



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Toni J. Taber, MMC
City Clerk

SUBJECT: SEE BELOW

DATE: February 25, 2025

SUBJECT: Second Quarter Financial Reports for Fiscal Year 2024-2025

Recommendation

As recommend by the Public Safety, Finance and Strategic Support Committee on February 20, 2025, accept the Second Quarter (period ending December 31, 2024) Financial Reports for Fiscal Year 2024-2025 for the following programs:

- (a) Debt Management.
- (b) Investment Management;
- (c) Revenue Management; and
- (d) Purchasing and Risk Management

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

[Public Safety, Finance and Strategic Support Committee referral 2/20/2025 - Item (d)1]



Memorandum

TO: PUBLIC SAFETY, FINANCE AND
STRATEGIC SUPPORT
COMMITTEE

FROM: Maria Öberg

SUBJECT: Second Quarter Financial Reports
for Fiscal Year 2024-2025

DATE: January 31, 2025

Approved

Date:

2/10/2025

COUNCIL DISTRICT: Citywide

RECOMMENDATION

- (1) Accept the Second Quarter (period ended December 31, 2024) Financial Reports for Fiscal Year 2024-2025 for the following programs:
 - (a) Debt Management;
 - (b) Investment Management;
 - (c) Revenue Management; and
 - (d) Purchasing and Risk Management; and
- (2) Refer and cross-reference the Second Quarter Financial Reports for Fiscal Year 2024-2025 to the March 11, 2025, City Council meeting for full adoption.

SUMMARY AND OUTCOME

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

BACKGROUND

The attached Second Quarter Financial Reports for Fiscal Year (FY) 2024-2025 (quarter ended December 31, 2024) (Financial Reports) present the quarterly activity for the City of San José (City) Finance Department's Debt Management, Investment Management, Revenue Management, Purchasing, and Risk Management programs (Attachment A). Additionally, the Second Quarter Investment Report for the Quarter

Ended December 31, 2024 (Attachment B) is available on the Finance Department web page¹ and is included as part of this report to the Committee. As part of the ongoing effort to streamline work efforts within the Finance Department, these programs are combined into a single report for submission to the Public Safety, Finance and Strategic Support Committee (PSFSS Committee) for its review and referral to the City Council for acceptance.

ANALYSIS

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

Debt Management Program

This report focuses on the City's completed debt activities for the period ended December 31, 2024, and the activities anticipated in the following quarter ending March 31, 2025, and relates to the following elements of the City's Debt Management Program:

- Completed financings and current debt portfolio;
- Debt issuance, redemptions, and management activities completed during the second quarter and anticipated in the third quarter (January 1, 2025, through March 31, 2025); and
- Current interest rate environment as of December 31, 2024, and credit ratings.

Investment Management Program

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

Revenue Management Program

The Revenue Management report highlights key aspects of the City's ongoing collection efforts. These efforts focus on reducing delinquent accounts receivable and enhancing revenue compliance through four primary collection programs: Accounts Receivable, Business Tax, Revenue Compliance and Monitoring, and Utility Billing. This report highlights the Revenue Management Division's collection efforts and summarizes the progress towards maintaining a Return-on-Investment ratio of 5.0 to 1. The second quarter FY 2024-2025 Return on Investment is 7.8 to 1, and the FY to date 2024-2025 Return on Investment is 5.5 to 1.

Overview of the Collection Process – City departments issue invoices for various fines, fees, or other costs incurred by the City. Invoices are entered in the City's

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

centralized Accounts Receivable system, or the invoices are referred to the Accounts Receivable group for accounts generated by City departments through stand-alone billing systems. Each department is responsible for the initial invoicing of the appropriate parties.

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

Purchasing Program

The Purchasing report highlights the key aspects of the City's purchasing operations. The Purchasing Unit is responsible for the centralized procurement of equipment, supplies, materials, information technology, and non-consulting services, pursuant to Chapter 4.12 of Title 4 of the San José Municipal Code. The Purchasing Unit's objective is to deliver procurement and contracting services pursuant to public procurement best practices.

Risk Management Program

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

- Negotiating \$1.1 million in insurance recoveries from the City's property insurer related to a 2023 loss at History Park; and
- Facilitating loss prevention engineering visits by the City's property insurer to the San José Mineta International Airport, the Civic Auditorium, and the Tech Museum.

EVALUATION AND FOLLOW-UP

The Finance Department prepares this report on a quarterly basis for review and approval by the PSFSS Committee. Finance Department staff will be available to answer questions on the Financial Reports at the PSFSS Committee meeting on February 20, 2025, and City Council meeting on March 11, 2025.

COORDINATION

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

PUBLIC OUTREACH

This memorandum will be posted on the City Council Agenda website for the February 20, 2025, PSFSS Committee meeting and the March 11, 2025, City Council meeting.

COMMISSION RECOMMENDATION AND INPUT

No commission recommendation or input is associated with this action.

CEQA

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

PUBLIC SUBSIDY REPORTING

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

/s/
MARIA ÖBERG
Director of Finance

For questions, please contact:

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

ATTACHMENTS:

Attachment A: Second Quarter Financial Reports for Fiscal Year 2024-2025

Attachment B: Second Quarter Investment Report for the Quarter Ended December 31, 2024

SECOND QUARTER FINANCIAL REPORT FISCAL YEAR 2024-2025

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

**Prepared by the Finance Department
January 31, 2025**

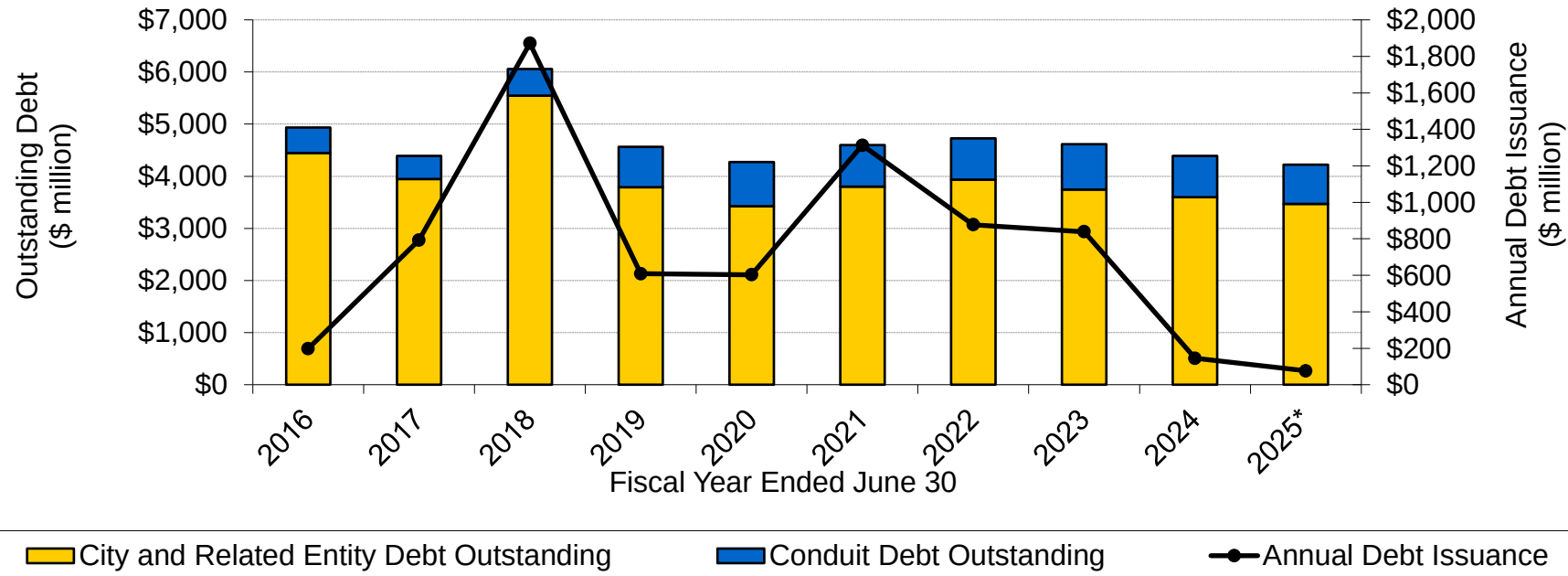


SECOND QUARTER DECEMBER 2024 DEBT MANAGEMENT REPORT FISCAL YEAR 2024-2025



OUTSTANDING DEBT ISSUED (CITY AND ALL AGENCIES)

Outstanding Debt as of December 31, 2024: \$4.25 Billion
FY2024-25 Debt Issuance: \$76.8 Million

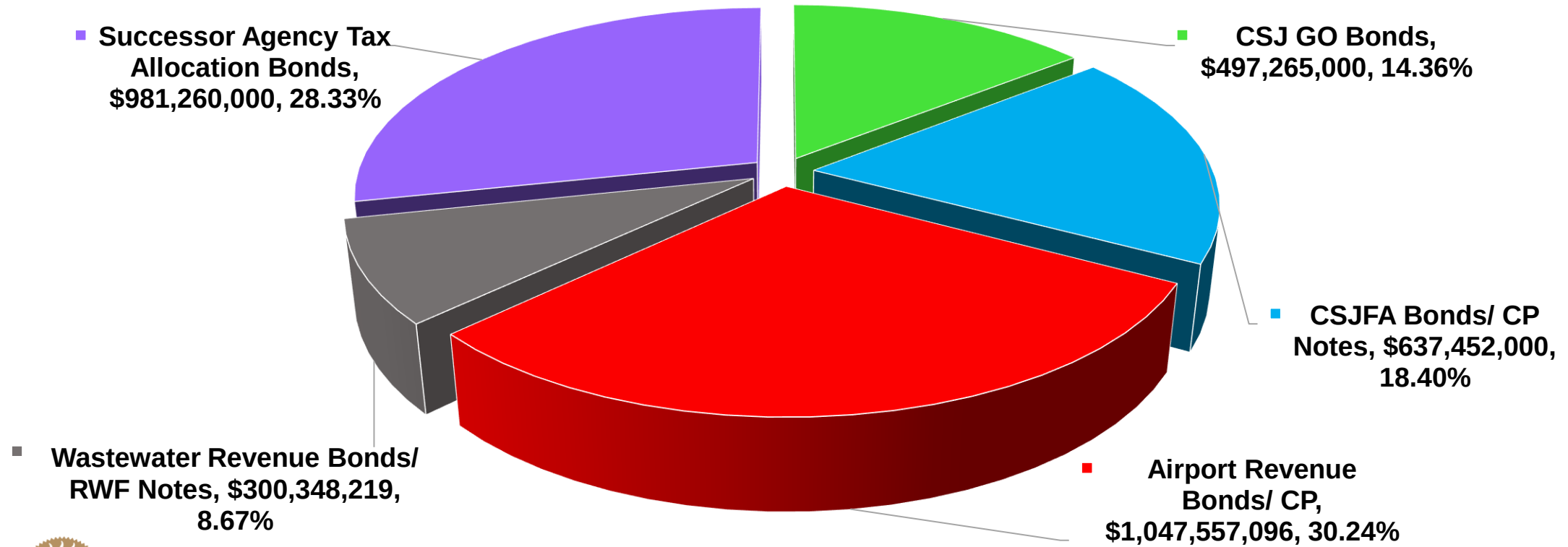


*YTD Debt Issuance



DIRECT OUTSTANDING DEBT (CITY AND ALL AGENCIES)

Outstanding Debt as of December 31, 2024: \$3.46 Billion
(Excluding Multifamily Housing Revenue Bonds)



DEBT ISSUANCE ACTIVITIES OCTOBER – DECEMBER 2024

- California Community Choice Financing Authority Clean Energy Project Revenue Bonds, Series 2024E (Green Bonds) \$1.24 billion
 - Conduit issuance for SJCE's energy prepayment closed November 4, 2024
- \$0.4 million in Airport Commercial Paper (CP)



DEBT MANAGEMENT ACTIVITIES

OCTOBER – DECEMBER 2024

- CSJFA CP Letter of Credit (LOC) Request for Proposal (RFP)
 - Released in December
- Defeasance of CSJ Airport Revenue Refunding Bonds, Series 2014
 - On October 28, 2024, the Escrow Agent redeemed the remaining 2014A, 2014B, and 2014C bonds and settled final payments.



RATING SURVEILLANCE

OCTOBER – DECEMBER 2024

- Successor Agency Subordinate Tax Allocation Bonds Series 2017B were upgraded by Fitch Ratings from AA to AA+ in October
 - Senior Bonds Series 2017A and 2017A-T were affirmed at “AA+”
- The following ratings were affirmed in by Fitch Ratings in October
 - City Issuer Default Rating AA+
 - City General Obligation Bonds rating AAA
 - CSJFA Lease Revenue Bonds Series 2013B, 2020A, 2021A, 2022A (essential) rating AA
 - CSJFA Lease Revenue Bonds Series 2020B (non-essential) rating AA-
- Wastewater Revenue Bonds ratings by Fitch and KBRA were affirmed (AAA)



DEBT REPORTING

OCTOBER - DECEMBER 2024

- Comprehensive Annual Debt Report FY 2023-24
- Marks-Roos Reports FY 2023-24
- Annual Insurance Compliance Reports
- San Jose Clean Energy QI Compliance Report
 - JPMorgan Credit Facility
- Continuing Disclosure/Compliance Reports FY 2023-24
- Successor Agency Recognized Obligation Payment Schedule (ROPS) Budget FY2025-26
 - Submission to County of Santa Clara in December



UPCOMING DEBT MANAGEMENT ACTIVITIES

JANUARY - MARCH 2025

- CSJFA CP LOC RFP
 - Notice of intend to award and negotiation with the selected bank
- CP Dealer Services RFP
- Debt Management Software RFP
- Successor Agency Tax Increment Consultant RFP
- Revision to the Debt Management Policy



UPCOMING DEBT REPORTING

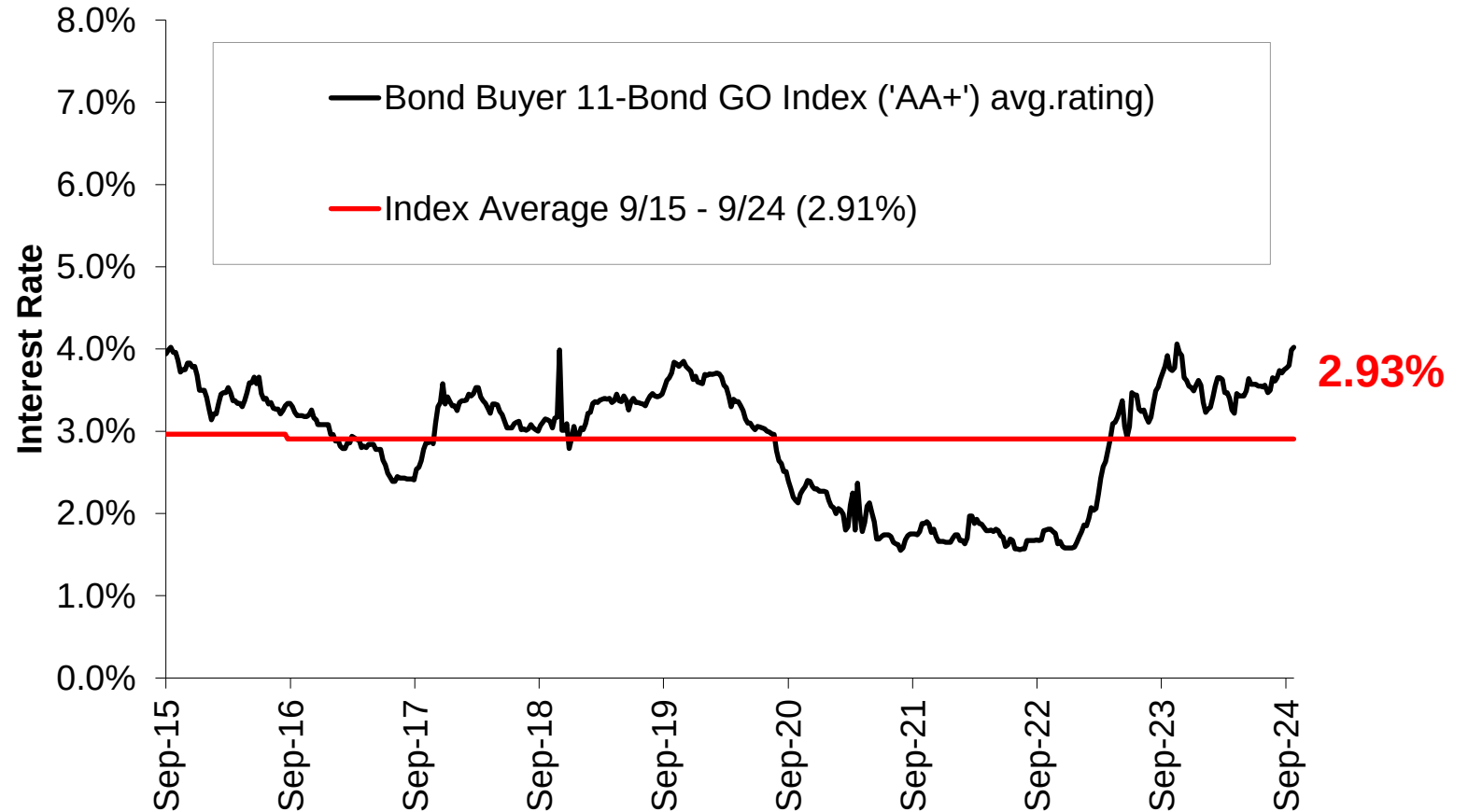
JANUARY - MARCH 2025

- SB-1029 Reports to California Debt and Investment Advisory Commission
- San Jose Clean Energy Q2 Compliance Report
- Successor Agency ROPS Budget FY2025-26
 - Submission to State Department of Finance in February



BOND BUYER GO BOND YIELD INDEX

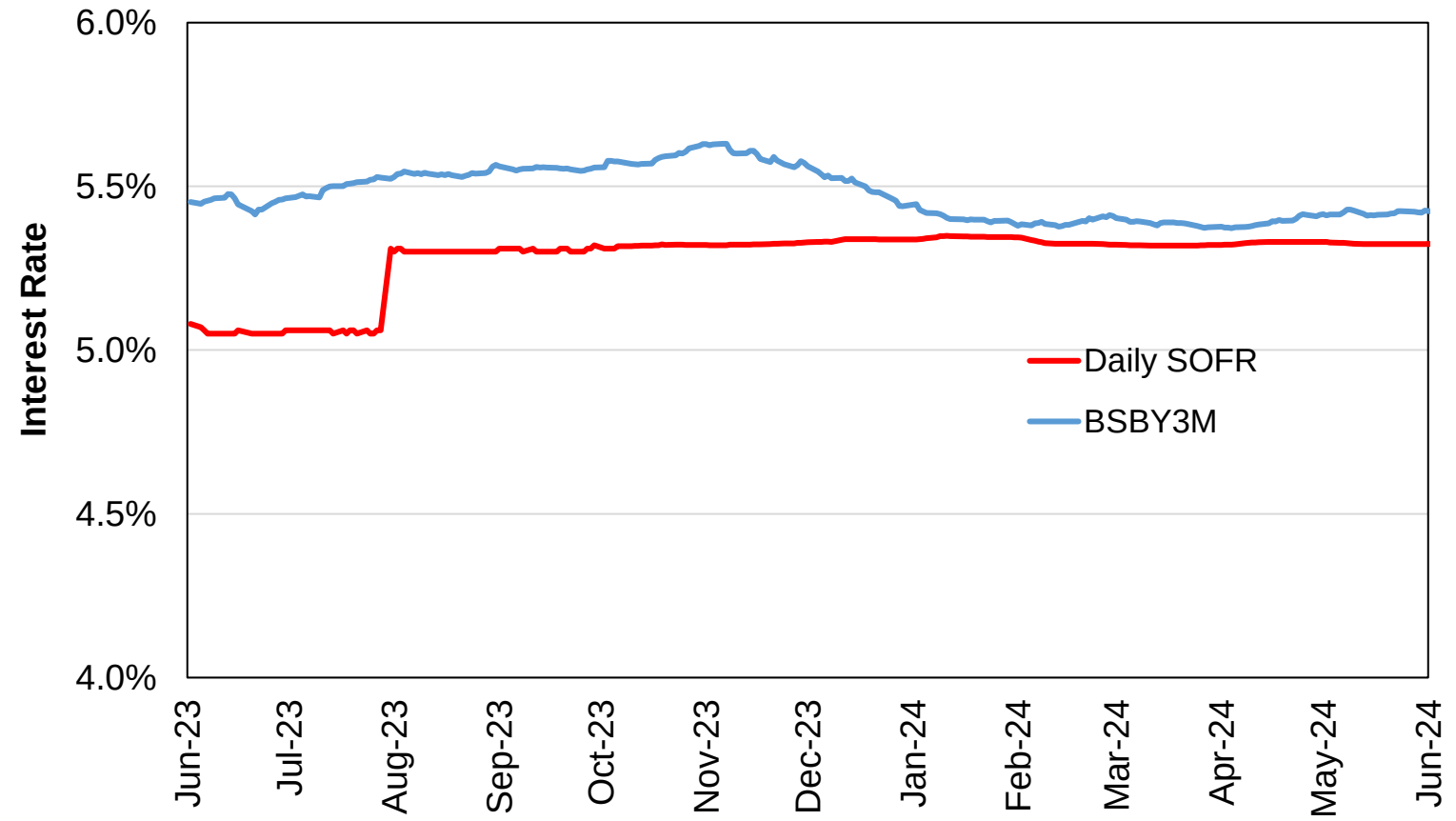
10-year history of higher rated (“AA+”) General Obligation debt (20-year term) yield averaged 2.93% and is currently at 4.06% (as of 1/9/2025).



SOFR RATES

JAN 2024 – DEC 2024

- The Daily Secured Overnight Financing Rate (SOFR) interest rate is 4.53% (as of 12/31/24).
- The City uses SOFR as a proxy for forecasting interest rates for various short-term debt instruments.



GENERAL OBLIGATION CREDIT RATINGS AS OF DECEMBER 31, 2024

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

Entity	Moody's	S&P	Fitch
City of San José	Aa1	AA+	AAA
State of California	Aa2	AA-	AA
Santa Clara County ⁽¹⁾	N/A	AAA	AAA

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



GENERAL CREDIT RATINGS

CITY OF SAN JOSE

AS OF DECEMBER 31, 2024

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

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

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

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



OTHER CITY CREDIT RATINGS AS OF DECEMBER 31, 2024

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

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

(2) SARA Subordinate TABs were upgraded by Fitch to AA+ on 10/3/2024.



SECOND QUARTER INVESTMENT MANAGEMENT REPORT FOR FISCAL YEAR 2024-2025



INVESTMENT POLICY

(COUNCIL POLICY 1-12)

- Investments meet the requirements of the City's Investment Policy and conform with California Government Code section 53601
- Authorized investments are only highly-rated fixed income securities
- Investment Policy is reviewed annually and was last adopted by resolution of the City Council on March 5, 2024
- Investment Program is audited semi-annually for compliance purposes



INVESTMENT OBJECTIVES & REPORTING

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



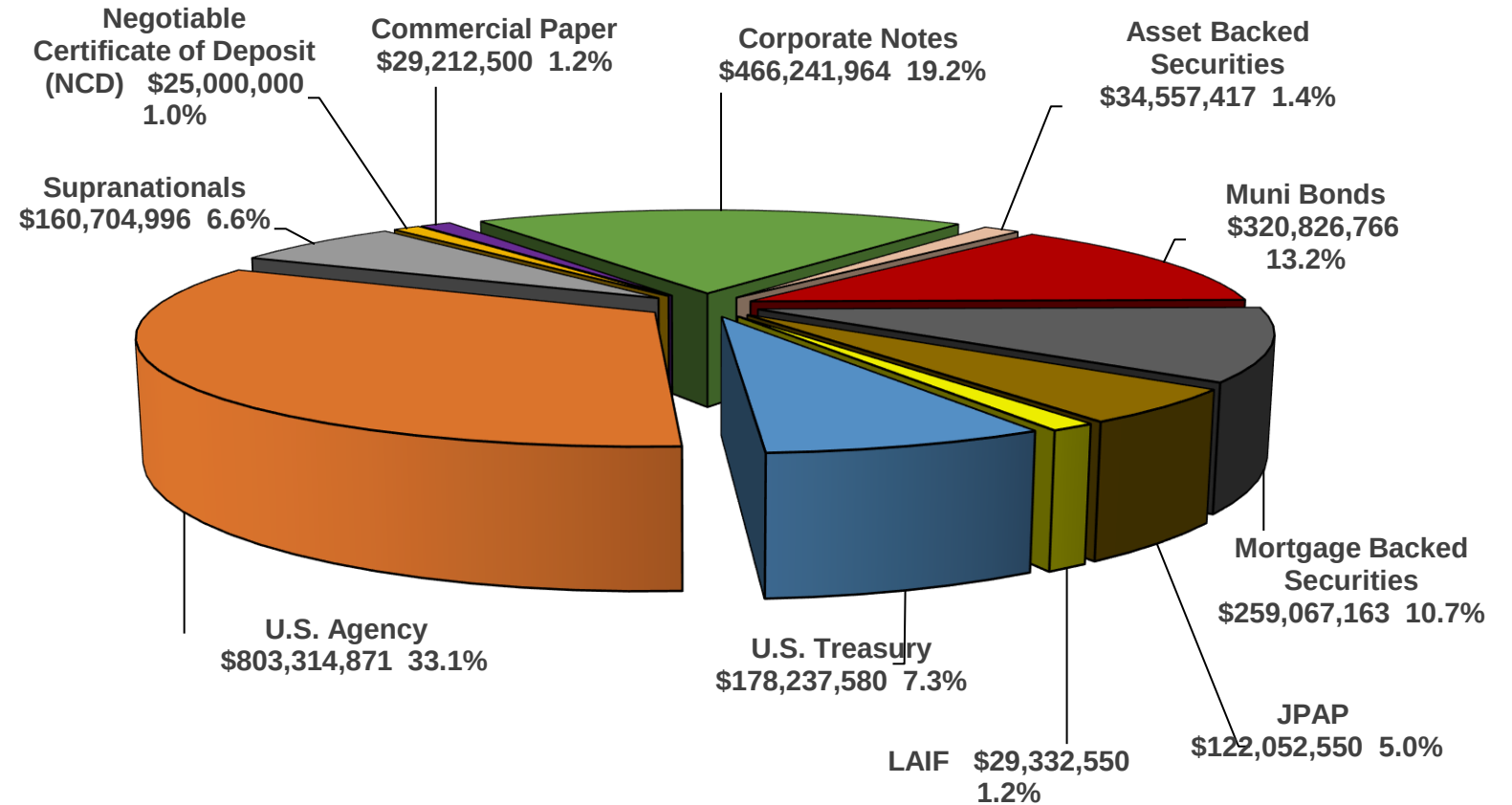
PORTFOLIO PERFORMANCE SUMMARY

Size of Total Portfolio	\$2,428,548,357
Earned Interest Yield	3.411%
Weighted Average Maturity	647 days
Fiscal Year-to-Date Net Income Recognized	\$45,138,338
Exceptions to the City Investment Policy this Quarter	None



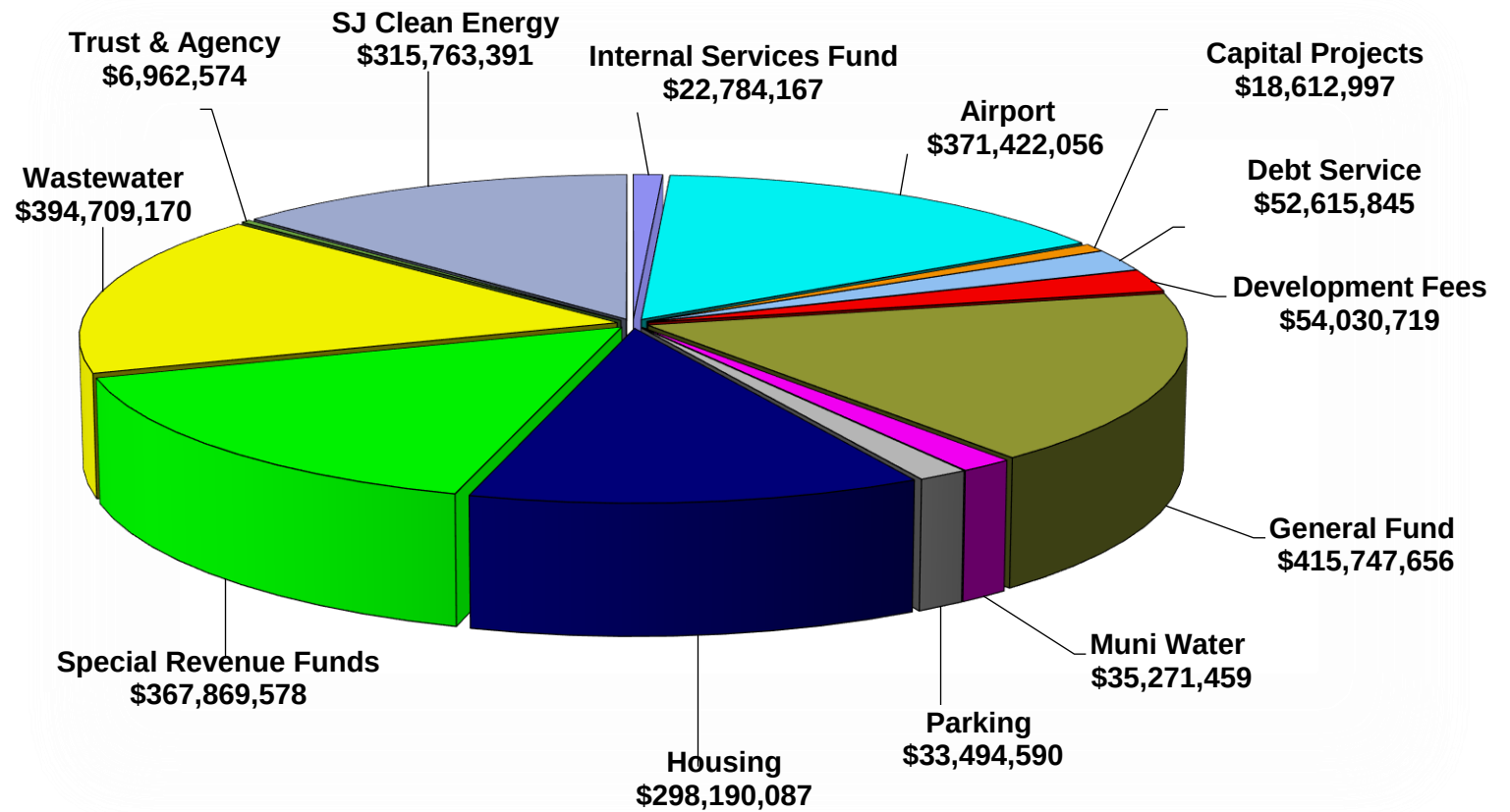
PORTFOLIO INVESTMENTS

Total Investment Portfolio:
\$2,428,548,357



INVESTMENTS BY FUND

The \$416 million in the General Fund presented includes \$400,750,041 of General Fund monies, as well as \$14,997,615 in other, separately tracked general funds, such as the Depositor Fund, Developer Fees and other smaller funds and reserves.



GENERAL FUND BALANCE

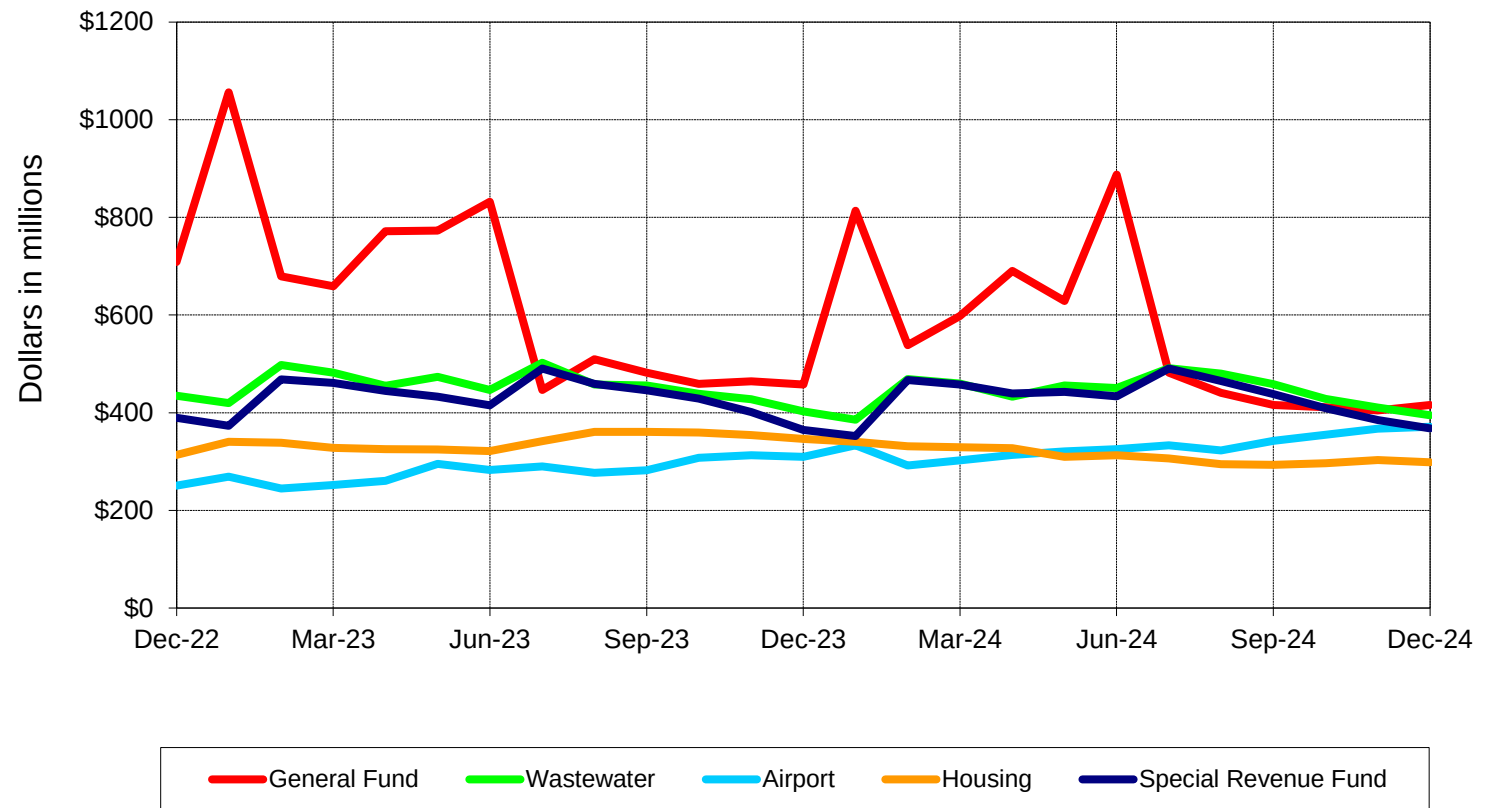
- The General Fund balances increased by \$237 thousand during the quarter and ended with a balance of \$416 million as of December 31, 2024.
General Fund cash balances usually peak during the months of January and June, when the bulk of property taxes are received, and decline in the summer months due to retirement prefunding, debt service payments and operational expenditures.
- Projected investment maturities, cash and revenues are sufficient to cover anticipated expenditures for the next six months



COMPARISON OF CASH BALANCES

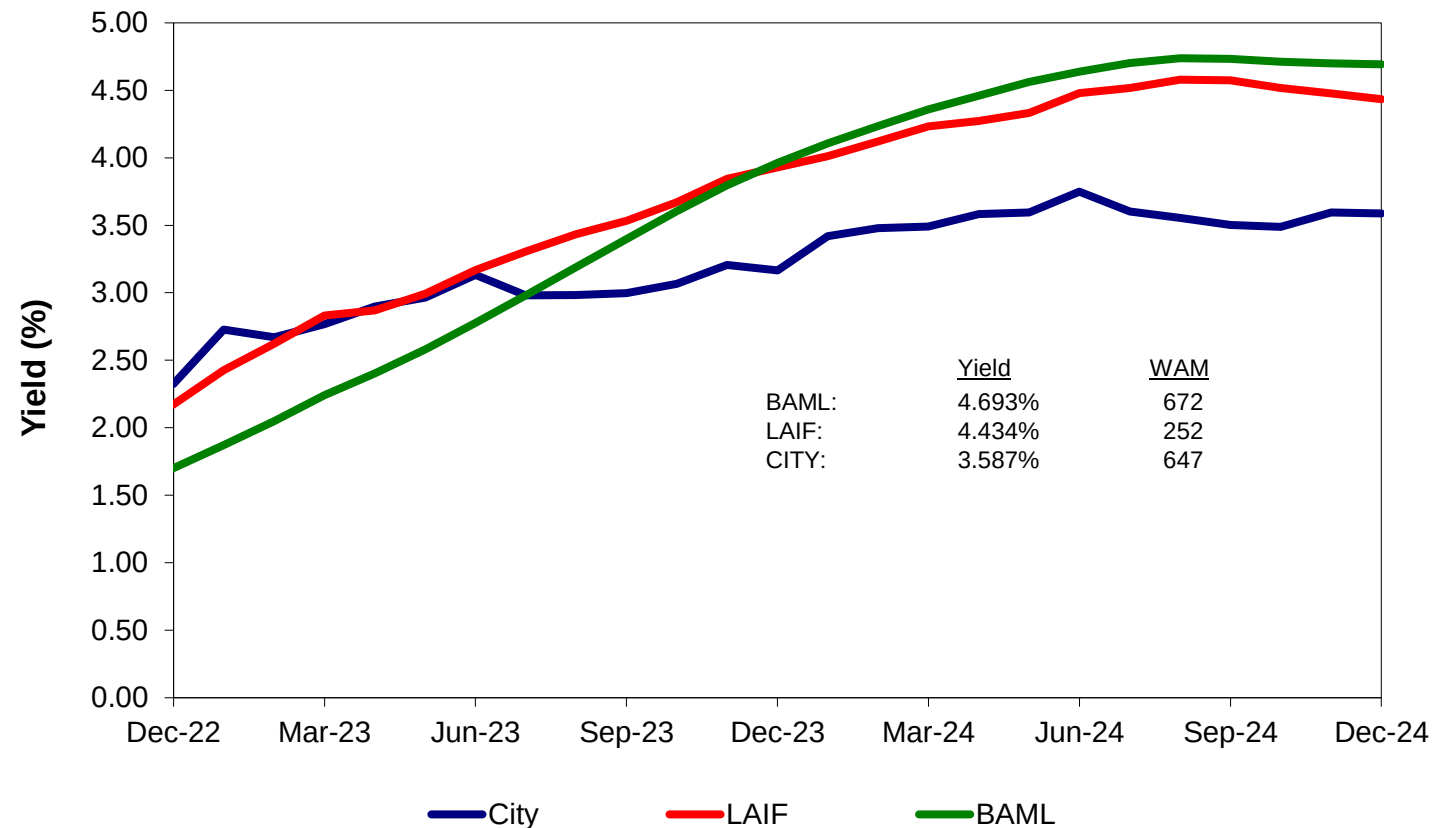
(BY SELECT FUNDS)

