87	148,882,095.45	508,528,354.13
Total	<u>2,493,932,545.30</u>	<u>1,026,608,632.49</u>	<u>1,254,213,566.96</u>	<u>2,721,537,479.77</u>

NET PURCHASES/(SALES):

227,604,934.47

PORTFOLIO TURNOVER RATIO:

Purchase + Sales/Maturities (at cost)
Average Daily Portfolio Balance

JANUARY THROUGH MARCH TURNOVER RATIO:

0.84

AVERAGE DAILY PORTFOLIO BALANCE:

2,717,326,409.76

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City of San Jose
Purchases Report
Sorted by Dealer - Fund
January 1, 2026 - March 31, 2026

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: Daiwa Capital Markets America													
3134HCMK2	40912	003	MC1	FHLMC	30,000,000.00	01/21/2026	06/26 - 12/26	29,985,000.00	42,791.67	3.950	12/26/2028	3.968	29,985,995.26
912797SU2	40913	003	ATD	USTR	40,000,000.00	01/21/2026	11/27 - At Maturity	38,822,000.00		3.420	11/27/2026	3.547	39,088,000.00
91282CMS7	40933	003	TRC	USTR	40,000,000.00	03/27/2026	09/15 - 03/15	39,950,000.00	50,543.48	3.875	03/15/2028	3.941	39,950,347.71
Subtotal					110,000,000.00			108,757,000.00	93,335.15				109,024,342.97
Purchased from: JP Morgan													
91412HGF4	40907	003	MUN	UNVHGR	2,600,000.00	01/08/2026	05/15 - 11/15	2,521,116.00	5,037.36	1.316	05/15/2027	3.634	2,534,560.30
91412HGF4	40909	003	MUN	UNVHGR	2,300,000.00	01/08/2026	05/15 - 11/15	2,230,103.00	4,456.12	1.316	05/15/2027	3.638	2,242,015.63
57636QAS3	40928	003	MTN	MA	9,900,000.00	03/17/2026	09/15 - 03/15	8,878,716.00	1,045.00	1.900	03/15/2031	4.212	8,886,668.16
191216DK3	40929	003	MTN	KO	10,161,000.00	03/20/2026	09/05 - 03/05	9,135,755.10	8,467.50	2.000	03/05/2031	4.280	9,142,073.14
532457DC9	40930	003	MTN	LLY	10,000,000.00	03/20/2026	09/15 - 03/15	9,973,300.00	5,902.78	4.250	03/15/2031	4.310	9,973,463.62
Subtotal					34,961,000.00			32,738,990.10	24,908.76				32,778,780.85
Purchased from: Piper Sandler & Co.													
3136GCF7	40910	003	MC1	FNMA	40,000,000.00	01/15/2026	07/12 - 01/12	40,000,000.00		3.770	01/12/2029	3.770	40,000,000.00
31428JAQ0	40917	003	MC1	FAMC	25,000,000.00	02/11/2026	08/11 - 02/11	25,000,000.00		3.910	02/11/2031	3.910	25,000,000.00
3136GCQX6	40922	003	MC1	FNMA	30,000,000.00	03/06/2026	09/06 - 03/06	30,000,000.00		3.750	03/06/2031	3.750	30,000,000.00
89236TPH2	40925	003	MTN	TMCC	5,000,000.00	03/06/2026	07/10 - 01/10	4,998,250.00	31,500.00	4.200	01/10/2031	4.207	4,998,275.09
Subtotal					100,000,000.00			99,998,250.00	31,500.00				99,998,275.09
Purchased from: RBC Capital Markets													
91282CHA2	40911	003	TRC	USTR	40,000,000.00	01/13/2026	04/30 - 10/31	39,954,687.50	286,187.85	3.500	04/30/2028	3.550	39,958,905.13
Subtotal					40,000,000.00			39,954,687.50	286,187.85				39,958,905.13
Purchased from: Raymond James & Associates													
91412HGG2	40906	003	MUN	UNVHGR	1,455,000.00	01/07/2026	05/15 - 11/15	1,324,442.85	3,392.09	1.614	05/15/2030	3.872	1,331,436.98
91412HGF4	40932	003	MUN	UNVHGR	2,260,000.00	03/20/2026	05/15 - 11/15	2,194,414.80	10,326.94	1.316	05/15/2027	3.914	2,196,153.20
677523TJ1	40926	003	MUN	OHS	4,790,000.00	03/24/2026	11/01 - 05/01	4,790,000.00		3.833	11/01/2030	3.832	4,790,000.00
677523TC6	40927	003	MUN	OHS	2,645,000.00	03/24/2026	11/01 - 05/01	2,645,000.00		3.833	11/01/2030	3.832	2,645,000.00
Subtotal					11,150,000.00			10,953,857.65	13,719.03				10,962,590.18
Purchased from: UBS Financial Services													
072024XE7	40931	003	MUN	BAYTRN	2,955,000.00	03/20/2026	04/01 - 10/01	2,826,073.35	22,653.11	1.633	04/01/2028	3.888	2,828,013.42
Subtotal					2,955,000.00			2,826,073.35	22,653.11				2,828,013.42

