

# Memorandum

**TO:** HONORABLE MAYOR AND  
CITY COUNCIL

**FROM:** Julia H. Cooper

**SUBJECT: INVESTMENT REPORT FOR  
THE QUARTER ENDED  
MARCH 31, 2022**

**DATE:** May 4, 2022

Approved



Date

5/11/2022

Transmitted herewith is the City Investment Report for the quarter ended March 31, 2022. 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/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.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee ("PSFSS") for discussion during its meeting on May 19, 2022 and will be agendized through the PSFSS Committee for review by the full City Council.

Summary of portfolio performance and compliance for quarter ended March 31, 2022:

- **Size of total portfolio:** \$2,333,470,481<sup>1</sup>
- **Earned income yield:** 0.876%
- **Weighted average days to maturity:** 562 days
- **Fiscal year-to-date net interest earnings:** \$14,323,223
- 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 [julia.cooper@sanjoseca.gov](mailto:julia.cooper@sanjoseca.gov).

/s/

JULIA H. COOPER  
Director of Finance

Attachment

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

<sup>1</sup> City of San José Portfolio Management, Investment Status Report – Investments, March 31, 2022 (Current Principal + Accrued Interest at Purchase)

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**INVESTMENT REPORT FOR  
THE QUARTER ENDED  
MARCH 31, 2022**



Prepared by  
Finance Department  
*Debt and Treasury Management Division*

Julia H. Cooper  
*Director of Finance*

**Investment Report for  
The Quarter Ended  
March 31, 2022**

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

Julia H. Cooper  
*Director of Finance*

Luz Cofresí-Howe  
*Assistant Director of Finance*

Damien Charléty  
*Principal Investment Officer*

**Investment Staff**

Cesar Blengino, *Financial Analyst*  
Frances Tao, *Accounting Technician*

**Special Assistance by**

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

**CITY OF SAN JOSE  
INVESTMENT REPORTS FOR  
THE QUARTER ENDED MARCH 31, 2022  
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May 4, 2022

HONORABLE MAYOR and CITY COUNCIL

**INVESTMENT REPORT FOR THE QUARTER ENDED MARCH 31, 2022**

I am pleased to present this report of investment activity for the quarter ended March 31, 2022, in compliance with the reporting requirements set forth in the City of San José Investment Policy. The report presents information in the following major categories: Portfolio Statistics, Portfolio Performance, Compliance Reporting Requirements, Investment Trading Activity, and Investment Strategy.

The information presented in the table below highlights the investment activity for the quarter ended March 31, 2022, as well as provides a comparison to the quarters ended December 31, 2021, and March 31, 2021.

| <b>INVESTMENT SUMMARY</b>              |                       |                          |                       |
|----------------------------------------|-----------------------|--------------------------|-----------------------|
| <b>For the Quarter Ended</b>           | <b>March 31, 2022</b> | <b>December 31, 2021</b> | <b>March 31, 2021</b> |
| <b><u>Total Portfolio</u></b>          |                       |                          |                       |
| Portfolio Value <sup>(1) (2)</sup>     | \$2,333,470,481       | \$2,156,557,599          | \$1,908,771,873       |
| Earned Interest Yield                  | 0.876%                | 0.859%                   | 1.407%                |
| Dollar-weighted average yield          |                       |                          |                       |
| Purchases                              | 0.911%                | 0.318%                   | 0.409%                |
| Maturities                             | 0.749%                | 0.256%                   | 1.818%                |
| Called Securities                      | 2.109%                | 1.807%                   | 1.715%                |
| Weighted avg. yield at end of period   | 0.921%                | 0.863%                   | 1.292%                |
| Weighted avg. days to maturity         | 562                   | 520                      | 756                   |
| <b><u>Portfolio Fund 3</u></b>         |                       |                          |                       |
| Portfolio Value <sup>(1) (2) (3)</sup> | \$2,312,410,705       | \$2,135,498,414          | \$1,887,715,882       |
| Earned Interest Yield                  | 0.884%                | 0.868%                   | 1.421%                |
| Dollar-weighted average yield          |                       |                          |                       |
| Purchases                              | 0.911%                | 0.318%                   | 0.409%                |
| Maturities                             | 0.749%                | 0.256%                   | 1.818%                |
| Called Securities                      | 2.109%                | 1.807%                   | 1.715%                |
| Weighted avg. yield at end of period   | 0.929%                | 0.871%                   | 1.306%                |
| Weighted avg. days to maturity         | 567                   | 525                      | 764                   |

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

<sup>2</sup> Total excludes bond proceeds held by trustees for the City of San José (\$497,186,667).

<sup>3</sup> Total excludes other restricted funds required to be invested separately.

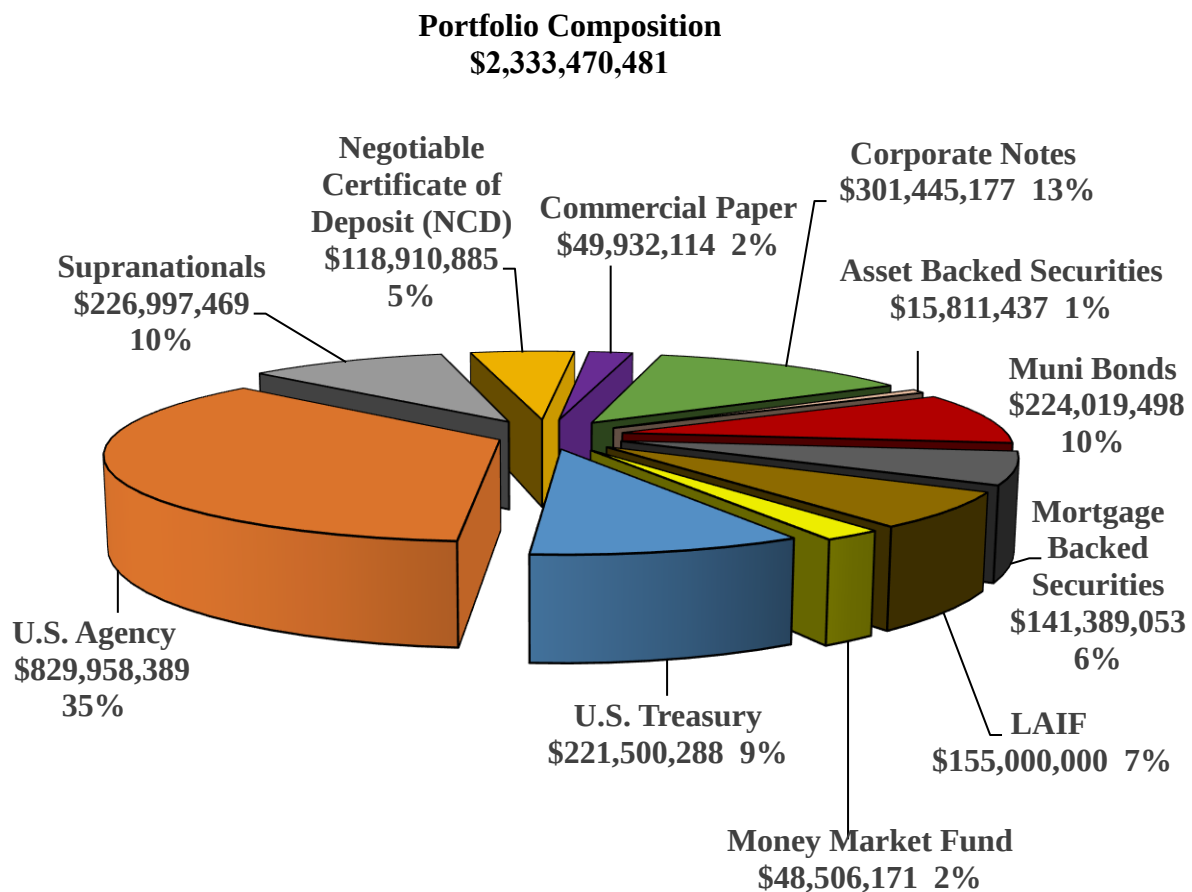
## **PORTFOLIO STATISTICS**

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

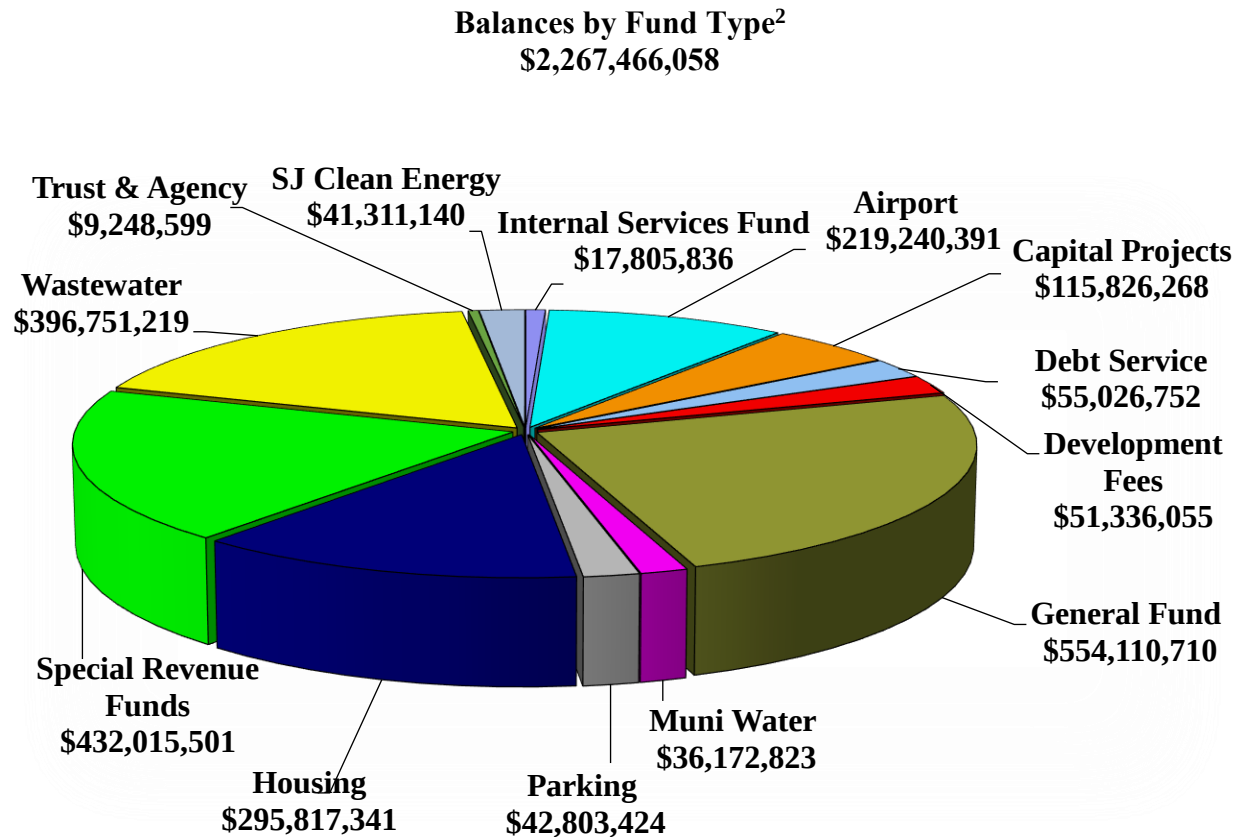
### **Portfolio Composition**

Within this section are snapshots of the City's total investment portfolio as of March 31, 2022.

The first graph shows the portfolio composition by investment type.



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



|                                                     |                        |
|-----------------------------------------------------|------------------------|
| Portfolio Balance                                   | \$2,333,470,481        |
| General Banking Balance                             | 2,963,723              |
| Deposit-in-Transit, Outstanding Checks <sup>3</sup> | (68,968,146)           |
| Total Balances per FMS                              | <u>\$2,267,466,058</u> |

<sup>2</sup> General Fund includes \$508,488,547 of General Fund (Fund 001) as well as \$45,622,163 of other General Fund funds which are separately tracked including the Emergency Reserve Fund, Coronavirus Aid, Relief, and Economic Security Act (CARES Act), American Rescue Plan Act of 2021 (ARPA) including Emergency Rental Assistance funds established by ARPA, Developer Fees, Depositor Funds, and other smaller funds and reserves.

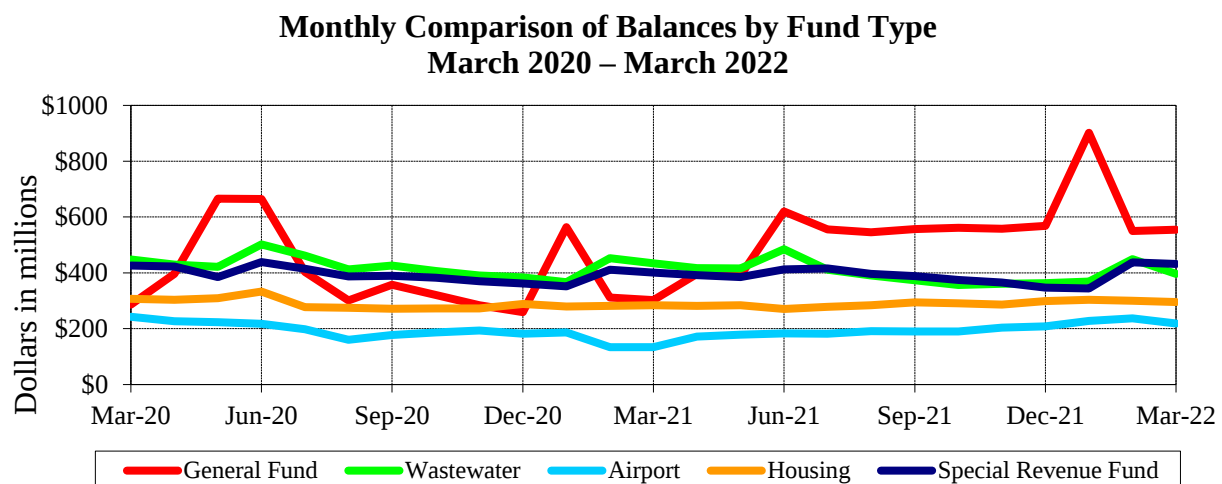
<sup>3</sup> Reflects timing difference between when deposits are made and accounted for in FMS or when checks are written and not yet cashed by the receiving party.

### **General Fund Balances**

The General Fund balances decreased by \$14.7 million during the quarter and ended with a balance of \$554.1 million as of March 31, 2022. 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 City's receipt of federal relief and recovery assistance (e.g., CARES Act funds, ARPA<sup>4</sup>) over the past two fiscal years has altered the pattern of cash receipts. It is important to note that while the City budgets Coronavirus relief funds separately from the General Fund – relief funds are held within their own budgeted funds and interest earnings are proportionately allocated to each of these funds – they are classified as General Fund resources in this report in accordance with accounting standards.

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



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

The City opted to prefund Tier 1 annual employer retirement contributions for Fiscal Year 2021-22. The prefunding amount was \$426 million. In anticipation of this cash outflow, the City set aside \$141 million in cash and matured investments and issued \$285 million Tax Revenue Anticipation Notes (TRANs) on July 1, 2021, that were purchased directly by Bank of America, N.A. (Bank). The cash, matured investments, and TRANs proceeds were sufficient to prefund the retirement contribution. The 2021 TRANs structure also provides the flexibility to defer all 2021 TRAN repayment to June 30, 2022<sup>5</sup>.

<sup>4</sup> The City has received, or anticipates receiving, funding from Federal, State and local sources in response to the COVID-19 pandemic totaling approximately \$796 million, primarily from the CARES Act and ARPA.

<sup>5</sup> The City prepaid \$25 million of TRANs in January and prepaid the balance of the half of the 2021 TRANs issued in variable rate mode on February 7, 2022. The remaining half of the TRANs were issued with a fixed rate and are due on June 30, 2022.

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

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

As of March 31, 2022, SARA reported cash balances as outlined in the table below:

**SARA CASH SUMMARY**

|                              | <b><u>Pledged for<br/>Bond/Enforceable<br/>Obligations</u></b> |
|------------------------------|----------------------------------------------------------------|
| LAIF                         | \$4,643,648                                                    |
| Wells Fargo:                 |                                                                |
| General Account              | <u>\$100,266</u>                                               |
| Total Wells Fargo Funds      | \$100,266                                                      |
| Wilmington Trust:            |                                                                |
| Total Wilmington Trust Funds | <u>\$49,670,520 (A)</u>                                        |
|                              | <u>\$49,670,520</u>                                            |
| <b>TOTAL</b>                 | <u><b>\$54,414,434</b></u>                                     |

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

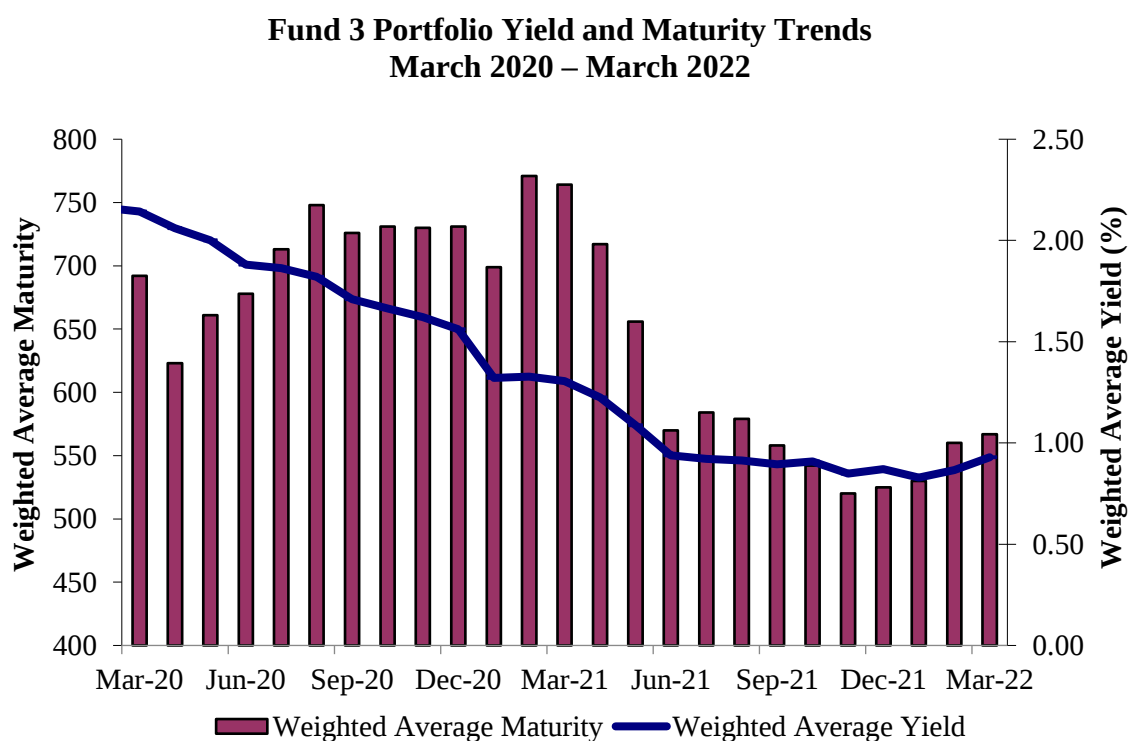
## **PORTFOLIO PERFORMANCE**

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

| <b>TOTAL PORTFOLIO INCOME RECOGNIZED</b> |                       |                          |                       |
|------------------------------------------|-----------------------|--------------------------|-----------------------|
| <b>Accrual Basis</b>                     |                       |                          |                       |
| <b>Total Portfolio<br/>Quarter-End</b>   | <b>March 31, 2022</b> | <b>December 31, 2021</b> | <b>March 31, 2021</b> |
| Total interest earnings                  | \$5,028,462           | \$4,485,345              | \$6,840,317           |
| Realized gains (losses)                  | (\$15,497)            | (\$2,036)                | \$81,558              |
| Total income recognized                  | \$5,012,965           | \$4,483,309              | \$6,921,875           |
| <b>Fiscal Year-to-Date</b>               |                       |                          |                       |
| Total interest earnings                  | \$14,337,534          | \$9,309,072              | \$23,899,330          |
| Realized gains (losses)                  | (\$14,311)            | \$1,186                  | \$1,315,176           |
| Total income recognized                  | \$14,323,223          | \$9,310,258              | \$25,214,506          |

## **Yield and Maturity Trend**

The following graph illustrates the monthly dollar-weighted average maturity (WAM) of Fund 3 Portfolio (bar graph) along with the weighted average yield (line graph) for the past two years.