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



BENCHMARK COMPARISONS

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



INVESTMENT STRATEGY

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



SECOND QUARTER REVENUE MANAGEMENT REPORT FOR FISCAL YEAR 2024-2025



REVENUE MANAGEMENT PROGRAMS

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



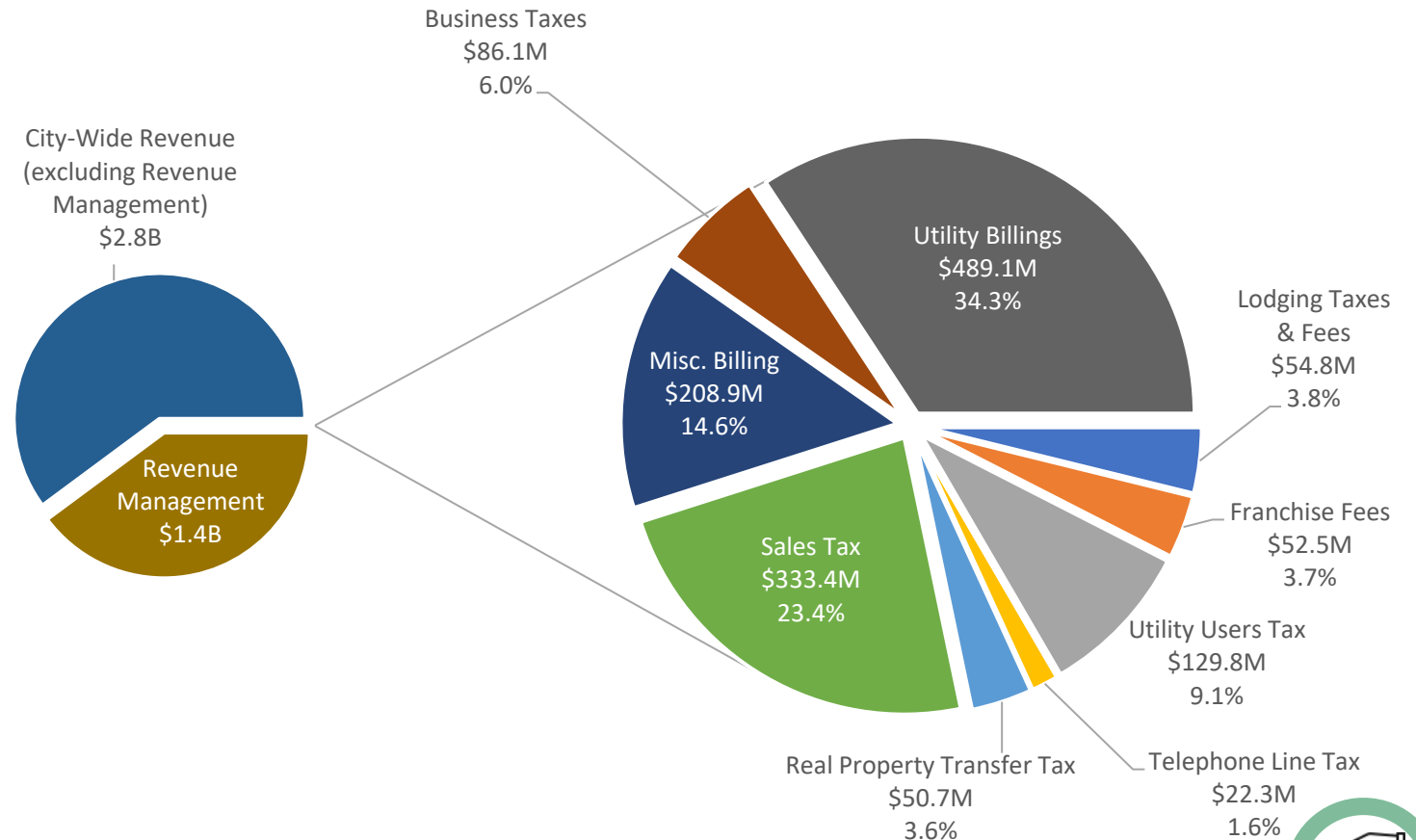
REVENUE MANAGEMENT PORTFOLIO

FY 2023-24 REVENUE (\$ IN MILLIONS)

Total Revenue: \$4.231B

Source: 2023-24 City Manager's
Budget Office Annual Report

(Graph is updated annually)

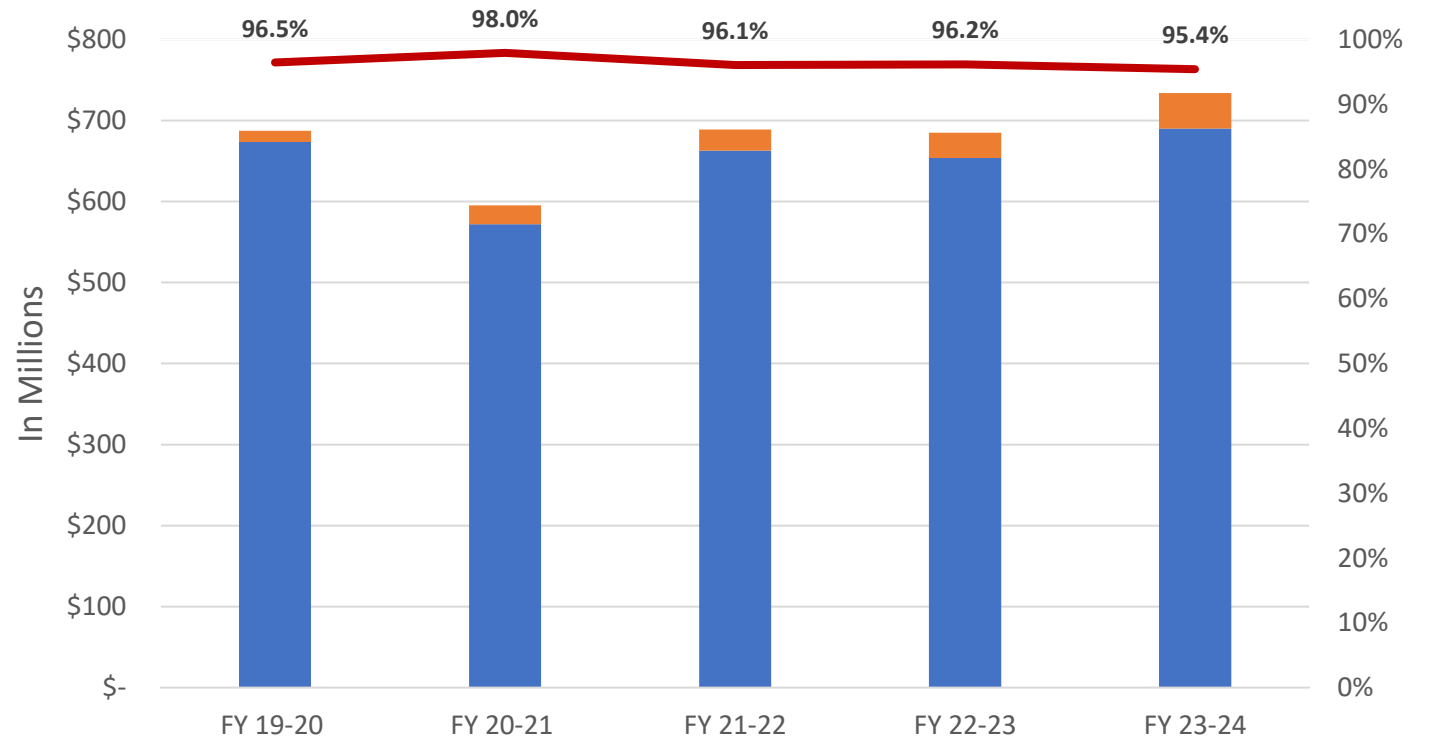


INVOICING AND PAYMENTS

FIVE-YEAR HISTORY (FY 2019-20 TO FY 2023-24)

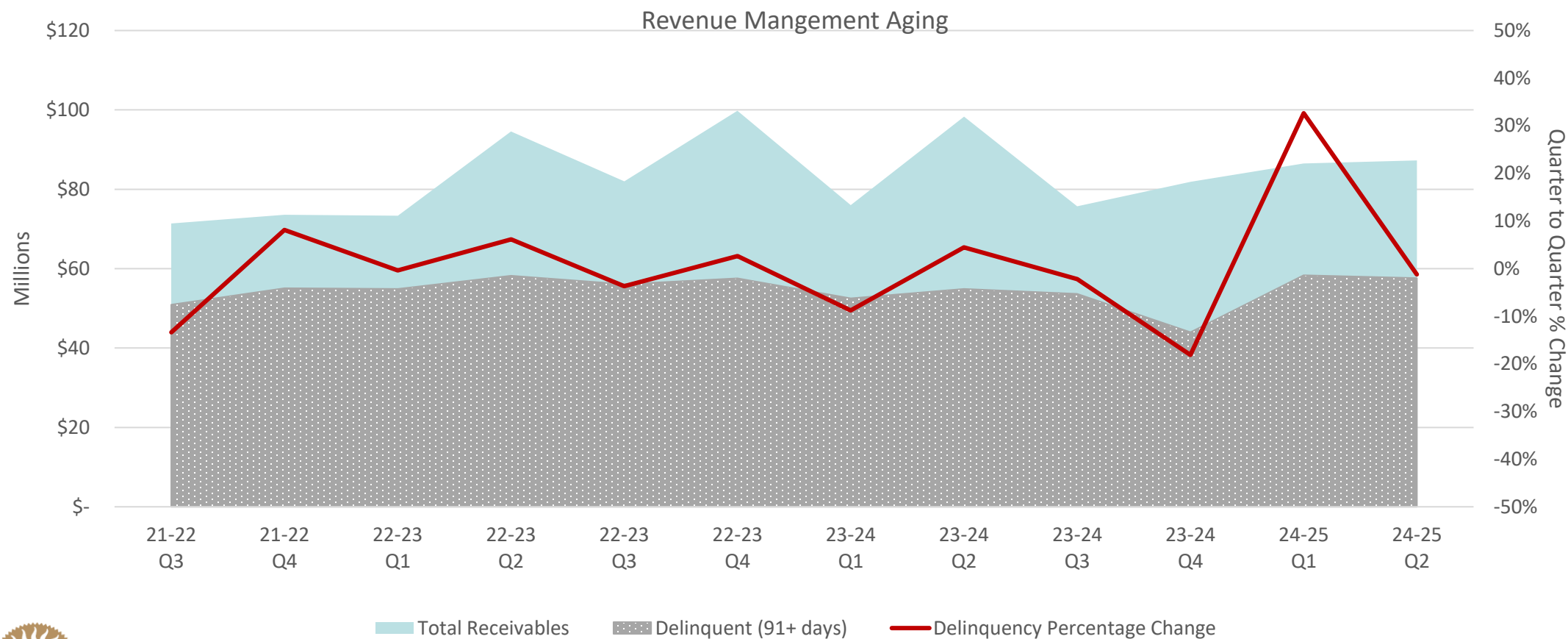
Includes invoices billed through the Business Tax System, the centralized Accounts Receivable system (RevQ), and the Utility Billing System.

(Graph is updated annually)



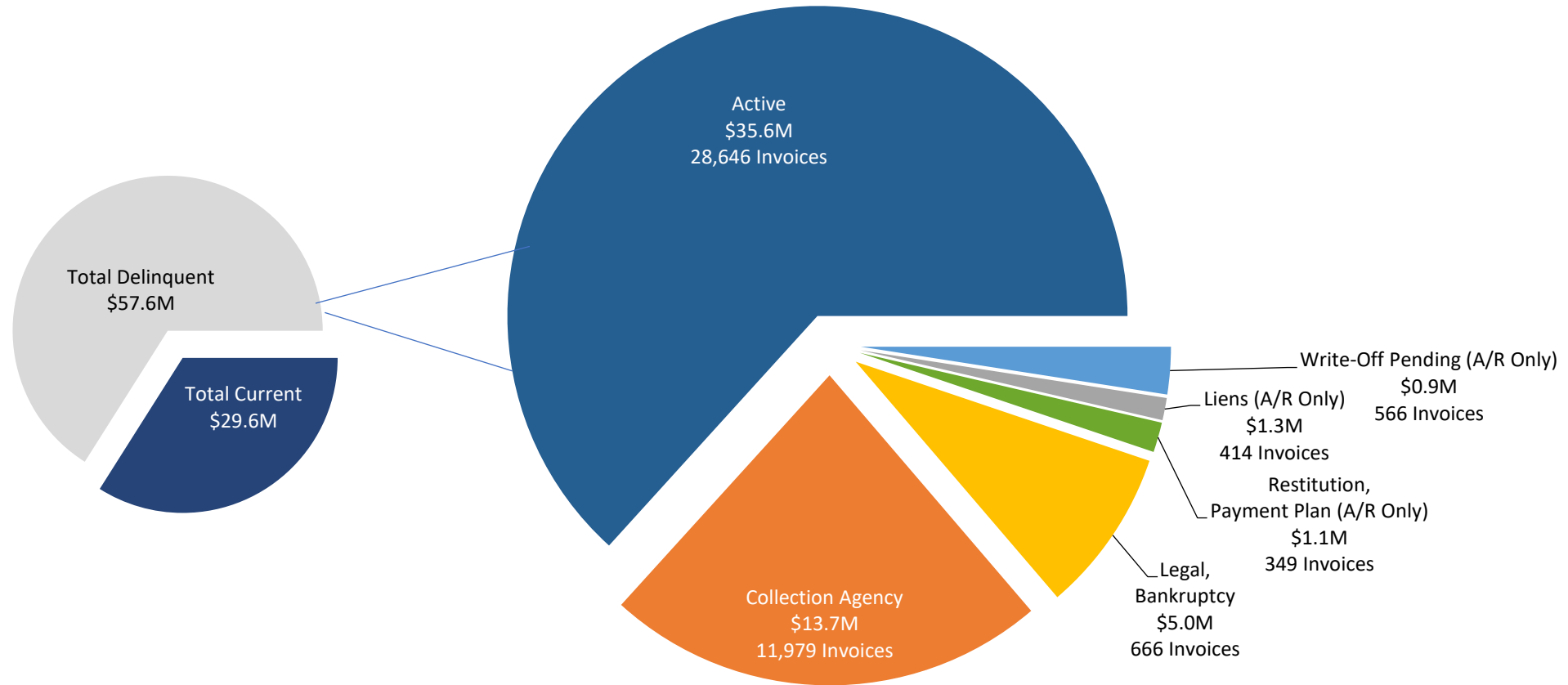
OUTSTANDING RECEIVABLES

THREE-YEAR HISTORY (FY 2021-22 Q3 TO FY 2024-25 Q2)



FY 2024-25 Q2 DELINQUENT RECEIVABLES

COLLECTION STATUS SUMMARY (\$ IN MILLIONS*)



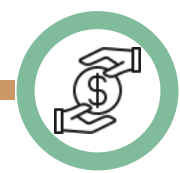
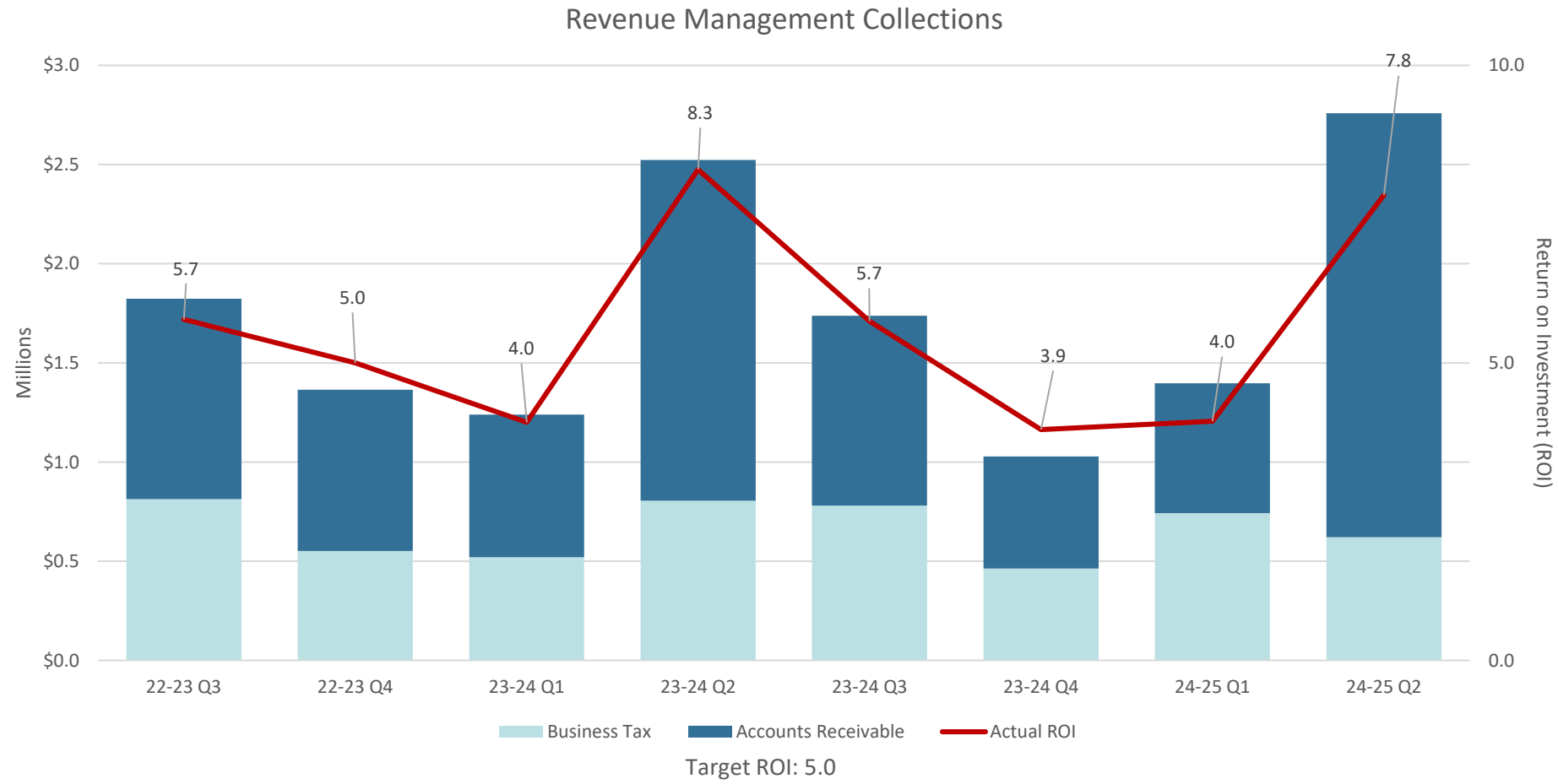
*Rounded

As of December 31, 2024



COLLECTIONS & RETURN ON INVESTMENT

REVENUE MANAGEMENT COLLECTIONS (FY 2022-23 Q3 To FY 2024-25 Q2)



REVENUE COMPLIANCE REVENUE RECOVERY

- Revenue Compliance and Monitoring conducts cyclical tax and fee audits for a variety of programs (e.g., Sales and Use Tax, Hotel Taxes/Lodging Fees, Utilities, Telecommunications, and Cannabis).
- In Q2, Revenue Compliance and Monitoring recovered ~\$903K in compliance revenue.
 - Cannabis business tax and regulatory fees totaling ~\$537K.

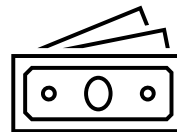


SECOND QUARTER PURCHASING AND RISK MANAGEMENT REPORT FOR FISCAL YEAR 2024-2025



PURCHASING PROGRAM

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



PURCHASING TRANSACTIONS COMPLETED

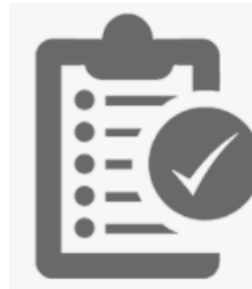
SECOND QUARTER FY2024-25

DESCRIPTION	SECOND QUARTER TRANSACTIONS	FISCAL YEAR TO DATE
SOLICITATIONS COMPLETED (RFx)	36	79
PURCHASE ORDERS & PURCHASE ORDER ADJUSTMENTS EXECUTED	401	1044
CONTRACTS NEGOTIATED & EXECUTED	3	8
AMENDMENTS, CHANGE ORDERS, SERVICE ORDERS, & OPTIONS EXECUTED	36	74
COUNCIL MEMORANDA ISSUED	26	37
PURCHASE ORDER DOLLARS PROCURED	\$75,967,580	\$176,157,939
CONTRACT DOLLARS PROCURED	\$5,100,097	\$13,038,698



RISK MANAGEMENT PROGRAM

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



RISK MANAGEMENT TRANSACTIONS COMPLETED

FY2024-25, SECOND QUARTER

Transaction Type	Second Quarter Transactions	Fiscal Year to Date
Request for Contract Insurance Specifications	285	690
Request for Insurance Compliance Review	132	295
Request for Letters of Self-Insurance	5	30
Subrogation Dollars Billed to Responsible Third Parties	\$31,839	\$94,803
Council and Committee Memorandums Issued	0	2



OTHER SECOND QUARTER RISK MANAGEMENT ACCOMPLISHMENTS

- Other highlights include:
 - Negotiated \$1,105,335 in insurance recoveries from property insurer related to 2023 loss at History Park
 - Facilitated loss prevention engineering visits by the City's property insurer to the San José Mineta International Airport, the Civic Auditorium, and the Tech Museum



OTHER FIRST QUARTER RISK MANAGEMENT ACCOMPLISHMENTS

- Other highlights include:
 - Completed the Citywide Insurance Renewals
 - Collaborated with the IT Department to migrate the Certificate of Insurance Database to SharePoint
 - Facilitated loss prevention engineering visits by the City's property insurer to the McEnery Convention Center and Police Department Substation



RECOMMENDATION

(1) Accept the Second Quarter (period ended December 31, 2024) Financial Reports for Fiscal Year 2024-2025 for the following programs:

- (a) Debt Management;
- (b) Investment Management;
- (c) Revenue Management; and
- (d) Purchasing and Risk Management;

(2) Refer and cross-reference the Second Quarter Financial Reports for Fiscal Year 2024-2025 to the March 11, 2025 City Council meeting for full adoption.



Attachment B



Memorandum

TO: HONORABLE MAYOR
AND CITY COUNCIL

FROM: Maria Öberg

SUBJECT: Second Quarter Investment Report **DATE:** January 31, 2025
for the Quarter Ended
December 31, 2024

Approved

Date:

2/10/2025

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

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on February 20, 2025 and will be agendaized through the PSFSS Committee for review by the full City Council on March 11, 2025.

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

- **Size of total portfolio:** \$2,428,548,357
- **Earned interest yield:** 3.411%
- **Weighted average days to maturity:** 647 days
- **Fiscal year-to-date net interest earnings:** \$45,138,338
- No exceptions to the City's Investment Policy during this quarter

If you have questions on this investment report, please do not hesitate to call me at (408) 535-7011, or via email at maria.oberg@sanjoseca.gov.

/s/

MARIA ÖBERG
Director of Finance

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

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INVESTMENT REPORT FOR THE
QUARTER ENDED
DECEMBER 31, 2024



Prepared by Finance
Department
Debt and Treasury Management Division

Maria Öberg
Director of Finance

**Second Quarter
Investment Report for
the Quarter Ended
December 31, 2024**

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

Maria Öberg
Director of Finance

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

Investment Staff

Brian Chi, *Principal Investment Officer*
Cesar Blengino, *Financial Analyst*
Frances Tao, *Accounting Technician*

Special Assistance by

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

**CITY OF SAN JOSE SECOND
QUARTER INVESTMENT
REPORTS FOR
THE QUARTER ENDED DECEMBER 31, 2024
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Portfolio Statistics – Quarter-to-Date

SECTION B. TOTAL EARNINGS REPORTS

Total Earnings – Quarter-to-Date

SECTION C. PORTFOLIO HOLDINGS AT COST

Investment Status Report

SECTION D. MARKET VALUE OF PORTFOLIO

Portfolio Details - Investments

SECTION E. DETAIL OF INVESTMENT ACTIVITY

Transaction Activity Report

Reconciliation of Investment Activities

Purchase Report

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January 31, 2025

HONORABLE MAYOR and CITY COUNCIL

SECOND QUARTER INVESTMENT REPORT FOR THE QUARTER ENDED DECEMBER 31, 2024

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

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

INVESTMENT SUMMARY			
For the Quarter Ended	December 31, 2024	September 30, 2024	December 31, 2023
<u>Total Portfolio</u>			
Portfolio Value ^{(1) (2)}	\$2,428,548,357	\$2,522,084,221	\$2,385,783,590
Earned Interest Yield	3.411%	3.605%	3.106%
Dollar-weighted average yield			
Purchases	4.410%	4.405%	5.365%
Maturities	2.685%	4.939%	3.140%
Called Securities	4.887%	5.033%	5.432%
Weighted avg. yield at end of period	3.587%	3.502%	3.166%
Weighted avg. days to maturity	647	646	682
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 (\$269,915,788).			

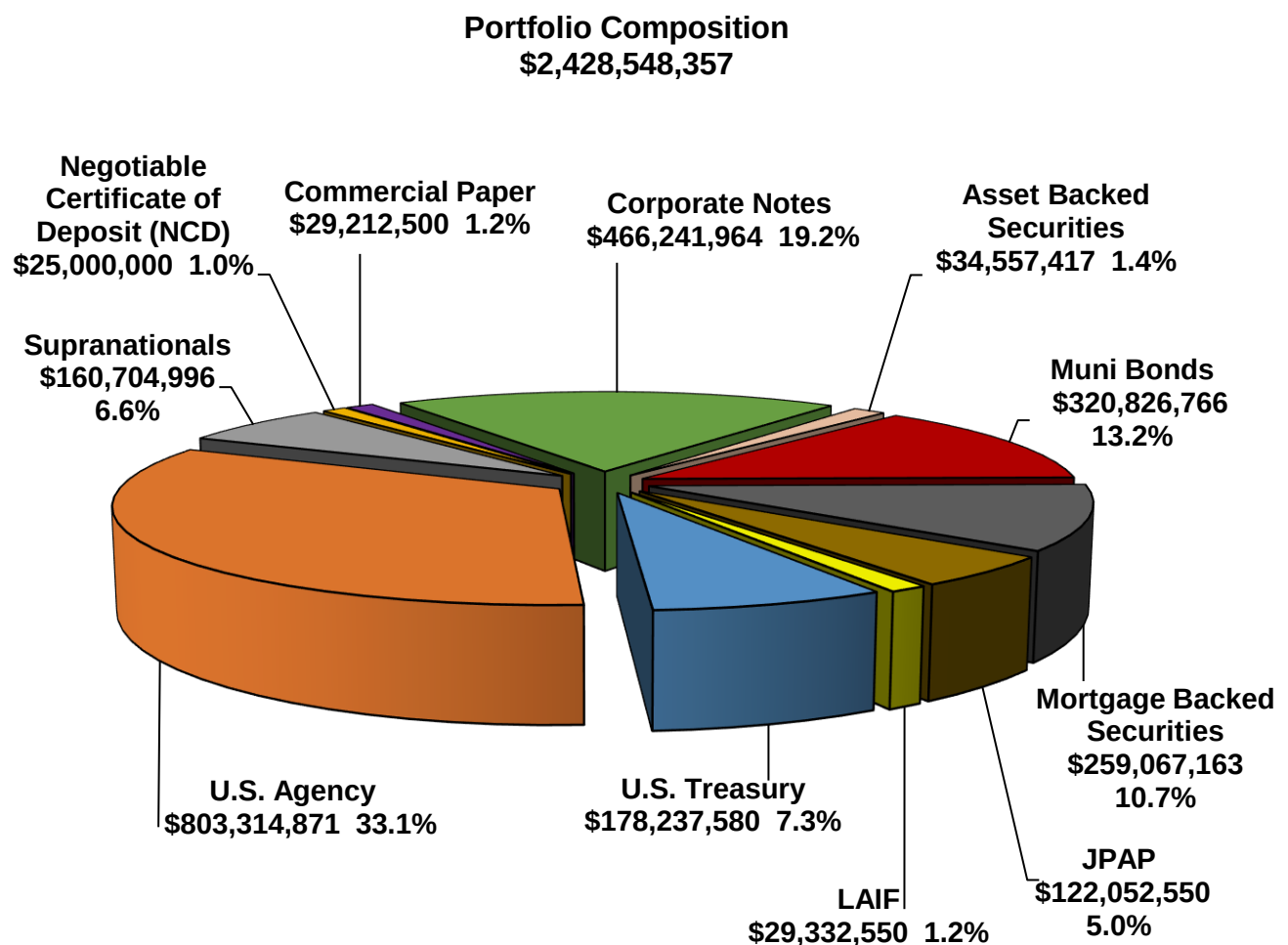
PORTFOLIO STATISTICS

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

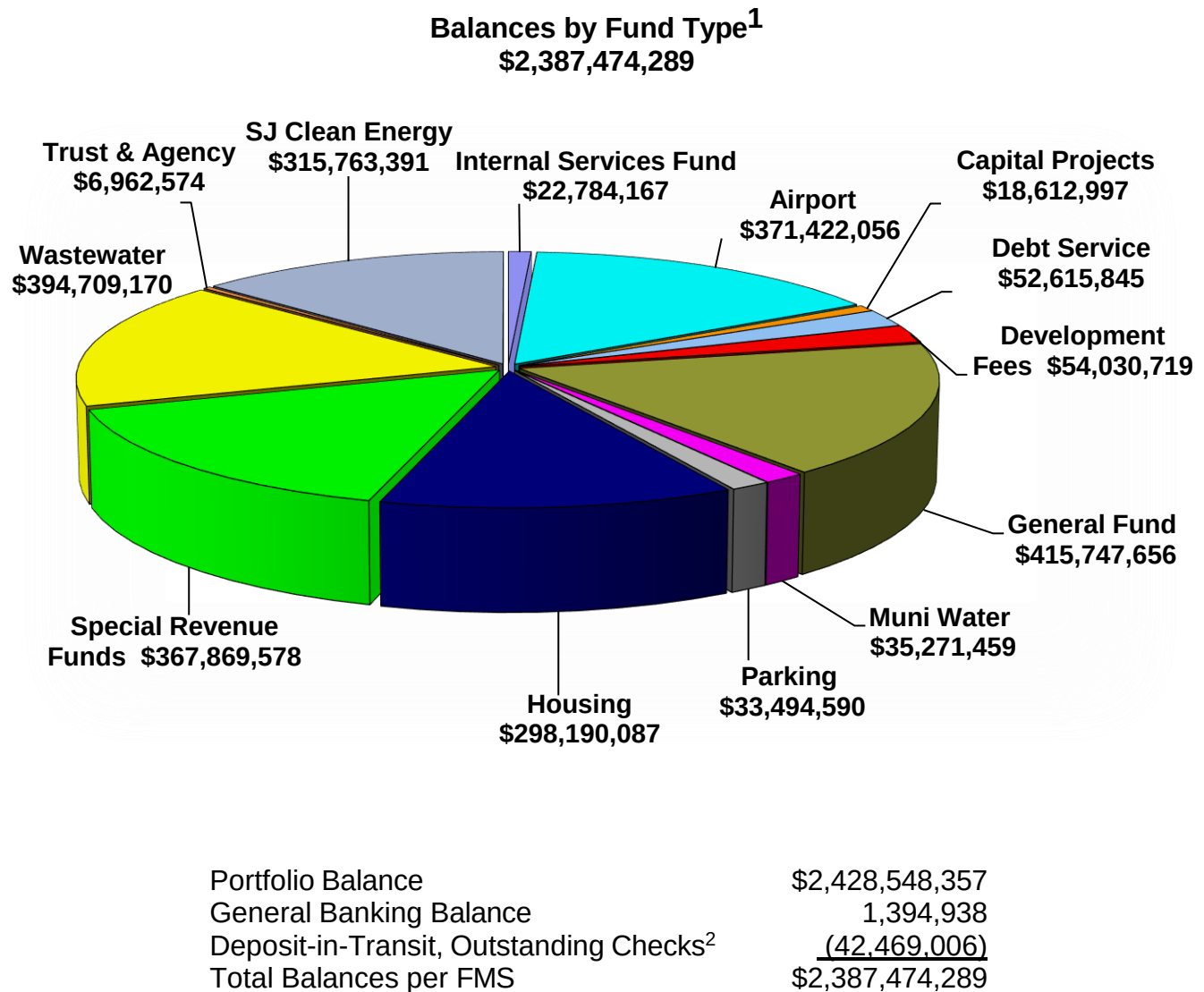
Portfolio Composition

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

The first graph shows the portfolio composition by investment type.



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



¹ General Fund includes \$400,750,041 of General Fund (Fund 001) as well as \$14,997,615 of other General Fund funds, which are separately tracked, including the Depositor Fund, Developer Fees, and other smaller funds and reserves.

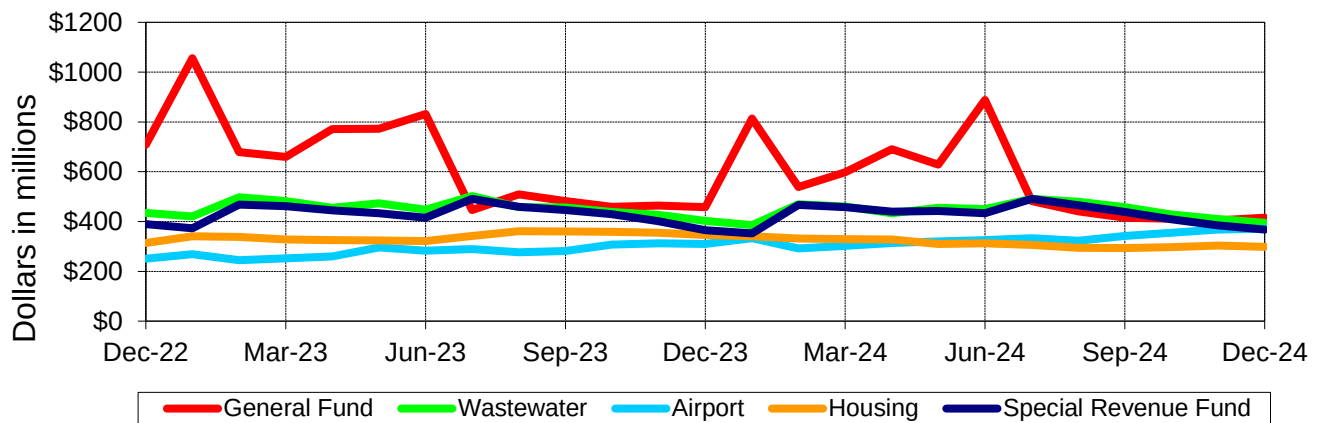
² Reflects timing difference between when deposits are made and accounted for in FMS or when checks are written and not yet cashed by the receiving party.

General Fund Balances

The General Fund balances increased by \$237,000 during the quarter and ended with a balance of \$416 million as of December 31, 2024. General Fund cash balances usually peak during the months of January and June, when the bulk of property taxes are received, and decline in the summer months due to retirement prefunding, debt service payments, and operational expenditures.

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

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

**Prefunding of Annual Retirement Contributions**

The City opted to prefund Police and Fire Retirement Plan Tier 1 annual employer retirement contributions along with Other Post-Employment Benefit (OPEB) contributions for Fiscal Year 2024-25 with cash and matured investments on July 1, 2024. The total prefunding amount was \$221 million.