**City of San Jose
Purchases Report
January 1, 2026 - March 31, 2026**

Page 2

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: US Bancorp Advisors													
313385K70	40915	003	AFD	FHLB	40,000,000.00	01/21/2026	10/16 - At Maturity	38,974,155.56		3.445	10/16/2026	3.565	39,242,100.00
313385G34	40918	003	AFD	FHLB	50,000,000.00	01/30/2026	09/18 - At Maturity	48,885,104.17		3.475	09/18/2026	3.590	49,179,513.89
039482AB0	40923	003	MTN	ADM	5,855,000.00	03/03/2026	03/27 - 09/27	5,686,785.85	Received	3.250	03/27/2030	4.022	5,690,003.06
532457BV9	40924	003	MTN	LLY	14,098,000.00	03/03/2026	03/15 - 09/15	13,937,141.82	Received	3.375	03/15/2029	3.776	13,941,266.39
Subtotal					109,953,000.00			107,483,187.40	0.00	108,052,883.34			
Purchased from: Wells Fargo Securities													
13077DQJ4	40908	003	MUN	CASHGR	20,465,000.00	01/08/2026	05/01 - 11/01	18,636,656.90	68,329.22	1.794	11/01/2030	3.844	18,724,223.25
91282CPR6	40914	003	TRC	USTR	30,000,000.00	01/20/2026	06/30 - 12/31	29,758,593.75	60,082.87	3.625	12/31/2030	3.805	29,768,084.25
3136GCJ55	40916	003	MC1	FNMA	25,000,000.00	01/28/2026	07/28 - 01/28	25,000,000.00		4.000	01/28/2031	4.000	25,000,000.00
43815CAD0	40919	003	MC6	HAROT	4,500,000.00	02/18/2026	03/21 -	4,499,283.15		3.780	09/23/2030	3.817	4,499,301.78
448981AD2	40920	003	MC6	HART	3,000,000.00	02/18/2026	03/15 -	2,999,797.50		3.790	02/18/2031	3.823	2,999,802.34
31428JBV8	40921	003	MC1	FAMC	25,000,000.00	02/24/2026	08/24 - 02/24	25,000,000.00		3.850	02/24/2031	3.850	25,000,000.00
Subtotal					107,965,000.00			105,894,331.30	128,412.09	105,991,411.62			
Total Purchases					516,984,000.00			508,606,377.30	600,715.99	509,595,202.60			

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

SECTION F

INDEPENDENT ACCOUNTANT'S REPORT

This is an Independent Accountant's Report on Applying Agreed-Upon Procedures as of December 31, 2025.

CITY OF SAN JOSE

Independent Accountant's Report on
Applying Agreed-Upon Procedures

As of December 31, 2025



Certified
Public
Accountants

Independent Accountant's Report on Applying Agreed-Upon Procedures

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

We have performed the procedures enumerated below on the investment program within the City of San José (City) as of December 31, 2025. 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 11, 2025 and Finance Department procedures as of December 31, 2025. 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 2025-26 Second Quarter Investment Report (Investment Report) as of December 31, 2025, and we traced and agreed individual investments, which includes investment description, maturity date, CUSIP number, book and fair value, to supporting documentation such as custodian/bank statements obtained from the City.

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

2. We traced total fair value of investments listed on the Investment Report as of December 31, 2025 to the City's general ledger.

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

3. We compared the types of investments listed in the Investment Report as of December 31, 2025 with the types of investments that are authorized by the City's Investment Policy.

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

4. We read the Investment Report as of December 31, 2025 to confirm that it contains the information/data required by the City's Investment Policy and whether it meets the timing requirements of the City's Investment Policy, as follows:

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

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

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

- 5. We calculated the total investment amounts on a cost basis for the investment types listed in the Investment Report as of December 31, 2025, and compared those totals to the maximum portfolio limitations imposed by the City's Investment Policy for specified investment types.

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

- 6. We calculated the total investment amounts on a cost basis for issuers listed in the Investment Report as of December 31, 2025, and determined whether total investments for each issuer were less or equal than the maximum portfolio limitations imposed by the City's Investment Policy.

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

- 7. We agreed individual investment maturity dates listed in the Investment Report as of December 31, 2025 to the custodian/bank statements and determined whether they conform to the maturity requirements of the City's Investment Policy.

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

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

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

- 9. We recalculated and agreed supporting documentation relevant to the repurchase agreements and, if applicable, the reverse repurchase agreements held by the City on December 31, 2025, to ascertain whether the investments conformed to the City's Investment Policy.

Finding: Not applicable. No repurchase or reverse repurchase agreements were held by the City on December 31, 2025.

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

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

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

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

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

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

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

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

14. We selected an investment purchase and maturity transaction between July 1, 2025 and December 31, 2025 and determined through inquiry and document inspection whether the Investment Staff counts and/or confirms its investments as transactions occur.

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

15. We selected an investment purchase and maturity transaction between July 1, 2025 and December 31, 2025 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 July 1, 2025 and December 31, 2025 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 11, 2025 and Finance Department procedures as of December 31, 2025. Accordingly, we do not express such an opinion or conclusion. Had we performed additional procedures, other matters might have come to our attention that would have been reported to you.

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

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

Macias Gini & O'Connell LLP

Walnut Creek, California
April 15, 2026