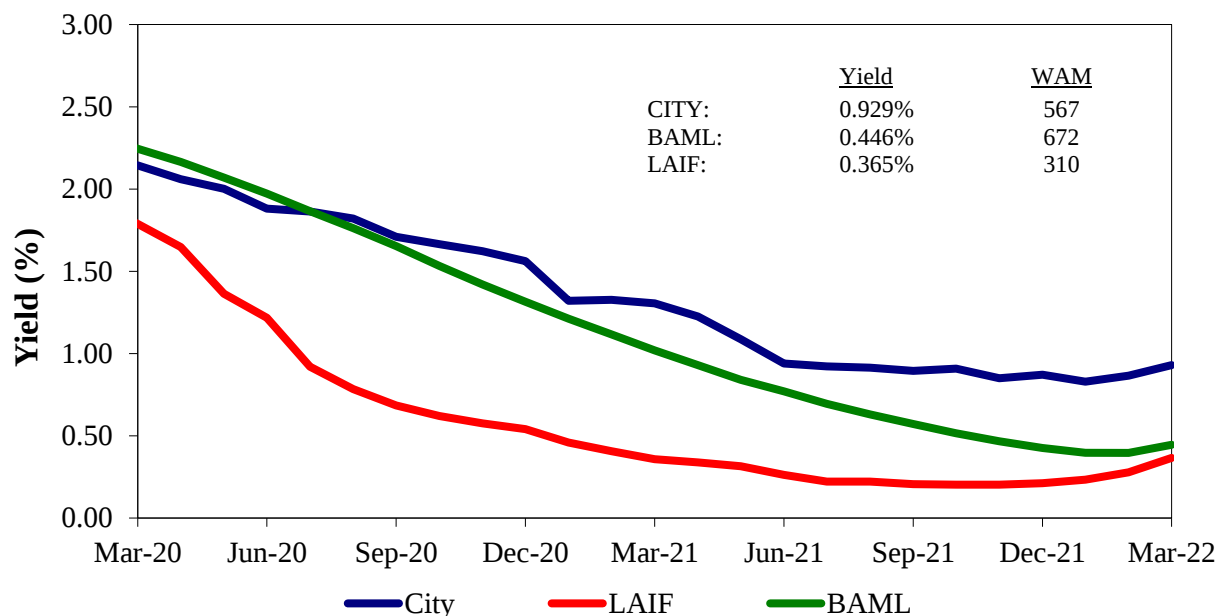
The Fund 3 Portfolio's WAM increased from 525 days as of December 31, 2021, to 567 days on March 31, 2022. The weighted average yield increased from 0.871% as of December 31, 2021 to 0.929% on March 31, 2022.

During the quarter \$46 million of investments were called before maturity. Due to the rising interest rate environment, many new investments were purchased at similar yields, compared with matured securities. As a result, the aggregate portfolio yield increased. The WAM also increased as investment activity targeted longer maturities to capture higher yields once enough liquidity to meet operational expenditures was achieved.

### **Comparison with Benchmarks**

The City Total Portfolio is not compared to benchmarks as it includes various funds which have separate cash flows and investment requirements. Only the City's Fund 3 Portfolio is compared against benchmarks for performance purposes. The following graph demonstrates a yield comparison by month of the City Fund 3 Portfolio, the California LAIF, and the BAML Index for the period from March 2020 to March 2022.

**Portfolio vs. Benchmarks  
March 2020 – March 2022**



#### **Notes:**

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

LAIF is a short-term investment option available to local agencies in California. LAIF's WAM was 310 days as of March 31, 2022, much shorter than the City Fund 3 portfolio's WAM of 567 days. Therefore, LAIF has a higher turnover of security holdings and its yield decreases faster than the City's yield when interest rates are falling, and conversely LAIF's yield will rise faster than the City's when rates are rising.

The BAML Index is a broad market index and tracks dollar-denominated, investment-grade, bonds with a remaining maturity up to three (3) years. The City Investment Policy allows investments, in some sectors, up to a 5-year final maturity.

### **Unrealized Losses and Gains**

As shown in the Investment Summary Table on page one of this report, the total portfolio size as of March 31, 2022, was approximately \$2.33 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.

| <b>UNREALIZED GAINS &amp; LOSSES</b> |                      |                            |                       |
|--------------------------------------|----------------------|----------------------------|-----------------------|
| <b>Cash Basis</b>                    |                      |                            |                       |
|                                      | <b>Original Cost</b> |                            | <b>Amortized Cost</b> |
| <b>Market Value</b>                  | \$2,306,225,494      | <b>Market Value</b>        | \$2,306,225,494       |
| <b>Original Cost</b>                 | (2,333,470,481)      | <b>Amortized Cost</b>      | (2,328,280,236)       |
| <b>Net Unrealized Loss</b>           | \$ (27,244,987)      | <b>Net Unrealized Loss</b> | \$ (22,054,742)       |

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 decreases. The City's investment practice, per the Investment Policy, is generally to hold securities to maturity, with exceptions as noted in the Investment Policy. The net unrealized losses noted above are "paper losses" and would only be realized if securities were sold prior to maturity.

Interest rates have increased significantly in this quarter. Given the inverse relationship between interest rates and value, this has led to an increase in unrealized losses from \$10 million (original cost basis) and \$4 million (amortized cost basis) as of December 31, 2021 to losses of \$27 million (original cost) and \$22 million (amortized cost) as of March 31, 2022, respectively, as shown in the table above. As interest rates are expected to continue to rise, this may lead to additional unrealized losses. This is partly offset over time by maturing securities being replaced by new purchases at rates more in line with current market value.

### **Earned Interest Yield**

The earned interest yield of the total investment portfolio for the quarter ended March 31, 2022 was 0.876%, 0.017% higher than the previous quarter and 0.531% lower than a year ago.

## **COMPLIANCE REPORTING REQUIREMENTS**

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

MGO completed its evaluation for the six-month ended December 31, 2021 and found the City's investment program to be in compliance with the City's Investment Policy, internal controls and department procedures. The report noted no exceptions to the Investment Policy. A copy of the Independent Accountant's Agreed-Upon Procedures Report is attached to this quarterly report (Section F).

### **Cash Management Projection**

Based on the Finance Department's pooled cash flow projection as of March 31, 2022, total revenues and investment maturities for the next six months are anticipated to be approximately \$2.39 billion. This is sufficient to cover projected expenditures of approximately \$2.22 billion. The difference is due in large part to the fact that the majority of property tax revenues, the largest revenue source for the City, is received during the second half of the fiscal year (i.e., the next three months). As noted above, during Fiscal Year 2021-22 the City prefunded retirement plan contributions with a combination of cash and TRANs. On July 1, 2021, the City issued Tax and Revenue Anticipation Notes in the original aggregate principal amount of \$285 million (2021 TRANs). The City used the proceeds of the 2021 TRANs, together with cash on hand of approximately \$141 million, to prefund its employer retirement contributions for the City pension and healthcare plans for Tier 1 employees for 2021-2022. Based on prevailing investment opportunities and the availability of additional revenues, the Finance Department paid half the 2021 TRANs by February 2022 (\$25 million in January, the balance in February), with the remaining half of the TRANs, issued as fixed rate notes, scheduled to be paid as due on June 30, 2022.

### **Statement of Compliance with the Policy**

There were no exception or violation outstanding for the quarter ended March 31, 2022. Investments in the portfolio meet the requirements of the City Investment Policy and conform with California Government Code section 53601.

**Comparison of Portfolio Investment Earnings to FY 2021-22 Budget**

The following is a comparison of actual General Fund investment earnings, on an accrual basis, to the Fiscal Year 2021-22 budget. The Fiscal Year 2021-22 Budget included \$4.0 million for interest earnings for the General Fund, based on an assumed net interest yield of 0.97%. The schedule below compares the unaudited actual net investment earnings to the General Fund budget for the quarter ended December 31, 2021. The interest earning rates are less than the forecast for the quarter and for the fiscal year.

| <b>BUDGET COMPARISON</b>                                                                                                                                                                                                                              |                     |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|
| <b><u>Net Investment Earnings</u></b>                                                                                                                                                                                                                 | <b><u>Yield</u></b> |
| <b><i>Quarter Ended</i></b>                                                                                                                                                                                                                           |                     |
| Budget <sup>(a)</sup>                                                                                                                                                                                                                                 | 0.89%               |
| Actual <sup>(b)</sup>                                                                                                                                                                                                                                 | <u>0.73%</u>        |
| Variance                                                                                                                                                                                                                                              | (0.16%)             |
| <b><i>Fiscal Year to Date</i></b>                                                                                                                                                                                                                     |                     |
| Budget <sup>(a)</sup>                                                                                                                                                                                                                                 | 0.89%               |
| Actual <sup>(b)</sup>                                                                                                                                                                                                                                 | <u>0.74%</u>        |
| Variance                                                                                                                                                                                                                                              | (0.15%)             |
| (a) Reflects the 2022-2027 General Fund Forecast Information submitted by Finance on January 27, 2022. Updated 2022-2027 General Fund Forecast Information submitted by Finance on October 19, 2021 anticipated a yield of 0.74% for fiscal year 2022 |                     |
| (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 a detail 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.

Economic activity improved during the third quarter of FY 2022. Gross Domestic Product (GDP) increased in the fourth quarter of 2021 to a 6.9% annualized rate from the previous quarter rate of 2.3%. Initial jobless claims and continuing claims continued to steadily decrease to new lower pandemic-era levels and the national unemployment rate declined to 3.6% in March 2022. With decreasing COVID-19 infection rates, mask and business-restriction mandates around the country were eased and eliminated in some areas. Higher inflation, Russia's invasion of Ukraine, and future Federal Reserve Bank action dominated headlines during this quarter. Year-over-year inflation rose to another 40-year high of 8.5% in March 2022. Russia's invasion of Ukraine in February 2022 caused considerable volatility in the global markets and propelled oil prices past \$100 per barrel. Additional effects are expected on prices from the war, as Ukraine is a large food exporter. Continued shipping challenges, material and labor shortages, and higher commodity prices contributed to the Federal Reserve raising its benchmark rate by 0.25%, the first increase since 2018, in a bid to curb inflation, with strong signals for potential future increases.

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

**Future Commitments** – As of March 31, 2022, the City had no obligations to sell securities and no commitments to participate in securities trading.

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

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

## **CONCLUSION**

The total investment portfolio as of March 31, 2022 was \$2,333,470,481 an increase of approximately \$177 million from the previous quarter. For the quarter ended March 31, 2022, the earned interest yield increased from 0.859% to 0.876% for the quarter ended December 31, 2021 and the weighted average days to maturity increased from 520 days to 562 days over the same period. As of March 31, 2022, approximately 44% of the total portfolio was invested in U.S. Treasuries and Agency securities.

/s/

JULIA H. COOPER  
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  
Funds: 003, 152, 501  
1/1/22 THROUGH 3/31/22

|                                          | Fund 003         | Fund 152   | Fund 501      | Consolidated     |
|------------------------------------------|------------------|------------|---------------|------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD:    | 3,997,230.73     | -          | 591.81        | 3,997,822.54     |
| TOTAL NET EARNINGS THIS PERIOD:          | 5,011,423.73     | 181.24     | 1,359.62      | 5,012,964.59     |
| AVERAGE DAILY PORTFOLIO BALANCE:         | 2,300,391,930.43 | 915,993.20 | 20,143,616.66 | 2,321,451,540.29 |
| EARNED INCOME YIELD THIS PERIOD          | 0.884            | 0.080      | 0.027         | 0.876            |
| END OF PERIOD PORTFOLIO BALANCE:         | 2,312,409,825.22 | 915,993.20 | 20,143,782.82 | 2,333,469,601.24 |
| CURRENT AMORTIZED BOOK VALUE:            | 2,306,792,933.63 | 904,097.77 | 20,143,782.82 | 2,327,840,814.22 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 0.929            | 0.076      | 0.010         | 0.921            |
| WEIGHTED AVERAGE DAYS OF MATURITY:       | 567              | 75         | 1             | 562              |

City of San Jose  
Portfolio Statistics  
Funds: 003, 152, 501  
7/1/21 THROUGH 3/31/22

|                                          | Fund 003         | Fund 152   | Fund 501      | Consolidated     |
|------------------------------------------|------------------|------------|---------------|------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD:    | 17,280,476.01    | 7,797.59   | 1,602.24      | 17,289,875.84    |
| TOTAL NET EARNINGS THIS PERIOD:          | 14,320,239.99    | 512.23     | 2,470.65      | 14,323,222.87    |
| AVERAGE DAILY PORTFOLIO BALANCE:         | 2,136,697,773.20 | 915,993.20 | 20,143,047.03 | 2,157,756,813.43 |
| EARNED INCOME YIELD THIS PERIOD          | 0.893            | 0.074      | 0.016         | 0.884            |
| END OF PERIOD PORTFOLIO BALANCE:         | 2,312,409,825.22 | 915,993.20 | 20,143,782.82 | 2,333,469,601.24 |
| CURRENT AMORTIZED BOOK VALUE:            | 2,306,792,933.63 | 904,097.77 | 20,143,782.82 | 2,327,840,814.22 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 0.929            | 0.076      | 0.010         | 0.921            |
| WEIGHTED AVERAGE DAYS OF MATURITY:       | 567              | 75         | 1             | 562              |

## **SECTION B**

### **TOTAL EARNINGS REPORT**

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

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**City of San Jose**  
**Total Earnings**  
**Sorted by Fund - Investment Number**  
**January 1, 2022 - March 31, 2022**

City of San Jose  
, CA

|                    |              |      |        |                     |                             |                           |                 |                     | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| CITY               | 32936        | 003  | STPOOL | 42,000,000.00       | 75,000,000.00               | 68,179,696.98             | 0.330           | 0.320               | 53,731.84                  | 0.00                       | 0.00                  | 53,731.84                     |
| VP6000104          | 36512        | 003  | WELLS  | 28,362,387.97       | 152,883,243.80              | 58,891,269.71             | 0.025           | 0.026               | 3,741.34                   | 0.00                       | 0.00                  | 3,741.34                      |
| CSJFA              | 37042        | 003  | STPOOL | 38,000,000.00       | 75,000,000.00               | 74,179,696.98             | 0.330           | 0.320               | 58,460.39                  | 0.00                       | 0.00                  | 58,460.39                     |
| 459058FY4          | 37523        | 003  | IBRD   | 0.00                | 9,945,700.00                | 2,762,694.44              | 2.000           | 2.150               | 13,888.89                  | 754.17                     | 0.00                  | 14,643.06                     |
| 574193NC8          | 37534        | 003  | MDS    | 0.00                | 5,000,000.00                | 4,055,555.56              | 2.250           | 2.313               | 23,125.00                  | 0.00                       | 0.00                  | 23,125.00                     |
| 13066YTZ2          | 37546        | 003  | CASPWR | 20,000,000.00       | 19,750,600.00               | 19,750,600.00             | 2.000           | 2.309               | 100,000.00                 | 12,470.00                  | 0.00                  | 112,470.00                    |
| 84247PHX2          | 37565        | 003  | STNPWR | 2,710,000.00        | 2,831,272.50                | 2,831,272.50              | 3.258           | 2.278               | 22,072.95                  | -6,166.40                  | 0.00                  | 15,906.55                     |
| 13063DDF2          | 37579        | 003  | CAS    | 5,000,000.00        | 5,066,150.00                | 5,066,150.00              | 2.500           | 2.233               | 31,250.00                  | -3,354.08                  | 0.00                  | 27,895.92                     |
| 13063DDF2          | 37588        | 003  | CAS    | 5,000,000.00        | 5,019,950.00                | 5,019,950.00              | 2.500           | 2.441               | 31,250.00                  | -1,035.47                  | 0.00                  | 30,214.53                     |
| 3130ACZS6          | 37589        | 003  | FHLB   | 10,000,000.00       | 9,982,270.00                | 9,982,270.00              | 2.100           | 2.173               | 52,500.00                  | 978.35                     | 0.00                  | 53,478.35                     |
| 91412HBK8          | 37624        | 003  | UNVHGR | 4,000,000.00        | 4,000,000.00                | 4,000,000.00              | 3.297           | 3.343               | 32,970.00                  | 0.00                       | 0.00                  | 32,970.00                     |
| 13067WPE6          | 37625        | 003  | CASPWR | 1,000,000.00        | 983,530.00                  | 983,530.00                | 2.518           | 2.973               | 6,295.00                   | 915.00                     | 0.00                  | 7,210.00                      |
| 4581X0CZ9          | 37634        | 003  | IADB   | 20,000,000.00       | 19,089,200.00               | 19,089,200.00             | 1.750           | 3.003               | 87,500.00                  | 53,858.08                  | 0.00                  | 141,358.08                    |
| 544351MN6          | 37638        | 003  | LOS    | 4,815,000.00        | 4,816,203.75                | 4,816,203.75              | 2.900           | 2.933               | 34,908.75                  | -72.76                     | 0.00                  | 34,835.99                     |
| 13063DGN2          | 40008        | 003  | CAS    | 5,000,000.00        | 5,075,550.00                | 5,075,550.00              | 3.400           | 3.086               | 42,500.00                  | -3,878.78                  | 0.00                  | 38,621.22                     |
| 3133EJD48          | 40013        | 003  | FFCB   | 25,000,000.00       | 24,915,000.00               | 24,915,000.00             | 3.050           | 3.173               | 190,625.00                 | 4,285.72                   | 0.00                  | 194,910.72                    |
| 544351MN6          | 40036        | 003  | LOS    | 4,000,000.00        | 4,009,560.00                | 4,009,560.00              | 2.900           | 2.867               | 29,000.00                  | -651.82                    | 0.00                  | 28,348.18                     |
| 13066YTZ2          | 40039        | 003  | CASPWR | 4,000,000.00        | 3,910,360.00                | 3,910,360.00              | 2.000           | 2.776               | 20,000.00                  | 6,762.45                   | 0.00                  | 26,762.45                     |
| 3135G0U92          | 40043        | 003  | FNMA   | 0.00                | 3,997,120.00                | 444,124.44                | 2.625           | 2.688               | 2,916.67                   | 26.67                      | 0.00                  | 2,943.34                      |
| 3133EJ5W5          | 40049        | 003  | FFCB   | 20,000,000.00       | 19,980,880.00               | 19,980,880.00             | 2.650           | 2.710               | 132,500.00                 | 1,006.32                   | 0.00                  | 133,506.32                    |
| 191219AP9          | 40063        | 003  | KO     | 0.00                | 12,179,004.24               | 4,194,990.35              | 8.500           | 2.762               | 74,545.00                  | -45,972.34                 | 0.00                  | 28,572.66                     |
| 14913Q2T5          | 40075        | 003  | CAT    | 0.00                | 5,006,050.00                | 3,114,875.56              | 2.950           | 2.894               | 22,534.72                  | -310.40                    | 0.00                  | 22,224.32                     |
| 459058GQ0          | 40079        | 003  | IBRD   | 5,000,000.00        | 4,991,850.00                | 4,991,850.00              | 2.500           | 2.572               | 31,250.00                  | 407.50                     | 0.00                  | 31,657.50                     |
| 91159HHC7          | 40080        | 003  | USB    | 0.00                | 5,025,450.00                | 2,512,725.00              | 3.000           | 2.678               | 18,333.33                  | -1,036.86                  | -706.94               | 16,589.53                     |
| 594918BW3          | 40082        | 003  | MSFT   | 0.00                | 4,488,750.00                | 249,375.00                | 2.400           | 3.067               | 1,500.00                   | 55.09                      | 330.56                | 1,885.65                      |
| 478160CD4          | 40091        | 003  | JNJ    | 0.00                | 5,236,492.80                | 3,549,178.45              | 2.250           | 2.637               | 20,460.00                  | 2,621.43                   | 0.00                  | 23,081.43                     |
| 69371RP75          | 40096        | 003  | PCAR   | 0.00                | 6,110,415.32                | 4,005,716.71              | 2.850           | 2.667               | 28,823.00                  | -2,482.85                  | 0.00                  | 26,340.15                     |
| 24422EUT4          | 40097        | 003  | JD     | 14,000,000.00       | 14,129,780.00               | 14,129,780.00             | 2.950           | 2.646               | 103,250.00                 | -11,071.28                 | 0.00                  | 92,178.72                     |
| 91159HHC7          | 40102        | 003  | USB    | 0.00                | 6,588,465.17                | 3,294,232.58              | 3.000           | 2.458               | 23,954.33                  | -2,371.69                  | -1,617.06             | 19,965.58                     |
| 91159HHC7          | 40105        | 003  | USB    | 0.00                | 10,090,200.00               | 5,045,100.00              | 3.000           | 2.425               | 36,666.67                  | -3,868.22                  | -2,637.43             | 30,161.02                     |

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City of San Jose  
Total Earnings  
January 1, 2022 - March 31, 2022