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

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

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

SARA CASH SUMMARY	
	<u>Pledged for Bond/Enforceable Obligations</u>
LAIF	\$570,030
Wells Fargo General Account:	\$110,820
Wilmington Trust Funds	<u>\$4,821,375 (A)</u>
TOTAL	<u>\$5,502,225</u>
(A) Funds restricted for tax allocation bond debt service payments	

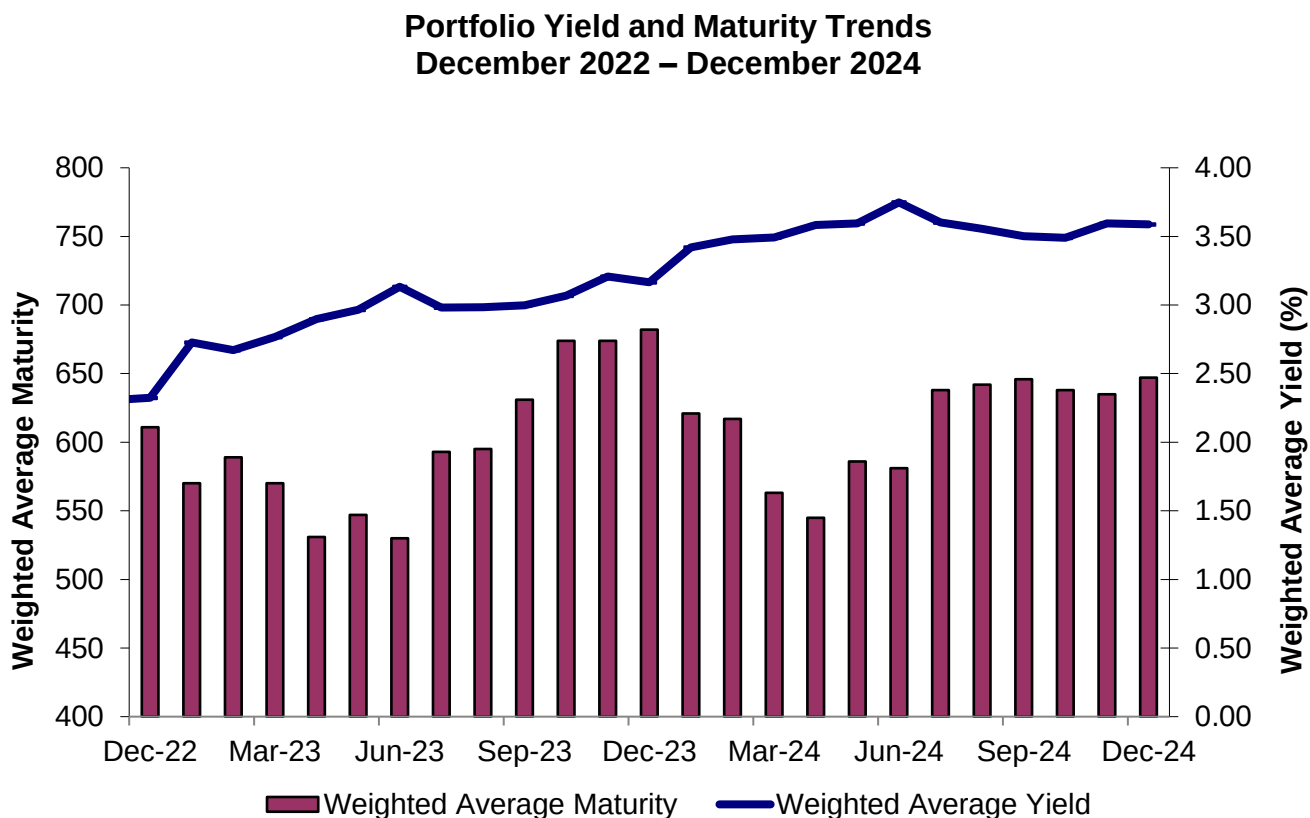
PORTFOLIO PERFORMANCE

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>	<u>December 31, 2024</u>	<u>September 30, 2024</u>	<u>December 31, 2023</u>
Total interest earnings	\$20,999,391	\$23,988,836	\$19,230,825
Realized gains (losses)	<u>\$34,590</u>	<u>\$115,521</u>	<u>\$78,024</u>
Total income recognized	<u>\$21,033,981</u>	<u>\$24,104,357</u>	<u>\$19,308,849</u>
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$44,988,227	\$23,988,836	\$38,905,118
Realized gains (losses)	<u>\$150,111</u>	<u>\$115,521</u>	<u>\$177,370</u>
Total income recognized	<u>\$45,138,338</u>	<u>\$24,104,357</u>	<u>\$39,082,488</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.



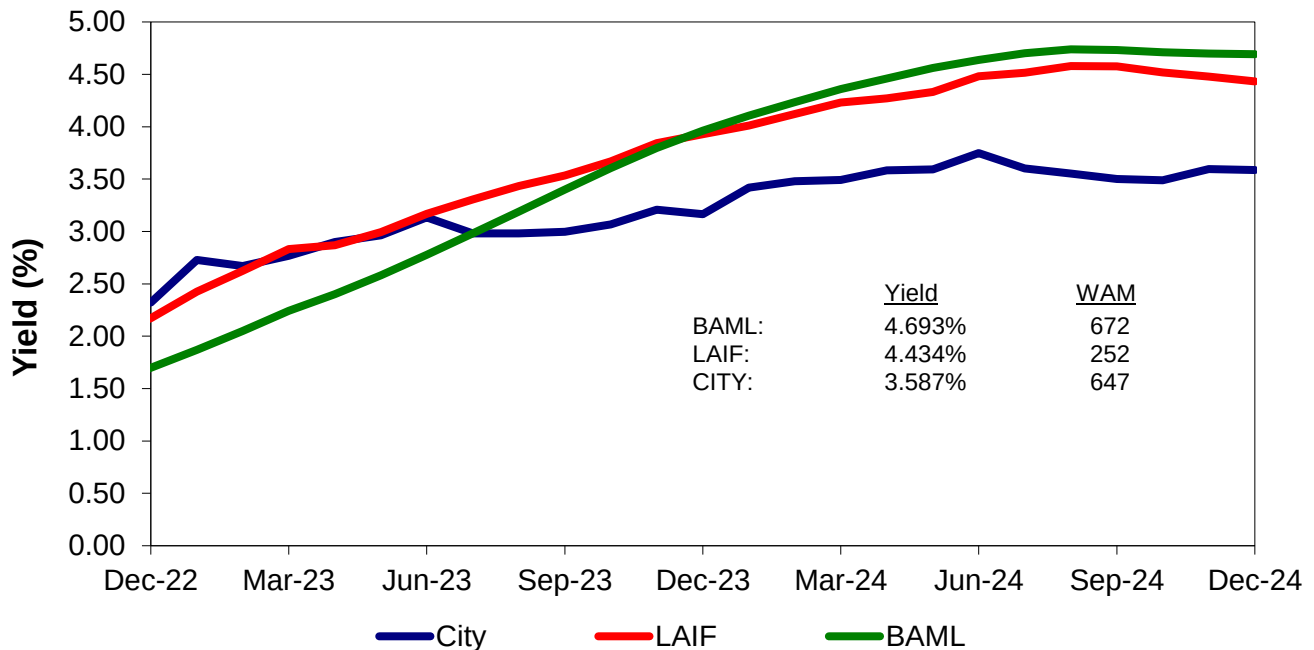
The Portfolio’s WAM increased from 646 days on September 30, 2024, to 647 days on December 31, 2024. The weighted average yield increased from 3.502% on September 30, 2024, to 3.587% on December 31, 2024.

The Federal Reserve elected to cut short-term interest rates by 25 basis points (bps) at each of the November and December 2024 Federal Open Market Committee (FOMC) meetings. Over the quarter, economic numbers continued to show strength, and in the aftermath of the November election, the market assessed that future growth may be stronger than previously anticipated. At the December FOMC meeting, Federal Reserve Chair Jerome Powell indicated that the pace of rate cuts would slow in 2025 as the economy required less accommodation. Staff is investing the portfolio to match anticipated cash needs, with some investments made in the near-term to match cash outflows and excess funds being invested longer to lock-in prevailing rates. The strategy has not changed: new investments were purchased at higher yields without extending the duration of the portfolio. As a result, the aggregate portfolio WAM remained stable, and the yield increased.

Comparison with Benchmarks

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

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

**Notes:**

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

LAIF is a short-term investment option available to local agencies in California. LAIF's WAM was 252 days as of December 31, 2024, much shorter than the City's portfolio WAM of 647 days. Long-term yields have risen substantially in response to recent economic indicators while expectations for short-term rates have increased. Newly purchased bonds will have a higher book yield when compared to legacy holdings.

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. The BAML index continues to surpass the City's portfolio due to the effects of recent elevated rates. However, the difference between

BAML and the City's portfolio should narrow as the City's legacy bonds mature and new bonds are purchased at the higher prevailing interest rates.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page one of this report, the total portfolio size as of December 31, 2024, was approximately \$2.43 billion. The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio's market value to both its original cost and amortized cost for the quarter ending December 31, 2024.

UNREALIZED GAINS & LOSSES			
Cash Basis			
	Original Cost	Amortized Cost	
Market Value	\$2,428,886,875	Market Value	\$2,428,886,875
Original Cost	<u>(2,428,548,357)</u>	Amortized Cost	<u>(2,445,692,973)</u>
Net Unrealized Gain	\$ 338,518	Net Unrealized Loss	\$ (16,806,098)

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

Given the inverse relationship between interest rates and value, this has led to an unrealized gain in FY Q2 2024 of \$339 thousand (as compared with original cost) and an unrealized loss of \$16.8 million (as compared with amortized cost) as of December 31, 2024, respectively, as shown in the table above. As interest rates are projected to decline in late 2025, this may lead to a reversal of unrealized losses as compared with amortized cost.

Earned Interest Yield

The earned interest yield of the total investment portfolio for the quarter ended December 31, 2024, was 3.411%, 0.194% lower than the previous quarter and 0.305% higher than a year ago.

Cash Management Projection

Based on the Finance Department's pooled cash flow projection as of December 31, 2024, total revenues, investment maturities and cash for the next six months are anticipated to be approximately \$2.5 billion. This is sufficient to cover projected expenditures of approximately \$2.2 billion.

Statement of Compliance with the Policy

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

Comparison of Portfolio Investment Earnings to FY 2023-24 Budget

The following is a comparison of actual General Fund investment earnings, on an accrual basis, to the Fiscal Year 2024-25 Budget. The Fiscal Year 2024-25 Budget included \$14 million for interest earnings for the General Fund, based on an assumed net interest yield of 3.26%. The schedule below compares the unaudited actual net investment earnings to the General Fund budget for the quarter ended December 31, 2024. The actual interest earning rates are greater than the forecast for the quarter and for the fiscal year.

BUDGET COMPARISON	
<u>Net Investment Earnings</u>	<u>Yield</u>
<i>Quarter Ended</i>	
Budget ^(a)	3.26%
Actual ^(b)	<u>3.26%</u>
Variance	0.00%
<i>Fiscal Year to Date</i>	
Budget ^(a)	3.26%
Actual ^(b)	<u>3.37%</u>
Variance	0.11%

(a) Reflects the 2024-2029 General Fund Forecast Information submitted by Finance on January 31, 2024.

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

INVESTMENT TRADING ACTIVITY

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

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

INVESTMENT STRATEGY AND MARKET UPDATE

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

The United States economy is continuing to show strength in terms of jobs and slightly higher inflation numbers. Additionally, the market currently believes that the neutral rate of growth has moved slightly higher, meaning that the Federal Reserve will not have to lower rates as much as expected. Bonds markets are adjusting to this new reality with longer-term United States Treasury interest rates at or above 5.00%. The market is indicating that it believes in the near term, the risk of recession has passed, and the United States economy will continue to grow at a healthy clip.

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

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

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

Restructuring – No restructuring activities took place during this quarter.

CONCLUSION

The total investment portfolio as of December 31, 2024, was \$2,428,548,357, a decrease of approximately \$94 million from the previous quarter. For the quarter ended December 31, 2024, the earned interest yield decreased from 3.605% to 3.411% as compared to the quarter ended September 30, 2024, and the weighted average days to maturity increased from 646 days to 647 days over the same period. As of December 31, 2024, approximately 40% of the total portfolio was invested in United States Treasuries and Agency securities.

/s/
MARIA ÖBERG
Director of Finance

SECTION A

PORTFOLIO STATISTICS

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

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

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

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

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

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

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

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

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City of San Jose
Portfolio Statistics
Fund: 003
10/1/24 THROUGH 12/31/24

	<u>Fund 003</u>
TOTAL INCOME RECEIVED IN THIS PERIOD:	23,048,730.08
TOTAL NET EARNINGS THIS PERIOD:	21,033,980.60
AVERAGE DAILY PORTFOLIO BALANCE:	2,446,668,389.63
EARNED INCOME YIELD THIS PERIOD	3.411
END OF PERIOD PORTFOLIO BALANCE:	2,428,548,356.98
CURRENT AMORTIZED BOOK VALUE:	2,445,436,736.61
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.587
WEIGHTED AVERAGE DAYS OF MATURITY:	647

City of San Jose
Portfolio Statistics
Fund: 003
7/1/24 THROUGH 12/31/24

	<u>Fund 003</u>
TOTAL INCOME RECEIVED IN THIS PERIOD:	45,671,811.00
TOTAL NET EARNINGS THIS PERIOD:	45,138,338.37
AVERAGE DAILY PORTFOLIO BALANCE:	2,544,737,727.34
EARNED INCOME YIELD THIS PERIOD	3.518
END OF PERIOD PORTFOLIO BALANCE:	2,428,548,356.98
CURRENT AMORTIZED BOOK VALUE:	2,445,436,736.61
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.587
WEIGHTED AVERAGE DAYS OF MATURITY:	647

SECTION B

TOTAL EARNINGS REPORT

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

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

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

										Adjusted Interest Earnings		
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
CITY	32936	003	STPOOL	23,674,422.59	23,396,972.05	23,632,201.86	4.400	4.622	275,340.02	0.00	0.00	275,340.02
VP6000104	36512	003	FEDRAT	0.00	0.00	1,086,956.52	4.350	4.502	12,335.60	0.00	0.00	12,335.60
CSJFA	37042	003	STPOOL	5,658,127.02	5,591,814.04	5,648,035.91	4.400	4.622	65,805.56	0.00	0.00	65,805.56
3135G0W66	40183	003	FNMA	0.00	9,983,000.00	1,519,152.17	1.625	1.685	6,319.44	132.74	0.00	6,452.18
45818WCS3	40201	003	IADB	0.00	11,003,960.00	5,382,371.74	1.700	1.677	22,855.56	-99.74	0.00	22,755.82
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.325	46,288.32	0.00	0.00	46,288.32
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.198	41,720.01	0.00	0.00	41,720.01
3138LL3J2	40209	003	FNMA	0.00	1,000,000.00	267,065.22	2.710	-35.282	0.00	-23,750.00	0.00	-23,750.00
3138L8CE2	40225	003	FNMA	0.00	3,500,000.00	1,205,514.61	2.960	-22.716	8,633.33	-77,656.25	0.00	-69,022.92
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.733	42,187.50	-18,724.83	0.00	23,462.67
459058JB0	40246	003	IBRD	3,000,000.00	2,988,390.00	2,988,390.00	0.625	0.699	4,687.50	580.50	0.00	5,268.00
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.645	26,670.00	0.00	0.00	26,670.00
3134GVQX9	40261	003	FHLMC	10,000,000.00	9,990,000.00	9,990,000.00	0.700	0.715	17,500.00	500.00	0.00	18,000.00
3134GVSN9	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.694	17,500.00	0.00	0.00	17,500.00
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.538	69,249.99	0.00	0.00	69,249.99
3136AL7K1	40272	003	FNMA	1,240,872.59	2,350,787.39	2,211,264.64	2.967	-14.072	13,025.28	-91,456.98	0.00	-78,431.70
3134GVBA9	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.744	75,000.00	0.00	0.00	75,000.00
923078CU1	40278	003	VNTCTF	0.00	900,000.00	303,260.87	1.223	1.200	917.25	0.00	0.00	917.25
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.843	63,750.00	0.00	0.00	63,750.00
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.538	12,500.00	1,036.15	0.00	13,536.15
30315EAA4	40295	003	FHLMC	3,043,346.09	3,058,666.38	3,067,387.41	0.830	0.808	6,325.56	-74.93	0.00	6,250.63
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.630	8,250.00	-305.68	0.00	7,944.32
31422BJ27	40299	003	FAMC	2,500,000.00	2,499,875.00	2,499,875.00	0.500	0.497	3,125.00	6.30	0.00	3,131.30
373385FQ1	40304	003	GAS	14,615,000.00	14,615,000.00	14,615,000.00	0.520	0.516	18,999.50	0.00	0.00	18,999.50
3137EAEX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.433	4,687.50	753.33	0.00	5,440.83
34153QUD6	40311	003	FLSEDU	10,000,000.00	10,000,000.00	10,000,000.00	0.550	0.546	13,750.00	0.00	0.00	13,750.00
546417DQ6	40312	003	LAS	4,000,000.00	4,000,000.00	4,000,000.00	0.840	0.833	8,400.00	0.00	0.00	8,400.00
419792ZM1	40317	003	HIS	5,000,000.00	5,014,900.00	5,014,900.00	0.852	0.783	10,650.00	-756.77	0.00	9,893.23
13077DML3	40318	003	CASHGR	10,000,000.00	10,039,100.00	10,039,100.00	0.885	0.797	22,125.00	-1,956.09	0.00	20,168.91
882724RA7	40319	003	TXS	1,600,000.00	1,945,088.00	1,945,088.00	5.000	0.502	20,000.00	-17,536.94	0.00	2,463.06
45818WCW4	40321	003	IADB	0.00	9,995,330.00	1,521,028.48	0.340	0.357	1,322.22	46.27	0.00	1,368.49
57582RK88	40322	003	MAS	1,000,000.00	1,000,000.00	1,000,000.00	0.695	0.689	1,737.50	0.00	0.00	1,737.50

City of San Jose
Total Earnings
October 1, 2024 - December 31, 2024

Page 2

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												
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.759	2,648.81	0.00	0.00	2,648.81
91412HGE7	40324	003	UNVHGR	2,215,000.00	2,238,988.45	2,238,988.45	0.883	0.627	4,889.62	-1,353.58	0.00	3,536.04
91412HGE7	40325	003	UNVHGR	3,560,000.00	3,603,004.80	3,603,004.80	0.883	0.597	7,858.70	-2,434.24	0.00	5,424.46
91412HGE7	40326	003	UNVHGR	10,000,000.00	10,118,600.00	10,118,600.00	0.883	0.602	22,075.00	-6,717.43	0.00	15,357.57
3136AY6S7	40327	003	FNMA	0.00	339,152.01	101,008.99	2.624	-99.271	53.61	-25,327.87	0.00	-25,274.26
3137BGK24	40328	003	FHLMC	0.00	4,014,663.80	3,040,178.69	3.062	-49.256	13,181.37	-390,626.79	0.00	-377,445.42
3135G05X7	40329	003	FNMA	10,000,000.00	9,975,300.00	9,975,300.00	0.375	0.426	9,375.00	1,326.37	0.00	10,701.37
3133EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	12,500.00	0.00	0.00	12,500.00
3135G06R9	40331	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	0.550	0.546	20,625.00	0.00	0.00	20,625.00
45950VPG5	40332	003	IFC	0.00	8,584,490.70	4,572,174.39	0.425	0.317	4,845.00	-1,188.48	0.00	3,656.52
3135G06G3	40333	003	FNMA	10,000,000.00	10,039,690.00	10,039,690.00	0.500	0.413	12,500.00	-2,051.75	0.00	10,448.25
31422B6K1	40334	003	FAMC	10,000,000.00	9,992,000.00	9,992,000.00	0.480	0.492	12,000.00	400.00	0.00	12,400.00
459058JA2	40335	003	IBRD	20,000,000.00	20,288,120.00	20,288,120.00	0.750	0.395	37,500.00	-17,287.20	0.00	20,212.80
459058JL8	40336	003	IBRD	10,000,000.00	9,996,360.00	9,996,360.00	0.500	0.504	12,500.00	189.69	0.00	12,689.69
31422B6K1	40337	003	FAMC	10,000,000.00	9,991,610.00	9,991,610.00	0.480	0.493	12,000.00	419.50	0.00	12,419.50
459058JL8	40338	003	IBRD	10,000,000.00	9,993,370.00	9,993,370.00	0.500	0.510	12,500.00	345.51	0.00	12,845.51
459058DX8	40339	003	IBRD	0.00	5,158,198.27	3,083,705.49	2.500	0.338	17,868.75	-15,242.43	0.00	2,626.32
3130AKPW0	40340	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.694	17,500.00	0.00	0.00	17,500.00
459058JE4	40341	003	IBRD	10,000,000.00	9,933,980.00	9,933,980.00	0.375	0.520	9,375.00	3,634.12	0.00	13,009.12
30318CAA5	40342	003	FHLMC	3,626,881.85	3,645,051.33	3,655,528.15	0.670	0.651	6,085.19	-89.10	0.00	5,996.09
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.500	15,452.50	-6,494.72	0.00	8,957.78
45950VPL4	40347	003	IFC	10,000,000.00	9,971,900.00	9,971,900.00	0.450	0.503	11,250.00	1,405.00	0.00	12,655.00
3130AKXX9	40350	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	12,500.00	0.00	0.00	12,500.00
3130AKXX9	40353	003	FHLB	10,000,000.00	9,994,000.00	9,994,000.00	0.500	0.508	12,500.00	300.00	0.00	12,800.00
45905U5Y6	40354	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.595	7,500.00	0.00	0.00	7,500.00
45905U5Y6	40355	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.595	7,500.00	0.00	0.00	7,500.00
3137FQ3W1	40356	003	FHLMC	0.00	2,407,254.99	1,237,696.13	2.588	-56.025	3,356.63	-178,136.87	0.00	-174,780.24
45818WCZ7	40357	003	IADB	10,000,000.00	10,000,000.00	10,000,000.00	0.650	0.645	16,250.00	0.00	0.00	16,250.00
3133EMSU7	40358	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.800	0.793	20,000.00	0.00	0.00	20,000.00
459058JA2	40359	003	IBRD	10,000,000.00	10,054,800.00	10,054,800.00	0.750	0.605	18,750.00	-3,427.38	0.00	15,322.62
31422XCX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	0.992	25,000.00	0.00	0.00	25,000.00
3130APRF4	40409	003	FHLB	0.00	19,991,000.00	9,778,206.52	1.000	1.007	24,444.44	367.35	0.00	24,811.79
3130APU45	40418	003	FHLB	0.00	4,867,687.50	2,751,301.63	0.850	0.897	5,870.31	347.89	0.00	6,218.20
3130APKF1	40421	003	FHLB	0.00	2,711,375.00	1,119,915.76	0.750	0.913	2,100.52	476.49	0.00	2,577.01
3133ENFZ8	40423	003	FFCB	0.00	10,013,900.00	6,748,497.83	1.010	0.960	17,113.89	-785.09	0.00	16,328.80
3130APS48	40446	003	FHLB	0.00	13,241,098.92	6,908,399.44	1.050	1.039	18,149.83	-49.14	0.00	18,100.69
13063DMA3	40449	003	CAS	10,110,000.00	10,631,069.40	10,631,069.40	2.650	1.351	66,978.75	-30,771.82	0.00	36,206.93
3130AQG49	40461	003	FHLB	0.00	2,471,605.85	456,709.78	1.000	1.219	1,173.47	230.00	0.00	1,403.47
037833DF4	40463	003	AAPL	15,114,000.00	15,723,396.48	15,723,396.48	2.750	1.339	103,908.75	-50,830.10	0.00	53,078.65
3130AQCNI	40467	003	FHLB	5,000,000.00	4,986,250.00	4,986,250.00	2.750	2.406	29,097.22	1,146.90	0.00	30,244.12

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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													
3130ALHH0	40470	003	FHLB	25,000,000.00	24,479,750.00	24,479,750.00	0.960	1.483	60,000.00	31,487.90	0.00	91,487.90	
3130AQQQ9	40472	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	3.250	3.075	155,000.00	0.00	0.00	155,000.00	
3130AQN58	40473	003	FHLB	14,000,000.00	13,982,500.00	13,982,500.00	1.750	1.779	61,250.00	1,458.33	0.00	62,708.33	
3130AQM3	40475	003	FHLB	7,200,000.00	7,189,200.00	7,189,200.00	2.125	2.113	37,575.00	720.00	0.00	38,295.00	
3130AQQQ9	40477	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	3.250	3.075	155,000.00	0.00	0.00	155,000.00	
3130AQM4	40478	003	FHLB	0.00	12,495,875.00	3,667,267.66	3.000	3.055	28,125.00	112.50	0.00	28,237.50	
3133ENMH0	40479	003	FFCB	10,350,000.00	10,348,965.00	10,348,965.00	1.600	1.590	41,400.00	64.68	0.00	41,464.68	
3133ENPB0	40486	003	FFCB	15,150,000.00	15,138,637.50	15,138,637.50	2.180	2.179	82,567.50	568.13	0.00	83,135.63	
3130ARAY7	40495	003	FHLB	1,000,000.00	992,500.00	992,500.00	2.375	2.623	5,937.50	625.00	0.00	6,562.50	
3130AR7C9	40497	003	FHLB	0.00	1,544,029.00	1,460,114.38	1.850	2.375	6,916.43	1,823.57	0.00	8,740.00	
3130AQT78	40499	003	FHLB	2,360,000.00	2,314,924.00	2,314,924.00	1.750	2.428	10,325.00	3,841.70	0.00	14,166.70	
3130AMR53	40502	003	FHLB	0.00	19,070,000.00	14,302,500.00	0.620	2.445	23,422.22	64,728.76	0.00	88,150.98	
3136G4H55	40503	003	FNMA	2,350,000.00	2,202,791.30	2,202,791.30	0.550	2.549	3,231.25	10,922.32	0.00	14,153.57	
3136G4R62	40504	003	FNMA	1,715,000.00	1,609,825.91	1,609,825.91	0.625	2.548	2,679.69	7,658.30	0.00	10,337.99	
3134GW5R3	40505	003	FHLMC	2,000,000.00	1,873,460.00	1,873,460.00	0.650	2.551	3,250.00	8,794.28	0.00	12,044.28	
3134GWUG9	40506	003	FHLMC	1,500,000.00	1,403,410.20	1,403,410.20	0.570	2.552	2,137.50	6,888.34	0.00	9,025.84	
3134GWVN3	40507	003	FHLMC	17,490,000.00	16,376,215.10	16,376,215.10	0.600	2.551	26,235.00	79,054.13	0.00	105,289.13	
3130ANWN6	40508	003	FHLB	825,000.00	778,622.63	778,622.63	0.700	2.541	1,443.75	3,543.26	0.00	4,987.01	
3130AQJM6	40516	003	FHLB	1,400,000.00	1,341,991.00	1,341,991.00	1.250	2.826	4,375.00	5,184.51	0.00	9,559.51	
3130AQGT4	40518	003	FHLB	23,060,000.00	22,022,300.00	22,022,300.00	1.100	2.839	63,415.00	94,146.17	0.00	157,561.17	
3130AQM1	40519	003	FHLB	23,390,000.00	22,416,742.10	22,416,742.10	1.250	2.835	73,093.75	87,070.79	0.00	160,164.54	
3133EMSC7	40522	003	FFCB	3,500,000.00	3,259,655.00	3,259,655.00	0.480	3.065	4,200.00	20,980.65	0.00	25,180.65	
3130ARVJ7	40523	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	3.250	3.224	162,500.00	0.00	0.00	162,500.00	
3133ENUZ1	40524	003	FFCB	20,000,000.00	19,890,000.00	19,890,000.00	3.090	3.239	154,500.00	7,869.63	0.00	162,369.63	
3134GXSF2	40525	003	FHLMC	0.00	10,000,000.00	3,043,478.26	5.000	4.563	35,000.00	0.00	0.00	35,000.00	
3133ENVK3	40526	003	FFCB	20,000,000.00	20,000,000.00	20,000,000.00	3.650	3.620	182,500.00	0.00	0.00	182,500.00	
594918BJ2	40528	003	MSFT	4,000,000.00	3,999,400.00	3,999,400.00	3.125	3.104	31,250.00	42.59	0.00	31,292.59	
3130AMNR9	40545	003	FHLB	0.00	18,899,647.00	11,709,563.90	0.625	2.971	19,444.45	68,238.95	0.00	87,683.40	
3133ENYA2	40550	003	FFCB	5,200,000.00	5,177,640.00	5,177,640.00	3.450	3.523	44,850.00	1,121.74	0.00	45,971.74	
3134GXRL0	40551	003	FHLMC	12,940,000.00	12,887,851.80	12,887,851.80	3.125	3.249	101,093.75	4,448.67	0.00	105,542.42	
3130ARMT5	40552	003	FHLB	0.00	8,864,126.05	2,312,380.71	2.800	3.048	16,622.67	1,143.33	0.00	17,766.00	
594918BB9	40557	003	MSFT	11,335,000.00	11,106,939.80	11,106,939.80	2.700	3.499	76,511.25	21,447.67	0.00	97,958.92	
594918BB9	40564	003	MSFT	7,250,000.00	7,084,700.00	7,084,700.00	2.700	3.612	48,937.50	15,561.71	0.00	64,499.21	
CAMP	40566	003	CAMP	122,052,550.20	140,856,683.13	133,023,245.22	4.650	4.855	1,627,743.32	0.00	0.00	1,627,743.32	
48133DP95	40569	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.570	4.533	114,250.00	0.00	0.00	114,250.00	
48133DQ45	40570	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.100	4.067	102,500.00	0.00	0.00	102,500.00	
48133DQ52	40571	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.250	4.215	106,250.00	0.00	0.00	106,250.00	
478160BY9	40574	003	JNJ	13,945,000.00	13,533,204.15	13,533,204.15	2.450	3.362	85,413.13	29,274.58	0.00	114,687.71	
478160BY9	40575	003	JNJ	4,214,000.00	4,074,727.30	4,074,727.30	2.450	3.478	25,810.75	9,908.73	0.00	35,719.48	
9128283Z1	40578	003	USTR	30,000,000.00	29,439,843.75	29,439,843.75	2.750	3.589	209,668.51	56,631.18	0.00	266,299.69	

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3136AR5S3	40579	003	FNMA	4,907,754.08	4,934,596.97	4,696,769.52	2.469	2.181	24,583.61	1,237.29	0.00	25,820.90
194162AN3	40580	003	CL	8,202,000.00	7,955,201.82	7,955,201.82	3.100	3.794	63,565.50	12,506.67	0.00	76,072.17
13063DRD2	40581	003	CAS	5,570,000.00	5,289,717.60	5,289,717.60	2.375	3.775	33,071.88	17,254.04	0.00	50,325.92
9128284Z0	40586	003	USTR	10,000,000.00	9,719,531.25	9,719,531.25	2.750	3.827	69,889.51	23,869.68	0.00	93,759.19
544351QQ5	40589	003	LOS	9,475,000.00	9,708,274.50	9,708,274.50	5.000	4.025	118,437.50	-19,937.99	0.00	98,499.51
91412GU94	40594	003	UNVHGR	3,820,000.00	3,677,896.00	3,677,896.00	3.063	4.543	29,251.65	12,866.56	0.00	42,118.21
91412HGE7	40595	003	UNVHGR	3,000,000.00	2,732,670.00	2,732,670.00	0.883	4.646	6,622.50	25,379.43	0.00	32,001.93
649902T45	40596	003	NYSHGR	7,850,000.00	7,978,033.50	7,978,033.50	5.051	4.607	99,125.87	-6,473.60	0.00	92,652.27
88579YAV3	40598	003	MMM	7,150,000.00	6,490,770.00	6,490,770.00	2.250	5.005	40,218.75	41,664.82	0.00	81,883.57
039483BL5	40599	003	ADM	9,780,000.00	9,060,681.00	9,060,681.00	2.500	4.722	61,125.00	46,709.03	0.00	107,834.03
039483BL5	40601	003	ADM	9,215,000.00	8,517,148.05	8,517,148.05	2.500	4.797	57,593.75	45,380.54	0.00	102,974.29
69371RS23	40602	003	PCAR	5,000,000.00	5,045,950.00	5,045,950.00	4.950	4.563	61,875.00	-3,843.40	0.00	58,031.60
931142EW9	40603	003	WMT	3,000,000.00	2,960,250.00	2,960,250.00	3.900	4.376	29,250.00	3,400.67	0.00	32,650.67
6500354W5	40606	003	NYSDEV	4,565,000.00	4,371,489.65	4,371,489.65	3.170	4.564	36,177.62	14,113.39	0.00	50,291.01
3133ENS43	40607	003	FFCB	0.00	9,957,600.00	1,731,756.52	4.375	4.671	19,444.44	942.22	0.00	20,386.66
931142ER0	40608	003	WMT	10,000,000.00	8,715,600.00	8,715,600.00	1.050	4.935	26,250.00	82,157.78	0.00	108,407.78
30329MAA0	40609	003	FHLMC	3,182,540.75	3,196,320.20	2,858,539.63	2.080	2.499	16,573.14	1,434.61	0.00	18,007.75
30329MAA0	40610	003	FHLMC	4,091,838.12	4,109,554.55	3,675,265.24	2.080	2.499	21,308.33	1,844.51	0.00	23,152.84
31315PF38	40611	003	FAMC	2,500,000.00	2,500,000.00	2,500,000.00	5.080	5.520	34,781.94	0.00	0.00	34,781.94
31315P6T1	40612	003	FAMC	3,000,000.00	3,000,000.00	3,000,000.00	5.080	5.437	41,113.33	0.00	0.00	41,113.33
69371RS23	40613	003	PCAR	10,000,000.00	10,022,800.00	10,022,800.00	4.950	4.821	123,750.00	-1,945.03	0.00	121,804.97
45950VRK4	40616	003	IFC	0.00	5,000,000.00	2,445,652.17	5.000	4.957	30,555.56	0.00	0.00	30,555.56
06406HDA4	40617	003	BK	10,000,000.00	9,557,400.00	9,557,400.00	3.000	5.130	75,000.00	48,578.05	0.00	123,578.05
3138L8UV4	40618	003	FNMA	11,767,265.96	11,837,267.29	11,377,139.85	2.920	3.091	86,071.72	2,559.43	0.00	88,631.15
91412GU94	40619	003	UNVHGR	4,685,000.00	4,501,113.75	4,501,113.75	3.063	4.707	35,875.39	17,531.52	0.00	53,406.91
13063D3A4	40620	003	CAS	5,000,000.00	5,224,500.00	5,224,500.00	5.700	4.310	71,250.00	-14,494.26	0.00	56,755.74
923078CX5	40621	003	VNTCTF	3,645,000.00	3,185,620.65	3,185,620.65	1.741	4.869	15,864.87	23,227.05	0.00	39,091.92
13067WRC8	40623	003	CASPWR	3,155,000.00	2,816,941.75	2,816,941.75	0.790	4.834	6,231.12	28,093.48	0.00	34,324.60
594918BY9	40624	003	MSFT	8,436,000.00	8,124,947.81	8,124,947.81	3.300	4.307	69,597.00	18,613.50	0.00	88,210.50
13063D3A4	40626	003	CAS	7,075,000.00	7,430,518.75	7,430,518.75	5.700	4.139	100,818.75	-23,304.21	0.00	77,514.54
14913R3A3	40628	003	CAT	7,429,000.00	7,186,294.57	7,186,294.57	3.600	4.409	66,861.00	13,009.82	0.00	79,870.82
917542QV7	40629	003	UTS	1,590,278.67	1,565,740.67	1,565,740.67	3.539	-10.086	-42,209.97	2,405.69	0.00	-39,804.28
06406FAE3	40630	003	BK	4,481,000.00	4,169,346.45	4,169,346.45	2.450	4.628	27,446.12	21,184.91	0.00	48,631.03
438516BL9	40631	003	HON	5,000,000.00	4,660,750.00	4,660,750.00	2.500	4.519	31,250.00	21,840.13	0.00	53,090.13
713448CT3	40632	003	PEP	5,000,000.00	4,811,250.00	4,811,250.00	2.750	4.473	34,375.00	19,868.42	0.00	54,243.42
06406RAD9	40633	003	BK	5,000,000.00	4,789,100.00	4,789,100.00	3.250	4.354	40,625.00	11,930.23	0.00	52,555.23
24422EWK1	40634	003	DE	5,000,000.00	4,957,350.00	4,957,350.00	4.150	4.331	51,875.00	2,244.74	0.00	54,119.74
3137BJQ71	40635	003	FHLMC	7,101,000.00	7,101,000.00	6,821,398.13	2.770	2.860	49,174.41	0.00	0.00	49,174.41
91412HJN4	40636	003	UNVHGR	2,015,000.00	1,737,171.80	1,737,171.80	1.272	5.098	6,407.70	15,916.32	0.00	22,324.02
24422EWP0	40637	003	DE	10,000,000.00	9,995,300.00	9,995,300.00	4.800	4.779	120,000.00	391.67	0.00	120,391.67