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| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
|                    |              |      |        |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 69371RP83          | 40111        | 003  | PCAR   | 7,000,000.00        | 7,020,650.00                | 7,020,650.00              | 2.650           | 2.578               | 46,375.00                  | -1,741.80                  | 0.00                  | 44,633.20                     |
| 90331HPC1          | 40112        | 003  | USB    | 10,000,000.00       | 9,989,400.00                | 9,989,400.00              | 2.650           | 2.726               | 66,250.00                  | 883.33                     | 0.00                  | 67,133.33                     |
| 13066YTZ2          | 40114        | 003  | CASPWR | 15,000,000.00       | 15,008,850.00               | 15,008,850.00             | 2.000           | 2.006               | 75,000.00                  | -761.48                    | 0.00                  | 74,238.52                     |
| 3137AWQH1          | 40115        | 003  | FHLMC  | 8,595,000.00        | 8,640,996.68                | 8,640,996.68              | 2.307           | 2.155               | 49,571.67                  | -3,647.31                  | 0.00                  | 45,924.36                     |
| 13063DLY2          | 40116        | 003  | CAS    | 2,235,000.00        | 2,248,521.75                | 2,248,521.75              | 2.350           | 2.152               | 13,130.62                  | -1,198.97                  | 0.00                  | 11,931.65                     |
| 3137AWQH1          | 40121        | 003  | FHLMC  | 6,215,000.00        | 6,248,250.25                | 6,248,250.25              | 2.307           | 2.155               | 35,845.02                  | -2,648.25                  | 0.00                  | 33,196.77                     |
| 56052AD60          | 40125        | 003  | MES    | 1,250,000.00        | 1,264,337.50                | 1,264,337.50              | 2.500           | 2.114               | 7,812.50                   | -1,223.11                  | 0.00                  | 6,589.39                      |
| 459058GX5          | 40126        | 003  | IBRD   | 10,000,000.00       | 9,989,600.00                | 9,989,600.00              | 1.875           | 1.929               | 46,875.00                  | 650.00                     | 0.00                  | 47,525.00                     |
| 3133EKRE8          | 40127        | 003  | FFCB   | 0.00                | 16,973,820.00               | 13,579,056.00             | 1.850           | 1.963               | 63,773.61                  | 1,944.19                   | 0.00                  | 65,717.80                     |
| 084670BF4          | 40138        | 003  | BRK    | 0.00                | 8,806,017.46                | 2,935,339.15              | 3.400           | 1.962               | 23,316.16                  | -9,117.50                  | 0.00                  | 14,198.66                     |
| 3135G0V75          | 40142        | 003  | FNMA   | 10,000,000.00       | 9,962,100.00                | 9,962,100.00              | 1.750           | 1.858               | 43,750.00                  | 1,901.33                   | 0.00                  | 45,651.33                     |
| 3137B4WB8          | 40148        | 003  | FHLMC  | 4,250,000.00        | 4,390,781.25                | 4,390,781.25              | 3.060           | 2.173               | 32,512.50                  | -8,986.03                  | 0.00                  | 23,526.47                     |
| 3138L9HU9          | 40151        | 003  | FNMA   | 2,750,000.00        | 2,765,468.75                | 2,765,468.75              | 2.360           | 2.169               | 16,225.00                  | -1,436.73                  | 0.00                  | 14,788.27                     |
| 70922PAK8          | 40152        | 003  | PASTRN | 1,750,000.00        | 1,837,920.00                | 1,837,920.00              | 2.929           | 1.699               | 12,814.37                  | -5,114.93                  | 0.00                  | 7,699.44                      |
| 91412GVB8          | 40153        | 003  | UNVHGR | 1,000,000.00        | 1,081,870.00                | 1,081,870.00              | 3.638           | 1.795               | 9,095.00                   | -4,306.43                  | 0.00                  | 4,788.57                      |
| 649902ZM8          | 40156        | 003  | NYSHGR | 2,700,000.00        | 2,972,376.00                | 2,972,376.00              | 5.092           | 2.095               | 34,371.00                  | -19,017.72                 | 0.00                  | 15,353.28                     |
| 3130AGWK7          | 40157        | 003  | FHLB   | 3,000,000.00        | 2,992,950.00                | 2,992,950.00              | 1.500           | 1.572               | 11,250.00                  | 352.70                     | 0.00                  | 11,602.70                     |
| 43815NAC8          | 40158        | 003  | HAROT  | 1,692,373.41        | 2,490,312.89                | 2,072,090.46              | 1.780           | 1.805               | 9,219.96                   | 1.07                       | 2.51                  | 9,223.54                      |
| 037833DL1          | 40164        | 003  | AAPL   | 1,000,000.00        | 999,830.00                  | 999,830.00                | 1.700           | 1.730               | 4,250.00                   | 14.16                      | 0.00                  | 4,264.16                      |
| 037833DL1          | 40166        | 003  | AAPL   | 5,000,000.00        | 4,991,750.00                | 4,991,750.00              | 1.700           | 1.782               | 21,250.00                  | 687.50                     | 0.00                  | 21,937.50                     |
| 3137B36J2          | 40167        | 003  | FHLMC  | 4,821,230.50        | 5,065,488.11                | 5,050,335.84              | 3.320           | 0.248               | 18,786.28                  | -15,251.10                 | -441.85               | 3,093.33                      |
| 3138LC5B7          | 40169        | 003  | FNMA   | 1,000,000.00        | 1,019,843.75                | 1,019,843.75              | 2.710           | 2.118               | 6,775.00                   | -1,448.45                  | 0.00                  | 5,326.55                      |
| 3140HUNV4          | 40171        | 003  | FNMA   | 4,939,241.95        | 5,048,831.44                | 5,039,766.18              | 2.420           | 0.043               | 5,157.92                   | -4,426.25                  | -199.87               | 531.80                        |
| 30298LAA9          | 40173        | 003  | FHLMC  | 5,764,952.40        | 5,789,441.90                | 5,780,333.92              | 1.990           | 2.015               | 28,724.78                  | 0.00                       | 0.00                  | 28,724.78                     |
| 97705MNM3          | 40177        | 003  | WIS    | 500,000.00          | 500,000.00                  | 500,000.00                | 1.857           | 1.883               | 2,321.25                   | 0.00                       | 0.00                  | 2,321.25                      |
| 30314KAS2          | 40180        | 003  | FHLMC  | 1,787,407.31        | 1,979,421.18                | 1,926,938.02              | 2.090           | 1.859               | 9,747.20                   | -913.22                    | 0.00                  | 8,833.98                      |
| 3135G0W66          | 40183        | 003  | FNMA   | 10,000,000.00       | 9,983,000.00                | 9,983,000.00              | 1.625           | 1.685               | 40,625.00                  | 853.32                     | 0.00                  | 41,478.32                     |
| 649791PP9          | 40185        | 003  | NYS    | 5,000,000.00        | 5,002,600.00                | 5,002,600.00              | 2.010           | 2.025               | 25,125.00                  | -151.46                    | 0.00                  | 24,973.54                     |
| 89233MAD5          | 40186        | 003  | TMCC   | 1,499,433.51        | 2,028,539.00                | 1,750,243.67              | 1.920           | 1.953               | 8,401.19                   | 7.57                       | 17.61                 | 8,426.37                      |
| 677522T20          | 40188        | 003  | OHS    | 1,950,000.00        | 1,950,000.00                | 1,950,000.00              | 1.800           | 1.825               | 8,775.00                   | 0.00                       | 0.00                  | 8,775.00                      |
| 3138ELJW4          | 40189        | 003  | FNMA   | 4,529,889.60        | 4,560,574.62                | 4,665,804.87              | 2.791           | 2.685               | 31,682.89                  | -788.70                    | 0.00                  | 30,894.19                     |
| 43813VAC2          | 40190        | 003  | HAROT  | 4,589,331.48        | 6,094,011.48                | 5,353,485.76              | 1.830           | 1.639               | 21,462.41                  | 50.42                      | 124.31                | 21,637.14                     |
| 3138L1UV9          | 40194        | 003  | FNMA   | 4,015,708.95        | 4,047,484.20                | 4,055,996.20              | 2.220           | 2.218               | 22,348.36                  | -163.84                    | 0.00                  | 22,184.52                     |
| 912828W48          | 40196        | 003  | USTR   | 15,000,000.00       | 15,244,921.88               | 15,244,921.88             | 2.125           | 1.712               | 78,787.83                  | -14,416.60                 | 0.00                  | 64,371.23                     |
| 3134GUQ94          | 40198        | 003  | FHLMC  | 0.00                | 10,000,000.00               | 1,000,000.00              | 1.800           | 1.825               | 4,500.00                   | 0.00                       | 0.00                  | 4,500.00                      |
| 45818WCS3          | 40201        | 003  | IADB   | 11,000,000.00       | 11,003,960.00               | 11,003,960.00             | 1.700           | 1.715               | 46,750.00                  | -204.00                    | 0.00                  | 46,546.00                     |
| 3138L84Z4          | 40202        | 003  | FNMA   | 7,747,000.00        | 7,747,000.00                | 7,899,519.06              | 2.390           | 2.376               | 46,288.32                  | 0.00                       | 0.00                  | 46,288.32                     |

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City of San Jose  
Total Earnings  
January 1, 2022 - March 31, 2022

| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
|                    |              |      |        |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 3140HWYW6          | 40203        | 003  | FNMA   | 7,450,000.00        | 7,450,000.00                | 7,531,484.38              | 2.240           | 2.247               | 41,720.01                  | 0.00                       | 0.00                  | 41,720.01                     |
| 3138L4EN9          | 40206        | 003  | FNMA   | 22,088,803.79       | 22,259,233.61               | 22,678,728.55             | 2.610           | 2.518               | 144,514.90                 | -3,728.15                  | 0.00                  | 140,786.75                    |
| 6500354U9          | 40207        | 003  | NYSDEV | 5,000,000.00        | 5,190,300.00                | 5,190,300.00              | 2.860           | 1.901               | 35,750.00                  | -11,418.00                 | 0.00                  | 24,332.00                     |
| 3138LL3J2          | 40209        | 003  | FNMA   | 1,000,000.00        | 1,000,000.00                | 1,023,750.00              | 2.710           | 2.684               | 6,774.99                   | 0.00                       | 0.00                  | 6,774.99                      |
| 46625HJE1          | 40213        | 003  | JPM    | 2,050,000.00        | 2,119,372.00                | 2,119,372.00              | 3.250           | 1.944               | 16,656.25                  | -6,496.85                  | 0.00                  | 10,159.40                     |
| 30295NAE0          | 40214        | 003  | FHLMC  | 261,319.09          | 263,022.17                  | 262,710.32                | 2.050           | 2.069               | 1,342.38                   | -2.13                      | 0.00                  | 1,340.25                      |
| 3136ACGJ4          | 40221        | 003  | FNMA   | 2,422,314.48        | 2,992,014.06                | 2,673,175.80              | 2.509           | 1.134               | 15,572.08                  | -8,100.41                  | 0.00                  | 7,471.67                      |
| 46625HJH4          | 40223        | 003  | JPM    | 10,000,000.00       | 10,405,200.00               | 10,405,200.00             | 3.200           | 1.795               | 80,000.00                  | -33,955.31                 | 0.00                  | 46,044.69                     |
| 3138L8CE2          | 40225        | 003  | FNMA   | 3,500,000.00        | 3,500,000.00                | 3,577,656.25              | 2.960           | 2.936               | 25,899.99                  | 0.00                       | 0.00                  | 25,899.99                     |
| 3138LDR21          | 40226        | 003  | FNMA   | -0.11               | -0.11                       | -0.11                     | 2.275           |                     | 0.00                       | 0.00                       | 0.00                  | 0.00                          |
| 478160CD4          | 40229        | 003  | JNJ    | 0.00                | 12,900,649.08               | 8,743,773.27              | 2.250           | 1.435               | 49,162.12                  | -18,220.42                 | 0.00                  | 30,941.70                     |
| 30298LAA9          | 40231        | 003  | FHLMC  | 677,381.93          | 680,259.43                  | 687,679.11                | 1.990           | 1.969               | 3,375.17                   | -35.97                     | 0.00                  | 3,339.20                      |
| 574193SP4          | 40234        | 003  | MDS    | 1,000,000.00        | 1,000,000.00                | 1,000,000.00              | 0.970           | 0.983               | 2,425.00                   | 0.00                       | 0.00                  | 2,425.00                      |
| 254687FJ0          | 40237        | 003  | DIS    | 1,412,000.00        | 1,405,490.68                | 1,405,490.68              | 1.650           | 1.872               | 5,824.50                   | 662.72                     | 0.00                  | 6,487.22                      |
| 69371RQ33          | 40238        | 003  | PCAR   | 1,000,000.00        | 986,760.00                  | 986,760.00                | 2.000           | 2.602               | 5,000.00                   | 1,329.91                   | 0.00                  | 6,329.91                      |
| 06406RAE7          | 40242        | 003  | BK     | 10,444,000.00       | 10,763,199.97               | 10,763,199.97             | 2.950           | 1.826               | 77,024.50                  | -28,556.65                 | 0.00                  | 48,467.85                     |
| 13063DGB8          | 40243        | 003  | CAS    | 5,000,000.00        | 5,372,000.00                | 5,372,000.00              | 3.375           | 1.771               | 42,187.50                  | -18,724.83                 | 0.00                  | 23,462.67                     |
| 60412AKS1          | 40245        | 003  | MNS    | 3,500,000.00        | 3,579,380.00                | 3,579,380.00              | 2.020           | 1.089               | 17,675.00                  | -8,063.43                  | 0.00                  | 9,611.57                      |
| 459058JB0          | 40246        | 003  | IBRD   | 3,000,000.00        | 2,988,390.00                | 2,988,390.00              | 0.625           | 0.715               | 4,687.50                   | 580.50                     | 0.00                  | 5,268.00                      |
| 89239RAC0          | 40252        | 003  | TMCC   | 1,128,750.86        | 1,412,885.53                | 1,261,480.46              | 1.360           | 1.394               | 4,289.62                   | 14.70                      | 33.18                 | 4,337.50                      |
| 44891LAC7          | 40253        | 003  | HART   | 1,078,044.72        | 1,249,708.75                | 1,180,478.68              | 1.410           | 1.443               | 4,161.99                   | 15.13                      | 24.02                 | 4,201.14                      |
| 76913CAX7          | 40255        | 003  | RIV    | 1,655,000.00        | 1,655,000.00                | 1,655,000.00              | 2.363           | 2.396               | 9,776.92                   | 0.00                       | 0.00                  | 9,776.92                      |
| 76913CAZ2          | 40256        | 003  | RIV    | 4,000,000.00        | 4,000,000.00                | 4,000,000.00              | 2.667           | 2.704               | 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           | 0.731               | 17,500.00                  | 500.00                     | 0.00                  | 18,000.00                     |
| 64990GZW5          | 40262        | 003  | NYU    | 2,450,000.00        | 2,438,877.00                | 2,438,877.00              | 1.438           | 1.576               | 8,807.75                   | 669.61                     | 0.00                  | 9,477.36                      |
| 037833DV9          | 40263        | 003  | AAPL   | 6,795,000.00        | 6,793,097.40                | 6,793,097.40              | 0.750           | 0.770               | 12,740.62                  | 158.55                     | 0.00                  | 12,899.17                     |
| 882722VK4          | 40264        | 003  | TXS    | 3,425,000.00        | 3,705,815.75                | 3,705,815.75              | 3.823           | 0.931               | 32,734.44                  | -24,231.46                 | 0.00                  | 8,502.98                      |
| 3134GVSN9          | 40265        | 003  | FHLMC  | 10,000,000.00       | 10,000,000.00               | 10,000,000.00             | 0.700           | 0.710               | 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           | 2.595               | 69,249.99                  | 0.00                       | 0.00                  | 69,249.99                     |
| 69371RN77          | 40267        | 003  | PCAR   | 2,897,000.00        | 2,970,699.68                | 2,970,699.68              | 2.300           | 1.152               | 16,657.75                  | -8,219.29                  | 0.00                  | 8,438.46                      |
| 459058GU1          | 40269        | 003  | IBRD   | 16,000,000.00       | 16,606,400.00               | 16,606,400.00             | 2.125           | 0.322               | 85,000.00                  | -71,810.52                 | 0.00                  | 13,189.48                     |
| 43813DAC2          | 40270        | 003  | HAROT  | 1,527,198.32        | 1,895,219.67                | 1,701,890.48              | 0.820           | 0.837               | 3,488.96                   | 8.10                       | 16.97                 | 3,514.03                      |
| 3135G04Q3          | 40271        | 003  | FNMA   | 10,000,000.00       | 9,969,900.00                | 9,969,900.00              | 0.250           | 0.356               | 6,250.00                   | 2,508.34                   | 0.00                  | 8,758.34                      |
| 3136AL7K1          | 40272        | 003  | FNMA   | 2,944,021.63        | 2,974,416.63                | 3,213,383.83              | 2.967           | 2.456               | 21,962.15                  | -2,504.55                  | 0.00                  | 19,457.60                     |
| 3134GVB49          | 40273        | 003  | FHLMC  | 40,000,000.00       | 40,000,000.00               | 40,000,000.00             | 0.750           | 0.760               | 75,000.00                  | 0.00                       | 0.00                  | 75,000.00                     |
| 931142DH3          | 40274        | 003  | WMT    | 26,018,000.00       | 27,403,406.46               | 27,403,406.46             | 2.550           | 0.663               | 165,864.75                 | -121,054.94                | 0.00                  | 44,809.81                     |
| 69371RQ82          | 40275        | 003  | PCAR   | 2,000,000.00        | 1,997,220.00                | 1,997,220.00              | 0.800           | 0.859               | 4,000.00                   | 231.67                     | 0.00                  | 4,231.67                      |

City of San Jose  
Total Earnings  
January 1, 2022 - March 31, 2022

| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
|                    |              |      |        |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 3137B04Y7          | 40276        | 003  | FHLMC  | 5,450,000.00        | 5,450,000.00                | 5,727,609.38              | 2.615           | 2.523               | 35,629.38                  | 0.00                       | 0.00                  | 35,629.38                     |
| 923078CT4          | 40277        | 003  | VNTCTF | 1,000,000.00        | 1,000,000.00                | 1,000,000.00              | 1.048           | 1.063               | 2,620.00                   | 0.00                       | 0.00                  | 2,620.00                      |
| 923078CU1          | 40278        | 003  | VNTCTF | 900,000.00          | 900,000.00                  | 900,000.00                | 1.223           | 1.240               | 2,751.75                   | 0.00                       | 0.00                  | 2,751.75                      |
| 24422EVG1          | 40279        | 003  | JD     | 7,500,000.00        | 7,508,925.00                | 7,508,925.00              | 0.550           | 0.499               | 10,312.50                  | -1,075.30                  | 0.00                  | 9,237.20                      |
| 56052AE77          | 40280        | 003  | MES    | 1,000,000.00        | 1,009,720.00                | 1,009,720.00              | 1.250           | 0.751               | 3,125.00                   | -1,255.09                  | 0.00                  | 1,869.91                      |
| 3136G4WU3          | 40281        | 003  | FNMA   | 30,000,000.00       | 30,000,000.00               | 30,000,000.00             | 0.850           | 0.862               | 63,750.00                  | 0.00                       | 0.00                  | 63,750.00                     |
| 3133ELJ47          | 40282        | 003  | FFCB   | 10,000,000.00       | 10,000,000.00               | 10,000,000.00             | 0.580           | 0.588               | 14,500.00                  | 0.00                       | 0.00                  | 14,500.00                     |
| 3133ELG81          | 40283        | 003  | FFCB   | 10,000,000.00       | 9,999,100.00                | 9,999,100.00              | 0.300           | 0.307               | 7,500.00                   | 75.27                      | 0.00                  | 7,575.27                      |
| 459058GU1          | 40287        | 003  | IBRD   | 7,500,000.00        | 7,779,030.00                | 7,779,030.00              | 2.125           | 0.291               | 39,843.75                  | -34,260.17                 | 0.00                  | 5,583.58                      |
| 3135G04Z3          | 40288        | 003  | FNMA   | 10,000,000.00       | 9,979,300.00                | 9,979,300.00              | 0.500           | 0.550               | 12,500.00                  | 1,036.15                   | 0.00                  | 13,536.15                     |
| 3136AGMB5          | 40289        | 003  | FNMA   | 1,268,931.90        | 1,506,548.93                | 1,497,208.38              | 2.492           | -0.511              | 8,538.61                   | -10,423.59                 | 0.00                  | -1,884.98                     |
| 3130AJS26          | 40291        | 003  | FHLB   | 25,000,000.00       | 25,000,000.00               | 25,000,000.00             | 0.220           | 0.223               | 13,750.00                  | 0.00                       | 0.00                  | 13,750.00                     |
| 91412HFL2          | 40293        | 003  | UNVHGR | 1,000,000.00        | 1,000,000.00                | 1,000,000.00              | 0.833           | 0.845               | 2,082.50                   | 0.00                       | 0.00                  | 2,082.50                      |
| 91412HFL2          | 40294        | 003  | UNVHGR | 650,000.00          | 650,000.00                  | 650,000.00                | 0.833           | 0.845               | 1,353.63                   | 0.00                       | 0.00                  | 1,353.63                      |
| 30315EAA4          | 40295        | 003  | FHLMC  | 3,432,334.08        | 3,446,210.43                | 3,457,778.71              | 0.830           | 0.829               | 7,132.31                   | -67.87                     | 0.00                  | 7,064.44                      |
| 89237VAB5          | 40296        | 003  | TMCC   | 4,298,172.75        | 4,999,615.00                | 4,725,231.47              | 0.440           | 0.451               | 5,197.87                   | 21.58                      | 33.79                 | 5,253.24                      |
| 574193TR9          | 40297        | 003  | MDS    | 5,000,000.00        | 5,006,100.00                | 5,006,100.00              | 0.660           | 0.644               | 8,250.00                   | -305.68                    | 0.00                  | 7,944.32                      |
| 574193TQ1          | 40298        | 003  | MDS    | 5,000,000.00        | 5,001,950.00                | 5,001,950.00              | 0.510           | 0.507               | 6,375.00                   | -122.21                    | 0.00                  | 6,252.79                      |
| 31422BJ27          | 40299        | 003  | FAMC   | 2,500,000.00        | 2,499,875.00                | 2,499,875.00              | 0.500           | 0.508               | 3,125.00                   | 6.30                       | 0.00                  | 3,131.30                      |
| 30288WAK5          | 40300        | 003  | FHLMC  | 263,925.36          | 265,323.51                  | 272,282.47                | 2.190           | 2.097               | 1,447.71                   | -39.54                     | 0.00                  | 1,408.17                      |
| 46625HRL6          | 40303        | 003  | JPM    | 5,000,000.00        | 5,284,400.00                | 5,284,400.00              | 2.700           | 0.602               | 33,750.00                  | -25,906.88                 | 0.00                  | 7,843.12                      |
| 373385FQ1          | 40304        | 003  | GAS    | 14,615,000.00       | 14,615,000.00               | 14,615,000.00             | 0.520           | 0.527               | 18,999.50                  | 0.00                       | 0.00                  | 18,999.50                     |
| 373385FP3          | 40305        | 003  | GAS    | 4,345,000.00        | 4,345,000.00                | 4,345,000.00              | 0.420           | 0.426               | 4,562.25                   | 0.00                       | 0.00                  | 4,562.25                      |
| 46625HJH4          | 40308        | 003  | JPM    | 2,433,000.00        | 2,587,738.80                | 2,587,738.80              | 3.200           | 0.452               | 19,464.00                  | -16,579.16                 | 0.00                  | 2,884.84                      |
| 3137EAXE3          | 40309        | 003  | FHLMC  | 5,000,000.00        | 4,984,950.00                | 4,984,950.00              | 0.375           | 0.443               | 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           | 0.558               | 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           | 0.852               | 8,400.00                   | 0.00                       | 0.00                  | 8,400.00                      |
| 34153QUC8          | 40313        | 003  | FLSEDU | 5,000,000.00        | 4,995,850.00                | 4,995,850.00              | 0.390           | 0.419               | 4,875.00                   | 287.53                     | 0.00                  | 5,162.53                      |
| 3138L9QS4          | 40314        | 003  | FNMA   | 2,500,000.00        | 2,500,000.00                | 2,650,781.25              | 2.810           | 2.687               | 17,562.51                  | 0.00                       | 0.00                  | 17,562.51                     |
| 544351MQ9          | 40315        | 003  | LOS    | 3,670,000.00        | 4,065,589.30                | 4,065,589.30              | 3.320           | 0.496               | 30,461.00                  | -25,485.36                 | 0.00                  | 4,975.64                      |
| 3137EAEY1          | 40316        | 003  | FHLMC  | 4,000,000.00        | 3,985,080.00                | 3,985,080.00              | 0.125           | 0.254               | 1,250.00                   | 1,243.34                   | 0.00                  | 2,493.34                      |
| 419792ZM1          | 40317        | 003  | HIS    | 5,000,000.00        | 5,014,900.00                | 5,014,900.00              | 0.852           | 0.800               | 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           | 0.815               | 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           | 0.514               | 20,000.00                  | -17,536.94                 | 0.00                  | 2,463.06                      |
| 06406RAJ6          | 40320        | 003  | BK     | 3,868,000.00        | 4,193,530.88                | 4,193,530.88              | 3.450           | 0.387               | 33,361.50                  | -29,356.49                 | 0.00                  | 4,005.01                      |
| 45818WCW4          | 40321        | 003  | IADB   | 10,000,000.00       | 9,995,330.00                | 9,995,330.00              | 0.340           | 0.357               | 8,500.00                   | 297.45                     | 0.00                  | 8,797.45                      |
| 57582RK88          | 40322        | 003  | MAS    | 1,000,000.00        | 1,000,000.00                | 1,000,000.00              | 0.695           | 0.705               | 1,737.50                   | 0.00                       | 0.00                  | 1,737.50                      |

City of San Jose  
Total Earnings  
January 1, 2022 - March 31, 2022

| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
|                    |              |      |        |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 13034AL65          | 40323        | 003  | CASDEV | 1,385,000.00        | 1,385,000.00                | 1,385,000.00              | 0.765           | 0.776               | 2,648.82                   | 0.00                       | 0.00                  | 2,648.82                      |
| 91412HGE7          | 40324        | 003  | UNVHGR | 2,215,000.00        | 2,238,988.45                | 2,238,988.45              | 0.883           | 0.640               | 4,889.61                   | -1,353.58                  | 0.00                  | 3,536.03                      |
| 91412HGE7          | 40325        | 003  | UNVHGR | 3,560,000.00        | 3,603,004.80                | 3,603,004.80              | 0.883           | 0.611               | 7,858.70                   | -2,434.23                  | 0.00                  | 5,424.47                      |
| 91412HGE7          | 40326        | 003  | UNVHGR | 10,000,000.00       | 10,118,600.00               | 10,118,600.00             | 0.883           | 0.616               | 22,075.00                  | -6,717.43                  | 0.00                  | 15,357.57                     |
| 3136AY6S7          | 40327        | 003  | FNMA   | 3,608,472.41        | 3,675,550.76                | 3,909,586.64              | 2.624           | 1.944               | 23,745.56                  | -5,009.41                  | 0.00                  | 18,736.15                     |
| 3137BGK24          | 40328        | 003  | FHLMC  | 4,500,000.00        | 4,500,000.00                | 4,937,850.00              | 3.062           | 2.829               | 34,447.50                  | 0.00                       | 0.00                  | 34,447.50                     |
| 3135G05X7          | 40329        | 003  | FNMA   | 10,000,000.00       | 9,975,300.00                | 9,975,300.00              | 0.375           | 0.435               | 9,375.00                   | 1,326.38                   | 0.00                  | 10,701.38                     |
| 3133EMLR1          | 40330        | 003  | FFCB   | 10,000,000.00       | 10,000,000.00               | 10,000,000.00             | 0.500           | 0.507               | 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           | 0.558               | 20,625.00                  | 0.00                       | 0.00                  | 20,625.00                     |
| 45950VPG5          | 40332        | 003  | IFC    | 8,550,000.00        | 8,584,490.70                | 8,584,490.70              | 0.425           | 0.324               | 9,084.37                   | -2,228.40                  | 0.00                  | 6,855.97                      |
| 3135G06G3          | 40333        | 003  | FNMA   | 10,000,000.00       | 10,039,690.00               | 10,039,690.00             | 0.500           | 0.422               | 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           | 0.503               | 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           | 0.404               | 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           | 0.515               | 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           | 0.504               | 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           | 0.521               | 12,500.00                  | 345.51                     | 0.00                  | 12,845.51                     |
| 459058DX8          | 40339        | 003  | IBRD   | 4,765,000.00        | 5,158,198.27                | 5,158,198.27              | 2.500           | 0.344               | 29,781.25                  | -25,404.05                 | 0.00                  | 4,377.20                      |
| 3130AKPW0          | 40340        | 003  | FHLB   | 10,000,000.00       | 10,000,000.00               | 10,000,000.00             | 0.500           | 0.507               | 12,500.00                  | 0.00                       | 0.00                  | 12,500.00                     |
| 459058JE4          | 40341        | 003  | IBRD   | 10,000,000.00       | 9,933,980.00                | 9,933,980.00              | 0.375           | 0.531               | 9,375.00                   | 3,634.13                   | 0.00                  | 13,009.13                     |
| 30318CAA5          | 40342        | 003  | FHLMC  | 4,432,154.60        | 4,534,267.05                | 4,516,755.04              | 0.670           | 0.627               | 7,481.52                   | -500.76                    | 0.00                  | 6,980.76                      |
| 91412HGE7          | 40343        | 003  | UNVHGR | 7,000,000.00        | 7,112,070.00                | 7,112,070.00              | 0.883           | 0.511               | 15,452.50                  | -6,494.72                  | 0.00                  | 8,957.78                      |
| 459056HV2          | 40344        | 003  | IBRD   | 10,000,000.00       | 10,427,200.00               | 10,427,200.00             | 1.500           | 0.305               | 37,500.00                  | -29,666.67                 | 0.00                  | 7,833.33                      |
| 45950VPL4          | 40347        | 003  | IFC    | 10,000,000.00       | 9,971,900.00                | 9,971,900.00              | 0.450           | 0.515               | 11,250.00                  | 1,405.00                   | 0.00                  | 12,655.00                     |
| 46625HJT8          | 40348        | 003  | JPM    | 15,000,000.00       | 16,528,245.00               | 16,528,245.00             | 3.875           | 0.441               | 145,312.50                 | -127,353.75                | 0.00                  | 17,958.75                     |
| 69371RR24          | 40349        | 003  | PCAR   | 7,000,000.00        | 6,991,880.00                | 6,991,880.00              | 0.350           | 0.395               | 6,125.00                   | 676.67                     | 0.00                  | 6,801.67                      |
| 3130AKXX9          | 40350        | 003  | FHLB   | 10,000,000.00       | 10,000,000.00               | 10,000,000.00             | 0.500           | 0.507               | 12,500.00                  | 0.00                       | 0.00                  | 12,500.00                     |
| 06367CAH0          | 40352        | 003  | BMO    | 0.00                | 25,000,000.00               | 9,444,444.44              | 0.180           | 0.183               | 4,250.00                   | 0.00                       | 0.00                  | 4,250.00                      |
| 3130AKXX9          | 40353        | 003  | FHLB   | 10,000,000.00       | 9,994,000.00                | 9,994,000.00              | 0.500           | 0.519               | 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           | 0.608               | 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           | 0.608               | 7,500.00                   | 0.00                       | 0.00                  | 7,500.00                      |
| 3137FQ3W1          | 40356        | 003  | FHLMC  | 4,950,000.00        | 4,950,000.00                | 5,316,300.00              | 2.588           | 2.443               | 32,026.50                  | 0.00                       | 0.00                  | 32,026.50                     |
| 45818WCZ7          | 40357        | 003  | IADB   | 10,000,000.00       | 10,000,000.00               | 10,000,000.00             | 0.650           | 0.649               | 16,013.84                  | 0.00                       | 0.00                  | 16,013.84                     |
| 3133EMSU7          | 40358        | 003  | FFCB   | 10,000,000.00       | 10,000,000.00               | 10,000,000.00             | 0.800           | 0.811               | 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           | 0.618               | 18,750.00                  | -3,427.38                  | 0.00                  | 15,322.62                     |
| 31422XCX8          | 40360        | 003  | FAMC   | 10,000,000.00       | 10,000,000.00               | 10,000,000.00             | 1.000           | 1.014               | 25,000.00                  | 0.00                       | 0.00                  | 25,000.00                     |
| COVID RELIEF       | 40363        | 003  | STPOOL | 75,000,000.00       | 75,000,000.00               | 75,001,919.20             | 0.330           | 0.320               | 59,108.37                  | 0.00                       | 0.00                  | 59,108.37                     |
| 14913R2B2          | 40367        | 003  | CAT    | 5,000,000.00        | 5,039,650.00                | 5,039,650.00              | 0.950           | 0.123               | 11,875.00                  | -10,343.47                 | 0.00                  | 1,531.53                      |

City of San Jose  
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| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
|                    |              |      |        |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 64990FC93          | 40372        | 003  | NYSPIT | 0.00                | 2,000,000.00                | 1,622,222.22              | 0.167           | 0.172               | 686.56                     | 0.00                       | 0.00                  | 686.56                        |
| 06417MQL2          | 40380        | 003  | BNSHOU | 13,910,000.00       | 13,910,344.08               | 13,910,344.08             | 0.200           | 0.200               | 6,955.00                   | -86.50                     | 0.00                  | 6,868.50                      |
| 78012UP82          | 40382        | 003  | RY     | 25,000,000.00       | 25,000,000.00               | 25,000,000.00             | 0.190           | 0.193               | 11,875.00                  | 0.00                       | 0.00                  | 11,875.00                     |
| 78012UR23          | 40386        | 003  | RY     | 0.00                | 25,000,000.00               | 11,388,888.89             | 0.120           | 0.122               | 3,416.67                   | 0.00                       | 0.00                  | 3,416.67                      |
| 912796K73          | 40387        | 003  | USTR   | 0.00                | 19,996,869.44               | 2,666,249.26              | 0.035           | 0.035               | 0.00                       | 233.33                     | 0.00                  | 233.33                        |
| 62479MAE3          | 40388        | 003  | MUFGBK | 0.00                | 9,995,950.00                | 1,443,859.44              | 0.090           | 0.091               | 0.00                       | 325.00                     | 0.00                  | 325.00                        |
| 62479MCR2          | 40389        | 003  | MUFGBK | 0.00                | 24,983,805.56               | 23,040,620.68             | 0.110           | 0.112               | 0.00                       | 6,340.28                   | 0.00                  | 6,340.28                      |
| 89114WF75          | 40390        | 003  | TD     | 30,000,000.00       | 30,000,000.00               | 30,000,000.00             | 0.160           | 0.162               | 12,000.00                  | 0.00                       | 0.00                  | 12,000.00                     |
| 06367CKK2          | 40391        | 003  | BMO    | 25,000,000.00       | 25,000,000.00               | 25,000,000.00             | 0.160           | 0.162               | 10,000.00                  | 0.00                       | 0.00                  | 10,000.00                     |
| 06367CL39          | 40392        | 003  | BMO    | 25,000,000.00       | 25,000,000.00               | 25,000,000.00             | 0.160           | 0.162               | 10,000.00                  | 0.00                       | 0.00                  | 10,000.00                     |
| 459058FY4          | 40406        | 003  | IBRD   | 0.00                | 15,054,255.00               | 4,181,737.50              | 2.000           | 0.114               | 20,833.33                  | -19,657.61                 | 0.00                  | 1,175.72                      |
| 89114WKY0          | 40407        | 003  | TD     | 0.00                | 10,000,000.00               | 5,333,333.33              | 0.150           | 0.152               | 2,000.00                   | 0.00                       | 0.00                  | 2,000.00                      |
| 45950KCS7          | 40408        | 003  | IFC    | 24,721,000.00       | 24,768,711.53               | 24,768,711.53             | 0.500           | 0.360               | 30,901.25                  | -8,890.35                  | 0.00                  | 22,010.90                     |
| 3130APRF4          | 40409        | 003  | FHLB   | 20,000,000.00       | 19,991,000.00               | 19,991,000.00             | 1.000           | 1.030               | 50,000.00                  | 751.39                     | 0.00                  | 50,751.39                     |
| 3130APWP6          | 40410        | 003  | FHLB   | 8,300,000.00        | 8,292,530.00                | 8,292,530.00              | 0.600           | 0.655               | 12,450.00                  | 933.75                     | 0.00                  | 13,383.75                     |
| 3130ADRG9          | 40411        | 003  | FHLB   | 1,050,000.00        | 1,081,675.88                | 1,081,675.88              | 2.750           | 0.418               | 7,218.75                   | -6,104.56                  | 0.00                  | 1,114.19                      |
| 3133ENBT6          | 40412        | 003  | FFCB   | 1,825,000.00        | 1,822,098.25                | 1,822,098.25              | 0.180           | 0.321               | 821.25                     | 618.85                     | 0.00                  | 1,440.10                      |
| 4581X0CW6          | 40413        | 003  | IADB   | 0.00                | 2,648,067.84                | 500,190.59                | 2.125           | 0.089               | 2,649.17                   | -2,539.88                  | 0.00                  | 109.29                        |
| 3135G0T94          | 40414        | 003  | FNMA   | 2,700,000.00        | 2,763,871.20                | 2,763,871.20              | 2.375           | 0.325               | 16,031.25                  | -13,818.29                 | 0.00                  | 2,212.96                      |
| 3135G04Q3          | 40415        | 003  | FNMA   | 2,963,000.00        | 2,952,599.87                | 2,952,599.87              | 0.250           | 0.493               | 1,851.87                   | 1,736.57                   | 0.00                  | 3,588.44                      |
| 3130APZU2          | 40417        | 003  | FHLB   | 1,900,000.00        | 1,900,000.00                | 1,900,000.00              | 0.875           | 0.887               | 4,156.25                   | 0.00                       | 0.00                  | 4,156.25                      |
| 3130APU45          | 40418        | 003  | FHLB   | 4,875,000.00        | 4,867,687.50                | 4,867,687.50              | 0.850           | 0.914               | 10,359.38                  | 613.92                     | 0.00                  | 10,973.30                     |
| 45950VLH7          | 40419        | 003  | IFC    | 3,173,000.00        | 3,222,800.24                | 3,222,800.24              | 2.000           | 0.256               | 15,865.00                  | -13,833.40                 | 0.00                  | 2,031.60                      |
| 3135G05U3          | 40420        | 003  | FNMA   | 7,000,000.00        | 6,982,570.00                | 6,982,570.00              | 0.350           | 0.503               | 6,125.00                   | 2,538.35                   | 0.00                  | 8,663.35                      |
| 3130APKF1          | 40421        | 003  | FHLB   | 2,725,000.00        | 2,711,375.00                | 2,711,375.00              | 0.750           | 0.938               | 5,109.38                   | 1,159.03                   | 0.00                  | 6,268.41                      |
| 3130APMH5          | 40422        | 003  | FHLB   | 3,150,000.00        | 3,145,212.00                | 3,145,212.00              | 0.625           | 0.697               | 4,921.88                   | 486.37                     | 0.00                  | 5,408.25                      |
| 3133ENFZ8          | 40423        | 003  | FFCB   | 10,000,000.00       | 10,013,900.00               | 10,013,900.00             | 1.010           | 0.976               | 25,250.00                  | -1,158.33                  | 0.00                  | 24,091.67                     |
| 3133EMZP0          | 40424        | 003  | FFCB   | 1,250,000.00        | 1,245,450.00                | 1,245,450.00              | 0.140           | 0.395               | 437.50                     | 777.04                     | 0.00                  | 1,214.54                      |
| 91282CAG6          | 40426        | 003  | USTR   | 20,000,000.00       | 19,993,276.00               | 19,993,276.00             | 0.125           | 0.170               | 6,179.43                   | 2,224.85                   | 0.00                  | 8,404.28                      |
| 742718DY2          | 40428        | 003  | PG     | 0.00                | 3,513,020.00                | 1,405,208.00              | 2.300           | 0.171               | 7,826.39                   | -7,233.33                  | 0.00                  | 593.06                        |
| 037833CM0          | 40429        | 003  | AAPL   | 0.00                | 9,873,049.00                | 877,604.36                | 2.500           | -3.604              | 5,472.23                   | -2,793.82                  | -10,476.82            | -7,798.41                     |
| 594918BH6          | 40431        | 003  | MSFT   | 5,580,000.00        | 5,677,092.00                | 5,677,092.00              | 2.650           | 0.732               | 36,967.50                  | -26,722.56                 | 0.00                  | 10,244.94                     |
| 594918AW4          | 40432        | 003  | MSFT   | 1,851,000.00        | 1,948,566.21                | 1,948,566.21              | 3.625           | 0.977               | 16,774.68                  | -12,078.35                 | 0.00                  | 4,696.33                      |
| 3133EMGX4          | 40433        | 003  | FFCB   | 20,000,000.00       | 19,961,764.00               | 19,961,764.00             | 0.125           | 0.329               | 6,250.00                   | 9,945.78                   | 0.00                  | 16,195.78                     |
| 931142DU4          | 40434        | 003  | WMT    | 5,000,000.00        | 5,094,800.00                | 5,094,800.00              | 2.350           | 0.488               | 29,375.00                  | -23,247.96                 | 0.00                  | 6,127.04                      |
| 3130APQU2          | 40435        | 003  | FHLB   | 14,370,000.00       | 14,348,445.00               | 14,348,445.00             | 0.650           | 0.739               | 23,351.25                  | 2,783.28                   | 0.00                  | 26,134.53                     |
| 3133ELYR9          | 40436        | 003  | FFCB   | 5,850,000.00        | 5,853,182.40                | 5,853,182.40              | 0.250           | 0.113               | 3,656.25                   | -2,031.32                  | 0.00                  | 1,624.93                      |