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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													
69371RR65	40640	003	PCAR	10,000,000.00	9,108,000.00	9,108,000.00	2.000	4.560	50,000.00	54,686.65	0.00	104,686.65	
3134GXR63	40643	003	FHLMC	10,000,000.00	9,867,760.00	9,867,760.00	4.050	4.579	101,250.00	12,647.82	0.00	113,897.82	
3132XGRH1	40647	003	FHLMC	19,667,612.00	19,746,737.20	19,625,352.31	3.690	3.680	181,677.64	358.53	0.00	182,036.17	
419792G34	40648	003	HIS	25,000,000.00	22,571,000.00	22,571,000.00	1.535	4.050	95,937.50	134,446.50	0.00	230,384.00	
13063DC48	40649	003	CAS	12,000,000.00	10,672,200.00	10,672,200.00	1.700	4.364	51,000.00	66,390.00	0.00	117,390.00	
91412GU94	40651	003	UNVHGR	2,020,000.00	1,952,612.80	1,952,612.80	3.063	4.581	15,468.15	7,076.84	0.00	22,544.99	
574193GK8	40652	003	MDS	3,000,000.00	2,785,170.00	2,785,170.00	2.800	4.726	21,000.00	12,175.50	0.00	33,175.50	
13063D3N6	40655	003	CAS	7,000,000.00	7,000,000.00	7,000,000.00	4.846	4.806	84,805.00	0.00	0.00	84,805.00	
574193WE4	40656	003	MDS	16,360,000.00	16,360,000.00	16,360,000.00	4.000	3.967	163,600.00	0.00	0.00	163,600.00	
931142ER0	40660	003	WMT	18,875,000.00	17,077,156.25	17,077,156.25	1.050	4.178	49,546.88	130,278.53	0.00	179,825.41	
459058JT1	40662	003	IBRD	5,000,000.00	4,444,500.00	4,444,500.00	0.850	4.187	10,625.00	36,280.84	0.00	46,905.84	
459058JT1	40664	003	IBRD	10,000,000.00	8,868,500.00	8,868,500.00	0.850	4.286	21,250.00	74,549.78	0.00	95,799.78	
3137FBAJ5	40665	003	FHLMC	4,805,000.00	4,805,000.00	4,664,979.30	3.281	3.352	39,413.01	0.00	0.00	39,413.01	
3132XGRH1	40666	003	FHLMC	9,833,806.00	9,873,368.60	9,766,469.86	3.690	3.705	90,838.82	364.72	0.00	91,203.54	
3140HSZG9	40667	003	FNMA	3,816,983.04	3,834,750.24	3,764,308.24	3.440	3.496	32,877.11	293.58	0.00	33,170.69	
91412GU94	40668	003	UNVHGR	13,815,000.00	13,484,407.05	13,484,407.05	3.063	4.260	105,788.37	38,995.24	0.00	144,783.61	
64990FY57	40669	003	NYSPIT	2,000,000.00	1,893,800.00	1,893,800.00	3.059	4.357	15,295.00	5,502.59	0.00	20,797.59	
448980AD4	40670	003	HALST	12,412,487.72	13,999,680.80	13,685,160.73	5.150	5.113	176,337.58	25.52	17.79	176,380.89	
891941AD8	40671	003	TMCC	10,000,000.00	9,999,441.00	9,999,441.00	4.710	4.673	117,750.00	29.56	0.00	117,779.56	
3132XFLR7	40672	003	FHLMC	6,700,000.00	6,700,000.00	6,614,156.25	4.250	4.270	71,187.51	0.00	0.00	71,187.51	
3130APZK4	40673	003	FHLB	26,000,000.00	24,002,160.00	24,002,160.00	1.190	4.574	77,350.00	199,341.02	0.00	276,691.02	
437927AC0	40674	003	HAROT	10,000,000.00	9,998,380.00	9,998,380.00	4.930	4.894	123,249.99	90.84	0.00	123,340.83	
89238JAC9	40676	003	TMCC	2,246,635.21	3,662,573.06	2,874,790.13	0.710	7.108	5,347.82	11,584.33	34,572.36	51,504.51	
3130AQ4B6	40677	003	FHLB	0.00	23,606,450.00	21,297,123.37	1.200	5.061	68,333.33	203,329.36	0.00	271,662.69	
574193WF1	40678	003	MDS	4,180,000.00	4,165,829.80	4,165,829.80	4.050	4.120	42,322.50	935.67	0.00	43,258.17	
3130ARCZ2	40679	003	FHLB	8,500,000.00	8,061,221.50	8,061,221.50	2.160	4.595	45,900.00	47,464.02	0.00	93,364.02	
3134GXCS1	40680	003	FHLMC	8,375,000.00	7,639,356.75	7,639,356.75	0.625	4.530	13,085.95	74,140.97	0.00	87,226.92	
419792G34	40681	003	HIS	2,530,000.00	2,268,878.70	2,268,878.70	1.535	4.445	9,708.88	15,709.17	0.00	25,418.05	
64990FS96	40682	003	NYSPIT	7,075,000.00	6,503,693.75	6,503,693.75	2.657	4.727	46,995.69	30,496.78	0.00	77,492.47	
30312XAE7	40683	003	FHLMC	0.00	119,787.97	30,044.24	2.250	60.987	0.00	4,618.39	0.00	4,618.39	
419792F92	40684	003	HIS	7,975,000.00	7,375,599.00	7,375,599.00	1.033	4.881	20,595.44	70,150.96	0.00	90,746.40	
3140LKUP6	40685	003	FNMA	25,341,936.00	25,341,936.00	25,098,415.83	4.650	5.007	316,774.20	0.00	0.00	316,774.20	
45906M4E8	40692	003	IBRD	25,000,000.00	24,855,000.00	24,855,000.00	4.500	4.607	281,250.00	7,364.56	0.00	288,614.56	
45818WEK8	40693	003	IADB	9,420,000.00	9,305,076.00	9,305,076.00	4.375	4.660	103,031.25	6,268.58	0.00	109,299.83	
3140LKYV9	40694	003	FNMA	7,896,000.00	7,896,000.00	7,841,098.13	4.790	4.784	94,554.60	0.00	0.00	94,554.60	
30333AAA0	40697	003	FHLMC	7,953,984.86	7,967,097.51	7,790,196.46	4.250	4.321	84,557.68	282.61	0.00	84,840.29	
3140LKLH4	40698	003	FNMA	12,175,000.00	12,175,000.00	11,997,130.86	4.920	4.952	149,752.50	0.00	0.00	149,752.50	
30333MAA4	40699	003	FHLMC	9,983,578.23	9,988,980.03	9,714,692.38	4.390	4.482	109,589.59	147.18	0.00	109,736.77	
91412HGF4	40704	003	UNVHGR	5,005,000.00	4,396,291.90	4,396,291.90	1.316	5.266	16,466.45	41,883.59	0.00	58,350.04	
80168FQH2	40705	003	SCVWTR	0.00	14,790,000.00	9,806,413.04	4.250	5.515	106,250.00	30,071.60	0.00	136,321.60	

City of San Jose
Total Earnings
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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
882724V38	40711	003	TXS	0.00	7,400,000.00	0.00	5.616		0.00	0.00	0.00	0.00
882724V61	40712	003	TXS	5,000,000.00	5,000,000.00	5,000,000.00	5.332	5.289	66,650.00	0.00	0.00	66,650.00
02079KAC1	40713	003	GOOG	15,000,000.00	13,817,625.00	13,817,625.00	1.998	5.195	74,925.00	105,989.79	0.00	180,914.79
3134H1HN6	40715	003	FHLMC	6,361,000.00	6,399,166.00	6,399,166.00	5.500	5.303	87,463.75	-1,936.27	0.00	85,527.48
45818WEU6	40716	003	IADB	20,000,000.00	20,005,000.00	20,005,000.00	5.125	5.074	256,250.00	-416.67	0.00	255,833.33
13063DRD2	40717	003	CAS	5,460,000.00	5,143,702.20	5,143,702.20	2.375	4.674	32,418.75	28,184.95	0.00	60,603.70
419792M29	40718	003	HIS	4,360,000.00	4,433,378.80	4,433,378.80	5.000	4.443	54,500.00	-4,848.82	0.00	49,651.18
419792M37	40719	003	HIS	2,000,000.00	2,040,820.00	2,040,820.00	5.000	4.445	25,000.00	-2,133.45	0.00	22,866.55
3133EMSW3	40720	003	FFCB	5,000,000.00	4,379,300.00	4,379,300.00	1.400	4.911	17,500.00	36,703.68	0.00	54,203.68
91412HGF4	40721	003	UNVHGR	6,190,000.00	5,608,078.10	5,608,078.10	1.316	4.470	20,365.10	42,823.36	0.00	63,188.46
037833EH9	40730	003	AAPL	7,109,000.00	6,273,692.50	6,273,692.50	1.400	4.479	24,881.50	45,952.12	0.00	70,833.62
438516CL8	40731	003	HON	35,000,000.00	34,897,100.00	34,897,100.00	4.250	4.286	371,875.00	5,156.46	0.00	377,031.46
931142EE9	40734	003	WMT	14,400,000.00	14,123,016.00	14,123,016.00	3.700	4.180	133,200.00	15,609.62	0.00	148,809.62
373384TP1	40736	003	GAS	1,500,000.00	1,486,785.00	1,486,785.00	4.150	4.794	15,562.50	2,402.73	0.00	17,965.23
91282CDB4	40737	003	USTR	0.00	19,431,250.00	2,956,929.35	0.625	5.188	4,781.42	33,882.98	0.00	38,664.40
3132XGY42	40738	003	FHLMC	2,243,000.00	2,243,000.00	2,216,276.76	4.650	4.668	26,074.89	0.00	0.00	26,074.89
882724RC3	40742	003	TXS	7,810,000.00	7,213,159.80	7,213,159.80	2.182	4.668	42,603.55	42,262.49	0.00	84,866.04
89115DDN3	40743	003	TD	25,000,000.00	25,000,000.00	25,000,000.00	5.370	5.445	343,083.33	0.00	0.00	343,083.33
3134H1YU1	40745	003	FHLMC	0.00	15,000,000.00	163,043.48	5.610	5.688	2,337.50	0.00	0.00	2,337.50
3132XGZK5	40746	003	FHLMC	13,652,000.00	13,652,000.00	13,605,071.25	4.850	4.827	165,530.49	0.00	0.00	165,530.49
3130B0RH4	40749	003	FHLB	0.00	15,000,000.00	1,630,434.78	5.600	5.678	23,333.33	0.00	0.00	23,333.33
24422EXH7	40753	003	DE	10,000,000.00	9,733,200.00	9,733,200.00	4.500	5.158	112,500.00	14,042.10	0.00	126,542.10
3130B0YZ6	40754	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	5.270	5.227	263,500.00	0.00	0.00	263,500.00
30336BAA5	40755	003	FHLMC	16,979,415.53	16,997,444.28	16,850,864.18	5.020	5.023	213,204.61	150.90	0.00	213,355.51
3130B0ZS1	40756	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	5.300	5.257	265,000.00	0.00	0.00	265,000.00
3133ERDH1	40758	003	FFCB	20,000,000.00	19,998,000.00	19,998,000.00	4.750	4.714	237,500.00	100.00	0.00	237,600.00
64990FD76	40759	003	NYSPIT	8,045,000.00	7,170,749.85	7,170,749.85	1.748	5.070	35,156.65	56,484.21	0.00	91,640.86
91282CKP5	40760	003	USTR	20,000,000.00	20,123,437.50	20,123,437.50	4.625	4.487	233,833.02	-6,239.70	0.00	227,593.32
69371RT22	40761	003	PCAR	7,000,000.00	6,994,610.00	6,994,610.00	5.000	4.989	87,500.00	449.17	0.00	87,949.17
09290DAA9	40762	003	BLKRK	14,000,000.00	13,897,800.00	13,897,800.00	4.700	4.847	164,500.00	5,289.25	0.00	169,789.25
89236TMF9	40763	003	TMCC	15,000,000.00	14,967,900.00	14,967,900.00	5.050	5.062	189,375.00	1,605.00	0.00	190,980.00
3135GASV4	40764	003	FNMA	20,000,000.00	20,000,000.00	20,000,000.00	5.350	5.306	267,500.00	0.00	0.00	267,500.00
3130B1HQ3	40765	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	5.125	5.083	384,374.99	0.00	0.00	384,374.99
3130B1MF1	40766	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	5.000	4.959	250,000.00	0.00	0.00	250,000.00
574193WW4	40767	003	MDS	15,000,000.00	15,000,000.00	15,000,000.00	4.440	4.404	166,500.00	0.00	0.00	166,500.00
3137HDJJ0	40768	003	FHLMC	15,000,000.00	15,000,000.00	14,999,955.00	4.803	4.764	180,112.50	0.00	0.00	180,112.50
437076BY7	40770	003	HD	10,000,000.00	9,204,500.00	9,204,500.00	2.950	4.898	73,750.00	39,885.80	0.00	113,635.80
30337MAA0	40771	003	FHLMC	8,922,459.91	8,926,194.27	8,969,034.10	4.990	4.933	111,548.34	-18.49	0.00	111,529.85
039483AN2	40773	003	ADM	5,700,000.00	5,998,623.00	5,998,623.00	6.750	4.944	96,187.50	-21,432.27	0.00	74,755.23
437076DC3	40775	003	HD	10,000,000.00	9,972,700.00	9,972,700.00	4.750	4.778	118,750.00	1,365.00	0.00	120,115.00

City of San Jose
Total Earnings
October 1, 2024 - December 31, 2024

									Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
24422EXT1	40776	003	DE	10,000,000.00	9,985,300.00	9,985,300.00	4.850	4.847	121,250.00	741.59	0.00	121,991.59
023135BC9	40777	003	AMZN	26,000,000.00	24,716,640.00	24,716,640.00	3.150	4.926	204,750.00	102,124.14	0.00	306,874.14
931142EN9	40778	003	WMT	10,000,000.00	9,459,000.00	9,459,000.00	3.250	4.543	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	4.501	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	4.929	87,500.01	0.00	0.00	87,500.01
91282CHV6	40781	003	USTR	30,000,000.00	30,067,968.75	30,067,968.75	5.000	4.825	381,215.47	-15,555.04	0.00	365,660.43
91282CFK2	40782	003	USTR	25,000,000.00	24,668,945.31	24,668,945.31	3.500	4.765	222,375.69	73,924.83	0.00	296,300.52
91282CFE6	40783	003	USTR	20,000,000.00	19,737,500.00	19,737,500.00	3.125	4.449	156,250.00	65,094.34	0.00	221,344.34
57636QBA1	40784	003	MA	5,000,000.00	4,997,250.00	4,997,250.00	4.100	4.085	51,250.00	204.55	0.00	51,454.55
3137HFNZ4	40785	003	FHLMC	5,000,000.00	5,000,000.00	5,099,900.00	4.508	4.384	56,349.99	0.00	0.00	56,349.99
35802FAA0	40786	003	FHLMC	3,499,595.15	3,500,000.00	3,516,456.79	4.080	4.027	35,697.24	-1.92	0.00	35,695.32
80168AGX9	40787	003	SCVWTR	10,000,000.00	10,000,000.00	10,000,000.00	3.880	3.848	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	3.571	238,259.67	-12,361.48	0.00	225,898.19
3130B32J1	40789	003	FHLB	25,000,000.00	0.00	24,184,782.61	3.800	3.766	229,583.33	0.00	0.00	229,583.33
57636QAG9	40790	003	MA	10,000,000.00	0.00	9,609,065.22	2.950	3.817	72,111.11	20,327.08	0.00	92,438.19
023135BC9	40791	003	AMZN	5,000,000.00	0.00	4,747,134.24	3.150	3.831	38,062.50	7,782.23	0.00	45,844.73
09247XAP6	40792	003	BLKRK	11,018,000.00	0.00	9,410,488.17	3.250	4.301	79,574.44	22,447.41	0.00	102,021.85
3135GAYL9	40793	003	FNMA	20,000,000.00	0.00	11,739,130.43	4.875	4.851	143,541.67	0.00	0.00	143,541.67
35802CAA7	40794	003	FHLMC	4,999,553.46	0.00	2,239,345.75	4.911	4.027	22,734.28	-2.23	0.00	22,732.05
3130B3TZ6	40795	003	FHLB	20,000,000.00	0.00	8,913,043.48	4.500	4.451	100,000.00	0.00	0.00	100,000.00
89233GU12	40796	003	TMCC	30,000,000.00	0.00	9,208,288.04	4.500	4.685	0.00	108,750.00	0.00	108,750.00
3134HAK93	40797	003	FHLMC	20,000,000.00	0.00	4,782,608.70	5.125	4.960	59,791.67	0.00	0.00	59,791.67
3137HHUN9	40798	003	FHLMC	9,000,000.00	0.00	1,965,408.26	4.630	4.439	21,992.50	0.00	0.00	21,992.50
912828R36	40799	003	USTR	20,000,000.00	0.00	4,614,843.75	1.625	4.245	19,751.38	29,624.52	0.00	49,375.90
14913UAU4	40800	003	CAT	10,000,000.00	0.00	2,414,739.13	4.700	4.314	27,416.67	-1,159.44	0.00	26,257.23
437076CR1	40801	003	HD	7,000,000.00	0.00	1,593,256.30	4.000	4.237	15,555.55	1,461.31	0.00	17,016.86
3137HHUX7	40802	003	FHLMC	2,262,263.00	0.00	290,124.61	4.250	4.017	2,937.80	0.00	0.00	2,937.80
313385HP4	40803	003	FHLB	30,000,000.00	0.00	2,551,995.65		4.291	0.00	27,600.00	0.00	27,600.00
Subtotal				2,466,929,188.03	2,523,052,734.49	2,446,668,389.63		3.411	18,579,531.04	2,419,859.41	34,590.15	21,033,980.60
Total				2,466,929,188.03	2,523,052,734.49	2,446,668,389.63		3.411	18,579,531.04	2,419,859.41	34,590.15	21,033,980.60

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

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

										Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
CITY	32936	003	STPOOL	23,674,422.59	23,128,887.95	23,494,189.25	4.400	4.667	552,790.56	0.00	0.00	552,790.56	
VP6000104	36512	003	FEDRAT	0.00	0.00	543,478.26	4.350	4.502	12,335.60	0.00	0.00	12,335.60	
CSJFA	37042	003	STPOOL	5,658,127.02	5,529,425.69	5,615,178.04	4.400	4.667	132,118.54	0.00	0.00	132,118.54	
3135G0V75	40142	003	FNMA	0.00	9,962,100.00	54,141.85	1.750	1.858	486.11	21.13	0.00	507.24	
3130AGWK7	40157	003	FHLB	0.00	2,992,950.00	731,971.47	1.500	1.537	5,500.00	172.43	0.00	5,672.43	
3140HUNV4	40171	003	FNMA	0.00	4,723,641.34	0.00	2.420		0.00	0.00	0.00	0.00	
3135G0W66	40183	003	FNMA	0.00	9,983,000.00	5,751,076.09	1.625	1.653	46,944.44	986.06	0.00	47,930.50	
45818WCS3	40201	003	IADB	0.00	11,003,960.00	8,193,165.87	1.700	1.678	69,605.56	-303.74	0.00	69,301.82	
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.325	92,576.64	0.00	0.00	92,576.64	
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.198	83,440.02	0.00	0.00	83,440.02	
3138LL3J2	40209	003	FNMA	0.00	1,000,000.00	645,407.61	2.710	-5.217	6,774.99	-23,750.00	0.00	-16,975.01	
3138L8CE2	40225	003	FNMA	0.00	3,500,000.00	2,391,585.43	2.960	-3.577	34,533.32	-77,656.25	0.00	-43,122.93	
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.733	84,375.00	-37,449.67	0.00	46,925.33	
459058JB0	40246	003	IBRD	3,000,000.00	2,988,390.00	2,988,390.00	0.625	0.699	9,375.00	1,161.00	0.00	10,536.00	
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.645	53,340.00	0.00	0.00	53,340.00	
3134GVQX9	40261	003	FHLMC	10,000,000.00	9,990,000.00	9,990,000.00	0.700	0.715	35,000.00	1,000.00	0.00	36,000.00	
64990GZW5	40262	003	NYU	0.00	2,438,877.00	0.00	1.438		0.00	0.00	0.00	0.00	
3134GVSN9	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.694	35,000.00	0.00	0.00	35,000.00	
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.538	138,499.98	0.00	0.00	138,499.98	
3136AL7K1	40272	003	FNMA	1,240,872.59	2,392,976.19	2,385,998.43	2.967	-5.358	30,491.46	-94,933.34	0.00	-64,441.88	
3134GVBA9	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.744	150,000.00	0.00	0.00	150,000.00	
923078CU1	40278	003	VNTCTF	0.00	900,000.00	601,630.43	1.223	1.210	3,669.00	0.00	0.00	3,669.00	
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.843	127,500.00	0.00	0.00	127,500.00	
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.538	25,000.00	2,072.31	0.00	27,072.31	
30315EAA4	40295	003	FHLMC	3,043,346.09	3,073,566.83	3,074,940.91	0.830	0.809	12,682.43	-147.81	0.00	12,534.62	
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.630	16,500.00	-611.36	0.00	15,888.64	
574193TQ1	40298	003	MDS	0.00	5,001,950.00	842,719.84	0.510	0.491	2,125.00	-40.74	0.00	2,084.26	
31422BJ27	40299	003	FAMC	2,500,000.00	2,499,875.00	2,499,875.00	0.500	0.497	6,250.00	12.60	0.00	6,262.60	
373385FQ1	40304	003	GAS	14,615,000.00	14,615,000.00	14,615,000.00	0.520	0.516	37,999.00	0.00	0.00	37,999.00	
373385FP3	40305	003	GAS	0.00	4,345,000.00	732,038.04	0.420	0.412	1,520.75	0.00	0.00	1,520.75	
3137EAEX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.433	9,375.00	1,506.67	0.00	10,881.67	
34153QUD6	40311	003	FLSEDU	10,000,000.00	10,000,000.00	10,000,000.00	0.550	0.546	27,500.00	0.00	0.00	27,500.00	

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
546417DQ6	40312	003	LAS	4,000,000.00	4,000,000.00	4,000,000.00	0.840	0.833	16,800.00	0.00	0.00	16,800.00
544351MQ9	40315	003	LOS	0.00	4,065,589.30	1,369,926.83	3.320	0.480	20,307.33	-16,990.23	0.00	3,317.10
419792ZM1	40317	003	HIS	5,000,000.00	5,014,900.00	5,014,900.00	0.852	0.783	21,300.00	-1,513.54	0.00	19,786.46
13077DML3	40318	003	CASHGR	10,000,000.00	10,039,100.00	10,039,100.00	0.885	0.797	44,250.00	-3,912.17	0.00	40,337.83
882724RA7	40319	003	TXS	1,600,000.00	1,945,088.00	1,945,088.00	5.000	0.502	40,000.00	-35,073.88	0.00	4,926.12
45818WCW4	40321	003	IADB	0.00	9,995,330.00	5,758,179.24	0.340	0.350	9,822.22	343.72	0.00	10,165.94
57582RK88	40322	003	MAS	1,000,000.00	1,000,000.00	1,000,000.00	0.695	0.689	3,475.00	0.00	0.00	3,475.00
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.759	5,297.63	0.00	0.00	5,297.63
91412HGE7	40324	003	UNVHGR	2,215,000.00	2,238,988.45	2,238,988.45	0.883	0.627	9,779.23	-2,707.16	0.00	7,072.07
91412HGE7	40325	003	UNVHGR	3,560,000.00	3,603,004.80	3,603,004.80	0.883	0.597	15,717.40	-4,868.47	0.00	10,848.93
91412HGE7	40326	003	UNVHGR	10,000,000.00	10,118,600.00	10,118,600.00	0.883	0.602	44,150.00	-13,434.87	0.00	30,715.13
3136AY6S7	40327	003	FNMA	0.00	1,837,422.96	884,099.04	2.624	-29.081	7,608.43	-137,218.75	0.00	-129,610.32
3137BGK24	40328	003	FHLMC	0.00	4,389,640.94	3,900,939.01	3.062	-19.399	45,632.50	-427,112.06	0.00	-381,479.56
3135G05X7	40329	003	FNMA	10,000,000.00	9,975,300.00	9,975,300.00	0.375	0.426	18,750.00	2,652.74	0.00	21,402.74
3133EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	25,000.00	0.00	0.00	25,000.00
3135G06R9	40331	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	0.550	0.546	41,250.00	0.00	0.00	41,250.00
45950VPG5	40332	003	IFC	0.00	8,584,490.70	6,578,332.55	0.425	0.317	13,929.37	-3,416.88	0.00	10,512.49
3135G06G3	40333	003	FNMA	10,000,000.00	10,039,690.00	10,039,690.00	0.500	0.413	25,000.00	-4,103.50	0.00	20,896.50
31422B6K1	40334	003	FAMC	10,000,000.00	9,992,000.00	9,992,000.00	0.480	0.492	24,000.00	800.00	0.00	24,800.00
459058JA2	40335	003	IBRD	20,000,000.00	20,288,120.00	20,288,120.00	0.750	0.395	75,000.00	-34,574.40	0.00	40,425.60
459058JL8	40336	003	IBRD	10,000,000.00	9,996,360.00	9,996,360.00	0.500	0.504	25,000.00	379.38	0.00	25,379.38
31422B6K1	40337	003	FAMC	10,000,000.00	9,991,610.00	9,991,610.00	0.480	0.493	24,000.00	839.00	0.00	24,839.00
459058JL8	40338	003	IBRD	10,000,000.00	9,993,370.00	9,993,370.00	0.500	0.510	25,000.00	691.03	0.00	25,691.03
459058DX8	40339	003	IBRD	0.00	5,158,198.27	4,120,951.88	2.500	0.337	47,650.00	-40,646.48	0.00	7,003.52
3130AKPW0	40340	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.679	34,250.00	0.00	0.00	34,250.00
459058JE4	40341	003	IBRD	10,000,000.00	9,933,980.00	9,933,980.00	0.375	0.520	18,750.00	7,268.25	0.00	26,018.25
30318CAA5	40342	003	FHLMC	3,626,881.85	3,662,716.30	3,664,482.56	0.670	0.651	12,200.34	-175.73	0.00	12,024.61
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.500	30,905.00	-12,989.44	0.00	17,915.56
459056HV2	40344	003	IBRD	0.00	10,427,200.00	3,286,834.78	1.500	0.299	23,750.00	-18,788.89	0.00	4,961.11
45950VPL4	40347	003	IFC	10,000,000.00	9,971,900.00	9,971,900.00	0.450	0.503	22,500.00	2,810.00	0.00	25,310.00
3130AKXX9	40350	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	25,000.00	0.00	0.00	25,000.00
3130AKXX9	40353	003	FHLB	10,000,000.00	9,994,000.00	9,994,000.00	0.500	0.508	25,000.00	600.00	0.00	25,600.00
45905U5Y6	40354	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.595	15,000.00	0.00	0.00	15,000.00
45905U5Y6	40355	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.595	15,000.00	0.00	0.00	15,000.00
3137FQ3W1	40356	003	FHLMC	0.00	3,615,303.97	2,205,713.51	2.588	-22.224	20,420.68	-267,532.49	0.00	-247,111.81
45818WCZ7	40357	003	IADB	10,000,000.00	10,000,000.00	10,000,000.00	0.650	0.647	32,597.05	0.00	0.00	32,597.05
3133EMSU7	40358	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.800	0.793	40,000.00	0.00	0.00	40,000.00
459058JA2	40359	003	IBRD	10,000,000.00	10,054,800.00	10,054,800.00	0.750	0.605	37,500.00	-6,854.76	0.00	30,645.24
31422XCX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	0.992	50,000.00	0.00	0.00	50,000.00
3130APRF4	40409	003	FHLB	0.00	19,991,000.00	14,884,603.26	1.000	1.007	74,444.44	1,118.74	0.00	75,563.18

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3130APU45	40418	003	FHLB	0.00	4,867,687.50	3,809,494.57	0.850	0.895	16,229.69	961.81	0.00	17,191.50
3130APKF1	40421	003	FHLB	0.00	2,711,375.00	1,915,645.38	0.750	0.916	7,209.90	1,635.52	0.00	8,845.42
3133ENFZ8	40423	003	FFCB	0.00	10,013,900.00	8,381,198.91	1.010	0.957	42,363.89	-1,943.43	0.00	40,420.46
3130APS48	40446	003	FHLB	0.00	13,241,098.92	10,074,749.18	1.050	1.039	52,904.83	-143.25	0.00	52,761.58
13063DMA3	40449	003	CAS	10,110,000.00	10,631,069.40	10,631,069.40	2.650	1.351	133,957.50	-61,543.63	0.00	72,413.87
3130AQG49	40461	003	FHLB	0.00	2,471,605.85	1,464,157.81	1.000	1.197	7,385.97	1,447.65	0.00	8,833.62
037833DF4	40463	003	AAPL	15,114,000.00	15,723,396.48	15,723,396.48	2.750	1.339	207,817.50	-101,660.21	0.00	106,157.29
3130AQCNI	40467	003	FHLB	5,000,000.00	4,986,250.00	4,986,250.00	2.750	2.158	51,944.44	2,293.79	0.00	54,238.23
3130ALHH0	40470	003	FHLB	25,000,000.00	24,479,750.00	24,479,750.00	0.960	1.483	120,000.00	62,975.79	0.00	182,975.79
3130AQQQ9	40472	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	3.250	2.845	286,875.00	0.00	0.00	286,875.00
3130AQN58	40473	003	FHLB	14,000,000.00	13,982,500.00	13,982,500.00	1.750	1.779	122,500.00	2,916.66	0.00	125,416.66
3130AQM3	40475	003	FHLB	7,200,000.00	7,189,200.00	7,189,200.00	2.125	2.051	72,900.00	1,440.00	0.00	74,340.00
3130AQQQ9	40477	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	3.250	2.845	286,875.00	0.00	0.00	286,875.00
3130AQU4	40478	003	FHLB	0.00	12,495,875.00	8,081,571.33	3.000	2.888	117,187.50	487.50	0.00	117,675.00
3133ENMH0	40479	003	FFCB	10,350,000.00	10,348,965.00	10,348,965.00	1.600	1.590	82,800.00	129.37	0.00	82,929.37
3133ENPB0	40486	003	FFCB	15,150,000.00	15,138,637.50	15,138,637.50	2.180	2.179	165,135.00	1,136.25	0.00	166,271.25
3130ARAY7	40495	003	FHLB	1,000,000.00	992,500.00	992,500.00	2.375	2.623	11,875.00	1,250.00	0.00	13,125.00
3130AR7C9	40497	003	FHLB	0.00	1,544,029.00	1,502,071.69	1.850	2.362	14,154.56	3,731.95	0.00	17,886.51
3133ENQC7	40498	003	FFCB	0.00	148,500.00	51,652.17	1.940	2.330	501.17	105.56	0.00	606.73
3130AQT78	40499	003	FHLB	2,360,000.00	2,314,924.00	2,314,924.00	1.750	2.428	20,650.00	7,683.41	0.00	28,333.41
3130AMR53	40502	003	FHLB	0.00	19,070,000.00	16,686,250.00	0.620	2.435	54,422.22	150,399.18	0.00	204,821.40
3136G4H55	40503	003	FNMA	2,350,000.00	2,202,791.30	2,202,791.30	0.550	2.549	6,462.50	21,844.65	0.00	28,307.15
3136G4R62	40504	003	FNMA	1,715,000.00	1,609,825.91	1,609,825.91	0.625	2.548	5,359.38	15,316.61	0.00	20,675.99
3134GW5R3	40505	003	FHLMC	2,000,000.00	1,873,460.00	1,873,460.00	0.650	2.551	6,500.00	17,588.57	0.00	24,088.57
3134GWUG9	40506	003	FHLMC	1,500,000.00	1,403,410.20	1,403,410.20	0.570	2.552	4,275.00	13,776.68	0.00	18,051.68
3134GWVN3	40507	003	FHLMC	17,490,000.00	16,376,215.10	16,376,215.10	0.600	2.551	52,470.00	158,108.27	0.00	210,578.27
3130ANWN6	40508	003	FHLB	825,000.00	778,622.63	778,622.63	0.700	2.541	2,887.50	7,086.52	0.00	9,974.02
3130AQJM6	40516	003	FHLB	1,400,000.00	1,341,991.00	1,341,991.00	1.250	2.826	8,750.00	10,369.03	0.00	19,119.03
3130AQGT4	40518	003	FHLB	23,060,000.00	22,022,300.00	22,022,300.00	1.100	2.839	126,830.00	188,292.34	0.00	315,122.34
3130AQM1	40519	003	FHLB	23,390,000.00	22,416,742.10	22,416,742.10	1.250	2.835	146,187.50	174,141.58	0.00	320,329.08
3130AQZ48	40520	003	FHLB	0.00	3,009,204.00	948,553.43	2.000	2.733	9,690.00	3,378.50	0.00	13,068.50
3133EMSC7	40522	003	FFCB	3,500,000.00	3,259,655.00	3,259,655.00	0.480	3.065	8,400.00	41,961.30	0.00	50,361.30
3130ARVJ7	40523	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	3.250	3.224	325,000.00	0.00	0.00	325,000.00
3133ENUZ1	40524	003	FFCB	20,000,000.00	19,890,000.00	19,890,000.00	3.090	3.239	309,000.00	15,739.27	0.00	324,739.27
3134GXSF2	40525	003	FHLMC	0.00	10,000,000.00	6,521,739.13	5.000	4.486	147,500.00	0.00	0.00	147,500.00
3133ENVK3	40526	003	FFCB	20,000,000.00	20,000,000.00	20,000,000.00	3.650	3.620	365,000.00	0.00	0.00	365,000.00
594918BJ2	40528	003	MSFT	4,000,000.00	3,999,400.00	3,999,400.00	3.125	3.104	62,500.00	85.18	0.00	62,585.18
3130AMNR9	40545	003	FHLB	0.00	18,899,647.00	15,304,605.45	0.625	2.963	50,694.45	177,908.68	0.00	228,603.13
3133ENYA2	40550	003	FFCB	5,200,000.00	5,177,640.00	5,177,640.00	3.450	3.523	89,700.00	2,243.48	0.00	91,943.48
3134GXRL0	40551	003	FHLMC	12,940,000.00	12,887,851.80	12,887,851.80	3.125	3.249	202,187.50	8,897.33	0.00	211,084.83

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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													
3130ARMT5	40552	003	FHLB	0.00	8,864,126.05	5,588,253.38	2.800	2.996	78,957.67	5,430.80	0.00	84,388.47	
594918BB9	40557	003	MSFT	11,335,000.00	11,106,939.80	11,106,939.80	2.700	3.499	153,022.50	42,895.34	0.00	195,917.84	
594918BB9	40564	003	MSFT	7,250,000.00	7,084,700.00	7,084,700.00	2.700	3.612	97,875.00	31,123.43	0.00	128,998.43	
CAMP	40566	003	CAMP	122,052,550.20	221,620,324.53	124,374,962.92	4.650	5.089	3,191,037.78	0.00	0.00	3,191,037.78	
48133DP95	40569	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.570	4.533	228,500.00	0.00	0.00	228,500.00	
48133DQ45	40570	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.100	4.067	205,000.00	0.00	0.00	205,000.00	
48133DQ52	40571	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.250	4.215	212,500.00	0.00	0.00	212,500.00	
478160BY9	40574	003	JNJ	13,945,000.00	13,533,204.15	13,533,204.15	2.450	3.362	170,826.25	58,549.17	0.00	229,375.42	
478160BY9	40575	003	JNJ	4,214,000.00	4,074,727.30	4,074,727.30	2.450	3.478	51,621.50	19,817.46	0.00	71,438.96	
9128283Z1	40578	003	USTR	30,000,000.00	29,439,843.75	29,439,843.75	2.750	3.573	417,070.40	113,262.36	0.00	530,332.76	
3136AR5S3	40579	003	FNMA	4,907,754.08	4,960,669.68	4,709,319.59	2.469	2.179	49,299.31	2,439.07	0.00	51,738.38	
194162AN3	40580	003	CL	8,202,000.00	7,955,201.82	7,955,201.82	3.100	3.794	127,131.00	25,013.33	0.00	152,144.33	
13063DRD2	40581	003	CAS	5,570,000.00	5,289,717.60	5,289,717.60	2.375	3.775	66,143.75	34,508.09	0.00	100,651.84	
9128284Z0	40586	003	USTR	10,000,000.00	9,719,531.25	9,719,531.25	2.750	3.812	139,023.47	47,739.36	0.00	186,762.83	
544351QQ5	40589	003	LOS	9,475,000.00	9,708,274.50	9,708,274.50	5.000	4.025	236,875.00	-39,875.98	0.00	196,999.02	
544351QP7	40593	003	LOS	0.00	10,148,500.00	3,419,603.26	5.000	4.088	83,333.33	-12,857.14	0.00	70,476.19	
91412GU94	40594	003	UNVHGR	3,820,000.00	3,677,896.00	3,677,896.00	3.063	4.543	58,503.30	25,733.12	0.00	84,236.42	
91412HGE7	40595	003	UNVHGR	3,000,000.00	2,732,670.00	2,732,670.00	0.883	4.646	13,245.00	50,758.86	0.00	64,003.86	
649902T45	40596	003	NYSHGR	7,850,000.00	7,978,033.50	7,978,033.50	5.051	4.607	198,251.75	-12,947.21	0.00	185,304.54	
88579YAV3	40598	003	MMM	7,150,000.00	6,490,770.00	6,490,770.00	2.250	5.005	80,437.50	83,329.64	0.00	163,767.14	
039483BL5	40599	003	ADM	9,780,000.00	9,060,681.00	9,060,681.00	2.500	4.722	122,250.00	93,418.05	0.00	215,668.05	
039483BL5	40601	003	ADM	9,215,000.00	8,517,148.05	8,517,148.05	2.500	4.797	115,187.50	90,761.09	0.00	205,948.59	
69371RS23	40602	003	PCAR	5,000,000.00	5,045,950.00	5,045,950.00	4.950	4.563	123,750.00	-7,686.81	0.00	116,063.19	
931142EW9	40603	003	WMT	3,000,000.00	2,960,250.00	2,960,250.00	3.900	4.376	58,500.00	6,801.33	0.00	65,301.33	
3137FBTA4	40605	003	FHLMC	0.00	6,127,798.93	1,526,086.41	3.064	21.766	11,618.47	155,829.93	0.00	167,448.40	
6500354W5	40606	003	NYSDEV	4,565,000.00	4,371,489.65	4,371,489.65	3.170	4.564	72,355.25	28,226.79	0.00	100,582.04	
3133ENS43	40607	003	FFCB	0.00	9,957,600.00	5,844,678.26	4.375	4.584	128,819.44	6,242.22	0.00	135,061.66	
931142ER0	40608	003	WMT	10,000,000.00	8,715,600.00	8,715,600.00	1.050	4.935	52,500.00	164,315.56	0.00	216,815.56	
30329MAA0	40609	003	FHLMC	3,182,540.75	3,209,680.08	2,864,578.25	2.080	2.496	33,216.70	2,825.55	0.00	36,042.25	
30329MAA0	40610	003	FHLMC	4,091,838.12	4,126,731.54	3,683,029.18	2.080	2.496	42,707.20	3,632.86	0.00	46,340.06	
31315PF38	40611	003	FAMC	2,500,000.00	2,500,000.00	2,500,000.00	5.080	5.715	72,029.16	0.00	0.00	72,029.16	
31315P6T1	40612	003	FAMC	3,000,000.00	3,000,000.00	3,000,000.00	5.080	5.674	85,810.00	0.00	0.00	85,810.00	
69371RS23	40613	003	PCAR	10,000,000.00	10,022,800.00	10,022,800.00	4.950	4.821	247,500.00	-3,890.05	0.00	243,609.95	
45950VRK4	40616	003	IFC	0.00	5,000,000.00	3,722,826.09	5.000	4.958	93,055.56	0.00	0.00	93,055.56	
06406HDA4	40617	003	BK	10,000,000.00	9,557,400.00	9,557,400.00	3.000	5.130	150,000.00	97,156.10	0.00	247,156.10	
3138L8UV4	40618	003	FNMA	11,767,265.96	11,905,450.19	11,410,267.96	2.920	3.089	172,647.12	5,052.36	0.00	177,699.48	
91412GU94	40619	003	UNVHGR	4,685,000.00	4,501,113.75	4,501,113.75	3.063	4.707	71,750.78	35,063.05	0.00	106,813.83	
13063D3A4	40620	003	CAS	5,000,000.00	5,224,500.00	5,224,500.00	5.700	4.310	142,500.00	-28,988.52	0.00	113,511.48	
923078CX5	40621	003	VNTCTF	3,645,000.00	3,185,620.65	3,185,620.65	1.741	4.869	31,729.73	46,454.09	0.00	78,183.82	
13067WRC8	40623	003	CASPWR	3,155,000.00	2,816,941.75	2,816,941.75	0.790	4.834	12,462.25	56,186.97	0.00	68,649.22	