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|                    |              |      |        |                     |                             |                           |                 |                     | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 3133ENAQ3          | 40437        | 003  | FFCB   | 20,350,000.00       | 20,320,899.50               | 20,320,899.50             | 0.070           | 0.246               | 3,561.25                   | 8,788.74                   | 0.00                  | 12,349.99                     |
| 742718EU9          | 40438        | 003  | PG     | 10,026,000.00       | 10,153,229.94               | 10,153,229.94             | 2.150           | 0.206               | 53,889.75                  | -48,726.36                 | 0.00                  | 5,163.39                      |
| 037833CQ1          | 40439        | 003  | AAPL   | 8,800,000.00        | 8,861,072.00                | 8,861,072.00              | 2.300           | 0.581               | 50,600.00                  | -37,906.76                 | 0.00                  | 12,693.24                     |
| 3130AKDH6          | 40440        | 003  | FHLB   | 5,300,000.00        | 5,294,382.00                | 5,294,382.00              | 0.125           | 0.253               | 1,656.25                   | 1,652.35                   | 0.00                  | 3,308.60                      |
| 037833CQ1          | 40441        | 003  | AAPL   | 1,435,000.00        | 1,444,700.60                | 1,444,700.60              | 2.300           | 0.614               | 8,251.25                   | -6,062.88                  | 0.00                  | 2,188.37                      |
| 594918BX1          | 40442        | 003  | MSFT   | 1,025,000.00        | 1,067,732.25                | 1,067,732.25              | 2.875           | 0.891               | 7,367.19                   | -5,020.76                  | 0.00                  | 2,346.43                      |
| 594918BQ6          | 40443        | 003  | MSFT   | 2,876,000.00        | 2,936,971.20                | 2,936,971.20              | 2.000           | 0.697               | 14,380.00                  | -9,332.32                  | 0.00                  | 5,047.68                      |
| 931142DU4          | 40444        | 003  | WMT    | 10,000,000.00       | 10,184,200.00               | 10,184,200.00             | 2.350           | 0.480               | 58,750.00                  | -46,698.59                 | 0.00                  | 12,051.41                     |
| 3133ENGW4          | 40445        | 003  | FFCB   | 6,435,000.00        | 6,432,426.00                | 6,432,426.00              | 0.660           | 0.690               | 10,617.75                  | 323.55                     | 0.00                  | 10,941.30                     |
| 3130APS48          | 40446        | 003  | FHLB   | 13,240,000.00       | 13,241,098.92               | 13,241,098.92             | 1.050           | 1.062               | 34,755.00                  | -94.10                     | 0.00                  | 34,660.90                     |
| 89236THD0          | 40447        | 003  | TMCC   | 5,860,000.00        | 5,863,574.60                | 5,863,574.60              | 0.450           | 0.351               | 6,592.50                   | -1,517.52                  | 0.00                  | 5,074.98                      |
| 89236TEL5          | 40448        | 003  | TMCC   | 15,003,000.00       | 15,332,765.94               | 15,332,765.94             | 2.700           | 0.618               | 101,270.25                 | -77,897.47                 | 0.00                  | 23,372.78                     |
| 13063DMA3          | 40449        | 003  | CAS    | 10,110,000.00       | 0.00                        | 9,922,331.44              | 2.650           | 1.381               | 62,513.50                  | -28,720.36                 | 0.00                  | 33,793.14                     |
| 459058FY4          | 40450        | 003  | IBRD   | 0.00                | 0.00                        | 1,056,616.39              | 2.000           | 0.097               | 5,277.78                   | -5,025.00                  | 0.00                  | 252.78                        |
| 3130AQJL8          | 40451        | 003  | FHLB   | 10,000,000.00       | 0.00                        | 9,444,093.02              | 0.120           | 0.132               | 2,833.34                   | 236.03                     | 0.00                  | 3,069.37                      |
| 912796C31          | 40452        | 003  | USTR   | 0.00                | 0.00                        | 2,333,281.61              | 0.038           | 0.039               | 0.00                       | 221.67                     | 0.00                  | 221.67                        |
| 912796M97          | 40453        | 003  | USTR   | 0.00                | 0.00                        | 13,998,946.50             | 0.043           | 0.044               | 0.00                       | 1,505.00                   | 0.00                  | 1,505.00                      |
| 912796N39          | 40454        | 003  | USTR   | 0.00                | 0.00                        | 13,998,203.33             | 0.055           | 0.056               | 0.00                       | 1,925.00                   | 0.00                  | 1,925.00                      |
| 912796N47          | 40455        | 003  | USTR   | 20,000,000.00       | 0.00                        | 18,885,069.14             | 0.080           | 0.081               | 0.00                       | 3,777.77                   | 0.00                  | 3,777.77                      |
| 912796U72          | 40456        | 003  | USTR   | 10,000,000.00       | 0.00                        | 9,440,822.50              | 0.118           | 0.120               | 0.00                       | 2,786.11                   | 0.00                  | 2,786.11                      |
| 912828XG0          | 40457        | 003  | USTR   | 15,000,000.00       | 0.00                        | 14,297,819.01             | 2.125           | 0.210               | 74,844.61                  | -67,449.78                 | 0.00                  | 7,394.83                      |
| 912828XR6          | 40458        | 003  | USTR   | 20,000,000.00       | 0.00                        | 19,010,633.68             | 1.750           | 0.132               | 81,730.77                  | -75,565.73                 | 0.00                  | 6,165.04                      |
| 037833CG3          | 40459        | 003  | AAPL   | 10,000,000.00       | 0.00                        | 9,713,200.00              | 3.000           | 1.025               | 70,000.00                  | -45,462.77                 | 0.00                  | 24,537.23                     |
| 459056LD7          | 40460        | 003  | IBRD   | 2,000,000.00        | 0.00                        | 2,004,269.87              | 7.625           | 0.464               | 35,583.33                  | -33,291.10                 | 0.00                  | 2,292.23                      |
| 3130AQG49          | 40461        | 003  | FHLB   | 2,485,000.00        | 0.00                        | 2,004,746.97              | 1.000           | 1.219               | 5,039.03                   | 987.65                     | 0.00                  | 6,026.68                      |
| 037833DE7          | 40462        | 003  | AAPL   | 15,266,000.00       | 0.00                        | 13,466,235.28             | 2.400           | 0.616               | 79,383.20                  | -58,925.49                 | 0.00                  | 20,457.71                     |
| 037833DF4          | 40463        | 003  | AAPL   | 15,114,000.00       | 0.00                        | 13,452,239.21             | 2.750           | 1.369               | 88,899.71                  | -43,487.98                 | 0.00                  | 45,411.73                     |
| 037833BU3          | 40464        | 003  | AAPL   | 3,052,000.00        | 0.00                        | 2,529,551.52              | 2.850           | 0.854               | 17,638.01                  | -12,313.00                 | 0.00                  | 5,325.01                      |
| 3133EMYL0          | 40465        | 003  | FFCB   | 10,000,000.00       | 0.00                        | 8,551,947.68              | 0.040           | 0.181               | 855.55                     | 2,951.90                   | 0.00                  | 3,807.45                      |
| 3130AJY52          | 40466        | 003  | FHLB   | 10,000,000.00       | 0.00                        | 8,545,932.35              | 0.125           | 0.324               | 2,673.61                   | 4,163.89                   | 0.00                  | 6,837.50                      |
| 3130AQCNI          | 40467        | 003  | FHLB   | 5,000,000.00        | 0.00                        | 4,044,402.78              | 0.625           | 0.626               | 5,312.50                   | 930.26                     | 0.00                  | 6,242.76                      |
| 3133ENLB4          | 40468        | 003  | FFCB   | 20,000,000.00       | 0.00                        | 16,212,488.89             | 0.460           | 0.528               | 18,655.56                  | 2,433.33                   | 0.00                  | 21,088.89                     |
| 3134GXJH8          | 40469        | 003  | FHLMC  | 4,225,000.00        | 0.00                        | 3,387,397.51              | 0.220           | 0.923               | 1,884.82                   | 5,825.24                   | 0.00                  | 7,710.06                      |
| 3130ALHH0          | 40470        | 003  | FHLB   | 25,000,000.00       | 0.00                        | 19,855,797.22             | 0.960           | 1.516               | 48,666.66                  | 25,540.18                  | 0.00                  | 74,206.84                     |
| 037833CG3          | 40471        | 003  | AAPL   | 11,966,000.00       | 0.00                        | 9,921,824.29              | 3.000           | 1.200               | 71,796.00                  | -42,448.90                 | 0.00                  | 29,347.10                     |
| 3130AQQQ9          | 40472        | 003  | FHLB   | 20,000,000.00       | 0.00                        | 14,000,000.00             | 0.750           | 0.760               | 26,250.00                  | 0.00                       | 0.00                  | 26,250.00                     |
| 3130AQN584         | 40473        | 003  | FHLB   | 14,000,000.00       | 0.00                        | 9,943,111.11              | 0.700           | 0.753               | 17,422.22                  | 1,037.04                   | 0.00                  | 18,459.26                     |

City of San Jose  
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| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
|                    |              |      |        |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 912796J42          | 40474        | 003  | USTR   | 20,000,000.00       | 0.00                        | 14,430,018.06             | 0.255           | 0.259               | 0.00                       | 9,208.33                   | 0.00                  | 9,208.33                      |
| 3130AQM03          | 40475        | 003  | FHLB   | 7,200,000.00        | 0.00                        | 5,032,440.00              | 0.750           | 0.802               | 9,450.00                   | 504.00                     | 0.00                  | 9,954.00                      |
| 9128286Y1          | 40476        | 003  | USTR   | 20,000,000.00       | 0.00                        | 14,526,822.92             | 1.750           | 0.266               | 62,500.00                  | -52,957.59                 | 0.00                  | 9,542.41                      |
| 3130AQQ09          | 40477        | 003  | FHLB   | 20,000,000.00       | 0.00                        | 14,000,000.00             | 0.750           | 0.760               | 26,250.00                  | 0.00                       | 0.00                  | 26,250.00                     |
| 3130AQM04          | 40478        | 003  | FHLB   | 12,500,000.00       | 0.00                        | 8,747,112.50              | 0.625           | 0.646               | 13,671.88                  | 262.50                     | 0.00                  | 13,934.38                     |
| 3130ENMH0          | 40479        | 003  | FFCB   | 10,350,000.00       | 0.00                        | 7,359,264.00              | 1.600           | 1.625               | 29,440.00                  | 46.00                      | 0.00                  | 29,486.00                     |
| 3133ENAL4          | 40480        | 003  | FFCB   | 4,150,000.00        | 0.00                        | 2,963,572.41              | 0.290           | 0.970               | 2,172.98                   | 4,916.37                   | 0.00                  | 7,089.35                      |
| 912796R43          | 40481        | 003  | USTR   | 80,000,000.00       | 0.00                        | 57,713,406.91             | 0.271           | 0.275               | 0.00                       | 39,144.44                  | 0.00                  | 39,144.44                     |
| 037833BU3          | 40482        | 003  | AAPL   | 2,336,000.00        | 0.00                        | 1,212,282.77              | 2.850           | 1.380               | 8,691.87                   | -4,567.23                  | 0.00                  | 4,124.64                      |
| 3134GBDS8          | 40483        | 003  | FHLMC  | 0.00                | 0.00                        | 512,583.48                | 2.500           | 0.358               | 3,333.33                   | -2,880.72                  | 0.00                  | 452.61                        |
| 3130ABCF1          | 40484        | 003  | FHLB   | 1,000,000.00        | 0.00                        | 547,528.73                | 2.500           | 0.515               | 3,472.22                   | -2,776.97                  | 0.00                  | 695.25                        |
| 037833CG3          | 40485        | 003  | AAPL   | 12,318,000.00       | 0.00                        | 6,446,652.67              | 3.000           | 1.815               | 48,245.50                  | -19,392.67                 | 0.00                  | 28,852.83                     |
| 3133ENPB0          | 40486        | 003  | FFCB   | 15,150,000.00       | 0.00                        | 7,401,111.67              | 2.180           | 2.278               | 41,283.75                  | 284.06                     | 0.00                  | 41,567.81                     |
| 037833CU2          | 40487        | 003  | AAPL   | 7,300,000.00        | 0.00                        | 2,652,683.73              | 2.850           | 1.893               | 19,071.25                  | -6,686.27                  | 0.00                  | 12,384.98                     |
| 037833CQ1          | 40488        | 003  | AAPL   | 3,000,000.00        | 0.00                        | 1,069,157.33              | 2.300           | 1.198               | 6,325.00                   | -3,166.64                  | 0.00                  | 3,158.36                      |
| 313380GJ0          | 40489        | 003  | FHLB   | 10,000,000.00       | 0.00                        | 3,915,395.56              | 2.000           | 0.761               | 20,000.00                  | -12,648.25                 | 0.00                  | 7,351.75                      |
| 3134GW6E1          | 40490        | 003  | FHLMC  | 20,000,000.00       | 0.00                        | 3,687,111.11              | 0.320           | 1.752               | 2,844.45                   | 13,083.48                  | 0.00                  | 15,927.93                     |
| 3134GVJ66          | 40491        | 003  | FHLMC  | 4,510,000.00        | 0.00                        | 801,416.98                | 0.250           | 0.426               | 469.79                     | 371.25                     | 0.00                  | 841.04                        |
| 89233HDM3          | 40492        | 003  | TMCC   | 20,000,000.00       | 0.00                        | 3,775,719.94              | 0.530           | 0.538               | 0.00                       | 5,005.55                   | 0.00                  | 5,005.55                      |
| 89233HF90          | 40493        | 003  | TMCC   | 20,000,000.00       | 0.00                        | 3,770,287.28              | 0.830           | 0.843               | 0.00                       | 7,838.89                   | 0.00                  | 7,838.89                      |
| 89233HF25          | 40494        | 003  | TMCC   | 10,000,000.00       | 0.00                        | 1,885,614.29              | 0.790           | 0.802               | 0.00                       | 3,730.56                   | 0.00                  | 3,730.56                      |
| 3130ARAY7          | 40495        | 003  | FHLB   | 1,000,000.00        | 0.00                        | 88,222.22                 | 1.375           | 1.453               | 267.36                     | 48.61                      | 0.00                  | 315.97                        |
| 3130ARBY6          | 40496        | 003  | FHLB   | 4,600,000.00        | 0.00                        | 204,015.11                | 1.500           | 1.196               | 575.00                     | 26.83                      | 0.00                  | 601.83                        |
| 3130AR7C9          | 40497        | 003  | FHLB   | 1,565,000.00        | 0.00                        | 68,623.51                 | 1.850           | 1.802               | 241.27                     | 63.61                      | 0.00                  | 304.88                        |
| 3133ENQC7          | 40498        | 003  | FFCB   | 150,000.00          | 0.00                        | 16,500.00                 | 1.940           | 2.165               | 72.75                      | 15.32                      | 0.00                  | 88.07                         |
| 3130AQT78          | 40499        | 003  | FHLB   | 2,360,000.00        | 0.00                        | 257,213.78                | 1.750           | 2.234               | 1,032.50                   | 384.17                     | 0.00                  | 1,416.67                      |
| 3136G46V0          | 40500        | 003  | FNMA   | 1,500,000.00        | 0.00                        | 161,100.00                | 0.310           | 2.002               | 116.25                     | 679.07                     | 0.00                  | 795.32                        |
| 3133ENAL4          | 40501        | 003  | FFCB   | 1,170,000.00        | 0.00                        | 126,570.60                | 0.290           | 1.861               | 84.83                      | 496.04                     | 0.00                  | 580.87                        |
| 3130AMR53          | 40502        | 003  | FHLB   | 20,000,000.00       | 0.00                        | 2,118,888.89              | 0.620           | 2.233               | 3,100.00                   | 8,567.04                   | 0.00                  | 11,667.04                     |
| 3136G4H55          | 40503        | 003  | FNMA   | 2,350,000.00        | 0.00                        | 244,754.59                | 0.550           | 2.345               | 323.13                     | 1,092.23                   | 0.00                  | 1,415.36                      |
| 3136G4R62          | 40504        | 003  | FNMA   | 1,715,000.00        | 0.00                        | 178,869.55                | 0.625           | 2.344               | 267.97                     | 765.83                     | 0.00                  | 1,033.80                      |
| 3134GW5R3          | 40505        | 003  | FHLMC  | 2,000,000.00        | 0.00                        | 208,162.22                | 0.650           | 2.347               | 325.00                     | 879.43                     | 0.00                  | 1,204.43                      |
| 3134GWUG9          | 40506        | 003  | FHLMC  | 1,500,000.00        | 0.00                        | 155,934.47                | 0.570           | 2.347               | 213.75                     | 688.83                     | 0.00                  | 902.58                        |
| 3134GWVN3          | 40507        | 003  | FHLMC  | 17,490,000.00       | 0.00                        | 1,819,579.46              | 0.600           | 2.347               | 2,623.50                   | 7,905.41                   | 0.00                  | 10,528.91                     |
| 3130ANWN6          | 40508        | 003  | FHLB   | 825,000.00          | 0.00                        | 86,513.63                 | 0.700           | 2.338               | 144.37                     | 354.33                     | 0.00                  | 498.70                        |
| 3134GW6E1          | 40509        | 003  | FHLMC  | 18,300,000.00       | 0.00                        | 394,173.87                | 0.320           | 1.179               | 162.66                     | 982.83                     | 0.00                  | 1,145.49                      |
| 3133EL5J9          | 40510        | 003  | FFCB   | 13,965,000.00       | 0.00                        | 302,367.08                | 0.300           | 1.097               | 116.37                     | 701.53                     | 0.00                  | 817.90                        |

City of San Jose  
Total Earnings  
January 1, 2022 - March 31, 2022

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| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |  |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|--|
|                    |              |      |        |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |  |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |  |
| 3134GXMZ4          | 40511        | 003  | FHLMC  | 1,033,000.00        | 0.00                        | 22,668.61                 | 1.800           | 1.246               | 51.65                      | 17.98                      | 0.00                  | 69.63                         |  |
| 3130APWH4          | 40512        | 003  | FHLB   | 2,000,000.00        | 0.00                        | 43,377.33                 | 0.750           | 1.148               | 41.67                      | 81.11                      | 0.00                  | 122.78                        |  |
| 3133ENGW4          | 40513        | 003  | FFCB   | 1,859,000.00        | 0.00                        | 40,180.84                 | 0.660           | 1.181               | 34.08                      | 82.97                      | 0.00                  | 117.05                        |  |
| 3133EMYW6          | 40514        | 003  | FFCB   | 1,347,000.00        | 0.00                        | 28,979.06                 | 0.230           | 1.151               | 8.61                       | 73.66                      | 0.00                  | 82.27                         |  |
| Subtotal           |              |      |        | 2,300,256,782.89    | 2,131,140,436.26            | 2,300,391,930.43          |                 | 0.884               | 6,552,460.71               | -1,525,539.96              | -15,497.02            | 5,011,423.73                  |  |
| Fund: CSJ/CSC JP   |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |  |
| 9128286Y1          | 40371        | 152  | USTR   | 901,000.00          | 915,993.20                  | 915,993.20                | 1.750           | 0.080               | 3,898.56                   | -3,717.32                  | 0.00                  | 181.24                        |  |
| Subtotal           |              |      |        | 901,000.00          | 915,993.20                  | 915,993.20                |                 | 0.080               | 3,898.56                   | -3,717.32                  | 0.00                  | 181.24                        |  |
| Fund: SJCE         |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |  |
| VP4560000          | 40162        | 501  | WELLS  | 20,143,782.82       | 20,143,191.01               | 20,143,616.66             | 0.010           | 0.027               | 1,359.62                   | 0.00                       | 0.00                  | 1,359.62                      |  |
| Subtotal           |              |      |        | 20,143,782.82       | 20,143,191.01               | 20,143,616.66             |                 | 0.027               | 1,359.62                   | 0.00                       | 0.00                  | 1,359.62                      |  |
| Total              |              |      |        | 2,321,301,565.71    | 2,152,199,620.47            | 2,321,451,540.29          |                 | 0.876               | 6,557,718.89               | -1,529,257.28              | -15,497.02            | 5,012,964.59                  |  |



**City of San Jose**  
**Total Earnings**  
**Sorted by Fund - Investment Number**  
**July 1, 2021 - March 31, 2022**

City of San Jose  
, CA

| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
|                    |              |      |        |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| CITY               | 32936        | 003  | STPOOL | 42,000,000.00       | 75,000,000.00               | 72,542,390.26             | 0.330           | 0.261               | 142,193.79                 | 0.00                       | 0.00                  | 142,193.79                    |
| VP6000104          | 36512        | 003  | WELLS  | 28,362,387.97       | 83,017,462.65               | 67,334,175.98             | 0.025           | 0.026               | 12,973.32                  | 0.00                       | 0.00                  | 12,973.32                     |
| CSJFA              | 37042        | 003  | STPOOL | 38,000,000.00       | 75,000,000.00               | 74,731,274.81             | 0.330           | 0.263               | 147,317.88                 | 0.00                       | 0.00                  | 147,317.88                    |
| 3130A8QS5          | 37449        | 003  | FHLB   | 0.00                | 9,950,700.00                | 472,113.50                | 1.125           | 1.247               | 4,062.50                   | 356.06                     | 0.00                  | 4,418.56                      |
| 3137EAEC9          | 37466        | 003  | FHLMC  | 0.00                | 9,949,200.00                | 1,525,059.85              | 1.125           | 1.220               | 12,812.50                  | 1,157.11                   | 0.00                  | 13,969.61                     |
| 70922PAH5          | 37497        | 003  | PASTRN | 0.00                | 2,057,320.00                | 1,148,795.47              | 2.609           | 1.964               | 21,741.67                  | -4,806.04                  | 0.00                  | 16,935.63                     |
| 544351KQ1          | 37505        | 003  | LOS    | 0.00                | 9,990,900.00                | 2,260,714.60              | 2.150           | 2.131               | 35,833.33                  | 323.08                     | 0.00                  | 36,156.41                     |
| 544351KQ1          | 37510        | 003  | LOS    | 0.00                | 3,227,055.00                | 730,209.53                | 2.150           | 2.274               | 11,645.83                  | 818.98                     | 0.00                  | 12,464.81                     |
| 459058FY4          | 37523        | 003  | IBRD   | 0.00                | 9,945,700.00                | 7,586,318.61              | 2.000           | 2.108               | 113,888.89                 | 6,184.17                   | 0.00                  | 120,073.06                    |
| 574193NC8          | 37534        | 003  | MDS    | 0.00                | 5,000,000.00                | 4,689,781.02              | 2.250           | 2.255               | 79,375.00                  | 0.00                       | 0.00                  | 79,375.00                     |
| 13066YTZ2          | 37546        | 003  | CASPWR | 20,000,000.00       | 19,750,600.00               | 19,750,600.00             | 2.000           | 2.276               | 300,000.00                 | 37,410.00                  | 0.00                  | 337,410.00                    |
| 20772JL67          | 37560        | 003  | CTS    | 0.00                | 3,007,500.00                | 340,264.60                | 2.570           | 2.455               | 6,425.00                   | -153.27                    | 0.00                  | 6,271.73                      |
| 45905UC51          | 37564        | 003  | IBRD   | 0.00                | 30,000,000.00               | 0.00                      | 2.070           |                     | 0.00                       | 0.00                       | 0.00                  | 0.00                          |
| 84247PHX2          | 37565        | 003  | STNPWR | 2,710,000.00        | 2,831,272.50                | 2,831,272.50              | 3.258           | 2.245               | 66,218.85                  | -18,499.19                 | 0.00                  | 47,719.66                     |
| 3130ABQY5          | 37569        | 003  | FHLB   | 0.00                | 3,636,672.50                | 0.00                      | 1.800           |                     | 0.00                       | 0.00                       | 0.00                  | 0.00                          |
| 13063DDF2          | 37579        | 003  | CAS    | 5,000,000.00        | 5,066,150.00                | 5,066,150.00              | 2.500           | 2.201               | 93,750.00                  | -10,062.25                 | 0.00                  | 83,687.75                     |
| 13063DDF2          | 37588        | 003  | CAS    | 5,000,000.00        | 5,019,950.00                | 5,019,950.00              | 2.500           | 2.405               | 93,750.00                  | -3,106.41                  | 0.00                  | 90,643.59                     |
| 3130ACZS6          | 37589        | 003  | FHLB   | 10,000,000.00       | 9,982,270.00                | 9,982,270.00              | 2.100           | 2.141               | 157,500.00                 | 2,935.07                   | 0.00                  | 160,435.07                    |
| 45905US21          | 37596        | 003  | IBRD   | 0.00                | 25,000,000.00               | 0.00                      | 2.170           |                     | 0.00                       | 0.00                       | 0.00                  | 0.00                          |
| 91412HBK8          | 37624        | 003  | UNVHGR | 4,000,000.00        | 4,000,000.00                | 4,000,000.00              | 3.297           | 3.294               | 98,910.00                  | 0.00                       | 0.00                  | 98,910.00                     |
| 13067WPE6          | 37625        | 003  | CASPWR | 1,000,000.00        | 983,530.00                  | 983,530.00                | 2.518           | 2.930               | 18,885.00                  | 2,745.00                   | 0.00                  | 21,630.00                     |
| 4581X0CZ9          | 37634        | 003  | IADB   | 20,000,000.00       | 19,089,200.00               | 19,089,200.00             | 1.750           | 2.959               | 262,500.00                 | 161,574.24                 | 0.00                  | 424,074.24                    |
| 544351MN6          | 37638        | 003  | LOS    | 4,815,000.00        | 4,816,203.75                | 4,816,203.75              | 2.900           | 2.891               | 104,726.25                 | -218.28                    | 0.00                  | 104,507.97                    |
| 13063DGN2          | 40008        | 003  | CAS    | 5,000,000.00        | 5,075,550.00                | 5,075,550.00              | 3.400           | 3.041               | 127,500.00                 | -11,636.34                 | 0.00                  | 115,863.66                    |
| 3133EJD48          | 40013        | 003  | FFCB   | 25,000,000.00       | 24,915,000.00               | 24,915,000.00             | 3.050           | 3.126               | 571,875.00                 | 12,857.15                  | 0.00                  | 584,732.15                    |
| 438516BM7          | 40015        | 003  | HON    | 0.00                | 1,645,249.12                | 738,560.74                | 1.850           | 3.243               | 10,557.33                  | 7,423.64                   | 0.00                  | 17,980.97                     |
| 438516BM7          | 40016        | 003  | HON    | 0.00                | 4,806,300.00                | 2,157,572.63              | 1.850           | 3.237               | 30,833.33                  | 21,602.23                  | 0.00                  | 52,435.56                     |
| 742718EQ8          | 40021        | 003  | PG     | 0.00                | 9,617,700.00                | 4,387,636.86              | 1.700           | 3.082               | 57,611.11                  | 43,917.70                  | 0.00                  | 101,528.81                    |
| 544351MN6          | 40036        | 003  | LOS    | 4,000,000.00        | 4,009,560.00                | 4,009,560.00              | 2.900           | 2.825               | 87,000.00                  | -1,955.46                  | 0.00                  | 85,044.54                     |
| 13066YTZ2          | 40039        | 003  | CASPWR | 4,000,000.00        | 3,910,360.00                | 3,910,360.00              | 2.000           | 2.735               | 60,000.00                  | 20,287.34                  | 0.00                  | 80,287.34                     |

Portfolio CITY  
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City of San Jose  
Total Earnings  
July 1, 2021 - March 31, 2022

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| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
|                    |              |      |        |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 3135G0U92          | 40043        | 003  | FNMA   | 0.00                | 3,997,120.00                | 2,830,077.66              | 2.625           | 2.632               | 55,416.67                  | 506.67                     | 0.00                  | 55,923.34                     |
| 24422EUJ6          | 40048        | 003  | DE     | 0.00                | 3,463,783.20                | 897,549.66                | 3.027           | 0.572               | 2,662.97                   | 1,189.46                   | 0.00                  | 3,852.43                      |
| 3133EJ5W5          | 40049        | 003  | FFCB   | 20,000,000.00       | 19,980,880.00               | 19,980,880.00             | 2.650           | 2.670               | 397,500.00                 | 3,018.95                   | 0.00                  | 400,518.95                    |
| 594918BP8          | 40055        | 003  | MSFT   | 0.00                | 9,717,000.00                | 248,244.53                | 1.550           | 7.758               | 3,013.89                   | 2,165.03                   | 9,278.69              | 14,457.61                     |
| 191219AP9          | 40063        | 003  | KO     | 0.00                | 12,179,004.24               | 9,556,517.93              | 8.500           | 2.788               | 521,815.00                 | -321,806.38                | 0.00                  | 200,008.62                    |
| 14913Q2T5          | 40075        | 003  | CAT    | 0.00                | 5,006,050.00                | 4,384,861.31              | 2.950           | 2.885               | 96,284.72                  | -1,326.26                  | 0.00                  | 94,958.46                     |
| 459058GQ0          | 40079        | 003  | IBRD   | 5,000,000.00        | 4,991,850.00                | 4,991,850.00              | 2.500           | 2.534               | 93,750.00                  | 1,222.50                   | 0.00                  | 94,972.50                     |
| 91159HHC7          | 40080        | 003  | USB    | 0.00                | 5,025,450.00                | 4,200,102.37              | 3.000           | 2.770               | 93,333.33                  | -5,278.52                  | -706.94               | 87,347.87                     |
| 594918BW3          | 40082        | 003  | MSFT   | 0.00                | 4,488,750.00                | 3,096,254.56              | 2.400           | 2.490               | 55,500.00                  | 2,038.44                   | 330.56                | 57,869.00                     |
| 478160CD4          | 40091        | 003  | JNJ    | 0.00                | 5,236,492.80                | 4,682,265.46              | 2.250           | 2.563               | 79,860.00                  | 10,232.01                  | 0.00                  | 90,092.01                     |
| 69371RP75          | 40096        | 003  | PCAR   | 0.00                | 6,110,415.32                | 5,419,090.96              | 2.850           | 2.590               | 115,292.00                 | -9,931.39                  | 0.00                  | 105,360.61                    |
| 24422EUT4          | 40097        | 003  | JD     | 14,000,000.00       | 14,129,780.00               | 14,129,780.00             | 2.950           | 2.607               | 309,750.00                 | -33,213.84                 | 0.00                  | 276,536.16                    |
| 06406HBY4          | 40100        | 003  | BK     | 0.00                | 8,515,763.86                | 1,647,209.80              | 3.550           | 2.121               | 42,775.92                  | -10,494.45                 | -6,054.49             | 26,226.98                     |
| 91159HHC7          | 40102        | 003  | USB    | 0.00                | 6,588,465.17                | 5,506,417.97              | 3.000           | 2.619               | 121,949.33                 | -12,074.05                 | -1,617.06             | 108,258.22                    |
| 91159HHC7          | 40105        | 003  | USB    | 0.00                | 10,090,200.00               | 8,433,050.36              | 3.000           | 2.596               | 186,666.67                 | -19,692.78                 | -2,637.43             | 164,336.46                    |
| 25468PCN4          | 40106        | 003  | DIS    | 0.00                | 5,028,100.00                | 844,133.58                | 2.750           | 2.468               | 17,187.50                  | -1,549.63                  | 0.00                  | 15,637.87                     |
| 69371RP83          | 40111        | 003  | PCAR   | 7,000,000.00        | 7,020,650.00                | 7,020,650.00              | 2.650           | 2.541               | 139,125.00                 | -5,225.40                  | 0.00                  | 133,899.60                    |
| 90331HPC1          | 40112        | 003  | USB    | 10,000,000.00       | 9,989,400.00                | 9,989,400.00              | 2.650           | 2.686               | 198,750.00                 | 2,650.00                   | 0.00                  | 201,400.00                    |
| 13066YTZ2          | 40114        | 003  | CASPWR | 15,000,000.00       | 15,008,850.00               | 15,008,850.00             | 2.000           | 1.977               | 225,000.00                 | -2,284.42                  | 0.00                  | 222,715.58                    |
| 3137AWQH1          | 40115        | 003  | FHLMC  | 8,595,000.00        | 8,640,996.68                | 8,640,996.68              | 2.307           | 2.124               | 148,715.01                 | -10,941.94                 | 0.00                  | 137,773.07                    |
| 13063DLY2          | 40116        | 003  | CAS    | 2,235,000.00        | 2,248,521.75                | 2,248,521.75              | 2.350           | 2.121               | 39,391.87                  | -3,596.92                  | 0.00                  | 35,794.95                     |
| 3137AWQH1          | 40121        | 003  | FHLMC  | 6,215,000.00        | 6,248,250.25                | 6,248,250.25              | 2.307           | 2.123               | 107,535.06                 | -7,944.75                  | 0.00                  | 99,590.31                     |
| 56052AD60          | 40125        | 003  | MES    | 1,250,000.00        | 1,264,337.50                | 1,264,337.50              | 2.500           | 2.083               | 23,437.50                  | -3,669.32                  | 0.00                  | 19,768.18                     |
| 459058GX5          | 40126        | 003  | IBRD   | 10,000,000.00       | 9,989,600.00                | 9,989,600.00              | 1.875           | 1.901               | 140,625.00                 | 1,950.00                   | 0.00                  | 142,575.00                    |
| 3133EKRE8          | 40127        | 003  | FFCB   | 0.00                | 16,973,820.00               | 15,858,751.53             | 1.850           | 1.913               | 221,023.61                 | 6,738.09                   | 0.00                  | 227,761.70                    |
| 084670BF4          | 40138        | 003  | BRK    | 0.00                | 8,806,017.46                | 6,877,692.47              | 3.400           | 1.982               | 168,037.16                 | -65,708.85                 | 0.00                  | 102,328.31                    |
| 3135G0V75          | 40142        | 003  | FNMA   | 10,000,000.00       | 9,962,100.00                | 9,962,100.00              | 1.750           | 1.831               | 131,250.00                 | 5,704.01                   | 0.00                  | 136,954.01                    |
| 3137B4WB8          | 40148        | 003  | FHLMC  | 4,250,000.00        | 4,390,781.25                | 4,390,781.25              | 3.060           | 2.141               | 97,537.50                  | -26,958.11                 | 0.00                  | 70,579.39                     |
| 3138L9HU9          | 40151        | 003  | FNMA   | 2,750,000.00        | 2,765,468.75                | 2,765,468.75              | 2.360           | 2.169               | 49,396.10                  | -4,374.03                  | 0.00                  | 45,022.07                     |
| 70922PAK8          | 40152        | 003  | PASTRN | 1,750,000.00        | 1,837,920.00                | 1,837,920.00              | 2.929           | 1.674               | 38,443.12                  | -15,344.79                 | 0.00                  | 23,098.33                     |
| 91412GVB8          | 40153        | 003  | UNVHGR | 1,000,000.00        | 1,081,870.00                | 1,081,870.00              | 3.638           | 1.769               | 27,285.00                  | -12,919.28                 | 0.00                  | 14,365.72                     |
| 649902ZM8          | 40156        | 003  | NYSHGR | 2,700,000.00        | 2,972,376.00                | 2,972,376.00              | 5.092           | 2.064               | 103,113.00                 | -57,053.16                 | 0.00                  | 46,059.84                     |
| 3130AGWK7          | 40157        | 003  | FHLB   | 3,000,000.00        | 2,992,950.00                | 2,992,950.00              | 1.500           | 1.549               | 33,750.00                  | 1,058.09                   | 0.00                  | 34,808.09                     |
| 43815NAC8          | 40158        | 003  | HAROT  | 1,692,373.41        | 4,442,341.49                | 2,966,367.22              | 1.780           | 1.505               | 33,493.74                  | 4.65                       | 10.21                 | 33,508.60                     |
| 438516BM7          | 40163        | 003  | HON    | 0.00                | 5,006,050.00                | 2,247,241.42              | 1.850           | 1.772               | 30,833.33                  | -935.57                    | 0.00                  | 29,897.76                     |
| 037833DL1          | 40164        | 003  | AAPL   | 1,000,000.00        | 999,830.00                  | 999,830.00                | 1.700           | 1.704               | 12,750.00                  | 42.50                      | 0.00                  | 12,792.50                     |
| 037833DL1          | 40166        | 003  | AAPL   | 5,000,000.00        | 4,991,750.00                | 4,991,750.00              | 1.700           | 1.756               | 63,750.00                  | 2,062.50                   | 0.00                  | 65,812.50                     |

City of San Jose  
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| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
|                    |              |      |        |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 3137B36J2          | 40167        | 003  | FHLMC  | 4,821,230.50        | 5,212,500.00                | 5,148,242.76              | 3.320           | 0.501               | 68,473.63                  | -46,637.35                 | -2,460.86             | 19,375.42                     |
| 3138LC5B7          | 40169        | 003  | FNMA   | 1,000,000.00        | 1,019,843.75                | 1,019,843.75              | 2.710           | 2.118               | 20,626.10                  | -4,409.72                  | 0.00                  | 16,216.38                     |
| 3140HUNV4          | 40171        | 003  | FNMA   | 4,939,241.95        | 5,086,718.75                | 5,062,059.87              | 2.420           | 0.287               | 25,016.00                  | -13,535.07                 | -561.77               | 10,919.16                     |
| 30298LAA9          | 40173        | 003  | FHLMC  | 5,764,952.40        | 7,840,469.00                | 6,513,045.88              | 1.990           | 1.931               | 94,393.68                  | 0.00                       | 0.00                  | 94,393.68                     |
| 97705MNM3          | 40177        | 003  | WIS    | 500,000.00          | 500,000.00                  | 500,000.00                | 1.857           | 1.855               | 6,963.75                   | 0.00                       | 0.00                  | 6,963.75                      |
| 30314KAS2          | 40180        | 003  | FHLMC  | 1,787,407.31        | 3,129,400.55                | 2,328,380.74              | 2.090           | 1.604               | 34,414.27                  | -6,382.52                  | 0.00                  | 28,031.75                     |
| 3135G0W66          | 40183        | 003  | FNMA   | 10,000,000.00       | 9,983,000.00                | 9,983,000.00              | 1.625           | 1.660               | 121,875.00                 | 2,559.96                   | 0.00                  | 124,434.96                    |
| 649791PP9          | 40185        | 003  | NYS    | 5,000,000.00        | 5,002,600.00                | 5,002,600.00              | 2.010           | 1.995               | 75,375.00                  | -454.37                    | 0.00                  | 74,920.63                     |
| 89233MAD5          | 40186        | 003  | TMCC   | 1,499,433.51        | 2,999,783.40                | 2,320,614.97              | 1.920           | 1.920               | 33,364.47                  | 30.05                      | 55.36                 | 33,449.88                     |
| 677522T20          | 40188        | 003  | OHS    | 1,950,000.00        | 1,950,000.00                | 1,950,000.00              | 1.800           | 1.798               | 26,325.00                  | 0.00                       | 0.00                  | 26,325.00                     |
| 3138ELJW4          | 40189        | 003  | FNMA   | 4,529,889.60        | 6,158,994.05                | 5,044,746.04              | 2.791           | 1.532               | 99,881.33                  | -41,873.07                 | 0.00                  | 58,008.26                     |
| 43813VAC2          | 40190        | 003  | HAROT  | 4,589,331.48        | 8,998,396.20                | 6,986,121.20              | 1.830           | 1.780               | 92,728.67                  | 217.87                     | 406.05                | 93,352.59                     |
| 3138L1UV9          | 40194        | 003  | FNMA   | 4,015,708.95        | 4,108,956.25                | 4,087,155.00              | 2.220           | 2.186               | 67,561.15                  | -480.81                    | 0.00                  | 67,080.34                     |
| 912828W48          | 40196        | 003  | USTR   | 15,000,000.00       | 15,244,921.88               | 15,244,921.88             | 2.125           | 1.713               | 239,928.67                 | -43,890.52                 | 0.00                  | 196,038.15                    |
| 3134GUQ94          | 40198        | 003  | FHLMC  | 0.00                | 10,000,000.00               | 7,043,795.62              | 1.800           | 1.787               | 94,500.00                  | 0.00                       | 0.00                  | 94,500.00                     |
| 45818WCS3          | 40201        | 003  | IADB   | 11,000,000.00       | 11,003,960.00               | 11,003,960.00             | 1.700           | 1.690               | 140,250.00                 | -612.02                    | 0.00                  | 139,637.98                    |
| 3138L84Z4          | 40202        | 003  | FNMA   | 7,747,000.00        | 7,747,000.00                | 7,899,519.06              | 2.390           | 2.342               | 138,864.96                 | 0.00                       | 0.00                  | 138,864.96                    |
| 3140HWYW6          | 40203        | 003  | FNMA   | 7,450,000.00        | 7,450,000.00                | 7,531,484.38              | 2.240           | 2.214               | 125,160.03                 | 0.00                       | 0.00                  | 125,160.03                    |
| 3138L4EN9          | 40206        | 003  | FNMA   | 22,088,803.79       | 22,589,238.61               | 22,848,754.14             | 2.610           | 2.483               | 436,800.80                 | -10,947.01                 | 0.00                  | 425,853.79                    |
| 6500354U9          | 40207        | 003  | NYSDEV | 5,000,000.00        | 5,190,300.00                | 5,190,300.00              | 2.860           | 1.873               | 107,250.00                 | -34,254.00                 | 0.00                  | 72,996.00                     |
| 3138LL3J2          | 40209        | 003  | FNMA   | 1,000,000.00        | 1,000,000.00                | 1,023,750.00              | 2.710           | 2.645               | 20,324.97                  | 0.00                       | 0.00                  | 20,324.97                     |
| 46625HJE1          | 40213        | 003  | JPM    | 2,050,000.00        | 2,119,372.00                | 2,119,372.00              | 3.250           | 1.916               | 49,968.75                  | -19,490.57                 | 0.00                  | 30,478.18                     |
| 30295NAE0          | 40214        | 003  | FHLMC  | 261,319.09          | 739,668.04                  | 412,796.48                | 2.050           | 1.635               | 5,664.90                   | -597.93                    | 0.00                  | 5,066.97                      |
| 3136ACGJ4          | 40221        | 003  | FNMA   | 2,422,314.48        | 3,607,515.78                | 3,223,706.30              | 2.509           | 1.690               | 57,756.42                  | -16,852.08                 | 0.00                  | 40,904.34                     |
| 46625HJH4          | 40223        | 003  | JPM    | 10,000,000.00       | 10,405,200.00               | 10,405,200.00             | 3.200           | 1.768               | 240,000.00                 | -101,865.92                | 0.00                  | 138,134.08                    |
| 3138L8CE2          | 40225        | 003  | FNMA   | 3,500,000.00        | 3,500,000.00                | 3,577,656.25              | 2.960           | 2.893               | 77,699.97                  | 0.00                       | 0.00                  | 77,699.97                     |
| 3138LDR21          | 40226        | 003  | FNMA   | -0.11               | -0.11                       | -0.11                     | 2.275           |                     | 0.00                       | 0.00                       | 0.00                  | 0.00                          |
| 478160CD4          | 40229        | 003  | JNJ    | 0.00                | 12,900,649.08               | 11,535,251.91             | 2.250           | 1.395               | 191,890.87                 | -71,118.40                 | 0.00                  | 120,772.47                    |
| 30298LAA9          | 40231        | 003  | FHLMC  | 677,381.93          | 921,255.11                  | 774,848.93                | 1.990           | 1.383               | 11,091.28                  | -3,048.42                  | 0.00                  | 8,042.86                      |
| 574193SP4          | 40234        | 003  | MDS    | 1,000,000.00        | 1,000,000.00                | 1,000,000.00              | 0.970           | 0.969               | 7,275.00                   | 0.00                       | 0.00                  | 7,275.00                      |
| 438516BM7          | 40236        | 003  | HON    | 0.00                | 15,134,700.00               | 6,794,044.16              | 1.850           | 1.275               | 92,500.00                  | -27,489.80                 | 0.00                  | 65,010.20                     |
| 254687FJ0          | 40237        | 003  | DIS    | 1,412,000.00        | 1,405,490.68                | 1,405,490.68              | 1.650           | 1.845               | 17,473.50                  | 1,988.14                   | 0.00                  | 19,461.64                     |
| 69371RQ33          | 40238        | 003  | PCAR   | 1,000,000.00        | 986,760.00                  | 986,760.00                | 2.000           | 2.564               | 15,000.00                  | 3,989.73                   | 0.00                  | 18,989.73                     |
| 06406RAE7          | 40242        | 003  | BK     | 10,444,000.00       | 10,763,199.97               | 10,763,199.97             | 2.950           | 1.800               | 231,073.50                 | -85,669.97                 | 0.00                  | 145,403.53                    |
| 13063DGB8          | 40243        | 003  | CAS    | 5,000,000.00        | 5,372,000.00                | 5,372,000.00              | 3.375           | 1.745               | 126,562.50                 | -56,174.49                 | 0.00                  | 70,388.01                     |
| 60412AKS1          | 40245        | 003  | MNS    | 3,500,000.00        | 3,579,380.00                | 3,579,380.00              | 2.020           | 1.073               | 53,025.00                  | -24,190.30                 | 0.00                  | 28,834.70                     |
| 459058JB0          | 40246        | 003  | IBRD   | 3,000,000.00        | 2,988,390.00                | 2,988,390.00              | 0.625           | 0.704               | 14,062.50                  | 1,741.50                   | 0.00                  | 15,804.00                     |