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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													
594918BY9	40624	003	MSFT	8,436,000.00	8,124,947.81	8,124,947.81	3.300	4.307	139,194.00	37,227.00	0.00	176,421.00	
13063D3A4	40626	003	CAS	7,075,000.00	7,430,518.75	7,430,518.75	5.700	4.139	201,637.50	-46,608.43	0.00	155,029.07	
14913R3A3	40628	003	CAT	7,429,000.00	7,186,294.57	7,186,294.57	3.600	4.409	133,722.00	26,019.64	0.00	159,741.64	
917542QV7	40629	003	UTS	1,590,278.67	3,705,506.08	1,565,570.67	3.539	-1.289	-28,139.98	4,811.38	13,150.59	-10,178.01	
06406FAE3	40630	003	BK	4,481,000.00	4,169,346.45	4,169,346.45	2.450	4.628	54,892.25	42,369.81	0.00	97,262.06	
438516BL9	40631	003	HON	5,000,000.00	4,660,750.00	4,660,750.00	2.500	4.519	62,500.00	43,680.26	0.00	106,180.26	
713448CT3	40632	003	PEP	5,000,000.00	4,811,250.00	4,811,250.00	2.750	4.473	68,750.00	39,736.84	0.00	108,486.84	
06406RAD9	40633	003	BK	5,000,000.00	4,789,100.00	4,789,100.00	3.250	4.354	81,250.00	23,860.46	0.00	105,110.46	
24422EWK1	40634	003	DE	5,000,000.00	4,957,350.00	4,957,350.00	4.150	4.331	103,750.00	4,489.47	0.00	108,239.47	
3137BJQ71	40635	003	FHLMC	7,101,000.00	7,101,000.00	6,821,398.13	2.770	2.860	98,348.82	0.00	0.00	98,348.82	
91412HJN4	40636	003	UNVHGR	2,015,000.00	1,737,171.80	1,737,171.80	1.272	5.098	12,815.40	31,832.64	0.00	44,648.04	
24422EWP0	40637	003	DE	10,000,000.00	9,995,300.00	9,995,300.00	4.800	4.779	240,000.00	783.33	0.00	240,783.33	
3134GYDA7	40638	003	FHLMC	0.00	15,000,000.00	2,038,043.48	5.020	5.090	52,291.67	0.00	0.00	52,291.67	
69371RR65	40640	003	PCAR	10,000,000.00	9,108,000.00	9,108,000.00	2.000	4.560	100,000.00	109,373.30	0.00	209,373.30	
3134GXR63	40643	003	FHLMC	10,000,000.00	9,867,760.00	9,867,760.00	4.050	4.579	202,500.00	25,295.64	0.00	227,795.64	
3132XGRH1	40647	003	FHLMC	19,667,612.00	19,822,496.20	19,663,463.15	3.690	3.680	364,067.18	701.82	0.00	364,769.00	
419792G34	40648	003	HIS	25,000,000.00	22,571,000.00	22,571,000.00	1.535	4.050	191,875.00	268,892.99	0.00	460,767.99	
13063DC48	40649	003	CAS	12,000,000.00	10,672,200.00	10,672,200.00	1.700	4.364	102,000.00	132,780.00	0.00	234,780.00	
91412GU94	40651	003	UNVHGR	2,020,000.00	1,952,612.80	1,952,612.80	3.063	4.581	30,936.30	14,153.67	0.00	45,089.97	
574193GK8	40652	003	MDS	3,000,000.00	2,785,170.00	2,785,170.00	2.800	4.726	42,000.00	24,351.01	0.00	66,351.01	
13063D3N6	40655	003	CAS	7,000,000.00	7,000,000.00	7,000,000.00	4.846	4.806	169,610.00	0.00	0.00	169,610.00	
574193WE4	40656	003	MDS	16,360,000.00	16,360,000.00	16,360,000.00	4.000	3.967	327,200.00	0.00	0.00	327,200.00	
931142ER0	40660	003	WMT	18,875,000.00	17,077,156.25	17,077,156.25	1.050	4.178	99,093.75	260,557.06	0.00	359,650.81	
459058JT1	40662	003	IBRD	5,000,000.00	4,444,500.00	4,444,500.00	0.850	4.187	21,250.00	72,561.69	0.00	93,811.69	
459058JT1	40664	003	IBRD	10,000,000.00	8,868,500.00	8,868,500.00	0.850	4.286	42,500.00	149,099.56	0.00	191,599.56	
3137FBAJ5	40665	003	FHLMC	4,805,000.00	4,805,000.00	4,664,979.30	3.281	3.352	78,826.02	0.00	0.00	78,826.02	
3132XGRH1	40666	003	FHLMC	9,833,806.00	9,911,248.10	9,785,435.56	3.690	3.705	182,033.60	713.92	0.00	182,747.52	
3140HSZG9	40667	003	FNMA	3,816,983.04	3,851,871.96	3,772,811.80	3.440	3.495	65,903.84	576.49	0.00	66,480.33	
91412GU94	40668	003	UNVHGR	13,815,000.00	13,484,407.05	13,484,407.05	3.063	4.260	211,576.73	77,990.48	0.00	289,567.21	
64990FY57	40669	003	NYSPIT	2,000,000.00	1,893,800.00	1,893,800.00	3.059	4.357	30,590.00	11,005.18	0.00	41,595.18	
448980AD4	40670	003	HALST	12,412,487.72	13,999,680.80	13,842,420.76	5.150	5.111	356,587.57	51.61	17.79	356,656.97	
891941AD8	40671	003	TMCC	10,000,000.00	9,999,441.00	9,999,441.00	4.710	4.673	235,500.00	59.12	0.00	235,559.12	
3132XFLR7	40672	003	FHLMC	6,700,000.00	6,700,000.00	6,614,156.25	4.250	4.270	142,375.02	0.00	0.00	142,375.02	
3130APZK4	40673	003	FHLB	26,000,000.00	24,002,160.00	24,002,160.00	1.190	4.574	154,700.00	398,682.04	0.00	553,382.04	
437927AC0	40674	003	HAROT	10,000,000.00	9,998,380.00	9,998,380.00	4.930	4.894	246,499.98	181.69	0.00	246,681.67	
89238JAC9	40676	003	TMCC	2,246,635.21	5,298,274.05	3,669,914.29	0.710	6.573	13,638.77	29,543.96	78,428.61	121,611.34	
3130AQ4B6	40677	003	FHLB	0.00	23,606,450.00	22,451,786.68	1.200	5.035	143,333.33	426,495.73	0.00	569,829.06	
574193WF1	40678	003	MDS	4,180,000.00	4,165,829.80	4,165,829.80	4.050	4.120	84,645.00	1,871.34	0.00	86,516.34	
3130ARCZ2	40679	003	FHLB	8,500,000.00	8,061,221.50	8,061,221.50	2.160	4.595	91,800.00	94,928.04	0.00	186,728.04	
3134GXCS1	40680	003	FHLMC	8,375,000.00	7,639,356.75	7,639,356.75	0.625	4.530	26,171.88	148,281.95	0.00	174,453.83	

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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												
419792G34	40681	003	HIS	2,530,000.00	2,268,878.70	2,268,878.70	1.535	4.445	19,417.75	31,418.34	0.00	50,836.09
64990FS96	40682	003	NYSPIT	7,075,000.00	6,503,693.75	6,503,693.75	2.657	4.727	93,991.38	60,993.55	0.00	154,984.93
30312XAE7	40683	003	FHLMC	0.00	4,092,493.72	1,492,817.65	2.250	22.475	11,346.36	157,784.82	0.00	169,131.18
419792F92	40684	003	HIS	7,975,000.00	7,375,599.00	7,375,599.00	1.033	4.881	41,190.88	140,301.92	0.00	181,492.80
3140LKUP6	40685	003	FNMA	25,341,936.00	25,341,936.00	25,098,415.83	4.650	5.007	633,548.40	0.00	0.00	633,548.40
45906M4E8	40692	003	IBRD	25,000,000.00	24,855,000.00	24,855,000.00	4.500	4.607	562,500.00	14,729.11	0.00	577,229.11
45818WEK8	40693	003	IADB	9,420,000.00	9,305,076.00	9,305,076.00	4.375	4.660	206,062.50	12,537.16	0.00	218,599.66
3140LKYV9	40694	003	FNMA	7,896,000.00	7,896,000.00	7,841,098.13	4.790	4.784	189,109.20	0.00	0.00	189,109.20
30333AAA0	40697	003	FHLMC	7,953,984.86	7,979,459.85	7,796,321.01	4.250	4.320	169,249.98	549.04	0.00	169,799.02
3140LKLH4	40698	003	FNMA	12,175,000.00	12,175,000.00	11,997,130.86	4.920	4.952	299,505.00	0.00	0.00	299,505.00
30333MAA4	40699	003	FHLMC	9,983,578.23	9,993,210.19	9,717,062.75	4.390	4.481	219,235.82	262.43	0.00	219,498.25
91412HGF4	40704	003	UNVHGR	5,005,000.00	4,396,291.90	4,396,291.90	1.316	5.266	32,932.90	83,767.17	0.00	116,700.07
80168FQH2	40705	003	SCVWTR	0.00	14,790,000.00	12,298,206.52	4.250	5.497	265,625.00	75,179.00	0.00	340,804.00
84247PJB8	40710	003	STNPWR	0.00	2,414,575.00	787,361.41	3.938	20.123	16,134.86	5,222.88	58,513.91	79,871.65
882724V38	40711	003	TXS	0.00	7,400,000.00	3,700,000.00	5.616	5.570	103,896.00	0.00	0.00	103,896.00
882724V61	40712	003	TXS	5,000,000.00	5,000,000.00	5,000,000.00	5.332	5.289	133,300.00	0.00	0.00	133,300.00
02079KAC1	40713	003	GOOG	15,000,000.00	13,817,625.00	13,817,625.00	1.998	5.195	149,850.00	211,979.58	0.00	361,829.58
3134H1HN6	40715	003	FHLMC	6,361,000.00	6,399,166.00	6,399,166.00	5.500	5.303	174,927.50	-3,872.54	0.00	171,054.96
45818WEU6	40716	003	IADB	20,000,000.00	20,005,000.00	20,005,000.00	5.125	5.074	512,500.00	-833.33	0.00	511,666.67
13063DRD2	40717	003	CAS	5,460,000.00	5,143,702.20	5,143,702.20	2.375	4.674	64,837.50	56,369.90	0.00	121,207.40
419792M29	40718	003	HIS	4,360,000.00	4,433,378.80	4,433,378.80	5.000	4.443	109,000.00	-9,697.64	0.00	99,302.36
419792M37	40719	003	HIS	2,000,000.00	2,040,820.00	2,040,820.00	5.000	4.445	50,000.00	-4,266.90	0.00	45,733.10
3133EMSW3	40720	003	FFCB	5,000,000.00	4,379,300.00	4,379,300.00	1.400	4.911	35,000.00	73,407.36	0.00	108,407.36
91412HGF4	40721	003	UNVHGR	6,190,000.00	5,608,078.10	5,608,078.10	1.316	4.470	40,730.20	85,646.72	0.00	126,376.92
89233GG18	40726	003	TMCC	0.00	48,719,097.22	0.00	5.270		0.00	0.00	0.00	0.00
47816FG13	40729	003	JNJ	0.00	24,415,750.00	0.00	5.130		0.00	0.00	0.00	0.00
037833EH9	40730	003	AAPL	7,109,000.00	6,273,692.50	6,273,692.50	1.400	4.479	49,763.00	91,904.25	0.00	141,667.25
438516CL8	40731	003	HON	35,000,000.00	34,897,100.00	34,897,100.00	4.250	4.286	743,750.00	10,312.91	0.00	754,062.91
91282CCX7	40732	003	USTR	0.00	29,103,515.63	12,021,017.33	0.375	5.068	23,233.70	283,886.72	0.00	307,120.42
931142EE9	40734	003	WMT	14,400,000.00	14,123,016.00	14,123,016.00	3.700	4.180	266,400.00	31,219.24	0.00	297,619.24
91282CCX7	40735	003	USTR	0.00	24,300,781.25	10,037,279.21	0.375	5.113	19,361.41	239,372.18	0.00	258,733.59
373384TP1	40736	003	GAS	1,500,000.00	1,486,785.00	1,486,785.00	4.150	4.794	31,125.00	4,805.46	0.00	35,930.46
91282CDB4	40737	003	USTR	0.00	19,431,250.00	11,194,089.67	0.625	5.188	36,202.19	256,542.55	0.00	292,744.74
3132XGY42	40738	003	FHLMC	2,243,000.00	2,243,000.00	2,216,276.76	4.650	4.668	52,149.78	0.00	0.00	52,149.78
882724RC3	40742	003	TXS	7,810,000.00	7,213,159.80	7,213,159.80	2.182	4.668	85,207.10	84,524.97	0.00	169,732.07
89115DDN3	40743	003	TD	25,000,000.00	25,000,000.00	25,000,000.00	5.370	5.445	686,166.66	0.00	0.00	686,166.66
912797KLO	40744	003	USTR	0.00	24,353,520.83	10,588,487.32	5.115	5.324	0.00	284,166.67	0.00	284,166.67
3134H1YU1	40745	003	FHLMC	0.00	15,000,000.00	7,581,521.74	5.610	5.566	212,712.50	0.00	0.00	212,712.50
3132XGZK5	40746	003	FHLMC	13,652,000.00	13,652,000.00	13,605,071.25	4.850	4.827	331,060.98	0.00	0.00	331,060.98
912797KC0	40747	003	USTR	0.00	19,581,458.40	5,533,890.42	5.125	5.307	0.00	148,055.53	0.00	148,055.53

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July 1, 2024 - December 31, 2024

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
313384E88	40748	003	FHLB	0.00	39,121,666.67	14,245,389.49	5.100	5.287	0.00	379,666.67	0.00	379,666.67
3130B0RH4	40749	003	FHLB	0.00	15,000,000.00	8,315,217.39	5.600	5.566	233,333.33	0.00	0.00	233,333.33
313384D89	40750	003	FHLB	0.00	19,596,088.89	6,283,528.50	5.120	5.298	0.00	167,822.22	0.00	167,822.22
313384D71	40751	003	FHLB	0.00	14,710,312.50	4,636,946.33	5.150	5.324	0.00	124,458.33	0.00	124,458.33
912797KD8	40752	003	USTR	0.00	14,709,187.50	4,716,532.95	5.170	5.345	0.00	127,095.83	0.00	127,095.83
24422EXH7	40753	003	DE	10,000,000.00	9,733,200.00	9,733,200.00	4.500	5.158	225,000.00	28,084.21	0.00	253,084.21
3130B0YZ6	40754	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	5.270	5.227	527,000.00	0.00	0.00	527,000.00
30336BAA5	40755	003	FHLMC	16,979,415.53	16,998,965.39	16,853,454.53	5.020	5.022	426,528.49	163.63	0.00	426,692.12
3130B0ZS1	40756	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	5.300	5.257	530,000.00	0.00	0.00	530,000.00
3133ERDH1	40758	003	FFCB	20,000,000.00	19,998,000.00	19,998,000.00	4.750	4.714	475,000.00	200.00	0.00	475,200.00
64990FD76	40759	003	NYSPLIT	8,045,000.00	7,170,749.85	7,170,749.85	1.748	5.070	70,313.30	112,968.43	0.00	183,281.73
91282CKP5	40760	003	USTR	20,000,000.00	20,123,437.50	20,123,437.50	4.625	4.462	465,083.02	-12,479.39	0.00	452,603.63
69371RT22	40761	003	PCAR	7,000,000.00	6,994,610.00	6,994,610.00	5.000	4.989	175,000.00	898.33	0.00	175,898.33
09290DAA9	40762	003	BLKRK	14,000,000.00	13,897,800.00	13,897,800.00	4.700	4.847	329,000.00	10,578.50	0.00	339,578.50
89236TMF9	40763	003	TMCC	15,000,000.00	14,967,900.00	14,967,900.00	5.050	5.062	378,750.00	3,210.00	0.00	381,960.00
3135GASV4	40764	003	FNMA	20,000,000.00	20,000,000.00	20,000,000.00	5.350	5.306	535,000.00	0.00	0.00	535,000.00
3130B1HQ3	40765	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	5.125	5.083	768,749.99	0.00	0.00	768,749.99
3130B1MF1	40766	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	5.000	4.959	500,000.00	0.00	0.00	500,000.00
574193WW4	40767	003	MDS	15,000,000.00	15,000,000.00	15,000,000.00	4.440	4.404	333,000.00	0.00	0.00	333,000.00
3137HDJJ0	40768	003	FHLMC	15,000,000.00	15,000,000.00	14,999,955.00	4.803	4.764	360,225.00	0.00	0.00	360,225.00
313384B40	40769	003	FHLB	0.00	59,483,750.00	12,607,968.75	5.250	5.369	0.00	341,250.00	0.00	341,250.00
437076BY7	40770	003	HD	10,000,000.00	9,204,500.00	9,204,500.00	2.950	4.898	147,500.00	79,771.59	0.00	227,271.59
30337MAA0	40771	003	FHLMC	8,922,459.91	9,000,000.00	8,991,835.57	4.990	4.921	223,432.05	-383.98	0.00	223,048.07
313396ZG1	40772	003	FHLMC	0.00	69,785,829.17	4,171,978.92	5.245	5.334	0.00	112,184.72	0.00	112,184.72
039483AN2	40773	003	ADM	5,700,000.00	5,998,623.00	5,998,623.00	6.750	4.944	192,375.00	-42,864.55	0.00	149,510.45
313384ZP7	40774	003	FHLB	0.00	49,818,055.56	4,873,505.44	5.240	5.332	0.00	131,000.00	0.00	131,000.00
437076DC3	40775	003	HD	10,000,000.00	9,972,700.00	9,972,700.00	4.750	4.778	237,500.00	2,730.00	0.00	240,230.00
24422EXT1	40776	003	DE	10,000,000.00	9,985,300.00	9,985,300.00	4.850	4.847	242,500.00	1,483.18	0.00	243,983.18
023135BC9	40777	003	AMZN	26,000,000.00	0.00	24,716,640.00	3.150	4.926	409,500.00	204,248.28	0.00	613,748.28
931142EN9	40778	003	WMT	10,000,000.00	0.00	9,047,739.13	3.250	4.538	155,277.78	51,724.29	0.00	207,002.07
713448FX1	40779	003	PEP	6,000,000.00	0.00	5,469,769.57	4.500	4.492	123,000.00	847.33	0.00	123,847.33
3137HDV56	40780	003	FHLMC	7,000,000.00	0.00	6,124,336.52	4.720	4.902	151,340.02	0.00	0.00	151,340.02
91282CHV6	40781	003	USTR	30,000,000.00	0.00	26,146,059.78	5.000	4.806	660,483.73	-27,052.24	0.00	633,431.49
91282CFK2	40782	003	USTR	25,000,000.00	0.00	20,780,905.02	3.500	4.748	372,802.44	124,547.27	0.00	497,349.71
91282CFE6	40783	003	USTR	20,000,000.00	0.00	15,554,008.15	3.125	4.451	246,375.57	102,594.34	0.00	348,969.91
57636QBA1	40784	003	MA	5,000,000.00	0.00	3,204,758.15	4.100	4.105	66,055.56	263.64	0.00	66,319.20
3137HFNZ4	40785	003	FHLMC	5,000,000.00	0.00	3,076,570.11	4.508	4.400	68,246.10	0.00	0.00	68,246.10
35802FAA0	40786	003	FHLMC	3,499,595.15	0.00	1,987,573.28	4.080	4.038	40,457.24	-1.92	0.00	40,455.32
80168AGX9	40787	003	SCVWTR	10,000,000.00	0.00	5,380,434.78	3.880	3.854	104,544.44	0.00	0.00	104,544.44
91282CLH2	40788	003	USTR	25,000,000.00	0.00	13,365,669.58	3.750	3.571	253,798.34	-13,167.66	0.00	240,630.68

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

									Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3130B32J1	40789	003	FHLB	25,000,000.00	0.00	12,092,391.30	3.800	3.766	229,583.33	0.00	0.00	229,583.33
57636QAG9	40790	003	MA	10,000,000.00	0.00	4,804,532.61	2.950	3.817	72,111.11	20,327.08	0.00	92,438.19
023135BC9	40791	003	AMZN	5,000,000.00	0.00	2,373,567.12	3.150	3.831	38,062.50	7,782.23	0.00	45,844.73
09247XAP6	40792	003	BLKRK	11,018,000.00	0.00	4,705,244.09	3.250	4.301	79,574.44	22,447.41	0.00	102,021.85
3135GAYL9	40793	003	FNMA	20,000,000.00	0.00	5,869,565.22	4.875	4.851	143,541.67	0.00	0.00	143,541.67
35802CAA7	40794	003	FHLMC	4,999,553.46	0.00	1,119,672.87	4.911	4.027	22,734.28	-2.23	0.00	22,732.05
3130B3TZ6	40795	003	FHLB	20,000,000.00	0.00	4,456,521.74	4.500	4.451	100,000.00	0.00	0.00	100,000.00
89233GU12	40796	003	TMCC	30,000,000.00	0.00	4,604,144.02	4.500	4.685	0.00	108,750.00	0.00	108,750.00
3134HAK93	40797	003	FHLMC	20,000,000.00	0.00	2,391,304.35	5.125	4.960	59,791.67	0.00	0.00	59,791.67
3137HHUN9	40798	003	FHLMC	9,000,000.00	0.00	982,704.13	4.630	4.439	21,992.50	0.00	0.00	21,992.50
912828R36	40799	003	USTR	20,000,000.00	0.00	2,307,421.88	1.625	4.245	19,751.38	29,624.52	0.00	49,375.90
14913UAU4	40800	003	CAT	10,000,000.00	0.00	1,207,369.57	4.700	4.314	27,416.67	-1,159.44	0.00	26,257.23
437076CR1	40801	003	HD	7,000,000.00	0.00	796,628.15	4.000	4.237	15,555.55	1,461.31	0.00	17,016.86
3137HHUX7	40802	003	FHLMC	2,262,263.00	0.00	145,062.30	4.250	4.017	2,937.80	0.00	0.00	2,937.80
313385HP4	40803	003	FHLB	30,000,000.00	0.00	1,275,997.83		4.291	0.00	27,600.00	0.00	27,600.00
Subtotal				2,466,929,188.03	2,963,009,767.49	2,544,737,727.34		3.518	36,962,945.17	8,025,282.30	150,110.90	45,138,338.37
Total				2,466,929,188.03	2,963,009,767.49	2,544,737,727.34		3.518	36,962,945.17	8,025,282.30	150,110.90	45,138,338.37

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
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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	4.350		07/01/2024	4.350	4.350	07/01 - Monthly		0.00	0.00
Money Markets Totals			0.00				0.000	0.000		0.00	0.00	0.00
State Pool												
CITY	32936	STPOOL	23,674,422.59	4.400			4.400	4.400	07/01 - Quarterly		23,674,422.59	23,674,422.59
CSJFA	37042	STPOOL	5,658,127.02	4.400			4.400	4.400	07/01 - Quarterly		5,658,127.02	5,658,127.02
State Pool Totals			29,332,549.61				4.400	4.400		0.00	29,332,549.61	29,332,549.61
JPA Pool												
CAMP	40566	CAMP	122,052,550.20	4.650			4.650	4.650	07/01 - Monthly		122,052,550.20	122,052,550.20
JPA Pool Totals			122,052,550.20				4.650	4.650		0.00	122,052,550.20	122,052,550.20
Corp Medium Term Notes												
037833DF4	40463	AAPL	15,114,000.00	2.750	01/13/2025	01/14/2022	1.295	1.295	07/13 - 01/13	Received	15,723,396.48	15,120,777.35
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	6,448,310.57
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	9,478,986.28
039483BL5	40601	ADM	9,215,000.00	2.500	08/11/2026	10/07/2022	4.674	4.674	02/11 - 08/11	Received	8,517,148.05	8,922,547.59
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	5,953,377.09
023135BC9	40777	AMZN	26,000,000.00	3.150	08/22/2027	07/01/2024	4.862	4.862	08/22 - 02/22	Received	24,716,640.00	24,920,888.28
023135BC9	40791	AMZN	5,000,000.00	3.150	08/22/2027	10/04/2024	3.835	3.835	02/22 - 08/22	18,375.00	4,907,150.00	4,914,932.23
06406HDA4	40617	BK	10,000,000.00	3.000	02/24/2025	11/14/2022	5.080	5.080	02/24 - 08/24	Received	9,557,400.00	9,971,392.93
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	4,343,062.70
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	4,886,662.79
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	13,911,081.89
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	10,580,556.09
14913R3A3	40628	CAT	7,429,000.00	3.600	08/12/2027	12/13/2022	4.381	4.381	02/12 - 08/12	Received	7,186,294.57	7,292,975.10
14913UAU4	40800	CAT	10,000,000.00	4.700	11/15/2029	12/10/2024	4.476	4.476	05/15 - 11/15	32,638.89	10,098,000.00	10,096,840.56
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	8,070,818.99
24422EWK1	40634	DE	5,000,000.00	4.150	09/15/2027	12/15/2022	4.349	4.349	03/15 - 09/15	Received	4,957,350.00	4,975,706.96
24422EWP0	40637	DE	10,000,000.00	4.800	01/09/2026	01/09/2023	4.817	4.817	07/09 - 01/09		9,995,300.00	9,998,398.52
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	9,772,985.96
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	9,986,816.14
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	14,312,244.02
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	9,289,146.52
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	9,975,521.00
437076CR1	40801	HD	7,000,000.00	4.000	09/15/2025	12/11/2024	4.379	4.379	03/15 - 09/15	66,888.89	6,979,980.00	6,981,441.31
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	4,839,839.06

City of San Jose
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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Corp Medium Term Notes												
438516CL8	40731	HON	35,000,000.00	4.250	01/15/2029	01/19/2024	4.316	4.316	07/15 - 01/15	Received	34,897,100.00	34,916,694.54
478160BY9	40574	JNJ	13,945,000.00	2.450	03/01/2026	08/25/2022	3.347	3.347	09/01 - 03/01	Received	13,533,204.15	13,808,385.26
478160BY9	40575	JNJ	4,214,000.00	2.450	03/01/2026	08/26/2022	3.457	3.457	09/01 - 03/01	Received	4,074,727.30	4,167,759.26
48133DP95	40569	JPM	10,000,000.00	4.570	07/28/2027	07/28/2022	4.570	4.570	01/28 - 07/28		10,000,000.00	10,000,000.00
48133DQ45	40570	JPM	10,000,000.00	4.100	07/28/2025	07/28/2022	4.100	4.100	01/28 - 07/28		10,000,000.00	10,000,000.00
48133DQ52	40571	JPM	10,000,000.00	4.250	07/28/2026	07/28/2022	4.250	4.250	01/28 - 07/28		10,000,000.00	10,000,000.00
57636QBA1	40784	MA	5,000,000.00	4.100	01/15/2028	09/05/2024	4.119	4.119	01/15 - 07/15		4,997,250.00	4,997,513.64
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	9,842,927.08
88579YAV3	40598	MMM	7,150,000.00	2.250	09/19/2026	10/05/2022	4.839	4.839	03/19 - 09/19	Received	6,490,770.00	6,863,901.59
594918BJ2	40528	MSFT	4,000,000.00	3.125	11/03/2025	04/25/2022	3.129	3.129	05/03 - 11/03	Received	3,999,400.00	3,999,857.10
594918BB9	40557	MSFT	11,335,000.00	2.700	02/12/2025	06/15/2022	3.498	3.498	08/12 - 02/12	Received	11,106,939.80	11,325,229.40
594918BB9	40564	MSFT	7,250,000.00	2.700	02/12/2025	06/16/2022	3.607	3.607	08/12 - 02/12	Received	7,084,700.00	7,242,910.77
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	8,279,853.46
69371RS23	40602	PCAR	5,000,000.00	4.950	10/03/2025	10/07/2022	4.617	4.617	04/03 - 10/03	Received	5,045,950.00	5,011,615.61
69371RS23	40613	PCAR	10,000,000.00	4.950	10/03/2025	10/28/2022	4.864	4.864	04/03 - 10/03	Received	10,022,800.00	10,005,878.29
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	9,542,455.04
69371RT22	40761	PCAR	7,000,000.00	5.000	05/13/2027	05/13/2024	5.028	5.028	11/13 - 05/13		6,994,610.00	6,995,747.89
713448CT3	40632	PEP	5,000,000.00	2.750	04/30/2025	12/15/2022	4.441	4.441	04/30 - 10/30	Received	4,811,250.00	4,973,729.53
713448FX1	40779	PEP	6,000,000.00	4.500	07/17/2029	07/17/2024	4.535	4.535	01/17 - 07/17		5,990,700.00	5,991,547.33
89236TMF9	40763	TMCC	15,000,000.00	5.050	05/16/2029	05/16/2024	5.099	5.099	11/16 - 05/16		14,967,900.00	14,971,912.50
931142EW9	40603	WMT	3,000,000.00	3.900	09/09/2025	10/07/2022	4.387	4.387	03/09 - 09/09	Received	2,960,250.00	2,990,629.28
931142ER0	40608	WMT	10,000,000.00	1.050	09/17/2026	10/20/2022	4.684	4.684	03/17 - 09/17	Received	8,715,600.00	9,437,675.62
931142ER0	40660	WMT	18,875,000.00	1.050	09/17/2026	04/05/2023	4.035	4.035	09/17 - 03/17	Received	17,077,156.25	17,983,315.82
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	14,182,332.55
931142EN9	40778	WMT	10,000,000.00	3.250	07/08/2029	07/09/2024	4.470	4.470	01/08 - 07/08	902.78	9,459,000.00	9,510,724.29
Corp Medium Term Notes Totals			480,653,000.00				4.347	4.347		118,805.56	466,123,158.86	472,087,905.78
Negotiable CDs												
89115DDN3	40743	TD	25,000,000.00	5.370	02/28/2025	03/21/2024	5.370	5.445	02/28 - At Maturity		25,000,000.00	25,000,000.00
Negotiable CDs Totals			25,000,000.00				5.370	5.445		0.00	25,000,000.00	25,000,000.00
Commercial Paper Discounts												
89233GU12	40796	TMCC	30,000,000.00	4.500	07/01/2025	12/03/2024	4.621	4.685	07/01 - At Maturity		29,212,500.00	29,321,250.00
Commercial Paper Discounts Totals			30,000,000.00				4.621	4.685		0.00	29,212,500.00	29,321,250.00

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Federal Agency Coupon Securities												
31422BJ27	40299	FAMC	2,500,000.00	0.500	07/14/2025	07/28/2020	0.501	0.501	01/14 - 07/14	Received	2,499,875.00	2,499,986.49
31422B6K1	40334	FAMC	10,000,000.00	0.480	01/15/2026	01/15/2021	0.496	0.496	07/15 - 01/15		9,992,000.00	9,998,337.78
31422B6K1	40337	FAMC	10,000,000.00	0.480	01/15/2026	01/15/2021	0.497	0.497	07/15 - 01/15		9,991,610.00	9,998,256.74
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	19,998,267.78
3137EAEX3	40309	FHLMC	5,000,000.00	0.375	09/23/2025	09/25/2020	0.436	0.436	03/23 - 09/23		4,984,950.00	4,997,806.95
3135G04Z3	40288	FNMA	10,000,000.00	0.500	06/17/2025	06/19/2020	0.542	0.542	12/17 - 06/17		9,979,300.00	9,998,088.88
3135G05X7	40329	FNMA	10,000,000.00	0.375	08/25/2025	12/29/2020	0.429	0.429	02/25 - 08/25	Received	9,975,300.00	9,996,551.43
3135G06G3	40333	FNMA	10,000,000.00	0.500	11/07/2025	01/06/2021	0.417	0.417	05/07 - 11/07	Received	10,039,690.00	10,006,975.96
Federal Agency Coupon Securities Totals			77,500,000.00				1.578	1.578		0.00	77,460,725.00	77,494,272.01
Federal Agency Discounts												
313385HP4	40803	FHLB	30,000,000.00		07/01/2025	12/24/2024	4.288	4.347	07/01 - At Maturity		29,347,950.00	29,375,550.00
Federal Agency Discounts Totals			30,000,000.00				4.288	4.347		0.00	29,347,950.00	29,375,550.00
Treasury Coupon Securities												
9128283Z1	40578	USTR	30,000,000.00	2.750	02/28/2025	09/02/2022	3.539	3.539	02/28 - 08/31	Received	29,439,843.75	29,964,297.73
9128284Z0	40586	USTR	10,000,000.00	2.750	08/31/2025	09/15/2022	3.760	3.760	02/28 - 08/31	Received	9,719,531.25	9,937,212.36
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	20,107,160.03
91282CHV6	40781	USTR	30,000,000.00	5.000	08/31/2025	07/25/2024	4.782	4.782	08/31 - 02/28	Received	30,067,968.75	30,040,916.51
91282CFK6	40782	USTR	25,000,000.00	3.500	09/15/2025	07/30/2024	4.716	4.716	09/15 - 03/15	Received	24,668,945.31	24,793,492.58
91282CFE6	40783	USTR	20,000,000.00	3.125	08/15/2025	08/09/2024	4.459	4.459	08/15 - 02/15	Received	19,737,500.00	19,840,094.34
91282CLH2	40788	USTR	25,000,000.00	3.750	08/31/2026	09/25/2024	3.544	3.544	02/28 - 08/31	64,744.48	25,094,726.56	25,081,558.90
912828R36	40799	USTR	20,000,000.00	1.625	05/15/2026	12/10/2024	4.175	4.175	05/15 - 11/15	22,444.75	19,298,437.50	19,328,062.02
Treasury Coupon Securities Totals			180,000,000.00				4.200	4.200		87,189.23	178,150,390.62	179,092,794.47
Federal Agency Callables												
31422XCX8	40360	FAMC	10,000,000.00	1.000	04/20/2026	04/20/2021	1.000	1.000	10/20 - 04/20		10,000,000.00	10,000,000.00
3133EMLR1	40330	FFCB	10,000,000.00	0.500	12/23/2025	12/29/2020	0.500	0.500	06/23 - 12/23	Received	10,000,000.00	10,000,000.00
3133EMSU7	40358	FFCB	10,000,000.00	0.800	03/09/2026	03/09/2021	0.800	0.800	09/09 - 03/09		10,000,000.00	10,000,000.00
3133ENMH0	40479	FFCB	10,350,000.00	1.600	01/27/2026	01/27/2022	1.603	1.603	07/27 - 01/27		10,348,965.00	10,349,722.56
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	15,145,170.94
3133EMSC7	40522	FFCB	3,500,000.00	0.480	03/03/2025	04/22/2022	3.000	3.000	09/03 - 03/03	Received	3,259,655.00	3,485,546.66
3133ENUZ1	40524	FFCB	20,000,000.00	3.090	10/20/2025	04/22/2022	3.258	3.258	10/20 - 04/20	Received	19,890,000.00	19,974,729.73
3133ENVK3	40526	FFCB	20,000,000.00	3.650	10/27/2026	04/27/2022	3.650	3.650	10/27 - 04/27		20,000,000.00	20,000,000.00
3133ENYA2	40550	FFCB	5,200,000.00	3.450	06/01/2027	06/07/2022	3.545	3.545	12/01 - 06/01	Received	5,177,640.00	5,189,156.52
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	4,531,416.36
3130AKPW0	40340	FHLB	10,000,000.00	0.700	01/28/2026	01/28/2021	0.570	0.570	07/28 - 01/28		10,000,000.00	10,000,000.00

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Federal Agency Callables												
3130AKXX9	40350	FHLB	10,000,000.00	0.500	02/25/2026	02/25/2021	0.500	0.500	08/25 - 02/25		10,000,000.00	10,000,000.00
3130AKXX9	40353	FHLB	10,000,000.00	0.500	02/25/2026	02/25/2021	0.500	0.500	08/25 - 02/25		9,994,000.00	9,998,620.00
3130AQC�1	40467	FHLB	5,000,000.00	2.750	01/17/2025	01/18/2022	1.351	1.351	03/17 - Quarterly	Received	4,986,250.00	4,999,796.11
3130ALHH0	40470	FHLB	25,000,000.00	0.960	03/05/2026	01/18/2022	1.481	1.481	03/05 - 09/05	Received	24,479,750.00	24,851,657.03
3130AQQQ9	40472	FHLB	20,000,000.00	3.250	01/28/2025	01/28/2022	1.667	1.667	04/28 - Quarterly		20,000,000.00	20,000,000.00
3130AQN58	40473	FHLB	14,000,000.00	1.750	01/27/2025	01/27/2022	1.443	1.443	07/27 - 01/27		13,982,500.00	13,999,578.70
3130AQMQ3	40475	FHLB	7,200,000.00	2.125	10/28/2025	01/28/2022	1.616	1.616	04/28 - Quarterly		7,189,200.00	7,197,624.00
3130AQQQ9	40477	FHLB	20,000,000.00	3.250	01/28/2025	01/28/2022	0.750	0.750	04/28 - Quarterly		20,000,000.00	20,000,000.00
3130ARRAY7	40495	FHLB	1,000,000.00	2.375	03/24/2025	03/24/2022	2.137	2.137	09/24 - 03/24		992,500.00	999,423.61
3130AQT78	40499	FHLB	2,360,000.00	1.750	02/28/2025	03/22/2022	2.428	2.428	08/28 - 02/28	Received	2,314,924.00	2,357,566.92
3130ANWN6	40508	FHLB	825,000.00	0.700	06/30/2025	03/22/2022	2.500	2.500	03/30 - 09/30	Received	778,622.63	817,952.84
3130AQJM6	40516	FHLB	1,400,000.00	1.250	01/28/2025	04/11/2022	2.800	2.800	07/28 - 01/28	Received	1,341,991.00	1,398,444.64
3130AQGT4	40518	FHLB	23,060,000.00	1.100	01/13/2025	04/11/2022	2.808	2.808	07/13 - 01/13	Received	22,022,300.00	23,047,447.18
3130AQMR1	40519	FHLB	23,390,000.00	1.250	01/27/2025	04/11/2022	2.808	2.808	07/27 - 01/27	Received	22,416,742.10	23,364,846.22
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
3130APZK4	40673	FHLB	26,000,000.00	1.190	11/26/2025	05/24/2023	4.466	4.466	05/26 - 11/26	Received	24,002,160.00	25,280,157.43
3130ARCZ2	40679	FHLB	8,500,000.00	2.160	09/24/2025	06/02/2023	4.537	4.537	09/24 - 03/24	Received	8,061,221.50	8,361,299.58
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
3130B3TZ6	40795	FHLB	20,000,000.00	4.500	11/20/2026	11/21/2024	4.500	4.500	05/20 - 11/20		20,000,000.00	20,000,000.00
3134GVQX9	40261	FHLMC	10,000,000.00	0.700	05/05/2025	05/05/2020	0.720	0.720	11/05 - 05/05		9,990,000.00	9,999,311.11
3134GVSN9	40265	FHLMC	10,000,000.00	0.700	04/01/2025	05/08/2020	0.700	0.700	07/01 - 01/01		10,000,000.00	10,000,000.00
3134GVB49	40273	FHLMC	40,000,000.00	0.750	06/18/2025	06/23/2020	0.750	0.750	12/18 - 06/18		40,000,000.00	40,000,000.00
3134GW5R3	40505	FHLMC	2,000,000.00	0.650	10/27/2025	03/22/2022	2.500	2.500	04/27 - 10/27	Received	1,873,460.00	1,971,076.57
3134GWUG9	40506	FHLMC	1,500,000.00	0.570	09/24/2025	03/22/2022	2.500	2.500	03/24 - 09/24	Received	1,403,410.20	1,479,870.75
3134GWVN3	40507	FHLMC	17,490,000.00	0.600	09/30/2025	03/22/2022	2.500	2.500	03/30 - 09/30	Received	16,376,215.10	17,253,715.98
3134GXRL0	40551	FHLMC	12,940,000.00	3.125	05/12/2025	06/07/2022	3.270	3.270	11/12 - 05/12	Received	12,887,851.80	12,933,524.73
3134GXR63	40643	FHLMC	10,000,000.00	4.050	08/28/2025	01/17/2023	4.591	4.591	02/28 - 08/28	Received	9,867,760.00	9,966,694.07
3134GXCS1	40680	FHLMC	8,375,000.00	0.625	11/25/2025	06/02/2023	4.402	4.402	11/25 - 05/25	Received	7,639,356.75	8,108,092.48
3134H1HN6	40715	FHLMC	6,361,000.00	5.500	10/20/2028	11/16/2023	5.167	5.167	04/20 - 10/20	Received	6,399,166.00	6,390,452.79
3134HAK93	40797	FHLMC	20,000,000.00	5.125	12/07/2029	12/10/2024	5.125	5.125	06/07 - 12/07		20,000,000.00	20,000,000.00
3136G4WU3	40281	FNMA	30,000,000.00	0.850	06/23/2025	06/23/2020	0.850	0.850	01/16 - 07/16		30,000,000.00	30,000,000.00
3135G06R9	40331	FNMA	15,000,000.00	0.550	01/28/2026	01/28/2021	0.550	0.550	07/28 - 01/28		15,000,000.00	15,000,000.00
3136G4H55	40503	FNMA	2,350,000.00	0.550	08/05/2025	03/22/2022	2.500	2.500	08/05 - 02/05	Received	2,202,791.30	2,324,029.13

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Federal Agency Callables												
3136G4R62	40504	FNMA	1,715,000.00	0.625	08/28/2025	03/22/2022	2.500	2.500	08/28 - 02/28	Received	1,609,825.91	1,694,833.12
3135GASV4	40764	FNMA	20,000,000.00	5.350	05/16/2029	05/17/2024	5.350	5.350	11/16 - 05/16		20,000,000.00	20,000,000.00
3135GAYL9	40793	FNMA	20,000,000.00	4.875	11/02/2027	11/08/2024	4.875	4.875	05/02 - 11/02		20,000,000.00	20,000,000.00
Federal Agency Callables Totals			699,666,000.00				2.888	2.888		0.00	691,006,195.79	697,471,757.76
Supranational												
45818WCZ7	40357	IADB	10,000,000.00	0.650	02/20/2026	02/24/2021	0.650	0.650	08/20 - 02/20		10,000,000.00	10,000,000.00
45818WEK8	40693	IADB	9,420,000.00	4.375	02/24/2028	07/24/2023	4.673	4.673	08/24 - 02/24	Received	9,305,076.00	9,341,085.52
45818WEU6	40716	IADB	20,000,000.00	5.125	11/17/2026	11/17/2023	5.116	5.116	11/17 - Annually		20,005,000.00	20,003,129.63
459058JB0	40246	IBRD	3,000,000.00	0.625	04/22/2025	04/22/2020	0.704	0.704	10/22 - 04/22		2,988,390.00	2,999,284.05
459058JA2	40335	IBRD	20,000,000.00	0.750	03/11/2025	01/11/2021	0.401	0.401	03/11 - 09/11	Received	20,288,120.00	20,013,445.60
459058JL8	40336	IBRD	10,000,000.00	0.500	10/28/2025	01/11/2021	0.508	0.508	04/28 - 10/28	Received	9,996,360.00	9,999,374.01
459058JL8	40338	IBRD	10,000,000.00	0.500	10/28/2025	01/11/2021	0.514	0.514	04/28 - 10/28	Received	9,993,370.00	9,998,859.81
459058JE4	40341	IBRD	10,000,000.00	0.375	07/28/2025	01/13/2021	0.522	0.522	01/28 - 07/28	Received	9,933,980.00	9,991,641.50
45905U5Y6	40354	IBRD	5,000,000.00	0.600	02/18/2026	02/18/2021	0.600	0.600	08/18 - 02/18		5,000,000.00	5,000,000.00
45905U5Y6	40355	IBRD	5,000,000.00	0.600	02/18/2026	02/18/2021	0.600	0.600	08/18 - 02/18		5,000,000.00	5,000,000.00
459058JA2	40359	IBRD	10,000,000.00	0.750	03/11/2025	03/12/2021	0.611	0.611	09/11 - 03/11	Received	10,054,800.00	10,002,665.74
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	4,694,031.57
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	9,371,296.85
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	24,897,305.30
45950VPL4	40347	IFC	10,000,000.00	0.450	02/05/2026	02/05/2021	0.507	0.507	08/05 - 02/05		9,971,900.00	9,993,849.22
Supranational Totals			162,420,000.00				2.280	2.280		0.00	160,704,996.00	161,305,968.80
Asset Backed Securities												
448980AD4	40670	HALST	12,412,487.72	5.150	06/15/2026	05/24/2023	5.207	5.207	06/15 -		12,412,204.72	12,412,353.03
437927AC0	40674	HAROT	10,000,000.00	4.930	11/15/2027	05/30/2023	4.988	4.988	06/15 -		9,998,380.00	9,998,956.34
891941AD8	40671	TMCC	10,000,000.00	4.710	02/15/2028	05/23/2023	4.759	4.759	06/15 -		9,999,441.00	9,999,630.84
89238JAC9	40676	TMCC	2,246,635.21	0.710	04/15/2026	06/01/2023	5.694	5.694	06/15 -	Received	2,147,391.63	2,202,100.37
Asset Backed Securities Totals			34,659,122.93				5.045	5.045		0.00	34,557,417.35	34,613,040.58
Municipal Bonds												
13063DGB8	40243	CAS	5,000,000.00	3.375	04/01/2025	04/13/2020	1.802	1.802	10/01 - 04/01	Received	5,372,000.00	5,018,724.83
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	10,263,859.07
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	5,449,221.67
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	5,101,459.83
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	7,238,129.51
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	11,181,190.00

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City of San Jose
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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Municipal Bonds												
13063D3N6	40655	CAS	7,000,000.00	4.846	03/01/2027	03/15/2023	4.845	4.845	09/01 - 03/01		7,000,000.00	7,000,000.00
13063DRD2	40717	CAS	5,460,000.00	2.375	10/01/2026	12/11/2023	4.598	4.598	04/01 - 10/01	Received	5,143,702.20	5,262,705.33
13034AL65	40323	CASDEV	1,385,000.00	0.765	10/01/2025	12/17/2020	0.765	0.765	04/01 - 10/01		1,385,000.00	1,385,000.00
13077DML3	40318	CASHGR	10,000,000.00	0.885	11/01/2025	11/02/2020	0.805	0.805	05/01 - 11/01	Received	10,039,100.00	10,006,520.29
13067WRC8	40623	CASPWR	3,155,000.00	0.790	12/01/2025	11/28/2022	4.648	4.648	12/01 - 06/01	Received	2,816,941.75	3,051,990.56
34153QUD6	40311	FLSEDU	10,000,000.00	0.550	06/01/2025	10/22/2020	0.550	0.550	06/01 - 12/01		10,000,000.00	10,000,000.00
373385FQ1	40304	GAS	14,615,000.00	0.520	08/01/2025	08/27/2020	0.520	0.520	02/01 - 08/01		14,615,000.00	14,615,000.00
373384TP1	40736	GAS	1,500,000.00	4.150	07/01/2025	02/16/2024	4.816	4.816	07/01 - 01/01	Received	1,486,785.00	1,495,194.55
419792ZM1	40317	HIS	5,000,000.00	0.852	10/01/2025	10/29/2020	0.790	0.790	10/01 - 04/01		5,014,900.00	5,002,270.32
419792G34	40648	HIS	25,000,000.00	1.535	08/01/2027	01/25/2023	3.902	3.902	02/01 - 08/01	Received	22,571,000.00	23,610,719.56
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	2,367,671.92
419792F92	40684	HIS	7,975,000.00	1.033	08/01/2025	06/12/2023	4.775	4.775	08/01 - 02/01	Received	7,375,599.00	7,811,314.42
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	4,413,337.01
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	2,032,001.74
546417DQ6	40312	LAS	4,000,000.00	0.840	06/01/2025	10/14/2020	0.840	0.840	12/01 - 06/01		4,000,000.00	4,000,000.00
544351QQ5	40589	LOS	9,475,000.00	5.000	09/01/2025	09/28/2022	4.097	4.097	09/01 - 03/01		9,708,274.50	9,528,167.98
57582RK88	40322	MAS	1,000,000.00	0.695	11/01/2025	12/03/2020	0.695	0.695	05/01 - 11/01		1,000,000.00	1,000,000.00
574193TR9	40297	MDS	5,000,000.00	0.660	08/01/2025	08/05/2020	0.635	0.635	02/01 - 08/01		5,006,100.00	5,000,713.25
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	2,874,186.46
574193WE4	40656	MDS	16,360,000.00	4.000	03/15/2026	03/29/2023	3.999	3.999	09/15 - 03/15		16,360,000.00	16,360,000.00
574193WF1	40678	MDS	4,180,000.00	4.050	03/15/2027	06/02/2023	4.146	4.146	09/15 - 03/15	Received	4,165,829.80	4,171,745.31
574193WW4	40767	MDS	15,000,000.00	4.440	06/01/2029	06/18/2024	4.440	4.440	12/01 - 06/01		15,000,000.00	15,000,000.00
6500354W5	40606	NYSDEV	4,565,000.00	3.170	03/15/2026	10/11/2022	4.518	4.518	03/15 - 09/15	Received	4,371,489.65	4,496,942.06
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	7,920,058.78
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	1,929,444.56
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	6,694,129.17
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	7,320,746.82
76913CAZ2	40256	RIV	4,000,000.00	2.667	02/15/2025	05/06/2020	2.667	2.667	08/15 - 02/15		4,000,000.00	4,000,000.00
80168AGX9	40787	SCVWTR	10,000,000.00	3.880	06/01/2026	09/24/2024	3.877	3.877	12/01 - 06/01		10,000,000.00	10,000,000.00
882724RA7	40319	TXS	1,600,000.00	5.000	10/01/2025	10/30/2020	0.550	0.550	04/01 - 10/01	Received	1,945,088.00	1,652,610.82
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	7,345,112.67
91412HGE7	40324	UNVHGR	2,215,000.00	0.883	05/15/2025	12/10/2020	0.630	0.630	05/15 - 11/15	Received	2,238,988.45	2,217,015.33
91412HGE7	40325	UNVHGR	3,560,000.00	0.883	05/15/2025	12/15/2020	0.605	0.605	05/15 - 11/15	Received	3,603,004.80	3,563,624.30
91412HGE7	40326	UNVHGR	10,000,000.00	0.883	05/15/2025	12/16/2020	0.610	0.610	05/15 - 11/15	Received	10,118,600.00	10,010,001.51
91412HGE7	40343	UNVHGR	7,000,000.00	0.883	05/15/2025	01/22/2021	0.507	0.507	05/15 - 11/15	Received	7,112,070.00	7,009,669.92
91412GU94	40594	UNVHGR	3,820,000.00	3.063	07/01/2025	09/27/2022	4.509	4.509	01/01 - 07/01	Received	3,677,896.00	3,794,266.88

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Municipal Bonds												
91412HGE7	40595	UNVHGR	3,000,000.00	0.883	05/15/2025	09/27/2022	4.509	4.509	11/15 - 05/15	Received	2,732,670.00	2,962,212.85
91412GU94	40619	UNVHGR	4,685,000.00	3.063	07/01/2025	11/17/2022	4.669	4.669	01/01 - 07/01	Received	4,501,113.75	4,649,936.94
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	1,863,971.81
91412GU94	40651	UNVHGR	2,020,000.00	3.063	07/01/2025	02/14/2023	4.556	4.556	07/01 - 01/01	Received	1,952,612.80	2,005,846.33
91412GU94	40668	UNVHGR	13,815,000.00	3.063	07/01/2025	05/18/2023	4.254	4.254	07/01 - 01/01	Received	13,484,407.05	13,737,009.53
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	4,607,571.32
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	5,783,653.88
917542QV7	40629	UTS	1,590,278.67	3.539	07/01/2025	12/13/2022	4.183	4.183	01/01 - 07/01	Received	1,565,740.67	1,585,467.30
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	3,381,760.15
Municipal Bonds Totals			329,255,278.67				3.340	3.340		0.00	320,826,766.02	323,772,176.54
Agency Floaters												
31315PF38	40611	FAMC	2,500,000.00	5.080	02/06/2025	10/27/2022	4.013	4.069	11/06 - Quarterly	Received	2,500,000.00	2,500,000.00
31315P6T1	40612	FAMC	3,000,000.00	5.080	04/22/2025	10/27/2022	4.031	4.087	01/22 - Quarterly	Received	3,000,000.00	3,000,000.00
Agency Floaters Totals			5,500,000.00				4.023	4.079		0.00	5,500,000.00	5,500,000.00
Mortgage Backed Securities												
3137BJQ71	40266	FHLMC	10,000,000.00	2.770	05/25/2025	05/26/2020	1.043	1.043	06/25 - Monthly	Received	10,823,437.50	10,823,437.50
30315EAA4	40295	FHLMC	3,043,346.09	0.830	05/25/2025	07/24/2020	0.695	0.695	08/25 - Monthly	Received	3,058,231.10	3,058,231.10
30318CAA5	40342	FHLMC	3,626,881.85	0.670	11/25/2025	01/22/2021	0.537	0.537	02/25 - Monthly	Received	3,644,668.08	3,644,668.08
30329MAA0	40609	FHLMC	3,182,540.75	2.080	06/25/2027	10/28/2022	4.989	4.989	11/25 - Monthly	Received	2,851,196.88	2,851,196.88
30329MAA0	40610	FHLMC	4,091,838.12	2.080	06/25/2027	10/28/2022	4.989	4.989	11/25 - Monthly	Received	3,665,824.58	3,665,824.58
3137BJQ71	40635	FHLMC	7,101,000.00	2.770	05/25/2025	12/22/2022	4.445	4.445	01/25 - Monthly	Received	6,821,398.13	6,821,398.13
3132XGRH1	40647	FHLMC	19,667,612.00	3.690	11/01/2027	01/24/2023	3.821	3.821	02/25 - Monthly	Received	19,578,493.13	19,578,493.13
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	9,833,806.00	3.690	11/01/2027	05/09/2023	3.946	3.946	06/25 - Monthly	Received	9,743,150.60	9,743,150.60
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	7,953,984.86	4.250	06/25/2028	08/17/2023	4.793	4.793	09/25 - Monthly	Received	7,782,560.58	7,782,560.58
30333MAA4	40699	FHLMC	9,983,578.23	4.390	08/25/2028	09/22/2023	5.373	5.373	10/25 - Monthly	Received	9,711,565.66	9,711,565.66
3132XGY42	40738	FHLMC	2,243,000.00	4.650	12/01/2028	02/27/2024	4.973	4.973	03/25 - Monthly	Received	2,216,276.76	2,216,276.76
3132XGZK5	40746	FHLMC	13,652,000.00	4.850	12/01/2028	04/01/2024	4.909	4.909	05/25 - Monthly		13,605,071.25	13,605,071.25
30336BAA5	40755	FHLMC	16,979,415.53	5.020	12/25/2028	04/25/2024	5.149	5.149	05/25 - Monthly	Received	16,837,297.82	16,837,297.82
3137HDJJ0	40768	FHLMC	15,000,000.00	4.803	05/25/2029	06/13/2024	4.775	4.775	07/25 - Monthly	Received	14,999,955.00	14,999,955.00
30337MAA0	40771	FHLMC	8,922,459.91	4.990	03/25/2029	06/27/2024	4.808	4.808	07/25 - Monthly	32,435.00	8,966,643.93	8,966,643.93
3137HDV56	40780	FHLMC	7,000,000.00	4.720	05/25/2029	07/25/2024	4.546	4.546	08/25 - Monthly	Received	7,042,987.00	7,042,987.00
3137HFNZ4	40785	FHLMC	5,000,000.00	4.508	07/25/2029	09/12/2024	3.517	3.517	10/25 - Monthly	Received	5,099,900.00	5,099,900.00
35802FAA0	40786	FHLMC	3,499,595.15	4.080	06/25/2029	09/19/2024	3.909	3.909	10/25 - Monthly	Received	3,516,214.73	3,516,214.73

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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												
35802CAA7	40794	FHLMC	4,999,553.46	4.911	10/25/2029	11/21/2024	4.495	4.495	12/25 - Monthly	Received	5,024,501.23	5,024,501.23
3137HHUN9	40798	FHLMC	9,000,000.00	4.630	10/25/2029	12/12/2024	4.495	4.495	01/25 - Monthly	12,732.50	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	5,074.38	2,224,288.65	2,224,288.65
3138L84Z4	40202	FNMA	7,747,000.00	2.390	02/01/2025	02/03/2020	1.991	1.991	03/25 - Monthly	Received	7,899,519.06	7,899,519.06
3140HWYW6	40203	FNMA	7,450,000.00	2.240	01/01/2025	01/22/2020	2.021	2.021	02/25 - Monthly	Received	7,531,484.38	7,531,484.38
3136AL7K1	40272	FNMA	1,240,872.59	2.967	03/25/2025	05/27/2020	1.008	1.008	06/25 - Monthly	Received	1,343,120.49	1,343,120.49
3136AR5S3	40579	FNMA	4,907,754.08	2.469	04/25/2026	09/12/2022	3.844	3.844	10/25 - Monthly	Received	4,681,537.29	4,681,537.29
3138L8UV4	40618	FNMA	11,767,265.96	2.920	01/01/2025	11/18/2022	4.716	4.716	12/25 - Monthly	Received	11,337,025.30	11,337,025.30
3140HSZG9	40667	FNMA	3,816,983.04	3.440	03/01/2026	05/09/2023	4.440	4.440	06/25 - Monthly	Received	3,753,913.36	3,753,913.36
3140LKUP6	40685	FNMA	25,341,936.00	4.650	07/01/2028	07/03/2023	4.914	4.914	08/25 - Monthly	Received	25,098,415.83	25,098,415.83
3140LKYV9	40694	FNMA	7,896,000.00	4.790	06/01/2028	07/25/2023	5.001	5.001	08/25 - Monthly	Received	7,841,098.13	7,841,098.13
3140LKLH4	40698	FNMA	12,175,000.00	4.920	06/01/2028	08/18/2023	5.374	5.374	09/25 - Monthly	Received	11,997,130.86	11,997,130.86
Mortgage Backed Securities Totals			260,890,686.62				4.223	4.223		50,241.88	259,016,920.86	259,016,920.86
Investment Totals			2,466,929,188.03				3.587	3.590		256,236.67	2,428,292,120.31	2,445,436,736.61

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		07/01/2024	0.00	0.00	0.00	4.350	1	1	4.350	
Subtotal and Average			0.00		0.00	0.00	0.00		0	0	0.000	
State Pool												
CITY	32936	State Investment Pool			23,674,422.59	23,674,422.59	23,674,422.59	4.400	1	1	4.400	
CSJFA	37042	State Investment Pool			5,658,127.02	5,658,127.02	5,658,127.02	4.400	1	1	4.400	
Subtotal and Average			29,332,549.61		29,332,549.61	29,332,549.61	29,332,549.61		1	1	4.400	
JPA Pool												
CAMP	40566	California Asset Management Pr			122,052,550.20	122,052,550.20	122,052,550.20	4.650	1	1	4.650	
Subtotal and Average			144,111,769.46		122,052,550.20	122,052,550.20	122,052,550.20		1	1	4.650	
Corp Medium Term Notes												
037833DF4	40463	Apple Inc		01/14/2022	15,114,000.00	15,105,536.16	15,120,777.35	2.750	1,095	12	1.295	01/13/2025
037833EH9	40730	Apple Inc		01/19/2024	7,109,000.00	6,381,180.58	6,448,310.57	1.400	1,660	1,312	4.272	08/05/2028
039483BL5	40599	Archer Daniels Midland		10/05/2022	9,780,000.00	9,453,445.80	9,478,986.28	2.500	1,406	587	4.606	08/11/2026
039483BL5	40601	Archer Daniels Midland		10/07/2022	9,215,000.00	8,907,311.15	8,922,547.59	2.500	1,404	587	4.674	08/11/2026
039483AN2	40773	Archer Daniels Midland		06/21/2024	5,700,000.00	5,998,395.00	5,953,377.09	6.750	1,272	1,078	5.089	12/15/2027
023135BC9	40777	Amazon.com Inc		07/01/2024	26,000,000.00	25,103,520.00	24,920,888.28	3.150	1,147	963	4.862	08/22/2027
023135BC9	40791	Amazon.com Inc		10/04/2024	5,000,000.00	4,827,600.00	4,914,932.23	3.150	1,052	963	3.835	08/22/2027
06406HDA4	40617	Bank of New York Mellon		11/14/2022	10,000,000.00	9,975,400.00	9,971,392.93	3.000	833	54	5.080	02/24/2025
06406FAE3	40630	Bank of New York Mellon		12/13/2022	4,481,000.00	4,337,563.19	4,343,062.70	2.450	1,343	593	4.523	08/17/2026
06406RAD9	40633	Bank of New York Mellon		12/15/2022	5,000,000.00	4,852,550.00	4,886,662.79	3.250	1,613	865	4.308	05/16/2027
09290DAA9	40762	Blackrock Inc		05/15/2024	14,000,000.00	14,010,360.00	13,911,081.89	4.700	1,764	1,533	4.870	03/14/2029
09247XAP6	40792	Blackrock Inc		10/11/2024	11,018,000.00	10,408,594.42	10,580,556.09	3.250	1,662	1,580	4.268	04/30/2029
14913R3A3	40628	Caterpillar Inc.		12/13/2022	7,429,000.00	7,271,282.33	7,292,975.10	3.600	1,703	953	4.381	08/12/2027
14913UAU4	40800	Caterpillar Inc.		12/10/2024	10,000,000.00	9,962,900.00	10,096,840.56	4.700	1,801	1,779	4.476	11/15/2029
194162AN3	40580	Colgate-Palmolive		09/09/2022	8,202,000.00	7,935,681.06	8,070,818.99	3.100	1,801	956	3.774	08/15/2027
24422EWK1	40634	John Deere		12/15/2022	5,000,000.00	4,951,650.00	4,975,706.96	4.150	1,735	987	4.349	09/15/2027
24422EWP0	40637	John Deere		01/09/2023	10,000,000.00	10,028,600.00	9,998,398.52	4.800	1,096	373	4.817	01/09/2026
24422EXH7	40753	John Deere		04/16/2024	10,000,000.00	9,909,500.00	9,772,985.96	4.500	1,736	1,476	5.138	01/16/2029
24422EXT1	40776	John Deere		06/27/2024	10,000,000.00	10,036,800.00	9,986,816.14	4.850	1,810	1,622	4.883	06/11/2029
02079KAC1	40713	Alphabet Inc		10/31/2023	15,000,000.00	14,440,350.00	14,312,244.02	1.998	1,019	591	5.063	08/15/2026
437076BY7	40770	Home Depot Inc.		06/20/2024	10,000,000.00	9,273,600.00	9,289,146.52	2.950	1,821	1,626	4.761	06/15/2029
437076DC3	40775	Home Depot Inc.		06/25/2024	10,000,000.00	10,021,600.00	9,975,521.00	4.750	1,826	1,636	4.812	06/25/2029
437076CR1	40801	Home Depot Inc.		12/11/2024	7,000,000.00	6,976,410.00	6,981,441.31	4.000	278	257	4.379	09/15/2025
438516BL9	40631	Honeywell International		12/13/2022	5,000,000.00	4,826,100.00	4,839,839.06	2.500	1,419	669	4.420	11/01/2026
438516CL8	40731	Honeywell International		01/19/2024	35,000,000.00	34,520,150.00	34,916,694.54	4.250	1,823	1,475	4.316	01/15/2029

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Corp Medium Term Notes											
478160BY9	40574	Johnson & Johnson		08/25/2022	13,945,000.00	13,633,050.35	13,808,385.26	2.450	1,284	424	3.347 03/01/2026
478160BY9	40575	Johnson & Johnson		08/26/2022	4,214,000.00	4,119,732.82	4,167,759.26	2.450	1,283	424	3.457 03/01/2026
48133DP95	40569	JP Morgan		07/28/2022	10,000,000.00	9,683,000.00	10,000,000.00	4.570	1,826	938	4.570 07/28/2027
48133DQ45	40570	JP Morgan		07/28/2022	10,000,000.00	9,916,600.00	10,000,000.00	4.100	1,096	208	4.100 07/28/2025
48133DQ52	40571	JP Morgan		07/28/2022	10,000,000.00	9,832,000.00	10,000,000.00	4.250	1,461	573	4.250 07/28/2026
57636QBA1	40784	Mastercard Inc		09/05/2024	5,000,000.00	4,945,800.00	4,997,513.64	4.100	1,227	1,109	4.119 01/15/2028
57636QAG9	40790	Mastercard Inc		10/03/2024	10,000,000.00	9,724,900.00	9,842,927.08	2.950	779	689	3.822 11/21/2026
88579YAV3	40598	3M		10/05/2022	7,150,000.00	6,862,999.00	6,863,901.59	2.250	1,445	626	4.839 09/19/2026
594918BJ2	40528	Microsoft Inc.		04/25/2022	4,000,000.00	3,958,240.00	3,999,857.10	3.125	1,288	306	3.129 11/03/2025
594918BB9	40557	Microsoft Inc.		06/15/2022	11,335,000.00	11,311,423.20	11,325,229.40	2.700	973	42	3.498 02/12/2025
594918BB9	40564	Microsoft Inc.		06/16/2022	7,250,000.00	7,234,920.00	7,242,910.77	2.700	972	42	3.607 02/12/2025
594918BY9	40624	Microsoft Inc.		12/02/2022	8,436,000.00	8,259,350.16	8,279,853.46	3.300	1,527	766	4.272 02/06/2027
69371RS23	40602	PACCAR Inc.		10/07/2022	5,000,000.00	5,014,400.00	5,011,615.61	4.950	1,092	275	4.617 10/03/2025
69371RS23	40613	PACCAR Inc.		10/28/2022	10,000,000.00	10,028,800.00	10,005,878.29	4.950	1,071	275	4.864 10/03/2025
69371RR65	40640	PACCAR Inc.		01/06/2023	10,000,000.00	9,507,500.00	9,542,455.04	2.000	1,490	764	4.414 02/04/2027
69371RT22	40761	PACCAR Inc.		05/13/2024	7,000,000.00	7,079,520.00	6,995,747.89	5.000	1,095	862	5.028 05/13/2027
713448CT3	40632	Pepsi Co		12/15/2022	5,000,000.00	4,972,650.00	4,973,729.53	2.750	867	119	4.441 04/30/2025
713448FX1	40779	Pepsi Co		07/17/2024	6,000,000.00	5,988,600.00	5,991,547.33	4.500	1,826	1,658	4.535 07/17/2029
89236TMF9	40763	Toyota Motor Credit Corp		05/16/2024	15,000,000.00	15,108,150.00	14,971,912.50	5.050	1,826	1,596	5.099 05/16/2029
931142EW9	40603	Wal-Mart		10/07/2022	3,000,000.00	2,989,470.00	2,990,629.28	3.900	1,068	251	4.387 09/09/2025
931142ER0	40608	Wal-Mart		10/20/2022	10,000,000.00	9,460,200.00	9,437,675.62	1.050	1,428	624	4.684 09/17/2026
931142ER0	40660	Wal-Mart		04/05/2023	18,875,000.00	17,856,127.50	17,983,315.82	1.050	1,261	624	4.035 09/17/2026
931142EE9	40734	Wal-Mart		01/19/2024	14,400,000.00	14,069,808.00	14,182,332.55	3.700	1,620	1,272	4.179 06/26/2028
931142EN9	40778	Wal-Mart		07/09/2024	10,000,000.00	9,491,700.00	9,510,724.29	3.250	1,825	1,649	4.470 07/08/2029
Subtotal and Average			466,749,626.30		480,653,000.00	470,565,020.72	472,087,905.78		1,414	893	4.347
Negotiable CDs											
89115DDN3	40743	Toronto Dominion Bank		03/21/2024	25,000,000.00	25,029,250.00	25,000,000.00	5.370	344	58	5.370 02/28/2025
Subtotal and Average			25,000,000.00		25,000,000.00	25,029,250.00	25,000,000.00		344	58	5.370
Commercial Paper Discounts											
89233GU12	40796	Toyota Motor Credit Corp		12/03/2024	30,000,000.00	29,335,500.00	29,321,250.00	4.500	210	181	4.621 07/01/2025
Subtotal and Average			27,380,443.55		30,000,000.00	29,335,500.00	29,321,250.00		210	181	4.621
Federal Agency Coupon Securities											
31422BJ27	40299	Federal Agricultural Mtg Corp		07/28/2020	2,500,000.00	2,451,075.00	2,499,986.49	0.500	1,812	194	0.501 07/14/2025
31422B6K1	40334	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,607,000.00	9,998,337.78	0.480	1,826	379	0.496 01/15/2026
31422B6K1	40337	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,607,000.00	9,998,256.74	0.480	1,826	379	0.497 01/15/2026

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Federal Agency Coupon Securities												
3133ERDH1	40758	Federal Farm Credit Bank		04/30/2024	20,000,000.00	20,282,600.00	19,998,267.78	4.750	1,826	1,580	4.752	04/30/2029
3137EAEX3	40309	Federal Home Loan Mtg Corp		09/25/2020	5,000,000.00	4,862,550.00	4,997,806.95	0.375	1,824	265	0.436	09/23/2025
3135G04Z3	40288	Federal National Mtg Assn		06/19/2020	10,000,000.00	9,831,900.00	9,998,088.88	0.500	1,824	167	0.542	06/17/2025
3135G05X7	40329	Federal National Mtg Assn		12/29/2020	10,000,000.00	9,749,600.00	9,996,551.43	0.375	1,700	236	0.429	08/25/2025
3135G06G3	40333	Federal National Mtg Assn		01/06/2021	10,000,000.00	9,687,700.00	10,006,975.96	0.500	1,766	310	0.417	11/07/2025
Subtotal and Average			77,493,961.72		77,500,000.00	76,079,425.00	77,494,272.01		1,801	621	1.578	
Federal Agency Discounts												
313385HP4	40803	Federal Home Loan Bank		12/24/2024	30,000,000.00	29,381,100.00	29,375,550.00		189	181	4.288	07/01/2025
Subtotal and Average			7,577,670.97		30,000,000.00	29,381,100.00	29,375,550.00		189	181	4.288	
Treasury Coupon Securities												
9128283Z1	40578	U.S. Treasury		09/02/2022	30,000,000.00	29,924,400.00	29,964,297.73	2.750	910	58	3.539	02/28/2025
9128284Z0	40586	U.S. Treasury		09/15/2022	10,000,000.00	9,901,900.00	9,937,212.36	2.750	1,081	242	3.760	08/31/2025
91282CKP5	40760	U.S. Treasury		05/06/2024	20,000,000.00	20,191,600.00	20,107,160.03	4.625	1,820	1,580	4.485	04/30/2029
91282CHV6	40781	U.S. Treasury		07/25/2024	30,000,000.00	30,144,900.00	30,040,916.51	5.000	402	242	4.782	08/31/2025
91282CFK2	40782	U.S. Treasury		07/30/2024	25,000,000.00	24,867,000.00	24,793,492.58	3.500	412	257	4.716	09/15/2025
91282CFE6	40783	U.S. Treasury		08/09/2024	20,000,000.00	19,861,200.00	19,840,094.34	3.125	371	226	4.459	08/15/2025
91282CLH2	40788	U.S. Treasury		09/25/2024	25,000,000.00	24,802,250.00	25,081,558.90	3.750	705	607	3.544	08/31/2026
912828R36	40799	U.S. Treasury		12/10/2024	20,000,000.00	19,303,800.00	19,328,062.02	1.625	521	499	4.175	05/15/2026
Subtotal and Average			173,441,165.16		180,000,000.00	178,997,050.00	179,092,794.47		737	441	4.200	
Federal Agency Callables												
31422XCX8	40360	Federal Agricultural Mtg Corp		04/20/2021	10,000,000.00	9,574,800.00	10,000,000.00	1.000	1,826	474	1.000	04/20/2026
3133EMLR1	40330	Federal Farm Credit Bank		12/29/2020	10,000,000.00	9,637,200.00	10,000,000.00	0.500	1,820	356	0.500	12/23/2025
3133EMSU7	40358	Federal Farm Credit Bank		03/09/2021	10,000,000.00	9,589,900.00	10,000,000.00	0.800	1,826	432	0.800	03/09/2026
3133ENMH0	40479	Federal Farm Credit Bank		01/27/2022	10,350,000.00	10,016,109.00	10,349,722.56	1.600	1,461	391	1.603	01/27/2026
3133ENPB0	40486	Federal Farm Credit Bank		02/16/2022	15,150,000.00	14,482,491.00	15,145,170.94	2.180	1,826	776	2.196	02/16/2027
3133EMSC7	40522	Federal Farm Credit Bank		04/22/2022	3,500,000.00	3,476,830.00	3,485,546.66	0.480	1,046	61	3.000	03/03/2025
3133ENUZ1	40524	Federal Farm Credit Bank		04/22/2022	20,000,000.00	19,806,200.00	19,974,729.73	3.090	1,277	292	3.258	10/20/2025
3133ENVK3	40526	Federal Farm Credit Bank		04/27/2022	20,000,000.00	19,718,400.00	20,000,000.00	3.650	1,644	664	3.650	10/27/2026
3133ENYA2	40550	Federal Farm Credit Bank		06/07/2022	5,200,000.00	5,072,704.00	5,189,156.52	3.450	1,820	881	3.545	06/01/2027
3133EMSW3	40720	Federal Farm Credit Bank		12/18/2023	5,000,000.00	4,538,100.00	4,531,416.36	1.400	1,544	1,164	4.669	03/10/2028
3130AKPW0	40340	Federal Home Loan Bank		01/28/2021	10,000,000.00	9,637,400.00	10,000,000.00	0.700	1,826	392	0.570	01/28/2026
3130AKXX9	40350	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,574,300.00	10,000,000.00	0.500	1,826	420	0.500	02/25/2026
3130AKXX9	40353	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,574,300.00	9,998,620.00	0.500	1,826	420	0.500	02/25/2026
3130AQCNI	40467	Federal Home Loan Bank		01/18/2022	5,000,000.00	4,996,600.00	4,999,796.11	2.750	1,095	16	1.351	01/17/2025
3130ALHH0	40470	Federal Home Loan Bank		01/18/2022	25,000,000.00	24,062,000.00	24,851,657.03	0.960	1,507	428	1.481	03/05/2026