City of San Jose  
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| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
|                    |              |      |        |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 89239RAC0          | 40252        | 003  | TMCC   | 1,128,750.86        | 1,499,700.00                | 1,416,066.41              | 1.360           | 1.367               | 14,437.13                  | 49.44                      | 43.97                 | 14,530.54                     |
| 44891LAC7          | 40253        | 003  | HART   | 1,078,044.72        | 1,249,708.75                | 1,226,968.95              | 1.410           | 1.416               | 12,974.49                  | 47.17                      | 24.02                 | 13,045.68                     |
| 76913CAX7          | 40255        | 003  | RIV    | 1,655,000.00        | 1,655,000.00                | 1,655,000.00              | 2.363           | 2.361               | 29,330.75                  | 0.00                       | 0.00                  | 29,330.75                     |
| 76913CAZ2          | 40256        | 003  | RIV    | 4,000,000.00        | 4,000,000.00                | 4,000,000.00              | 2.667           | 2.665               | 80,010.00                  | 0.00                       | 0.00                  | 80,010.00                     |
| 3134GVPZ5          | 40259        | 003  | FHLMC  | 0.00                | 25,000,000.00               | 0.00                      | 0.630           |                     | 0.00                       | 0.00                       | 0.00                  | 0.00                          |
| 3134GVQX9          | 40261        | 003  | FHLMC  | 10,000,000.00       | 9,990,000.00                | 9,990,000.00              | 0.700           | 0.720               | 52,500.00                  | 1,500.00                   | 0.00                  | 54,000.00                     |
| 64990GZW5          | 40262        | 003  | NYU    | 2,450,000.00        | 2,438,877.00                | 2,438,877.00              | 1.438           | 1.553               | 26,423.25                  | 2,008.83                   | 0.00                  | 28,432.08                     |
| 037833DV9          | 40263        | 003  | AAPL   | 6,795,000.00        | 6,793,097.40                | 6,793,097.40              | 0.750           | 0.759               | 38,221.87                  | 475.65                     | 0.00                  | 38,697.52                     |
| 882722VK4          | 40264        | 003  | TXS    | 3,425,000.00        | 3,705,815.75                | 3,705,815.75              | 3.823           | 0.917               | 98,203.32                  | -72,694.39                 | 0.00                  | 25,508.93                     |
| 3134GVSNI          | 40265        | 003  | FHLMC  | 10,000,000.00       | 10,000,000.00               | 10,000,000.00             | 0.700           | 0.699               | 52,500.00                  | 0.00                       | 0.00                  | 52,500.00                     |
| 3137BJQ71          | 40266        | 003  | FHLMC  | 10,000,000.00       | 10,000,000.00               | 10,823,437.50             | 2.770           | 2.557               | 207,749.97                 | 0.00                       | 0.00                  | 207,749.97                    |
| 69371RN77          | 40267        | 003  | PCAR   | 2,897,000.00        | 2,970,699.68                | 2,970,699.68              | 2.300           | 1.135               | 49,973.25                  | -24,657.89                 | 0.00                  | 25,315.36                     |
| 459058GU1          | 40269        | 003  | IBRD   | 16,000,000.00       | 16,606,400.00               | 16,606,400.00             | 2.125           | 0.317               | 255,000.00                 | -215,431.58                | 0.00                  | 39,568.42                     |
| 43813DAC2          | 40270        | 003  | HAROT  | 1,527,198.32        | 1,999,842.60                | 1,895,483.91              | 0.820           | 0.822               | 11,650.85                  | 27.05                      | 22.11                 | 11,700.01                     |
| 3135G04Q3          | 40271        | 003  | FNMA   | 10,000,000.00       | 9,969,900.00                | 9,969,900.00              | 0.250           | 0.351               | 18,750.00                  | 7,525.00                   | 0.00                  | 26,275.00                     |
| 3136AL7K1          | 40272        | 003  | FNMA   | 2,944,021.63        | 3,461,986.75                | 3,395,589.30              | 2.967           | 1.024               | 68,771.88                  | -42,680.33                 | 0.00                  | 26,091.55                     |
| 3134GVB49          | 40273        | 003  | FHLMC  | 40,000,000.00       | 40,000,000.00               | 40,000,000.00             | 0.750           | 0.749               | 225,000.00                 | 0.00                       | 0.00                  | 225,000.00                    |
| 931142DH3          | 40274        | 003  | WMT    | 26,018,000.00       | 27,403,406.46               | 27,403,406.46             | 2.550           | 0.653               | 497,594.25                 | -363,164.80                | 0.00                  | 134,429.45                    |
| 69371RQ82          | 40275        | 003  | PCAR   | 2,000,000.00        | 1,997,220.00                | 1,997,220.00              | 0.800           | 0.847               | 12,000.00                  | 695.00                     | 0.00                  | 12,695.00                     |
| 3137B04Y7          | 40276        | 003  | FHLMC  | 5,450,000.00        | 5,450,000.00                | 5,727,609.38              | 2.615           | 2.486               | 106,888.14                 | 0.00                       | 0.00                  | 106,888.14                    |
| 923078CT4          | 40277        | 003  | VNTCTF | 1,000,000.00        | 1,000,000.00                | 1,000,000.00              | 1.048           | 1.047               | 7,860.00                   | 0.00                       | 0.00                  | 7,860.00                      |
| 923078CU1          | 40278        | 003  | VNTCTF | 900,000.00          | 900,000.00                  | 900,000.00                | 1.223           | 1.222               | 8,255.25                   | 0.00                       | 0.00                  | 8,255.25                      |
| 24422EVG1          | 40279        | 003  | JD     | 7,500,000.00        | 7,508,925.00                | 7,508,925.00              | 0.550           | 0.492               | 30,937.50                  | -3,225.91                  | 0.00                  | 27,711.59                     |
| 56052AE77          | 40280        | 003  | MES    | 1,000,000.00        | 1,009,720.00                | 1,009,720.00              | 1.250           | 0.740               | 9,375.00                   | -3,765.28                  | 0.00                  | 5,609.72                      |
| 3136G4WU3          | 40281        | 003  | FNMA   | 30,000,000.00       | 30,000,000.00               | 30,000,000.00             | 0.850           | 0.849               | 191,250.00                 | 0.00                       | 0.00                  | 191,250.00                    |
| 3133ELJ47          | 40282        | 003  | FFCB   | 10,000,000.00       | 10,000,000.00               | 10,000,000.00             | 0.580           | 0.579               | 43,500.00                  | 0.00                       | 0.00                  | 43,500.00                     |
| 3133ELG81          | 40283        | 003  | FFCB   | 10,000,000.00       | 9,999,100.00                | 9,999,100.00              | 0.300           | 0.303               | 22,500.00                  | 225.83                     | 0.00                  | 22,725.83                     |
| 3134GVS41          | 40285        | 003  | FHLMC  | 0.00                | 25,000,000.00               | 5,200,729.93              | 0.420           | 0.418               | 16,333.33                  | 0.00                       | 0.00                  | 16,333.33                     |
| 459058GU1          | 40287        | 003  | IBRD   | 7,500,000.00        | 7,779,030.00                | 7,779,030.00              | 2.125           | 0.287               | 119,531.25                 | -102,780.49                | 0.00                  | 16,750.76                     |
| 3135G04Z3          | 40288        | 003  | FNMA   | 10,000,000.00       | 9,979,300.00                | 9,979,300.00              | 0.500           | 0.542               | 37,500.00                  | 3,108.45                   | 0.00                  | 40,608.45                     |
| 3136AGMB5          | 40289        | 003  | FNMA   | 1,268,931.90        | 1,765,494.19                | 1,609,739.58              | 2.492           | 0.513               | 27,978.11                  | -21,782.79                 | 0.00                  | 6,195.32                      |
| 46625HJC5          | 40290        | 003  | JPM    | 0.00                | 2,091,063.87                | 343,422.90                | 4.350           | 0.343               | 10,633.33                  | -9,748.93                  | 0.00                  | 884.40                        |
| 3130AJS26          | 40291        | 003  | FHLB   | 25,000,000.00       | 25,000,000.00               | 25,000,000.00             | 0.220           | 0.220               | 41,250.00                  | 0.00                       | 0.00                  | 41,250.00                     |
| 91412HFL2          | 40293        | 003  | UNVHGR | 1,000,000.00        | 1,000,000.00                | 1,000,000.00              | 0.833           | 0.832               | 6,247.50                   | 0.00                       | 0.00                  | 6,247.50                      |
| 91412HFL2          | 40294        | 003  | UNVHGR | 650,000.00          | 650,000.00                  | 650,000.00                | 0.833           | 0.832               | 4,060.88                   | 0.00                       | 0.00                  | 4,060.88                      |
| 30315EAA4          | 40295        | 003  | FHLMC  | 3,432,334.08        | 3,472,724.06                | 3,471,192.76              | 0.830           | 0.817               | 21,480.19                  | -197.54                    | 0.00                  | 21,282.65                     |
| 89237VAB5          | 40296        | 003  | TMCC   | 4,298,172.75        | 4,999,615.00                | 4,909,489.02              | 0.440           | 0.442               | 16,197.85                  | 67.23                      | 33.79                 | 16,298.87                     |

City of San Jose  
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| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
|                    |              |      |        |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 574193TR9          | 40297        | 003  | MDS    | 5,000,000.00        | 5,006,100.00                | 5,006,100.00              | 0.660           | 0.634               | 24,750.00                  | -917.04                    | 0.00                  | 23,832.96                     |
| 574193TQ1          | 40298        | 003  | MDS    | 5,000,000.00        | 5,001,950.00                | 5,001,950.00              | 0.510           | 0.500               | 19,125.00                  | -366.64                    | 0.00                  | 18,758.36                     |
| 31422BJ27          | 40299        | 003  | FAMC   | 2,500,000.00        | 2,499,875.00                | 2,499,875.00              | 0.500           | 0.501               | 9,375.00                   | 18.89                      | 0.00                  | 9,393.89                      |
| 30288WAK5          | 40300        | 003  | FHLMC  | 263,925.36          | 267,989.46                  | 273,663.62                | 2.190           | 2.069               | 4,365.25                   | -114.94                    | 0.00                  | 4,250.31                      |
| 55380THE3          | 40302        | 003  | MUFGBK | 0.00                | 25,000,000.00               | 3,923,357.66              | 0.320           | 0.324               | 9,555.56                   | 0.00                       | 0.00                  | 9,555.56                      |
| 46625HRL6          | 40303        | 003  | JPM    | 5,000,000.00        | 5,284,400.00                | 5,284,400.00              | 2.700           | 0.593               | 101,250.00                 | -77,720.65                 | 0.00                  | 23,529.35                     |
| 373385FQ1          | 40304        | 003  | GAS    | 14,615,000.00       | 14,615,000.00               | 14,615,000.00             | 0.520           | 0.520               | 56,998.50                  | 0.00                       | 0.00                  | 56,998.50                     |
| 373385FP3          | 40305        | 003  | GAS    | 4,345,000.00        | 4,345,000.00                | 4,345,000.00              | 0.420           | 0.420               | 13,686.75                  | 0.00                       | 0.00                  | 13,686.75                     |
| 89114NSX4          | 40307        | 003  | TD     | 0.00                | 30,000,000.00               | 6,678,832.12              | 0.240           | 0.243               | 12,200.00                  | 0.00                       | 0.00                  | 12,200.00                     |
| 46625HJH4          | 40308        | 003  | JPM    | 2,433,000.00        | 2,587,738.80                | 2,587,738.80              | 3.200           | 0.446               | 58,392.00                  | -49,737.47                 | 0.00                  | 8,654.53                      |
| 3137EAEX3          | 40309        | 003  | FHLMC  | 5,000,000.00        | 4,984,950.00                | 4,984,950.00              | 0.375           | 0.436               | 14,062.50                  | 2,260.01                   | 0.00                  | 16,322.51                     |
| 78012UYA7          | 40310        | 003  | RY     | 0.00                | 20,000,000.00               | 6,204,379.56              | 0.240           | 0.243               | 11,333.33                  | 0.00                       | 0.00                  | 11,333.33                     |
| 34153QUD6          | 40311        | 003  | FLSEDU | 10,000,000.00       | 10,000,000.00               | 10,000,000.00             | 0.550           | 0.549               | 41,250.00                  | 0.00                       | 0.00                  | 41,250.00                     |
| 546417DQ6          | 40312        | 003  | LAS    | 4,000,000.00        | 4,000,000.00                | 4,000,000.00              | 0.840           | 0.839               | 25,200.00                  | 0.00                       | 0.00                  | 25,200.00                     |
| 34153QUC8          | 40313        | 003  | FLSEDU | 5,000,000.00        | 4,995,850.00                | 4,995,850.00              | 0.390           | 0.413               | 14,625.00                  | 862.58                     | 0.00                  | 15,487.58                     |
| 3138L9QS4          | 40314        | 003  | FNMA   | 2,500,000.00        | 2,500,000.00                | 2,650,781.25              | 2.810           | 2.648               | 52,687.53                  | 0.00                       | 0.00                  | 52,687.53                     |
| 544351MQ9          | 40315        | 003  | LOS    | 3,670,000.00        | 4,065,589.30                | 4,065,589.30              | 3.320           | 0.489               | 91,383.00                  | -76,456.06                 | 0.00                  | 14,926.94                     |
| 3137EAey1          | 40316        | 003  | FHLMC  | 4,000,000.00        | 3,985,080.00                | 3,985,080.00              | 0.125           | 0.250               | 3,750.00                   | 3,730.00                   | 0.00                  | 7,480.00                      |
| 419792ZM1          | 40317        | 003  | HIS    | 5,000,000.00        | 5,014,900.00                | 5,014,900.00              | 0.852           | 0.788               | 31,950.00                  | -2,270.31                  | 0.00                  | 29,679.69                     |
| 13077DML3          | 40318        | 003  | CASHGR | 10,000,000.00       | 10,039,100.00               | 10,039,100.00             | 0.885           | 0.803               | 66,375.00                  | -5,868.26                  | 0.00                  | 60,506.74                     |
| 882724RA7          | 40319        | 003  | TXS    | 1,600,000.00        | 1,945,088.00                | 1,945,088.00              | 5.000           | 0.506               | 60,000.00                  | -52,610.82                 | 0.00                  | 7,389.18                      |
| 06406RAJ6          | 40320        | 003  | BK     | 3,868,000.00        | 4,193,530.88                | 4,193,530.88              | 3.450           | 0.382               | 100,084.50                 | -88,069.48                 | 0.00                  | 12,015.02                     |
| 45818WCW4          | 40321        | 003  | IADB   | 10,000,000.00       | 9,995,330.00                | 9,995,330.00              | 0.340           | 0.352               | 25,500.00                  | 892.36                     | 0.00                  | 26,392.36                     |
| 57582RK88          | 40322        | 003  | MAS    | 1,000,000.00        | 1,000,000.00                | 1,000,000.00              | 0.695           | 0.694               | 5,212.50                   | 0.00                       | 0.00                  | 5,212.50                      |
| 13034AL65          | 40323        | 003  | CASDEV | 1,385,000.00        | 1,385,000.00                | 1,385,000.00              | 0.765           | 0.764               | 7,946.45                   | 0.00                       | 0.00                  | 7,946.45                      |
| 91412HGE7          | 40324        | 003  | UNVHGR | 2,215,000.00        | 2,238,988.45                | 2,238,988.45              | 0.883           | 0.631               | 14,668.84                  | -4,060.74                  | 0.00                  | 10,608.10                     |
| 91412HGE7          | 40325        | 003  | UNVHGR | 3,560,000.00        | 3,603,004.80                | 3,603,004.80              | 0.883           | 0.602               | 23,576.10                  | -7,302.70                  | 0.00                  | 16,273.40                     |
| 91412HGE7          | 40326        | 003  | UNVHGR | 10,000,000.00       | 10,118,600.00               | 10,118,600.00             | 0.883           | 0.607               | 66,225.00                  | -20,152.29                 | 0.00                  | 46,072.71                     |
| 3136AY6S7          | 40327        | 003  | FNMA   | 3,608,472.41        | 4,897,291.16                | 4,638,248.16              | 2.624           | -0.392              | 82,601.97                  | -96,248.98                 | 0.00                  | -13,647.01                    |
| 3137BGK24          | 40328        | 003  | FHLMC  | 4,500,000.00        | 4,500,000.00                | 4,937,850.00              | 3.062           | 2.788               | 103,342.50                 | 0.00                       | 0.00                  | 103,342.50                    |
| 3135G05X7          | 40329        | 003  | FNMA   | 10,000,000.00       | 9,975,300.00                | 9,975,300.00              | 0.375           | 0.429               | 28,125.00                  | 3,979.12                   | 0.00                  | 32,104.12                     |
| 3133EMLR1          | 40330        | 003  | FFCB   | 10,000,000.00       | 10,000,000.00               | 10,000,000.00             | 0.500           | 0.500               | 37,500.00                  | 0.00                       | 0.00                  | 37,500.00                     |
| 3135G06R9          | 40331        | 003  | FNMA   | 15,000,000.00       | 15,000,000.00               | 15,000,000.00             | 0.550           | 0.549               | 61,875.00                  | 0.00                       | 0.00                  | 61,875.00                     |
| 45950VPG5          | 40332        | 003  | IFC    | 8,550,000.00        | 8,584,490.70                | 8,584,490.70              | 0.425           | 0.319               | 27,253.12                  | -6,685.21                  | 0.00                  | 20,567.91                     |
| 3135G06G3          | 40333        | 003  | FNMA   | 10,000,000.00       | 10,039,690.00               | 10,039,690.00             | 0.500           | 0.416               | 37,500.00                  | -6,155.25                  | 0.00                  | 31,344.75                     |
| 31422B6K1          | 40334        | 003  | FAMC   | 10,000,000.00       | 9,992,000.00                | 9,992,000.00              | 0.480           | 0.496               | 36,000.00                  | 1,200.00                   | 0.00                  | 37,200.00                     |
| 459058JA2          | 40335        | 003  | IBRD   | 20,000,000.00       | 20,288,120.00               | 20,288,120.00             | 0.750           | 0.398               | 112,500.00                 | -51,861.60                 | 0.00                  | 60,638.40                     |