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Federal Agency Callables											
3130AQQQ9	40472	Federal Home Loan Bank		01/28/2022	20,000,000.00	19,982,000.00	20,000,000.00	3.250	1,096	27	1.667 01/28/2025
3130AQN58	40473	Federal Home Loan Bank		01/27/2022	14,000,000.00	13,973,260.00	13,999,578.70	1.750	1,096	26	1.443 01/27/2025
3130AQM3	40475	Federal Home Loan Bank		01/28/2022	7,200,000.00	7,095,672.00	7,197,624.00	2.125	1,369	300	1.616 10/28/2025
3130AQQQ9	40477	Federal Home Loan Bank		01/28/2022	20,000,000.00	19,982,000.00	20,000,000.00	3.250	1,096	27	0.750 01/28/2025
3130ARAY7	40495	Federal Home Loan Bank		03/24/2022	1,000,000.00	995,450.00	999,423.61	2.375	1,096	82	2.137 03/24/2025
3130AQT78	40499	Federal Home Loan Bank		03/22/2022	2,360,000.00	2,349,545.20	2,357,566.92	1.750	1,074	58	2.428 02/28/2025
3130ANWN6	40508	Federal Home Loan Bank		03/22/2022	825,000.00	810,785.25	817,952.84	0.700	1,196	180	2.500 06/30/2025
3130AQJM6	40516	Federal Home Loan Bank		04/11/2022	1,400,000.00	1,396,808.00	1,398,444.64	1.250	1,023	27	2.800 01/28/2025
3130AQGT4	40518	Federal Home Loan Bank		04/11/2022	23,060,000.00	23,037,170.60	23,047,447.18	1.100	1,008	12	2.808 01/13/2025
3130AQM1	40519	Federal Home Loan Bank		04/11/2022	23,390,000.00	23,339,477.60	23,364,846.22	1.250	1,022	26	2.808 01/27/2025
3130ARVJ7	40523	Federal Home Loan Bank		04/29/2022	20,000,000.00	19,532,600.00	20,000,000.00	3.250	1,826	848	3.250 04/29/2027
3130APZK4	40673	Federal Home Loan Bank		05/24/2023	26,000,000.00	25,285,780.00	25,280,157.43	1.190	917	329	4.466 11/26/2025
3130ARCZ2	40679	Federal Home Loan Bank		06/02/2023	8,500,000.00	8,368,335.00	8,361,299.58	2.160	845	266	4.537 09/24/2025
3130B0YZ6	40754	Federal Home Loan Bank		04/17/2024	20,000,000.00	20,143,800.00	20,000,000.00	5.270	1,826	1,567	5.270 04/17/2029
3130B0ZS1	40756	Federal Home Loan Bank		04/19/2024	20,000,000.00	20,125,000.00	20,000,000.00	5.300	1,824	1,567	5.300 04/17/2029
3130B1HQ3	40765	Federal Home Loan Bank		05/29/2024	30,000,000.00	29,999,100.00	30,000,000.00	5.125	1,812	1,595	5.126 05/15/2029
3130B1MF1	40766	Federal Home Loan Bank		06/03/2024	20,000,000.00	19,958,800.00	20,000,000.00	5.000	1,817	1,605	5.000 05/25/2029
3130B3ZJ1	40789	Federal Home Loan Bank		10/04/2024	25,000,000.00	24,379,250.00	25,000,000.00	3.800	1,459	1,370	3.800 10/02/2028
3130B3TZ6	40795	Federal Home Loan Bank		11/21/2024	20,000,000.00	19,997,200.00	20,000,000.00	4.500	729	688	4.500 11/20/2026
3134GVQX9	40261	Federal Home Loan Mtg Corp		05/05/2020	10,000,000.00	9,874,500.00	9,999,311.11	0.700	1,826	124	0.720 05/05/2025
3134GVS9	40265	Federal Home Loan Mtg Corp		05/08/2020	10,000,000.00	9,912,500.00	10,000,000.00	0.700	1,789	90	0.700 04/01/2025
3134GVB49	40273	Federal Home Loan Mtg Corp		06/23/2020	40,000,000.00	39,328,800.00	40,000,000.00	0.750	1,821	168	0.750 06/18/2025
3134GW5R3	40505	Federal Home Loan Mtg Corp		03/22/2022	2,000,000.00	1,941,580.00	1,971,076.57	0.650	1,315	299	2.500 10/27/2025
3134GWUG9	40506	Federal Home Loan Mtg Corp		03/22/2022	1,500,000.00	1,460,205.00	1,479,870.75	0.570	1,282	266	2.500 09/24/2025
3134GWVN3	40507	Federal Home Loan Mtg Corp		03/22/2022	17,490,000.00	17,021,268.00	17,253,715.98	0.600	1,288	272	2.500 09/30/2025
3134GXRL0	40551	Federal Home Loan Mtg Corp		06/07/2022	12,940,000.00	12,877,241.00	12,933,524.73	3.125	1,070	131	3.270 05/12/2025
3134GXR63	40643	Federal Home Loan Mtg Corp		01/17/2023	10,000,000.00	9,984,000.00	9,966,694.07	4.050	954	239	4.591 08/28/2025
3134GXCS1	40680	Federal Home Loan Mtg Corp		06/02/2023	8,375,000.00	8,111,020.00	8,108,092.48	0.625	907	328	4.402 11/25/2025
3134H1HN6	40715	Federal Home Loan Mtg Corp		11/16/2023	6,361,000.00	6,394,013.59	6,390,452.79	5.500	1,800	1,388	5.167 10/20/2028
3134HAK93	40797	Federal Home Loan Mtg Corp		12/10/2024	20,000,000.00	19,962,800.00	20,000,000.00	5.125	1,823	1,801	5.125 12/07/2029
3136G4WU3	40281	Federal National Mtg Assn		06/23/2020	30,000,000.00	29,508,000.00	30,000,000.00	0.850	1,826	173	0.850 06/23/2025
3135G06R9	40331	Federal National Mtg Assn		01/28/2021	15,000,000.00	14,403,600.00	15,000,000.00	0.550	1,826	392	0.550 01/28/2026
3136G4H55	40503	Federal National Mtg Assn		03/22/2022	2,350,000.00	2,298,558.50	2,324,029.13	0.550	1,232	216	2.500 08/05/2025
3136G4R62	40504	Federal National Mtg Assn		03/22/2022	1,715,000.00	1,675,606.45	1,694,833.12	0.625	1,255	239	2.500 08/28/2025
3135GASV4	40764	Federal National Mtg Assn		05/17/2024	20,000,000.00	20,025,600.00	20,000,000.00	5.350	1,825	1,596	5.350 05/16/2029
3135GAYL9	40793	Federal National Mtg Assn		11/08/2024	20,000,000.00	19,946,000.00	20,000,000.00	4.875	1,089	1,035	4.875 11/02/2027
Subtotal and Average			716,067,674.56		699,666,000.00	689,234,660.19	697,471,757.76		1,487	623	2.888

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date
Supranational											
45818WCZ7	40357	IADB		02/24/2021	10,000,000.00	9,602,600.00	10,000,000.00	0.650	1,822	415	0.650 02/20/2026
45818WEK8	40693	IADB		07/24/2023	9,420,000.00	9,303,097.80	9,341,085.52	4.375	1,676	1,149	4.673 02/24/2028
45818WEU6	40716	IADB		11/17/2023	20,000,000.00	20,000,400.00	20,003,129.63	5.125	1,096	685	5.116 11/17/2026
459058JB0	40246	IBRD		04/22/2020	3,000,000.00	2,966,250.00	2,999,284.05	0.625	1,826	111	0.704 04/22/2025
459058JA2	40335	IBRD		01/11/2021	20,000,000.00	19,862,600.00	20,013,445.60	0.750	1,520	69	0.401 03/11/2025
459058JL8	40336	IBRD		01/11/2021	10,000,000.00	9,685,600.00	9,999,374.01	0.500	1,751	300	0.508 10/28/2025
459058JL8	40338	IBRD		01/11/2021	10,000,000.00	9,685,600.00	9,998,859.81	0.500	1,751	300	0.514 10/28/2025
459058JE4	40341	IBRD		01/13/2021	10,000,000.00	9,774,800.00	9,991,641.50	0.375	1,657	208	0.522 07/28/2025
45905U5Y6	40354	IBRD		02/18/2021	5,000,000.00	4,799,750.00	5,000,000.00	0.600	1,826	413	0.600 02/18/2026
45905U5Y6	40355	IBRD		02/18/2021	5,000,000.00	4,799,750.00	5,000,000.00	0.600	1,826	413	0.600 02/18/2026
459058JA2	40359	IBRD		03/12/2021	10,000,000.00	9,931,300.00	10,002,665.74	0.750	1,460	69	0.611 03/11/2025
459058JT1	40662	IBRD		04/12/2023	5,000,000.00	4,637,000.00	4,694,031.57	0.850	1,400	770	4.010 02/10/2027
459058JT1	40664	IBRD		04/24/2023	10,000,000.00	9,274,000.00	9,371,296.85	0.850	1,388	770	4.100 02/10/2027
45906M4E8	40692	IBRD		07/24/2023	25,000,000.00	24,756,500.00	24,897,305.30	4.500	1,799	1,272	4.632 06/26/2028
45950VPL4	40347	International Finance Corp		02/05/2021	10,000,000.00	9,558,100.00	9,993,849.22	0.450	1,826	400	0.507 02/05/2026
Subtotal and Average			161,288,898.20		162,420,000.00	158,637,347.80	161,305,968.80		1,604	556	2.280
Asset Backed Securities											
448980AD4	40670	Hyundai Auto Lease Sec		05/24/2023	12,412,487.72	12,429,865.20	12,412,353.03	5.150	1,118	530	5.207 06/15/2026
437927AC0	40674	American Honda Finance Corp		05/30/2023	10,000,000.00	10,064,900.00	9,998,956.34	4.930	1,630	1,048	4.988 11/15/2027
891941AD8	40671	Toyota Motor Credit Corp		05/23/2023	10,000,000.00	10,030,800.00	9,999,630.84	4.710	1,729	1,140	4.759 02/15/2028
89238JAC9	40676	Toyota Motor Credit Corp		06/01/2023	2,246,635.21	2,230,257.24	2,202,100.37	0.710	1,049	469	5.694 04/15/2026
Subtotal and Average			35,522,944.61		34,659,122.93	34,755,822.44	34,613,040.58		1,438	852	5.045
Municipal Bonds											
13063DGB8	40243	State of California GO		04/13/2020	5,000,000.00	4,987,750.00	5,018,724.83	3.375	1,814	90	1.802 04/01/2025
13063DMA3	40449	State of California GO		01/07/2022	10,110,000.00	9,917,707.80	10,263,859.07	2.650	1,545	455	1.392 04/01/2026
13063DRD2	40581	State of California GO		09/09/2022	5,570,000.00	5,387,972.40	5,449,221.67	2.375	1,483	638	3.721 10/01/2026
13063D3A4	40620	State of California GO		11/17/2022	5,000,000.00	5,109,900.00	5,101,459.83	5.700	1,414	638	4.424 10/01/2026
13063D3A4	40626	State of California GO		12/08/2022	7,075,000.00	7,230,508.50	7,238,129.51	5.700	1,393	638	4.257 10/01/2026
13063DC48	40649	State of California GO		02/01/2023	12,000,000.00	11,053,680.00	11,181,190.00	1.700	1,826	1,126	4.175 02/01/2028
13063D3N6	40655	State of California GO		03/15/2023	7,000,000.00	7,060,270.00	7,000,000.00	4.846	1,447	789	4.845 03/01/2027
13063DRD2	40717	State of California GO		12/11/2023	5,460,000.00	5,281,567.20	5,262,705.33	2.375	1,025	638	4.598 10/01/2026
13034AL65	40323	California Infra & Econ Dev		12/17/2020	1,385,000.00	1,349,751.75	1,385,000.00	0.765	1,749	273	0.765 10/01/2025
13077DML3	40318	California State Univ Rev		11/02/2020	10,000,000.00	9,721,000.00	10,006,520.29	0.885	1,825	304	0.805 11/01/2025
13067WRC8	40623	CA Dept of Water Resource Pwr		11/28/2022	3,155,000.00	3,057,037.25	3,051,990.56	0.790	1,099	334	4.648 12/01/2025
34153QUD6	40311	Florida State Brd of Edu GO		10/22/2020	10,000,000.00	9,840,900.00	10,000,000.00	0.550	1,683	151	0.550 06/01/2025
373385FQ1	40304	State of Georgia GO		08/27/2020	14,615,000.00	14,306,331.20	14,615,000.00	0.520	1,800	212	0.520 08/01/2025

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Municipal Bonds											
373384TP1	40736	State of Georgia GO		02/16/2024	1,500,000.00	1,499,115.00	1,495,194.55	4.150	501	181	4.816 07/01/2025
419792ZM1	40317	State of Hawaii GO		10/29/2020	5,000,000.00	4,875,900.00	5,002,270.32	0.852	1,798	273	0.790 10/01/2025
419792G34	40648	State of Hawaii GO		01/25/2023	25,000,000.00	23,265,750.00	23,610,719.56	1.535	1,649	942	3.902 08/01/2027
419792G34	40681	State of Hawaii GO		06/05/2023	2,530,000.00	2,354,493.90	2,367,671.92	1.535	1,518	942	4.272 08/01/2027
419792F92	40684	State of Hawaii GO		06/12/2023	7,975,000.00	7,828,898.00	7,811,314.42	1.033	781	212	4.775 08/01/2025
419792M29	40718	State of Hawaii GO		12/19/2023	4,360,000.00	4,428,234.00	4,413,337.01	5.000	1,382	1,003	4.509 10/01/2027
419792M37	40719	State of Hawaii GO		12/19/2023	2,000,000.00	2,036,120.00	2,032,001.74	5.000	1,748	1,369	4.519 10/01/2028
546417DQ6	40312	State of Louisiana GO		10/14/2020	4,000,000.00	3,944,280.00	4,000,000.00	0.840	1,691	151	0.840 06/01/2025
544351QQ5	40589	City of Los Angeles		09/28/2022	9,475,000.00	9,521,048.50	9,528,167.98	5.000	1,069	243	4.097 09/01/2025
57582RK88	40322	State of Massachusetts GO		12/03/2020	1,000,000.00	971,350.00	1,000,000.00	0.695	1,794	304	0.695 11/01/2025
574193TR9	40297	Maryland State GO		08/05/2020	5,000,000.00	4,896,700.00	5,000,713.25	0.660	1,822	212	0.635 08/01/2025
574193GK8	40652	Maryland State GO		03/03/2023	3,000,000.00	2,878,980.00	2,874,186.46	2.800	1,612	942	4.612 08/01/2027
574193WE4	40656	Maryland State GO		03/29/2023	16,360,000.00	16,297,668.40	16,360,000.00	4.000	1,082	438	3.999 03/15/2026
574193WF1	40678	Maryland State GO		06/02/2023	4,180,000.00	4,146,476.40	4,171,745.31	4.050	1,382	803	4.146 03/15/2027
574193WW4	40767	Maryland State GO		06/18/2024	15,000,000.00	14,887,650.00	15,000,000.00	4.440	1,809	1,612	4.440 06/01/2029
6500354W5	40606	New York ST Urban Dev Corp Rev		10/11/2022	4,565,000.00	4,500,177.00	4,496,942.06	3.170	1,251	438	4.518 03/15/2026
649902T45	40596	NYS Dormitory Authority		10/05/2022	7,850,000.00	7,914,291.50	7,920,058.78	5.051	1,806	987	4.677 09/15/2027
64990FY57	40669	NYS Personal Income Tax Rev		05/18/2023	2,000,000.00	1,913,400.00	1,929,444.56	3.059	1,763	1,169	4.288 03/15/2028
64990FS96	40682	NYS Personal Income Tax Rev		06/09/2023	7,075,000.00	6,694,648.00	6,694,129.17	2.657	1,712	1,140	4.592 02/15/2028
64990FD76	40759	NYS Personal Income Tax Rev		05/02/2024	8,045,000.00	7,385,551.35	7,320,746.82	1.748	1,413	1,169	4.862 03/15/2028
76913CAZ2	40256	County of Riverside CA		05/06/2020	4,000,000.00	3,991,120.00	4,000,000.00	2.667	1,746	45	2.667 02/15/2025
80168AGX9	40787	Santa Clara Vly Ca Wtr Dist		09/24/2024	10,000,000.00	9,930,800.00	10,000,000.00	3.880	615	516	3.877 06/01/2026
882724RA7	40319	State of Texas GO		10/30/2020	1,600,000.00	1,608,960.00	1,652,610.82	5.000	1,797	273	0.550 10/01/2025
882724V61	40712	State of Texas GO		11/15/2023	5,000,000.00	5,128,050.00	5,000,000.00	5.332	1,416	1,003	5.332 10/01/2027
882724RC3	40742	State of Texas GO		03/20/2024	7,810,000.00	7,379,590.90	7,345,112.67	2.182	1,290	1,003	4.549 10/01/2027
91412HGE7	40324	UC General Revenue Bonds		12/10/2020	2,215,000.00	2,186,315.75	2,217,015.33	0.883	1,617	134	0.630 05/15/2025
91412HGE7	40325	UC General Revenue Bonds		12/15/2020	3,560,000.00	3,513,898.00	3,563,624.30	0.883	1,612	134	0.605 05/15/2025
91412HGE7	40326	UC General Revenue Bonds		12/16/2020	10,000,000.00	9,870,500.00	10,010,001.51	0.883	1,611	134	0.610 05/15/2025
91412HGE7	40343	UC General Revenue Bonds		01/22/2021	7,000,000.00	6,909,350.00	7,009,669.92	0.883	1,574	134	0.507 05/15/2025
91412GU94	40594	UC General Revenue Bonds		09/27/2022	3,820,000.00	3,797,156.40	3,794,266.88	3.063	1,008	181	4.509 07/01/2025
91412HGE7	40595	UC General Revenue Bonds		09/27/2022	3,000,000.00	2,961,150.00	2,962,212.85	0.883	961	134	4.509 05/15/2025
91412GU94	40619	UC General Revenue Bonds		11/17/2022	4,685,000.00	4,656,983.70	4,649,936.94	3.063	957	181	4.669 07/01/2025
91412HJN4	40636	UC General Revenue Bonds		01/04/2023	2,015,000.00	1,872,700.70	1,863,971.81	1.272	1,592	864	4.812 05/15/2027
91412GU94	40651	UC General Revenue Bonds		02/14/2023	2,020,000.00	2,007,920.40	2,005,846.33	3.063	868	181	4.556 07/01/2025
91412GU94	40668	UC General Revenue Bonds		05/18/2023	13,815,000.00	13,732,386.30	13,737,009.53	3.063	775	181	4.254 07/01/2025
91412HGF4	40704	UC General Revenue Bonds		09/27/2023	5,005,000.00	4,650,045.40	4,607,571.32	1.316	1,326	864	5.019 05/15/2027
91412HGF4	40721	UC General Revenue Bonds		12/22/2023	6,190,000.00	5,751,005.20	5,783,653.88	1.316	1,240	864	4.321 05/15/2027
917542QV7	40629	State of Utah GO		12/13/2022	1,590,278.67	1,584,505.96	1,585,467.30	3.539	931	181	4.183 07/01/2025

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Municipal Bonds												
923078CX5	40621	Ventura Cnty Pub Fin Auth Leas		11/21/2022	3,645,000.00	3,380,810.40	3,381,760.15	1.741	1,806	1,034	4.621	11/01/2027
Subtotal and Average			323,679,491.36		329,255,278.67	321,458,357.26	323,772,176.54		1,440	594	3.340	
Agency Floaters												
31315PF38	40611	Federal Agricultural Mtg Corp		10/27/2022	2,500,000.00	2,500,250.00	2,500,000.00	5.080	833	36	4.013	02/06/2025
31315P6T1	40612	Federal Agricultural Mtg Corp		10/27/2022	3,000,000.00	3,004,050.00	3,000,000.00	5.080	908	111	4.031	04/22/2025
Subtotal and Average			5,500,000.00		5,500,000.00	5,504,300.00	5,500,000.00		874	77	4.023	
Mortgage Backed Securities												
3137BJQ71	40266	Federal Home Loan Mtg Corp		05/26/2020	10,000,000.00	9,913,000.00	10,823,437.50	2.770	1,825	144	1.043	05/25/2025
30315EAA4	40295	Federal Home Loan Mtg Corp		07/24/2020	3,043,346.09	3,005,639.03	3,058,231.10	0.830	1,766	144	0.695	05/25/2025
30318CAA5	40342	Federal Home Loan Mtg Corp		01/22/2021	3,626,881.85	3,518,655.70	3,644,668.08	0.670	1,768	328	0.537	11/25/2025
30329MAA0	40609	Federal Home Loan Mtg Corp		10/28/2022	3,182,540.75	2,972,270.28	2,851,196.88	2.080	1,701	905	4.989	06/25/2027
30329MAA0	40610	Federal Home Loan Mtg Corp		10/28/2022	4,091,838.12	3,821,490.38	3,665,824.58	2.080	1,701	905	4.989	06/25/2027
3137BJQ71	40635	Federal Home Loan Mtg Corp		12/22/2022	7,101,000.00	7,039,221.30	6,821,398.13	2.770	885	144	4.445	05/25/2025
3132XGRH1	40647	Federal Home Loan Mtg Corp		01/24/2023	19,667,612.00	19,236,891.30	19,578,493.13	3.690	1,742	1,034	3.821	11/01/2027
3137FBAJ5	40665	Federal Home Loan Mtg Corp		05/08/2023	4,805,000.00	4,639,131.40	4,664,979.30	3.281	1,570	966	3.997	08/25/2027
3132XGRH1	40666	Federal Home Loan Mtg Corp		05/09/2023	9,833,806.00	9,618,445.65	9,743,150.60	3.690	1,637	1,034	3.946	11/01/2027
3132XFLR7	40672	Federal Home Loan Mtg Corp		05/25/2023	6,700,000.00	6,604,860.00	6,614,156.25	4.250	1,682	1,095	4.597	01/01/2028
30333AAA0	40697	Federal Home Loan Mtg Corp		08/17/2023	7,953,984.86	7,801,586.51	7,782,560.58	4.250	1,774	1,271	4.793	06/25/2028
30333MAA4	40699	Federal Home Loan Mtg Corp		09/22/2023	9,983,578.23	9,814,057.07	9,711,565.66	4.390	1,799	1,332	5.373	08/25/2028
3132XGY42	40738	Federal Home Loan Mtg Corp		02/27/2024	2,243,000.00	2,218,910.18	2,216,276.76	4.650	1,739	1,430	4.973	12/01/2028
3132XGZK5	40746	Federal Home Loan Mtg Corp		04/01/2024	13,652,000.00	13,592,340.76	13,605,071.25	4.850	1,705	1,430	4.909	12/01/2028
30336BAA5	40755	Federal Home Loan Mtg Corp		04/25/2024	16,979,415.53	17,061,256.31	16,837,297.82	5.020	1,705	1,454	5.149	12/25/2028
3137HDJJ0	40768	Federal Home Loan Mtg Corp		06/13/2024	15,000,000.00	15,009,750.00	14,999,955.00	4.803	1,807	1,605	4.775	05/25/2029
30337MAA0	40771	Federal Home Loan Mtg Corp		06/27/2024	8,922,459.91	8,934,772.90	8,966,643.93	4.990	1,732	1,544	4.808	03/25/2029
3137HDV56	40780	Federal Home Loan Mtg Corp		07/25/2024	7,000,000.00	6,986,560.00	7,042,987.00	4.720	1,765	1,605	4.546	05/25/2029
3137HFNZ4	40785	Federal Home Loan Mtg Corp		09/12/2024	5,000,000.00	4,946,250.00	5,099,900.00	4.508	1,777	1,666	3.517	07/25/2029
35802FAA0	40786	Federal Home Loan Mtg Corp		09/19/2024	3,499,595.15	3,412,420.23	3,516,214.73	4.080	1,740	1,636	3.909	06/25/2029
35802CAA7	40794	Federal Home Loan Mtg Corp		11/21/2024	4,999,553.46	5,010,552.48	5,024,501.23	4.911	1,799	1,758	4.495	10/25/2029
3137HHUN9	40798	Federal Home Loan Mtg Corp		12/12/2024	9,000,000.00	8,941,500.00	9,040,878.00	4.630	1,778	1,758	4.495	10/25/2029
3137HHUX7	40802	Federal Home Loan Mtg Corp		12/20/2024	2,262,263.00	2,210,570.29	2,224,288.65	4.250	1,801	1,789	4.614	11/25/2029
3138L84Z4	40202	Federal National Mtg Assn		02/03/2020	7,747,000.00	7,710,279.22	7,899,519.06	2.390	1,825	31	1.991	02/01/2025
3140HWYW6	40203	Federal National Mtg Assn		01/22/2020	7,450,000.00	7,427,277.50	7,531,484.38	2.240	1,806	0	2.021	01/01/2025
3136AL7K1	40272	Federal National Mtg Assn		05/27/2020	1,240,872.59	1,236,442.67	1,343,120.49	2.967	1,763	83	1.008	03/25/2025
3136AR5S3	40579	Federal National Mtg Assn		09/12/2022	4,907,754.08	4,786,336.24	4,681,537.29	2.469	1,321	479	3.844	04/25/2026
3138L8UV4	40618	Federal National Mtg Assn		11/18/2022	11,730,669.96	11,730,669.76	11,337,025.30	2.920	775	0	4.716	01/01/2025
3140HSZG9	40667	Federal National Mtg Assn		05/09/2023	3,816,983.04	3,766,942.39	3,753,913.36	3.440	1,027	424	4.440	03/01/2026

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Mortgage Backed Securities												
3140LKUP6	40685	Federal National Mtg Assn		07/03/2023	25,341,936.00	25,196,473.29	25,098,415.83	4.650	1,825	1,277	4.914	07/01/2028
3140LKYYV9	40694	Federal National Mtg Assn		07/25/2023	7,896,000.00	7,875,312.48	7,841,098.13	4.790	1,773	1,247	5.001	06/01/2028
3140LKLH4	40698	Federal National Mtg Assn		08/18/2023	12,175,000.00	12,227,839.50	11,997,130.86	4.920	1,749	1,247	5.374	06/01/2028
Subtotal and Average			256,529,593.91		260,890,686.62	258,267,704.82	259,016,920.86		1,674	1,063	4.223	
Total and Average			2,449,675,789.40		2,466,929,188.03	2,428,630,638.04	2,445,436,736.61		1,313	647	3.587	

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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		256,236.67	256,236.67		0	0	
				Subtotal		256,236.67	256,236.67				
Total Cash and Investments			2,449,675,789.40		2,466,929,188.03	2,428,886,874.71	2,445,692,973.28		1,313	647	3.587

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SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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

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

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City of San Jose
Transaction Activity Report
October 1, 2024 - December 31, 2024
Sorted by Fund - Transaction Type
All Funds

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40790	003	57636QAG9	MASTERCARD	Purchase	10/03/2024	11/21/2026		9,930,766.67			-9,930,766.67
40791	003	023135BC9	AMZN 3.15% MAT	Purchase	10/04/2024	08/22/2027		4,925,525.00			-4,925,525.00
40789	003	3130B32J1	FEDERAL HOME	Purchase	10/04/2024	10/02/2028		25,000,000.00			-25,000,000.00
40792	003	09247XAP6	BLKRK 3.25% MAT	Purchase	10/11/2024	04/30/2029		10,718,252.25			-10,718,252.25
40793	003	3135GAYL9	FNMA 4.875% MAT	Purchase	11/08/2024	11/02/2027		20,000,000.00			-20,000,000.00
40795	003	3130B3TZ6	FEDERAL HOME	Purchase	11/21/2024	11/20/2026		20,000,000.00			-20,000,000.00
40794	003	35802CAA7	FRESB 2024-SB117	Purchase	11/21/2024	10/25/2029		5,038,591.67			-5,038,591.67
40796	003	89233GU12	TMCC ZERO CPN	Purchase	12/03/2024	07/01/2025		29,212,500.00			-29,212,500.00
40800	003	14913UUA4	CAT 4.7% MAT	Purchase	12/10/2024	11/15/2029		10,130,638.89			-10,130,638.89
40797	003	3134HAK93	Federal Home Loan	Purchase	12/10/2024	12/07/2029		20,000,000.00			-20,000,000.00
40799	003	912828R36	UNITED STATES	Purchase	12/10/2024	05/15/2026		19,320,882.25			-19,320,882.25
40801	003	437076CR1	HOME DEPOT INC,	Purchase	12/11/2024	09/15/2025		7,046,868.89			-7,046,868.89
40798	003	3137HHUN9	FHMS K531 A2	Purchase	12/12/2024	10/25/2029		9,053,610.50			-9,053,610.50
40802	003	3137HHUX7	FHMS K532 A2	Purchase	12/20/2024	11/25/2029		2,229,363.03			-2,229,363.03
40803	003	313385HP4	FHLB DN 07/01/25	Purchase	12/24/2024	07/01/2025		29,347,950.00			-29,347,950.00
32936	003	CITY	STPOOL 0.24%	Purchase	10/15/2024			277,450.54			-277,450.54
36512	003	VP6000104	Federated Govt	Purchase	11/27/2024			50,000,000.00			-50,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	12/02/2024			12,335.60			-12,335.60
37042	003	CSJFA	STPOOL 0.22%	Purchase	10/15/2024			66,312.98			-66,312.98
40566	003	CAMP	CAMP 1.27%	Purchase	10/01/2024			595,400.27			-595,400.27
40566	003	CAMP	CAMP 1.27%	Purchase	10/01/2024			20,712,000.00			-20,712,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/02/2024			44,426,000.00			-44,426,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/08/2024			4,956,000.00			-4,956,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/10/2024			6,884,000.00			-6,884,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/15/2024			44,811,000.00			-44,811,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/17/2024			14,986,000.00			-14,986,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/21/2024			2,597,000.00			-2,597,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/22/2024			6,457,000.00			-6,457,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/24/2024			28,193,000.00			-28,193,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/28/2024			19,618,000.00			-19,618,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/29/2024			18,099,000.00			-18,099,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/30/2024			829,000.00			-829,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/31/2024			3,854,000.00			-3,854,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/01/2024			501,163.99			-501,163.99
40566	003	CAMP	CAMP 1.27%	Purchase	11/04/2024			16,228,000.00			-16,228,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/05/2024			4,604,000.00			-4,604,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/06/2024			2,408,000.00			-2,408,000.00

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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	11/07/2024			5,243,000.00			-5,243,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/12/2024			7,219,000.00			-7,219,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/13/2024			7,673,000.00			-7,673,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/14/2024			1,479,100.00			-1,479,100.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/15/2024			6,690,000.00			-6,690,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/18/2024			18,763,000.00			-18,763,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/19/2024			19,641,000.00			-19,641,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/22/2024			21,575,000.00			-21,575,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/25/2024			22,462,000.00			-22,462,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/26/2024			8,957,000.00			-8,957,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/27/2024			40,554,000.00			-40,554,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/02/2024			548,202.81			-548,202.81
40566	003	CAMP	CAMP 1.27%	Purchase	12/02/2024			27,672,000.00			-27,672,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/05/2024			11,864,000.00			-11,864,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/09/2024			30,215,000.00			-30,215,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/11/2024			1,042,000.00			-1,042,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/12/2024			35,373,000.00			-35,373,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/16/2024			2,092,000.00			-2,092,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/17/2024			3,276,000.00			-3,276,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/19/2024			4,204,000.00			-4,204,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/23/2024			36,667,000.00			-36,667,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/24/2024			5,078,000.00			-5,078,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/26/2024			9,425,000.00			-9,425,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/31/2024			12,637,000.00			-12,637,000.00
40525	003	3134GXS F2	FHLMC 2.5% MAT	Redemption	10/29/2024	04/29/2025	Call		10,000,000.00		10,000,000.00
40616	003	45950VRK4	IFC 5.% MAT	Redemption	11/15/2024	11/15/2027	Call		5,000,000.00		5,000,000.00
40670	003	448980AD4	HALST 2023-B A3	Redemption	11/15/2024	06/15/2026	Sale		64,958.44		64,958.44
40670	003	448980AD4	HALST 2023-B A3	Redemption	12/16/2024	06/15/2026	Sale		1,522,517.65		1,522,517.65
40676	003	89238JAC9	TAOT 2021-D A3	Redemption	10/15/2024	04/15/2026	Sale		508,584.11		508,584.11
40676	003	89238JAC9	TAOT 2021-D A3	Redemption	11/15/2024	04/15/2026	Sale		523,143.82		523,143.82
40676	003	89238JAC9	TAOT 2021-D A3	Redemption	12/16/2024	04/15/2026	Sale		483,453.49		483,453.49
40745	003	3134H1YU1	FHLMC 5.61% MAT	Redemption	10/02/2024	04/02/2029	Sale		15,000,000.00		15,000,000.00
40749	003	3130B0RH4	FEDERAL HOME	Redemption	10/11/2024	04/11/2029	Call		15,000,000.00		15,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	11/29/2024				50,000,000.00		50,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	12/02/2024				12,335.60		12,335.60
40566	003	CAMP	CAMP 1.27%	Redemption	10/03/2024				8,829,000.00		8,829,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/04/2024				99,000,000.00		99,000,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/04/2024				1,475,000.00		1,475,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/07/2024				350,000.00		350,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/09/2024				3,524,000.00		3,524,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/11/2024				10,467,000.00		10,467,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/16/2024				1,814,000.00		1,814,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/18/2024				69,054,000.00		69,054,000.00

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
40566	003	CAMP	CAMP 1.27%	Redemption	10/23/2024				4,617,000.00		4,617,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/25/2024				2,134,000.00		2,134,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	11/01/2024				48,852,000.00		48,852,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	11/08/2024				38,493,000.00		38,493,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	11/20/2024				10,854,000.00		10,854,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	11/21/2024				20,059,000.00		20,059,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	11/29/2024				40,634,000.00		40,634,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/03/2024				29,907,000.00		29,907,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/04/2024				2,411,000.00		2,411,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/06/2024				15,462,000.00		15,462,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/10/2024				42,015,000.00		42,015,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/13/2024				75,635,000.00		75,635,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/18/2024				8,440,000.00		8,440,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/20/2024				28,794,000.00		28,794,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/27/2024				32,640,000.00		32,640,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/30/2024				4,452,000.00		4,452,000.00
40183	003	3135G0W66	FNMA 1.625% MAT	Redemption	10/15/2024	10/15/2024	Maturity		10,000,000.00		10,000,000.00
40201	003	45818WCS3	IADB 1.7% MAT	Redemption	11/15/2024	11/15/2024	Maturity		11,000,000.00		11,000,000.00
40278	003	923078CU1	VENTURA CNTY	Redemption	11/01/2024	11/01/2024	Maturity		900,000.00		900,000.00
40321	003	45818WCW4	Inter-American	Redemption	10/15/2024	10/15/2024	Maturity		10,000,000.00		10,000,000.00
40332	003	45950VPG5	IFC 0.425% MAT	Redemption	11/19/2024	11/19/2024	Maturity		8,550,000.00		8,550,000.00
40339	003	459058DX8	IBRD 2.5% MAT	Redemption	11/25/2024	11/25/2024	Maturity		4,765,000.00		4,765,000.00
40409	003	3130APRF4	FEDERAL HOME	Redemption	11/15/2024	11/15/2024	Maturity		20,000,000.00		20,000,000.00
40418	003	3130APU45	FEDERAL HOME	Redemption	11/22/2024	11/22/2024	Maturity		4,875,000.00		4,875,000.00
40421	003	3130APKF1	FEDERAL HOME	Redemption	11/08/2024	11/08/2024	Maturity		2,725,000.00		2,725,000.00
40423	003	3133ENFZ8	FEDERAL FARM CR	Redemption	12/02/2024	12/02/2024	Maturity		10,000,000.00		10,000,000.00
40446	003	3130APS48	FEDERAL HOME	Redemption	11/18/2024	11/18/2024	Maturity		13,240,000.00		13,240,000.00
40461	003	3130AQG49	FEDERAL HOME	Redemption	10/18/2024	10/18/2024	Maturity		2,485,000.00		2,485,000.00
40478	003	3130AQM44	FEDERAL HOME	Redemption	10/28/2024	10/28/2024	Maturity		12,500,000.00		12,500,000.00
40497	003	3130AR7C9	FEDERAL HOME	Redemption	12/27/2024	12/27/2024	Maturity		1,565,000.00		1,565,000.00
40502	003	3130AMR53	FEDERAL HOME	Redemption	12/09/2024	12/09/2024	Maturity		20,000,000.00		20,000,000.00
40545	003	3130AMNR9	FEDERAL HOME	Redemption	11/27/2024	11/27/2024	Maturity		20,000,000.00		20,000,000.00
40552	003	3130ARMT5	FEDERAL HOME	Redemption	10/25/2024	10/25/2024	Maturity		8,905,000.00		8,905,000.00
40607	003	3133ENS43	FEDERAL FARM CR	Redemption	10/17/2024	10/17/2024	Maturity		10,000,000.00		10,000,000.00
40677	003	3130AQ4B6	FEDERAL HOME	Redemption	12/23/2024	12/23/2024	Maturity		25,000,000.00		25,000,000.00
40705	003	80168FQH2	SCVWTR 4.25% MAT	Redemption	12/01/2024	12/01/2024	Maturity		15,000,000.00		15,000,000.00
40711	003	882724V38	TXS 5.616% MAT	Redemption	10/01/2024	10/01/2024	Maturity		7,400,000.00		7,400,000.00
40737	003	91282CDB4	UNITED STATES	Redemption	10/15/2024	10/15/2024	Maturity		20,000,000.00		20,000,000.00
40209	003	3138LL3J2	FN AN8000 2.71%	Redemption	10/25/2024	01/01/2025			1,000,000.00		1,000,000.00
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	10/25/2024	03/25/2025			323,193.44		323,193.44
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	10/25/2024	05/25/2025			5,184.06		5,184.06
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	10/25/2024	11/25/2024			322,783.75		322,783.75
40328	003	3137BGK24	FHMS K043 A2 3.062	Redemption	10/25/2024	12/25/2024			445,160.57		445,160.57

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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
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	10/25/2024	11/25/2025			6,151.26		6,151.26
40356	003	3137FQ3W1	FHMS KJ27 A2,	Redemption	10/25/2024	03/25/2025			850,859.26		850,859.26
40579	003	3136AR5S3	FNA 2016-M5 A2	Redemption	10/25/2024	04/25/2026			9,083.45		9,083.45
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	10/25/2024	06/25/2027			4,676.47		4,676.47
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	10/25/2024	06/25/2027			6,012.60		6,012.60
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	10/25/2024	01/01/2025			23,659.51		23,659.51
40647	003	3132XGRH1	FR WN2287 3.69%	Redemption	10/25/2024	11/01/2027			27,104.40		27,104.40
40666	003	3132XGRH1	FR WN2287 3.69%	Redemption	10/25/2024	11/01/2027			13,552.20		13,552.20
40667	003	3140HSZG9	FNMA 3.44% MAT	Redemption	10/25/2024	03/01/2026			6,053.68		6,053.68
40683	003	30312XAE7	FRESB 2019-SB69,	Redemption	10/25/2024	10/25/2024			119,787.97		119,787.97
40697	003	30333AAA0	FRESB 2023-SB108	Redemption	10/25/2024	06/25/2028			4,537.96		4,537.96
40699	003	30333MAA4	FRESB 2023-SB109	Redemption	10/25/2024	08/25/2028			1,879.83		1,879.83
40755	003	30336BAA5	FRESB 2024-SB113	Redemption	10/25/2024	12/25/2028			2,055.76		2,055.76
40771	003	30337MAA0	FHLMC 4.99% MAT	Redemption	10/25/2024	03/25/2029			1,162.58		1,162.58
40786	003	35802FAA0	FHLMC 4.08% MAT	Redemption	10/25/2024	06/25/2029			142.90		142.90
40225	003	3138L8CE2	FN AM7268 2.960%	Redemption	11/25/2024	11/01/2024			3,500,000.00		3,500,000.00
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	11/25/2024	03/25/2025			27,963.80		27,963.80
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	11/25/2024	05/25/2025			4,923.86		4,923.86
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	11/25/2024	11/25/2024			16,368.20		16,368.20
40328	003	3137BGK24	FHMS K043 A2 3.062	Redemption	11/25/2024	12/25/2024			1,973,216.21		1,973,216.21
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	11/25/2024	11/25/2025			5,830.93		5,830.93
40356	003	3137FQ3W1	FHMS KJ27 A2,	Redemption	11/25/2024	03/25/2025			1,556,395.73		1,556,395.73
40579	003	3136AR5S3	FNA 2016-M5 A2	Redemption	11/25/2024	04/25/2026			8,615.82		8,615.82
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	11/25/2024	06/25/2027			4,398.37		4,398.37
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	11/25/2024	06/25/2027			5,655.05		5,655.05
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	11/25/2024	01/01/2025			22,542.93		22,542.93
40647	003	3132XGRH1	FR WN2287 3.69%	Redemption	11/25/2024	11/01/2027			24,720.20		24,720.20
40666	003	3132XGRH1	FR WN2287 3.69%	Redemption	11/25/2024	11/01/2027			12,360.10		12,360.10
40667	003	3140HSZG9	FNMA 3.44% MAT	Redemption	11/25/2024	03/01/2026			5,618.04		5,618.04
40697	003	30333AAA0	FRESB 2023-SB108	Redemption	11/25/2024	06/25/2028			3,992.84		3,992.84
40699	003	30333MAA4	FRESB 2023-SB109	Redemption	11/25/2024	08/25/2028			1,625.60		1,625.60
40755	003	30336BAA5	FRESB 2024-SB113	Redemption	11/25/2024	12/25/2028			4,946.76		4,946.76
40771	003	30337MAA0	FHLMC 4.99% MAT	Redemption	11/25/2024	03/25/2029			923.04		923.04
40786	003	35802FAA0	FHLMC 4.08% MAT	Redemption	11/25/2024	06/25/2029			117.69		117.69
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	12/25/2024	03/25/2025			758,757.56		758,757.56
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	12/25/2024	05/25/2025			5,212.37		5,212.37
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	12/25/2024	11/25/2024			0.06		0.06
40328	003	3137BGK24	FHMS K043 A2 3.062	Redemption	12/25/2024	12/25/2024			1,596,287.07		1,596,287.07
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	12/25/2024	11/25/2025			6,187.29		6,187.29
40579	003	3136AR5S3	FNA 2016-M5 A2	Redemption	12/25/2024	04/25/2026			9,143.62		9,143.62
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	12/25/2024	06/25/2027			4,704.61		4,704.61
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	12/25/2024	06/25/2027			6,048.78		6,048.78
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	12/25/2024	01/01/2025			23,798.89		23,798.89

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40647	003	3132XGRH1	FR WN2287 3.69%	Redemption	12/25/2024	11/01/2027			27,300.60		27,300.60
40666	003	3132XGRH1	FR WN2287 3.69%	Redemption	12/25/2024	11/01/2027			13,650.30		13,650.30
40667	003	3140HSZG9	FNMA 3.44% MAT	Redemption	12/25/2024	03/01/2026			6,095.48		6,095.48
40697	003	30333AAA0	FRESB 2023-SB108	Redemption	12/25/2024	06/25/2028			4,581.85		4,581.85
40699	003	30333MAA4	FRESB 2023-SB109	Redemption	12/25/2024	08/25/2028			1,896.37		1,896.37
40755	003	30336BAA5	FRESB 2024-SB113	Redemption	12/25/2024	12/25/2028			11,026.23		11,026.23
40771	003	30337MAA0	FHLMC 4.99% MAT	Redemption	12/25/2024	03/25/2029			1,648.74		1,648.74
40786	003	35802FAA0	FHLMC 4.08% MAT	Redemption	12/25/2024	06/25/2029			144.26		144.26
40794	003	35802CAA7	FRESB 2024-SB117	Redemption	12/25/2024	10/25/2029			446.54		446.54
40183	003	3135G0W66	FNMA 1.625% MAT	Interest	10/15/2024	10/15/2024				81,250.00	81,250.00
40201	003	45818WCS3	IADB 1.7% MAT	Interest	11/15/2024	11/15/2024				93,500.00	93,500.00
40243	003	13063DGB8	CALIFORNIA ST,	Interest	10/01/2024	04/01/2025				84,375.00	84,375.00
40246	003	459058JB0	IBRD 0.625% MAT	Interest	10/22/2024	04/22/2025				9,390.00	9,390.00
40261	003	3134GVQX9	FHLMC 0.7% MAT	Interest	11/05/2024	05/05/2025				35,000.00	35,000.00
40273	003	3134GVB49	FHLMC 0.75% MAT	Interest	12/18/2024	06/18/2025				150,000.00	150,000.00
40278	003	923078CU1	VENTURA CNTY	Interest	11/01/2024	11/01/2024				5,503.50	5,503.50
40288	003	3135G04Z3	FNMA 0.5% MAT	Interest	12/17/2024	06/17/2025				25,000.00	25,000.00
40311	003	34153QUD6	FLORIDA ST BRD ED	Interest	12/01/2024	06/01/2025				27,500.00	27,500.00
40312	003	546417DQ6	LAS 0.84% MAT	Interest	12/01/2024	06/01/2025				16,800.00	16,800.00
40317	003	419792ZM1	HAWAII ST,	Interest	10/01/2024	10/01/2025				21,300.00	21,300.00
40318	003	13077DML3	CALIFORNIA ST	Interest	11/01/2024	11/01/2025				44,250.00	44,250.00
40319	003	882724RA7	TEXAS ST, TAXABLE	Interest	10/01/2024	10/01/2025				40,000.00	40,000.00
40321	003	45818WCW4	Inter-American	Interest	10/15/2024	10/15/2024				17,000.00	17,000.00
40322	003	57582RK88	MAS 0.695	Interest	11/01/2024	11/01/2025				3,475.00	3,475.00
40323	003	13034AL65	CALIFORNIA	Interest	10/01/2024	10/01/2025				5,297.63	5,297.63
40324	003	91412HGE7	UNIVERSITY CALIF	Interest	11/15/2024	05/15/2025				9,779.23	9,779.23
40325	003	91412HGE7	UNIVERSITY CALIF	Interest	11/15/2024	05/15/2025				15,717.40	15,717.40
40326	003	91412HGE7	UNIVERSITY CALIF	Interest	11/15/2024	05/15/2025				44,150.00	44,150.00
40330	003	3133EMLR1	FEDERAL FARM CR	Interest	12/23/2024	12/23/2025				25,000.00	25,000.00
40332	003	45950VPG5	IFC 0.425% MAT	Interest	11/19/2024	11/19/2024				18,168.75	18,168.75
40333	003	3135G06G3	FEDERAL NATL MTG	Interest	11/07/2024	11/07/2025				25,000.00	25,000.00
40336	003	459058JL8	IBRD 0.5% MAT	Interest	10/28/2024	10/28/2025				25,000.00	25,000.00
40338	003	459058JL8	IBRD 0.5% MAT	Interest	10/28/2024	10/28/2025				25,000.00	25,000.00
40339	003	459058DX8	IBRD 2.5% MAT	Interest	11/25/2024	11/25/2024				59,562.50	59,562.50
40343	003	91412HGE7	UNIVERSITY CALIF	Interest	11/15/2024	05/15/2025				30,905.00	30,905.00
40360	003	31422XCX8	FEDERAL AGRIC	Interest	10/21/2024	04/20/2026				50,000.00	50,000.00
40409	003	3130APRF4	FEDERAL HOME	Interest	11/15/2024	11/15/2024				100,000.00	100,000.00
40418	003	3130APU45	FEDERAL HOME	Interest	11/22/2024	11/22/2024				20,718.75	20,718.75
40421	003	3130APKF1	FEDERAL HOME	Interest	11/08/2024	11/08/2024				10,218.75	10,218.75
40423	003	3133ENFZ8	FEDERAL FARM CR	Interest	12/02/2024	12/02/2024				50,500.00	50,500.00
40446	003	3130APS48	FEDERAL HOME	Interest	11/18/2024	11/18/2024				69,510.00	69,510.00
40449	003	13063DMA3	CALIFORNIA ST,	Interest	10/01/2024	04/01/2026				133,957.50	133,957.50
40461	003	3130AQG49	FEDERAL HOME	Interest	10/18/2024	10/18/2024				6,212.50	6,212.50

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40467	003	3130AQC�1	FEDERAL HOME	Interest	12/17/2024	01/17/2025				28,125.00	28,125.00
40472	003	3130AQQQ9	FEDERAL HOME	Interest	10/28/2024	01/28/2025				137,500.00	137,500.00
40475	003	3130AQMQ3	FEDERAL HOME	Interest	10/28/2024	10/28/2025				36,000.00	36,000.00
40477	003	3130AQQQ9	FEDERAL HOME	Interest	10/28/2024	01/28/2025				137,500.00	137,500.00
40478	003	3130AQMÜ4	FEDERAL HOME	Interest	10/28/2024	10/28/2024				93,750.00	93,750.00
40497	003	3130AR7C9	FEDERAL HOME	Interest	12/27/2024	12/27/2024				14,476.25	14,476.25
40502	003	3130AMR53	FEDERAL HOME	Interest	12/09/2024	12/09/2024				62,000.00	62,000.00
40505	003	3134GW5R3	FEDERAL HOME LN	Interest	10/28/2024	10/27/2025				6,500.00	6,500.00
40523	003	3130ARVJ7	FEDERAL HOME	Interest	10/29/2024	04/29/2027				325,000.00	325,000.00
40524	003	3133ENUZ1	FEDERAL FARM CR	Interest	10/21/2024	10/20/2025				309,000.00	309,000.00
40525	003	3134GXSF2	FHLMC 2.5% MAT	Interest	10/29/2024	04/29/2025				225,000.00	225,000.00
40526	003	3133ENVK3	FEDERAL FARM CR	Interest	10/28/2024	10/27/2026				365,000.00	365,000.00
40528	003	594918BJ2	MICROSOFT CORP,	Interest	11/04/2024	11/03/2025				62,500.00	62,500.00
40545	003	3130AMNR9	FEDERAL HOME	Interest	11/27/2024	11/27/2024				62,152.78	62,152.78
40550	003	3133ENYA2	FEDERAL FARM CR	Interest	12/01/2024	06/01/2027				89,700.00	89,700.00
40551	003	3134GXRL0	FEDERAL HOME LN	Interest	11/12/2024	05/12/2025				202,187.50	202,187.50
40552	003	3130ARMT5	FEDERAL HOME	Interest	10/25/2024	10/25/2024				124,670.00	124,670.00
40581	003	13063DRD2	CALIFORNIA ST,	Interest	10/01/2024	10/01/2026				66,143.75	66,143.75
40595	003	91412HGE7	UNIVERSITY CALIF	Interest	11/15/2024	05/15/2025				13,245.00	13,245.00
40602	003	69371RS23	PACCAR FINANCIAL	Interest	10/03/2024	10/03/2025				123,750.00	123,750.00
40607	003	3133ENS43	FEDERAL FARM CR	Interest	10/17/2024	10/17/2024				218,750.00	218,750.00
40611	003	31315PF38	FARMER MAC FLT	Interest	11/07/2024	02/06/2025				35,615.28	35,615.28
40612	003	31315P6T1	FARMER MAC FLT	Interest	10/22/2024	04/22/2025				43,363.33	43,363.33
40613	003	69371RS23	PACCAR FINANCIAL	Interest	10/03/2024	10/03/2025				247,500.00	247,500.00
40616	003	45950VRK4	IFC 5.% MAT	Interest	11/15/2024	11/15/2027				125,000.00	125,000.00
40620	003	13063D3A4	CALIFORNIA ST,	Interest	10/01/2024	10/01/2026				142,500.00	142,500.00
40621	003	923078CX5	VENTURA CNTY	Interest	11/01/2024	11/01/2027				31,729.73	31,729.73
40623	003	13067WRC8	CALIFORNIA ST	Interest	12/01/2024	12/01/2025				12,462.25	12,462.25
40626	003	13063D3A4	CALIFORNIA ST,	Interest	10/01/2024	10/01/2026				201,637.50	201,637.50
40631	003	438516BL9	HONEYWELL INTL	Interest	11/01/2024	11/01/2026				62,500.00	62,500.00
40632	003	713448CT3	PEPSICO INC, SR NT	Interest	10/30/2024	04/30/2025				68,750.00	68,750.00
40633	003	06406RAD9	BANK NEW YORK	Interest	11/18/2024	05/16/2027				81,250.00	81,250.00
40636	003	91412HJN4	UNIVERSITY CALIF	Interest	11/15/2024	05/15/2027				12,815.40	12,815.40
40670	003	448980AD4	HALST 2023-B A3	Interest	10/15/2024	06/15/2026				60,083.34	60,083.34
40670	003	448980AD4	HALST 2023-B A3	Interest	11/15/2024	06/15/2026				60,083.34	60,083.34
40670	003	448980AD4	HALST 2023-B A3	Interest	12/15/2024	06/15/2026				59,804.54	59,804.54
40671	003	891941AD8	TAOT 2023-B A3	Interest	10/15/2024	02/15/2028				39,250.00	39,250.00
40671	003	891941AD8	TAOT 2023-B A3	Interest	11/15/2024	02/15/2028				39,250.00	39,250.00
40671	003	891941AD8	TAOT 2023-B A3	Interest	12/15/2024	02/15/2028				39,250.00	39,250.00
40673	003	3130APZK4	FEDERAL HOME	Interest	11/26/2024	11/26/2025				154,700.00	154,700.00
40674	003	437927AC0	HAROT 2023-2 A3	Interest	10/15/2024	11/15/2027				41,083.33	41,083.33
40674	003	437927AC0	HAROT 2023-2 A3	Interest	11/15/2024	11/15/2027				41,083.33	41,083.33
40674	003	437927AC0	HAROT 2023-2 A3	Interest	12/15/2024	11/15/2027				41,083.33	41,083.33

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40676	003	89238JAC9	TAOT 2021-D A3	Interest	10/15/2024	04/15/2026				2,267.17	2,267.17
40676	003	89238JAC9	TAOT 2021-D A3	Interest	11/15/2024	04/15/2026				1,952.35	1,952.35
40676	003	89238JAC9	TAOT 2021-D A3	Interest	12/15/2024	04/15/2026				1,628.52	1,628.52
40677	003	3130AQ4B6	FEDERAL HOME	Interest	12/23/2024	12/23/2024				150,000.00	150,000.00
40680	003	3134GXCS1	FHLMC 0.625% MAT	Interest	11/25/2024	11/25/2025				26,171.88	26,171.88
40692	003	45906M4E8	IBRD 4.5% MAT	Interest	12/26/2024	06/26/2028				562,500.00	562,500.00
40704	003	91412HGF4	UNIVERSITY CALIF	Interest	11/15/2024	05/15/2027				32,932.90	32,932.90
40705	003	80168FQH2	SCVWTR 4.25% MAT	Interest	12/01/2024	12/01/2024				318,750.00	318,750.00
40711	003	882724V38	TXS 5.616% MAT	Interest	10/01/2024	10/01/2024				207,792.00	207,792.00
40712	003	882724V61	TEXAS ST, TAXABLE	Interest	10/01/2024	10/01/2027				133,300.00	133,300.00
40715	003	3134H1HN6	FHLMC 5.5% MAT	Interest	10/21/2024	10/20/2028				174,927.50	174,927.50
40716	003	45818WEU6	IADB 5.125% MAT	Interest	11/18/2024	11/17/2026				1,025,000.00	1,025,000.00
40717	003	13063DRD2	CALIFORNIA ST,	Interest	10/01/2024	10/01/2026				64,837.50	64,837.50
40718	003	419792M29	HAWAII ST,	Interest	10/01/2024	10/01/2027				109,000.00	109,000.00
40719	003	419792M37	HAWAII ST,	Interest	10/01/2024	10/01/2028				50,000.00	50,000.00
40721	003	91412HGF4	UNIVERSITY CALIF	Interest	11/15/2024	05/15/2027				40,730.20	40,730.20
40734	003	931142EE9	WALMART INC, SR	Interest	12/26/2024	06/26/2028				266,400.00	266,400.00
40737	003	91282CDB4	UNITED STATES	Interest	10/15/2024	10/15/2024				62,500.00	62,500.00
40742	003	882724RC3	TEXAS ST, TAXABLE	Interest	10/01/2024	10/01/2027				85,207.10	85,207.10
40745	003	3134H1YU1	FHLMC 5.61% MAT	Interest	10/02/2024	04/02/2029				420,750.00	420,750.00
40749	003	3130B0RH4	FEDERAL HOME	Interest	10/11/2024	04/11/2029				420,000.00	420,000.00
40754	003	3130B0YZ6	FHLB 5.27% MAT	Interest	10/17/2024	04/17/2029				527,000.00	527,000.00
40756	003	3130B0ZS1	FEDERAL HOME	Interest	10/17/2024	04/17/2029				524,111.12	524,111.12
40758	003	3133ERDH1	FEDERAL FARM CR	Interest	10/30/2024	04/30/2029				475,000.00	475,000.00
40760	003	91282CKP5	UNITED STATES	Interest	10/31/2024	04/30/2029				462,500.00	462,500.00
40761	003	69371RT22	PACCAR FINANCIAL	Interest	11/13/2024	05/13/2027				175,000.00	175,000.00
40763	003	89236TMF9	TOYOTA MTR CR	Interest	11/18/2024	05/16/2029				378,750.00	378,750.00
40764	003	3135GASV4	FNMA 5.35% MAT	Interest	11/18/2024	05/16/2029				532,027.78	532,027.78
40765	003	3130B1HQ3	FHLB 5.125% MAT	Interest	11/15/2024	05/15/2029				708,958.32	708,958.32
40766	003	3130B1MF1	FHLB 5.% MAT	Interest	11/28/2024	05/25/2029				486,111.12	486,111.12
40767	003	574193WW4	MARYLAND ST,	Interest	12/01/2024	06/01/2029				301,550.00	301,550.00
40770	003	437076BY7	HD 2.95% MAT	Interest	12/15/2024	06/15/2029				147,500.00	147,500.00
40773	003	039483AN2	ARCHER DANIELS	Interest	12/15/2024	12/15/2027				192,375.00	192,375.00
40775	003	437076DC3	HOME DEPOT INC,	Interest	12/25/2024	06/25/2029				237,500.00	237,500.00
40776	003	24422EXT1	DE 4.85% MAT	Interest	12/11/2024	06/11/2029				242,500.00	242,500.00
40787	003	80168AGX9	SCVWTR 3.88% MAT	Interest	12/01/2024	06/01/2026				72,211.11	72,211.11
40790	003	57636QAG9	MASTERCARD	Interest	11/21/2024	11/21/2026				147,500.00	147,500.00
40792	003	09247XAP6	BLKRK 3.25% MAT	Interest	10/30/2024	04/30/2029				179,042.50	179,042.50
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	10/25/2024	02/01/2025				15,429.44	15,429.44
40203	003	3140HWYW6	FN BL5224 2.240	Interest	10/25/2024	01/01/2025				13,906.67	13,906.67
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	10/25/2024	01/01/2025				2,258.33	2,258.33
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	10/25/2024	11/01/2024				8,633.33	8,633.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	10/25/2024	05/25/2025				23,083.33	23,083.33

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40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	10/25/2024	03/25/2025				5,606.98	5,606.98
40295	003	30315EAA4	FRESB 2020-SB76	Interest	10/25/2024	05/25/2025				2,115.58	2,115.58
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	10/25/2024	11/25/2024				730.86	730.86
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	10/25/2024	12/25/2024				10,244.08	10,244.08
40342	003	30318CAA5	FRESB 2021-SB82	Interest	10/25/2024	11/25/2025				2,035.16	2,035.16
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	10/25/2024	03/25/2025				5,191.65	5,191.65
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	10/25/2024	04/25/2026				10,152.93	10,152.93
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	10/25/2024	06/25/2027				5,540.29	5,540.29
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	10/25/2024	06/25/2027				7,123.23	7,123.23
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	10/25/2024	01/01/2025				28,804.02	28,804.02
40635	003	3137BJQ71	FHMS KPLB A	Interest	10/25/2024	05/25/2025				16,391.47	16,391.47
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	10/25/2024	11/01/2027				60,721.22	60,721.22
40665	003	3137FBAJ5	FHLMC 3.281% MAT	Interest	10/25/2024	08/25/2027				13,137.67	13,137.67
40666	003	3132XGRH1	FR WN2287 3.69%	Interest	10/25/2024	11/01/2027				30,360.61	30,360.61
40667	003	3140HSZG9	FNMA 3.44% MAT	Interest	10/25/2024	03/01/2026				10,992.95	10,992.95
40672	003	3132XFLR7	FHLMC 4.25% MAT	Interest	10/25/2024	01/01/2028				23,729.17	23,729.17
40683	003	30312XAE7	FRESB 2019-SB69,	Interest	10/25/2024	10/25/2024				224.60	224.60
40685	003	3140LKUP6	FN BS8689 4.65%	Interest	10/25/2024	07/01/2028				98,200.00	98,200.00
40694	003	3140LKYV9	FN BS8823 4.79%	Interest	10/25/2024	06/01/2028				31,518.20	31,518.20
40697	003	30333AAA0	FRESB 2023-SB108	Interest	10/25/2024	06/25/2028				28,216.80	28,216.80
40698	003	3140LKLH4	FN BS8427 4.92%	Interest	10/25/2024	06/01/2028				49,917.50	49,917.50
40699	003	30333MAA4	FRESB 2023-SB109	Interest	10/25/2024	08/25/2028				36,543.02	36,543.02
40738	003	3132XGY42	FR WN2530 Mtge	Interest	10/25/2024	12/01/2028				8,691.63	8,691.63
40746	003	3132XGZK5	FR WN2545 MTGE	Interest	10/25/2024	12/01/2028				55,176.83	55,176.83
40755	003	30336BAA5	FRESB 2024-SB113	Interest	10/25/2024	12/25/2028				71,105.97	71,105.97
40768	003	3137HDJJ0	FHMS K522 A2 Mtge	Interest	10/25/2024	05/25/2029				60,037.50	60,037.50
40771	003	30337MAA0	FHLMC 4.99% MAT	Interest	10/25/2024	03/25/2029				37,118.09	37,118.09
40780	003	3137HDV56	FREMF 2024-K524,	Interest	10/25/2024	05/25/2029				27,533.33	27,533.33
40785	003	3137HFNZ4	FHLMC 4.508% MAT	Interest	10/25/2024	07/25/2029				18,783.34	18,783.34
40785	003	3137HFNZ4	FHLMC 4.508% MAT	Interest	10/25/2024	07/25/2029				-6,887.22	-6,887.22
40786	003	35802FAA0	FHLMC 4.08% MAT	Interest	10/25/2024	06/25/2029				11,900.00	11,900.00
40786	003	35802FAA0	FHLMC 4.08% MAT	Interest	10/25/2024	06/25/2029				-7,140.00	-7,140.00
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	11/25/2024	02/01/2025				15,943.76	15,943.76
40203	003	3140HWYW6	FN BL5224 2.240	Interest	11/25/2024	01/01/2025				14,370.22	14,370.22
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	11/25/2024	11/01/2024				8,921.11	8,921.11
40266	003	3137BJQ71	FHMS KPLB A	Interest	11/25/2024	05/25/2025				23,083.33	23,083.33
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	11/25/2024	03/25/2025				5,048.52	5,048.52
40295	003	30315EAA4	FRESB 2020-SB76	Interest	11/25/2024	05/25/2025				2,111.99	2,111.99
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	11/25/2024	11/25/2024				40.88	40.88
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	11/25/2024	12/25/2024				9,108.18	9,108.18
40342	003	30318CAA5	FRESB 2021-SB82	Interest	11/25/2024	11/25/2025				2,031.72	2,031.72
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	11/25/2024	03/25/2025				3,356.62	3,356.62
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	11/25/2024	04/25/2026				10,134.24	10,134.24

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
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	11/25/2024	06/25/2027				5,532.18	5,532.18
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	11/25/2024	06/25/2027				7,112.81	7,112.81
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	11/25/2024	01/01/2025				29,704.66	29,704.66
40635	003	3137BJQ71	FHMS KPLB A	Interest	11/25/2024	05/25/2025				16,391.47	16,391.47
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	11/25/2024	11/01/2027				62,659.13	62,659.13
40665	003	3137FBAJ5	FHLMC 3.281% MAT	Interest	11/25/2024	08/25/2027				13,137.67	13,137.67
40666	003	3132XGRH1	FR WN2287 3.69%	Interest	11/25/2024	11/01/2027				31,329.57	31,329.57
40667	003	3140HSZG9	FNMA 3.44% MAT	Interest	11/25/2024	03/01/2026				11,341.45	11,341.45
40672	003	3132XFLR7	FHLMC 4.25% MAT	Interest	11/25/2024	01/01/2028				24,520.14	24,520.14
40685	003	3140LKUP6	FN BS8689 4.65%	Interest	11/25/2024	07/01/2028				101,473.34	101,473.34
40694	003	3140LKYV9	FN BS8823 4.79%	Interest	11/25/2024	06/01/2028				32,568.81	32,568.81
40697	003	30333AAA0	FRESB 2023-SB108	Interest	11/25/2024	06/25/2028				28,200.73	28,200.73
40698	003	3140LKLH4	FN BS8427 4.92%	Interest	11/25/2024	06/01/2028				51,581.42	51,581.42
40699	003	30333MAA4	FRESB 2023-SB109	Interest	11/25/2024	08/25/2028				36,536.14	36,536.14
40738	003	3132XGY42	FR WN2530 Mtge	Interest	11/25/2024	12/01/2028				8,981.35	8,981.35
40746	003	3132XGZK5	FR WN2545 MTGE	Interest	11/25/2024	12/01/2028				57,016.06	57,016.06
40755	003	30336BAA5	FRESB 2024-SB113	Interest	11/25/2024	12/25/2028				71,097.38	71,097.38
40768	003	3137HDJJ0	FHMS K522 A2 Mtge	Interest	11/25/2024	05/25/2029				60,037.50	60,037.50
40771	003	30337MAA0	FHLMC 4.99% MAT	Interest	11/25/2024	03/25/2029				37,113.26	37,113.26
40780	003	3137HDV56	FREMF 2024-K524,	Interest	11/25/2024	05/25/2029				27,533.33	27,533.33
40785	003	3137HFNZ4	FHLMC 4.508% MAT	Interest	11/25/2024	07/25/2029				18,783.34	18,783.34
40786	003	35802FAA0	FHLMC 4.08% MAT	Interest	11/25/2024	06/25/2029				11,899.51	11,899.51
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	12/25/2024	02/01/2025				15,429.44	15,429.44
40203	003	3140HWYW6	FN BL5224 2.240	Interest	12/25/2024	01/01/2025				13,906.67	13,906.67
40266	003	3137BJQ71	FHMS KPLB A	Interest	12/25/2024	05/25/2025				23,083.33	23,083.33
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	12/25/2024	03/25/2025				4,815.13	4,815.13
40295	003	30315EAA4	FRESB 2020-SB76	Interest	12/25/2024	05/25/2025				2,108.59	2,108.59
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	12/25/2024	11/25/2024				-590.89	-590.89
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	12/25/2024	12/25/2024				4,073.19	4,073.19
40342	003	30318CAA5	FRESB 2021-SB82	Interest	12/25/2024	11/25/2025				2,028.47	2,028.47
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	12/25/2024	04/25/2026				10,116.52	10,116.52
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	12/25/2024	06/25/2027				5,524.56	5,524.56
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	12/25/2024	06/25/2027				7,103.00	7,103.00
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	12/25/2024	01/01/2025				28,691.59	28,691.59
40635	003	3137BJQ71	FHMS KPLB A	Interest	12/25/2024	05/25/2025				16,391.47	16,391.47
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	12/25/2024	11/01/2027				60,561.85	60,561.85
40665	003	3137FBAJ5	FHLMC 3.281% MAT	Interest	12/25/2024	08/25/2027				13,137.67	13,137.67
40666	003	3132XGRH1	FR WN2287 3.69%	Interest	12/25/2024	11/01/2027				30,280.93	30,280.93
40667	003	3140HSZG9	FNMA 3.44% MAT	Interest	12/25/2024	03/01/2026				10,959.49	10,959.49
40672	003	3132XFLR7	FHLMC 4.25% MAT	Interest	12/25/2024	01/01/2028				23,729.17	23,729.17
40685	003	3140LKUP6	FN BS8689 4.65%	Interest	12/25/2024	07/01/2028				98,200.00	98,200.00
40694	003	3140LKYV9	FN BS8823 4.79%	Interest	12/25/2024	06/01/2028				31,518.20	31,518.20
40697	003	30333AAA0	FRESB 2023-SB108	Interest	12/25/2024	06/25/2028				28,186.59	28,186.59

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
40698	003	3140LKLH4	FN BS8427 4.92%	Interest	12/25/2024	06/01/2028				49,917.50	49,917.50
40699	003	30333MAA4	FRESB 2023-SB109	Interest	12/25/2024	08/25/2028				36,530.19	36,530.19
40738	003	3132XGY42	FR WN2530 Mtge	Interest	12/25/2024	12/01/2028				8,691.63	8,691.63
40746	003	3132XGZK5	FR WN2545 MTGE	Interest	12/25/2024	12/01/2028				55,176.83	55,176.83
40755	003	30336BAA5	FRESB 2024-SB113	Interest	12/25/2024	12/25/2028				71,076.68	71,076.68
40768	003	3137HDJJ0	FHMS K522 A2 Mtge	Interest	12/25/2024	05/25/2029				60,037.50	60,037.50
40771	003	30337MAA0	FHLMC 4.99% MAT	Interest	12/25/2024	03/25/2029				37,109.42	37,109.42
40780	003	3137HDV56	FREMF 2024-K524,	Interest	12/25/2024	05/25/2029				27,533.33	27,533.33
40785	003	3137HFNZ4	FHLMC 4.508% MAT	Interest	12/25/2024	07/25/2029				18,783.34	18,783.34
40786	003	35802FAA0	FHLMC 4.08% MAT	Interest	12/25/2024	06/25/2029				11,899.11	11,899.11
40794	003	35802CAA7	FRESB 2024-SB117	Interest	12/25/2024	10/25/2029				-13,641.67	-13,641.67
40794	003	35802CAA7	FRESB 2024-SB117	Interest	12/25/2024	10/25/2029				20,462.50	20,462.50
40566	003	CAMP	CAMP 1.27%	Interest	10/01/2024					595,400.27	595,400.27
32936	003	CITY	STPOOL 0.24%	Interest	10/15/2024					277,450.54	277,450.54
37042	003	CSJFA	STPOOL 0.22%	Interest	10/15/2024					66,312.98	66,312.98
40566	003	CAMP	CAMP 1.27%	Interest	11/01/2024					501,163.99	501,163.99
36512	003	VP6000104	Federated Govt	Interest	12/02/2024					12,335.60	12,335.60
40566	003	CAMP	CAMP 1.27%	Interest	12/02/2024					548,202.81	548,202.81
40670	003	448980AD4	HALST 2023-B A3	Cap G/L	11/15/2024	06/15/2026			1.48		1.48
40670	003	448980AD4	HALST 2023-B A3	Cap G/L	12/16/2024	06/15/2026			34.71		34.71
40676	003	89238JAC9	TAOT 2021-D A3	Cap G/L	10/15/2024	04/15/2026			23,504.66		23,504.66
40676	003	89238JAC9	TAOT 2021-D A3	Cap G/L	11/15/2024	04/15/2026			24,177.55		24,177.55
40676	003	89238JAC9	TAOT 2021-D A3	Cap G/L	12/16/2024	04/15/2026			22,343.23		22,343.23
40760	003	91282CKP5	UNITED STATES	Accr Int	10/31/2024	04/30/2029			15,081.52	-15,081.52	0.00
40770	003	437076BY7	HD 2.95% MAT	Accr Int	12/15/2024	06/15/2029			4,097.22	-4,097.22	0.00
40773	003	039483AN2	ARCHER DANIELS	Accr Int	12/15/2024	12/15/2027			6,412.50	-6,412.50	0.00
40776	003	24422EXT1	DE 4.85% MAT	Accr Int	12/11/2024	06/11/2029			21,555.56	-21,555.56	0.00
40790	003	57636QAG9	MASTERCARD	Accr Int	11/21/2024	11/21/2026			108,166.67	-108,166.67	0.00
40792	003	09247XAP6	BLKRK 3.25% MAT	Accr Int	10/30/2024	04/30/2029			160,143.57	-160,143.57	0.00
Totals for General Pool								853,418,915.34	950,152,699.22	19,823,141.42	116,556,925.30
Grand Total								853,418,915.34	950,152,699.22	19,823,141.42	116,556,925.30

CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
10/1/24 THROUGH 12/31/24

	BALANCE 9/30/2024	SALES OR MATURITIES	ADDITIONS	BALANCE 12/31/2024
Asset Backed Securities	37,660,074.86	3,102,657.51		34,557,417.35
JPA Pool	140,856,683.13	599,912,000.00	581,107,867.07	122,052,550.20
Commercial Paper/Discount	0.00		29,212,500.00	29,212,500.00
Corporate Medium Term Notes	423,790,288.24	300,375.52	42,752,051.70	466,241,964.42
Federal Agency Securities	886,684,315.11	201,295,000.00	117,925,555.68	803,314,870.79
Mortgage Backed Securities	256,377,303.50	13,631,705.96	16,321,565.20	259,067,162.74
Muni Bonds	343,916,766.02	23,090,000.00		320,826,766.02
Negotiable CD's	25,000,000.00			25,000,000.00
State Pool	28,988,786.09		343,763.52	29,332,549.61
Supranationals	200,446,974.97	39,741,978.97		160,704,996.00
UST Bills, Notes & Bonds	178,363,029.12	20,015,081.52	19,889,632.25	178,237,579.85
Total	<u>2,522,084,221.04</u>	<u>901,088,799.48</u>	<u>807,552,935.42</u>	<u>2,428,548,356.98</u>

NET PURCHASES/(SALES): (93,535,864.06)

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

OCTOBER THROUGH DECEMEBER TURNOVER RATIO: 0.70

AVERAGE DAILY PORTFOLIO BALANCE: 2,446,668,389.63

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City of San Jose
Purchases Report
Sorted by Dealer - Fund
October 1, 2024 - December 31, 2024

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

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: CastleOak Securities LP													
57636QAG9	40790	003	MTN	MA	10,000,000.00	10/03/2024	11/21 - 05/21	9,822,600.00	Received	2.950	11/21/2026	3.822	9,842,927.08
3137HHUN9	40798	003	GN4	FHLMC	9,000,000.00	12/12/2024	01/25 - Monthly	9,040,878.00	12,732.50	4.630	10/25/2029	4.495	9,040,878.00
Subtotal					19,000,000.00			18,863,478.00	12,732.50				18,883,805.08
Purchased from: Daiwa Capital Markets America													
313385HP4	40803	003	AFD	FHLB	30,000,000.00	12/24/2024	07/01 - At Maturity	29,347,950.00			07/01/2025	4.288	29,375,550.00
Subtotal					30,000,000.00			29,347,950.00	0.00				29,375,550.00
Purchased from: Piper Sandler & Co.													
3130B32J1	40789	003	MC1	FHLB	25,000,000.00	10/04/2024	04/02 - 10/02	25,000,000.00		3.800	10/02/2028	3.800	25,000,000.00
35802CAA7	40794	003	GN4	FHLMC	5,000,000.00	11/21/2024	12/25 - Monthly	5,024,950.00	Received	4.911	10/25/2029	4.495	5,024,501.23
437076CR1	40801	003	MTN	HD	7,000,000.00	12/11/2024	03/15 - 09/15	6,979,980.00	66,888.89	4.000	09/15/2025	4.379	6,981,441.31
3137HHUX7	40802	003	GN4	FHLMC	2,262,263.00	12/20/2024	01/25 - Monthly	2,224,288.65	5,074.38	4.250	11/25/2029	4.614	2,224,288.65
Subtotal					39,262,263.00			39,229,218.65	71,963.27				39,230,231.19
Purchased from: RBC Capital Markets													
3135GAYL9	40793	003	MC1	FNMA	20,000,000.00	11/08/2024	05/02 - 11/02	20,000,000.00		4.875	11/02/2027	4.875	20,000,000.00
3134HAK93	40797	003	MC1	FHLMC	20,000,000.00	12/10/2024	06/07 - 12/07	20,000,000.00		5.125	12/07/2029	5.125	20,000,000.00
Subtotal					40,000,000.00			40,000,000.00	0.00				40,000,000.00
Purchased from: Raymond James & Associates													
09247XAP6	40792	003	MTN	BLKRK	11,018,000.00	10/11/2024	10/30 - 04/30	10,558,108.68	Received	3.250	04/30/2029	4.268	10,580,556.09
3130B3TZ6	40795	003	MC1	FHLB	20,000,000.00	11/21/2024	05/20 - 11/20	20,000,000.00		4.500	11/20/2026	4.500	20,000,000.00
Subtotal					31,018,000.00			30,558,108.68	0.00				30,580,556.09
Purchased from: Toyota Financial Services													
89233GU12	40796	003	ACP	TMCC	30,000,000.00	12/03/2024	07/01 - At Maturity	29,212,500.00		4.500	07/01/2025	4.621	29,321,250.00
Subtotal					30,000,000.00			29,212,500.00	0.00				29,321,250.00
Purchased from: US Bancorp Advisors													
023135BC9	40791	003	MTN	AMZN	5,000,000.00	10/04/2024	02/22 - 08/22	4,907,150.00	18,375.00	3.150	08/22/2027	3.835	4,914,932.23
14913UAU4	40800	003	MTN	CAT	10,000,000.00	12/10/2024	05/15 - 11/15	10,098,000.00	32,638.89	4.700	11/15/2029	4.476	10,096,840.56
Subtotal					15,000,000.00			15,005,150.00	51,013.89				15,011,772.79
Purchased from: Wells Fargo Securities													
912828R36	40799	003	TRC	USTR	20,000,000.00	12/10/2024	05/15 - 11/15	19,298,437.50	22,444.75	1.625	05/15/2026	4.175	19,328,062.02

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

Portfolio CITY
AP

PU (PRF_PU) 7.1.1
Report Ver. 7.3.7

City of San Jose
Purchases Report
October 1, 2024 - December 31, 2024

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
Subtotal					20,000,000.00			19,298,437.50	22,444.75				19,328,062.02
Total Purchases					224,280,263.00			221,514,842.83	158,154.41				221,731,227.17