Portfolio CITY  
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| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
|                    |              |      |        |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 459058JL8          | 40336        | 003  | IBRD   | 10,000,000.00       | 9,996,360.00                | 9,996,360.00              | 0.500           | 0.507               | 37,500.00                  | 569.08                     | 0.00                  | 38,069.08                     |
| 31422B6K1          | 40337        | 003  | FAMC   | 10,000,000.00       | 9,991,610.00                | 9,991,610.00              | 0.480           | 0.497               | 36,000.00                  | 1,258.50                   | 0.00                  | 37,258.50                     |
| 459058JL8          | 40338        | 003  | IBRD   | 10,000,000.00       | 9,993,370.00                | 9,993,370.00              | 0.500           | 0.514               | 37,500.00                  | 1,036.54                   | 0.00                  | 38,536.54                     |
| 459058DX8          | 40339        | 003  | IBRD   | 4,765,000.00        | 5,158,198.27                | 5,158,198.27              | 2.500           | 0.339               | 89,343.75                  | -76,212.16                 | 0.00                  | 13,131.59                     |
| 3130AKPW0          | 40340        | 003  | FHLB   | 10,000,000.00       | 10,000,000.00               | 10,000,000.00             | 0.500           | 0.500               | 37,500.00                  | 0.00                       | 0.00                  | 37,500.00                     |
| 459058JE4          | 40341        | 003  | IBRD   | 10,000,000.00       | 9,933,980.00                | 9,933,980.00              | 0.375           | 0.523               | 28,125.00                  | 10,902.38                  | 0.00                  | 39,027.38                     |
| 30318CAA5          | 40342        | 003  | FHLMC  | 4,432,154.60        | 4,991,543.75                | 4,785,371.22              | 0.670           | 0.583               | 23,671.97                  | -2,743.24                  | 0.00                  | 20,928.73                     |
| 91412HGE7          | 40343        | 003  | UNVHGR | 7,000,000.00        | 7,112,070.00                | 7,112,070.00              | 0.883           | 0.503               | 46,357.50                  | -19,484.15                 | 0.00                  | 26,873.35                     |
| 459056HV2          | 40344        | 003  | IBRD   | 10,000,000.00       | 10,427,200.00               | 10,427,200.00             | 1.500           | 0.300               | 112,500.00                 | -89,000.00                 | 0.00                  | 23,500.00                     |
| 89233GVX1          | 40345        | 003  | TMCC   | 0.00                | 14,982,504.17               | 3,335,521.00              | 0.190           | 0.193               | 0.00                       | 4,829.17                   | 0.00                  | 4,829.17                      |
| 62478UAT3          | 40346        | 003  | MUBCD  | 0.00                | 25,000,000.00               | 9,032,846.72              | 0.180           | 0.183               | 12,375.00                  | 0.00                       | 0.00                  | 12,375.00                     |
| 45950VPL4          | 40347        | 003  | IFC    | 10,000,000.00       | 9,971,900.00                | 9,971,900.00              | 0.450           | 0.507               | 33,750.00                  | 4,215.00                   | 0.00                  | 37,965.00                     |
| 46625HJT8          | 40348        | 003  | JPM    | 15,000,000.00       | 16,528,245.00               | 16,528,245.00             | 3.875           | 0.434               | 435,937.50                 | -382,061.25                | 0.00                  | 53,876.25                     |
| 69371RR24          | 40349        | 003  | PCAR   | 7,000,000.00        | 6,991,880.00                | 6,991,880.00              | 0.350           | 0.389               | 18,375.00                  | 2,030.00                   | 0.00                  | 20,405.00                     |
| 3130AKXX9          | 40350        | 003  | FHLB   | 10,000,000.00       | 10,000,000.00               | 10,000,000.00             | 0.500           | 0.500               | 37,500.00                  | 0.00                       | 0.00                  | 37,500.00                     |
| 78015CWA6          | 40351        | 003  | RY     | 0.00                | 24,978,708.33               | 6,472,585.01              | 0.140           | 0.142               | 0.00                       | 6,902.78                   | 0.00                  | 6,902.78                      |
| 06367CAH0          | 40352        | 003  | BMO    | 0.00                | 25,000,000.00               | 19,890,510.95             | 0.180           | 0.183               | 27,250.00                  | 0.00                       | 0.00                  | 27,250.00                     |
| 3130AKXX9          | 40353        | 003  | FHLB   | 10,000,000.00       | 9,994,000.00                | 9,994,000.00              | 0.500           | 0.512               | 37,500.00                  | 900.00                     | 0.00                  | 38,400.00                     |
| 45905U5Y6          | 40354        | 003  | IBRD   | 5,000,000.00        | 5,000,000.00                | 5,000,000.00              | 0.600           | 0.599               | 22,500.00                  | 0.00                       | 0.00                  | 22,500.00                     |
| 45905U5Y6          | 40355        | 003  | IBRD   | 5,000,000.00        | 5,000,000.00                | 5,000,000.00              | 0.600           | 0.599               | 22,500.00                  | 0.00                       | 0.00                  | 22,500.00                     |
| 3137FQ3W1          | 40356        | 003  | FHLMC  | 4,950,000.00        | 4,950,000.00                | 5,316,300.00              | 2.588           | 2.407               | 96,079.50                  | 0.00                       | 0.00                  | 96,079.50                     |
| 45818WCZ7          | 40357        | 003  | IADB   | 10,000,000.00       | 10,000,000.00               | 10,000,000.00             | 0.650           | 0.648               | 48,660.22                  | 0.00                       | 0.00                  | 48,660.22                     |
| 3133EMSU7          | 40358        | 003  | FFCB   | 10,000,000.00       | 10,000,000.00               | 10,000,000.00             | 0.800           | 0.799               | 60,000.00                  | 0.00                       | 0.00                  | 60,000.00                     |
| 459058JA2          | 40359        | 003  | IBRD   | 10,000,000.00       | 10,054,800.00               | 10,054,800.00             | 0.750           | 0.609               | 56,250.00                  | -10,282.14                 | 0.00                  | 45,967.86                     |
| 31422XCX8          | 40360        | 003  | FAMC   | 10,000,000.00       | 10,000,000.00               | 10,000,000.00             | 1.000           | 0.999               | 75,000.00                  | 0.00                       | 0.00                  | 75,000.00                     |
| 89233GU12          | 40361        | 003  | TMCC   | 0.00                | 49,994,263.89               | 0.00                      | 0.070           |                     | 0.00                       | 0.00                       | 0.00                  | 0.00                          |
| 62478UC38          | 40362        | 003  | UNIONB | 0.00                | 35,000,000.00               | 0.00                      | 0.060           |                     | 0.00                       | 0.00                       | 0.00                  | 0.00                          |
| COVID RELIEF       | 40363        | 003  | STPOOL | 75,000,000.00       | 75,000,000.00               | 75,001,237.68             | 0.330           | 0.263               | 147,965.66                 | 0.00                       | 0.00                  | 147,965.66                    |
| 46625HJC5          | 40364        | 003  | JPM    | 0.00                | 1,009,550.00                | 165,802.01                | 4.350           | 0.104               | 5,316.67                   | -5,187.65                  | 0.00                  | 129.02                        |
| 89233GZ33          | 40365        | 003  | TMCC   | 0.00                | 19,986,061.11               | 11,305,983.47             | 0.130           | 0.132               | 0.00                       | 11,194.45                  | 0.00                  | 11,194.45                     |
| 62479LXR1          | 40366        | 003  | MUFGBK | 0.00                | 9,996,666.67                | 4,232,165.45              | 0.080           | 0.081               | 0.00                       | 2,577.78                   | 0.00                  | 2,577.78                      |
| 14913R2B2          | 40367        | 003  | CAT    | 5,000,000.00        | 5,039,650.00                | 5,039,650.00              | 0.950           | 0.121               | 35,625.00                  | -31,030.43                 | 0.00                  | 4,594.57                      |
| 89114WBP9          | 40368        | 003  | TD     | 0.00                | 10,000,000.00               | 6,277,372.26              | 0.070           | 0.071               | 3,344.44                   | 0.00                       | 0.00                  | 3,344.44                      |
| 06367CGB7          | 40369        | 003  | BMO    | 0.00                | 25,000,000.00               | 16,605,839.42             | 0.100           | 0.101               | 12,638.89                  | 0.00                       | 0.00                  | 12,638.89                     |
| 89114WBX2          | 40370        | 003  | TD     | 0.00                | 25,000,000.00               | 6,934,306.57              | 0.040           | 0.041               | 2,111.11                   | 0.00                       | 0.00                  | 2,111.11                      |
| 64990FC93          | 40372        | 003  | NYSPIT | 0.00                | 2,000,000.00                | 1,875,912.41              | 0.167           | 0.167               | 2,356.56                   | 0.00                       | 0.00                  | 2,356.56                      |
| 89114WCA1          | 40373        | 003  | TD     | 0.00                | 30,000,000.00               | 15,437,956.20             | 0.110           | 0.112               | 12,925.00                  | 0.00                       | 0.00                  | 12,925.00                     |

City of San Jose  
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| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
|                    |              |      |        |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 912796J26          | 40374        | 003  | USTR   | 0.00                | 29,999,160.00               | 2,080,233.72              | 0.036           | 0.037               | 0.00                       | 570.00                     | 0.00                  | 570.00                        |
| 912796C56          | 40375        | 003  | USTR   | 0.00                | 24,999,000.00               | 2,554,642.34              | 0.040           | 0.041               | 0.00                       | 777.78                     | 0.00                  | 777.78                        |
| 912796K24          | 40376        | 003  | USTR   | 0.00                | 29,998,425.00               | 5,145,715.24              | 0.035           | 0.035               | 0.00                       | 1,370.83                   | 0.00                  | 1,370.83                      |
| 912796J26          | 40377        | 003  | USTR   | 0.00                | 19,999,444.44               | 1,386,822.79              | 0.040           | 0.041               | 0.00                       | 422.23                     | 0.00                  | 422.23                        |
| 62479LZH1          | 40378        | 003  | MUFGBK | 0.00                | 9,996,655.56                | 6,165,820.40              | 0.070           | 0.071               | 0.00                       | 3,286.11                   | 0.00                  | 3,286.11                      |
| 89233GZ33          | 40379        | 003  | TMCC   | 0.00                | 9,995,172.22                | 5,654,203.26              | 0.110           | 0.112               | 0.00                       | 4,736.11                   | 0.00                  | 4,736.11                      |
| 06417MQL2          | 40380        | 003  | BNSHOU | 13,910,000.00       | 13,910,344.08               | 13,910,344.08             | 0.200           | 0.200               | 21,174.11                  | -263.35                    | 0.00                  | 20,910.76                     |
| 62479LX83          | 40381        | 003  | MUFGBK | 0.00                | 0.00                        | 3,612,443.16              | 0.070           | 0.071               | 0.00                       | 1,925.00                   | 0.00                  | 1,925.00                      |
| 78012UP82          | 40382        | 003  | RY     | 25,000,000.00       | 0.00                        | 25,000,000.00             | 0.190           | 0.193               | 36,152.78                  | 0.00                       | 0.00                  | 36,152.78                     |
| 89233GXL5          | 40383        | 003  | TMCC   | 0.00                | 0.00                        | 9,669,539.44              | 0.070           | 0.071               | 0.00                       | 5,152.78                   | 0.00                  | 5,152.78                      |
| 62479LXN0          | 40384        | 003  | MUFGBK | 0.00                | 0.00                        | 3,867,815.77              | 0.070           | 0.071               | 0.00                       | 2,061.11                   | 0.00                  | 2,061.11                      |
| 89233GZH2          | 40385        | 003  | TMCC   | 0.00                | 0.00                        | 8,865,021.35              | 0.090           | 0.091               | 0.00                       | 6,075.00                   | 0.00                  | 6,075.00                      |
| 78012UR23          | 40386        | 003  | RY     | 0.00                | 0.00                        | 17,883,211.68             | 0.120           | 0.122               | 16,333.33                  | 0.00                       | 0.00                  | 16,333.33                     |
| 912796K73          | 40387        | 003  | USTR   | 0.00                | 0.00                        | 11,749,985.33             | 0.035           | 0.035               | 0.00                       | 3,130.56                   | 0.00                  | 3,130.56                      |
| 62479MAE3          | 40388        | 003  | MUFGBK | 0.00                | 0.00                        | 5,910,014.23              | 0.090           | 0.091               | 0.00                       | 4,050.00                   | 0.00                  | 4,050.00                      |
| 62479MCR2          | 40389        | 003  | MUFGBK | 0.00                | 0.00                        | 19,330,535.69             | 0.110           | 0.112               | 0.00                       | 16,194.44                  | 0.00                  | 16,194.44                     |
| 89114WF75          | 40390        | 003  | TD     | 30,000,000.00       | 0.00                        | 23,321,167.88             | 0.160           | 0.162               | 28,400.00                  | 0.00                       | 0.00                  | 28,400.00                     |
| 06367CKK2          | 40391        | 003  | BMO    | 25,000,000.00       | 0.00                        | 19,525,547.45             | 0.160           | 0.162               | 23,777.78                  | 0.00                       | 0.00                  | 23,777.78                     |
| 06367CL39          | 40392        | 003  | BMO    | 25,000,000.00       | 0.00                        | 18,704,379.56             | 0.160           | 0.162               | 22,777.78                  | 0.00                       | 0.00                  | 22,777.78                     |
| 912796G60          | 40393        | 003  | USTR   | 0.00                | 0.00                        | 2,043,678.78              | 0.147           | 0.149               | 0.00                       | 2,286.67                   | 0.00                  | 2,286.67                      |
| 912796G78          | 40394        | 003  | USTR   | 0.00                | 0.00                        | 1,532,757.30              | 0.100           | 0.101               | 0.00                       | 1,166.67                   | 0.00                  | 1,166.67                      |
| 912796ZB8          | 40395        | 003  | USTR   | 0.00                | 0.00                        | 510,944.68                | 0.043           | 0.043               | 0.00                       | 165.28                     | 0.00                  | 165.28                        |
| 89233GY91          | 40396        | 003  | TMCC   | 0.00                | 0.00                        | 1,386,817.40              | 0.060           | 0.061               | 0.00                       | 633.33                     | 0.00                  | 633.33                        |
| 89233GZE9          | 40397        | 003  | TMCC   | 0.00                | 0.00                        | 1,970,566.42              | 0.080           | 0.081               | 0.00                       | 1,200.00                   | 0.00                  | 1,200.00                      |
| 912796H69          | 40398        | 003  | USTR   | 0.00                | 0.00                        | 875,886.13                | 0.045           | 0.046               | 0.00                       | 300.00                     | 0.00                  | 300.00                        |
| 912796N70          | 40399        | 003  | USTR   | 0.00                | 0.00                        | 2,043,716.14              | 0.050           | 0.051               | 0.00                       | 777.78                     | 0.00                  | 777.78                        |
| 912828U81          | 40400        | 003  | USTR   | 0.00                | 0.00                        | 3,625,528.14              | 2.000           | 0.087               | 53,804.35                  | -51,435.00                 | 0.00                  | 2,369.35                      |
| 9127964W6          | 40401        | 003  | USTR   | 0.00                | 0.00                        | 145,984.10                | 0.040           | 0.041               | 0.00                       | 44.44                      | 0.00                  | 44.44                         |
| 9127965G0          | 40402        | 003  | USTR   | 0.00                | 0.00                        | 1,240,817.32              | 0.050           | 0.051               | 0.00                       | 472.22                     | 0.00                  | 472.22                        |
| 912796J59          | 40403        | 003  | USTR   | 0.00                | 0.00                        | 2,992,496.23              | 0.060           | 0.061               | 0.00                       | 1,366.67                   | 0.00                  | 1,366.67                      |
| 912796ZX0          | 40404        | 003  | USTR   | 0.00                | 0.00                        | 857,563.46                | 0.090           | 0.091               | 0.00                       | 587.50                     | 0.00                  | 587.50                        |
| 912796J75          | 40405        | 003  | USTR   | 0.00                | 0.00                        | 2,007,084.60              | 0.070           | 0.071               | 0.00                       | 1,069.44                   | 0.00                  | 1,069.44                      |
| 459058FY4          | 40406        | 003  | IBRD   | 0.00                | 0.00                        | 3,845,977.55              | 2.000           | 0.112               | 57,500.00                  | -54,255.00                 | 0.00                  | 3,245.00                      |
| 89114WKY0          | 40407        | 003  | TD     | 0.00                | 0.00                        | 3,430,656.93              | 0.150           | 0.152               | 3,916.67                   | 0.00                       | 0.00                  | 3,916.67                      |
| 45950KCS7          | 40408        | 003  | IFC    | 24,721,000.00       | 0.00                        | 12,203,562.25             | 0.500           | 0.358               | 46,008.53                  | -13,236.74                 | 0.00                  | 32,771.79                     |
| 3130APRF4          | 40409        | 003  | FHLB   | 20,000,000.00       | 0.00                        | 9,849,580.29              | 1.000           | 1.022               | 74,444.45                  | 1,118.74                   | 0.00                  | 75,563.19                     |
| 3130APWP6          | 40410        | 003  | FHLB   | 8,300,000.00        | 0.00                        | 3,873,882.63              | 0.600           | 0.649               | 17,568.33                  | 1,317.63                   | 0.00                  | 18,885.96                     |

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| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
|                    |              |      |        |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 3130ADRG9          | 40411        | 003  | FHLB   | 1,050,000.00        | 0.00                        | 509,256.16                | 2.750           | 0.415               | 10,266.67                  | -8,682.04                  | 0.00                  | 1,584.63                      |
| 3133ENBT6          | 40412        | 003  | FFCB   | 1,825,000.00        | 0.00                        | 857,849.18                | 0.180           | 0.318               | 1,168.00                   | 880.15                     | 0.00                  | 2,048.15                      |
| 4581X0CW6          | 40413        | 003  | IADB   | 0.00                | 0.00                        | 531,546.46                | 2.125           | 0.087               | 8,415.00                   | -8,067.84                  | 0.00                  | 347.16                        |
| 3135G0T94          | 40414        | 003  | FNMA   | 2,700,000.00        | 0.00                        | 1,301,238.63              | 2.375           | 0.322               | 22,800.00                  | -19,652.68                 | 0.00                  | 3,147.32                      |
| 3135G04Q3          | 40415        | 003  | FNMA   | 2,963,000.00        | 0.00                        | 1,390,092.64              | 0.250           | 0.489               | 2,633.77                   | 2,469.79                   | 0.00                  | 5,103.56                      |
| 912796ZX0          | 40416        | 003  | USTR   | 0.00                | 0.00                        | 1,605,758.46              | 0.082           | 0.084               | 0.00                       | 1,008.33                   | 0.00                  | 1,008.33                      |
| 3130APZU2          | 40417        | 003  | FHLB   | 1,900,000.00        | 0.00                        | 845,985.40                | 0.875           | 0.880               | 5,587.85                   | 0.00                       | 0.00                  | 5,587.85                      |
| 3130APU45          | 40418        | 003  | FHLB   | 4,875,000.00        | 0.00                        | 2,167,364.51              | 0.850           | 0.907               | 13,927.61                  | 825.38                     | 0.00                  | 14,752.99                     |
| 45950VLH7          | 40419        | 003  | IFC    | 3,173,000.00        | 0.00                        | 1,434,969.45              | 2.000           | 0.254               | 21,329.61                  | -18,598.24                 | 0.00                  | 2,731.37                      |
| 3135G05U3          | 40420        | 003  | FNMA   | 7,000,000.00        | 0.00                        | 3,109,027.52              | 0.350           | 0.499               | 8,234.72                   | 3,412.67                   | 0.00                  | 11,647.39                     |
| 3130APKF1          | 40421        | 003  | FHLB   | 2,725,000.00        | 0.00                        | 1,207,254.56              | 0.750           | 0.930               | 6,869.27                   | 1,558.25                   | 0.00                  | 8,427.52                      |
| 3130APMH5          | 40422        | 003  | FHLB   | 3,150,000.00        | 0.00                        | 1,388,943.99              | 0.625           | 0.692               | 6,562.50                   | 648.49                     | 0.00                  | 7,210.99                      |
| 3133ENFZ8          | 40423        | 003  | FFCB   | 10,000,000.00       | 0.00                        | 4,385,649.64              | 1.010           | 0.968               | 33,386.11                  | -1,531.57                  | 0.00                  | 31,854.54                     |
| 3133EMZP0          | 40424        | 003  | FFCB   | 1,250,000.00        | 0.00                        | 549,997.99                | 0.140           | 0.392               | 583.34                     | 1,036.05                   | 0.00                  | 1,619.39                      |
| 912796J75          | 40425        | 003  | USTR   | 0.00                | 0.00                        | 1,605,704.48              | 0.138           | 0.139               | 0.00                       | 1,680.56                   | 0.00                  | 1,680.56                      |
| 91282CAG6          | 40426        | 003  | USTR   | 20,000,000.00       | 0.00                        | 8,756,179.27              | 0.125           | 0.171               | 8,251.26                   | 2,966.47                   | 0.00                  | 11,217.73                     |
| 313376C94          | 40427        | 003  | FHLB   | 0.00                | 0.00                        | 116,854.89                | 2.625           | 0.061               | 2,333.33                   | -2,280.00                  | 0.00                  | 53.33                         |
| 742718DY2          | 40428        | 003  | PG     | 0.00                | 0.00                        | 833,380.66                | 2.300           | 0.171               | 14,087.50                  | -13,020.00                 | 0.00                  | 1,067.50                      |
| 037833CM0          | 40429        | 003  | AAPL   | 0.00                | 0.00                        | 1,333,221.95              | 2.500           | 0.157               | 24,625.00                  | -12,572.18                 | -10,476.82            | 1,576.00                      |
| 912828G87          | 40430        | 003  | USTR   | 0.00                | 0.00                        | 1,827,240.51              | 2.125           | 0.169               | 28,872.28                  | -26,556.00                 | 0.00                  | 2,316.28                      |
| 594918BH6          | 40431        | 003  | MSFT   | 5,580,000.00        | 0.00                        | 2,403,440.41              | 2.650           | 0.726               | 47,236.25                  | -34,145.50                 | 0.00                  | 13,090.75                     |
| 594918AW4          | 40432        | 003  | MSFT   | 1,851,000.00        | 0.00                        | 810,717.33                | 3.625           | 0.969               | 21,061.55                  | -15,165.04                 | 0.00                  | 5,896.51                      |
| 3133EMGX4          | 40433        | 003  | FFCB   | 20,000,000.00       | 0.00                        | 8,378,112.63              | 0.125           | 0.326               | 7,916.67                   | 12,597.99                  | 0.00                  | 20,514.66                     |
| 931142DU4          | 40434        | 003  | WMT    | 5,000,000.00        | 0.00                        | 2,119,734.31              | 2.350           | 0.483               | 36,881.94                  | -29,189.10                 | 0.00                  | 7,692.84                      |
| 3130APQU2          | 40435        | 003  | FHLB   | 14,370,000.00       | 0.00                        | 5,603,224.87              | 0.650           | 0.732               | 27,502.59                  | 3,278.09                   | 0.00                  | 30,780.68                     |
| 3133ELYR9          | 40436        | 003  | FFCB   | 5,850,000.00        | 0.00                        | 2,285,731.81              | 0.250           | 0.112               | 4,306.25                   | -2,392.44                  | 0.00                  | 1,913.81                      |
| 3133ENAQ3          | 40437        | 003  | FFCB   | 20,350,000.00       | 0.00                        | 7,935,533.75              | 0.070           | 0.244               | 4,194.36                   | 10,351.18                  | 0.00                  | 14,545.54                     |
| 742718EU9          | 40438        | 003  | PG     | 10,026,000.00       | 0.00                        | 3,927,891.87              | 2.150           | 0.204               | 62,871.37                  | -56,847.42                 | 0.00                  | 6,023.95                      |
| 037833CQ1          | 40439        | 003  | AAPL   | 8,800,000.00        | 0.00                        | 3,428,005.96              | 2.300           | 0.575               | 59,033.33                  | -44,224.55                 | 0.00                  | 14,808.78                     |
| 3130AKDH6          | 40440        | 003  | FHLB   | 5,300,000.00        | 0.00                        | 2,067,514.14              | 0.125           | 0.251               | 1,950.69                   | 1,946.10                   | 0.00                  | 3,896.79                      |
| 037833CQ1          | 40441        | 003  | AAPL   | 1,435,000.00        | 0.00                        | 553,626.14                | 2.300           | 0.608               | 9,534.78                   | -7,005.99                  | 0.00                  | 2,528.79                      |
| 594918BX1          | 40442        | 003  | MSFT   | 1,025,000.00        | 0.00                        | 397,476.97                | 2.875           | 0.883               | 8,267.63                   | -5,634.41                  | 0.00                  | 2,633.22                      |
| 594918BQ6          | 40443        | 003  | MSFT   | 2,876,000.00        | 0.00                        | 1,093,325.05              | 2.000           | 0.690               | 16,137.55                  | -10,472.94                 | 0.00                  | 5,664.61                      |
| 931142DU4          | 40444        | 003  | WMT    | 10,000,000.00       | 0.00                        | 3,791,198.54              | 2.350           | 0.475               | 65,930.55                  | -52,406.20                 | 0.00                  | 13,524.35                     |
| 3133ENGW4          | 40445        | 003  | FFCB   | 6,435,000.00        | 0.00                        | 2,464,980.77              | 0.660           | 0.683               | 12,269.40                  | 373.88                     | 0.00                  | 12,643.28                     |
| 3130APS48          | 40446        | 003  | FHLB   | 13,240,000.00       | 0.00                        | 5,074,143.75              | 1.050           | 1.052               | 40,161.34                  | -108.74                    | 0.00                  | 40,052.60                     |
| 89236THD0          | 40447        | 003  | TMCC   | 5,860,000.00        | 0.00                        | 2,182,790.54              | 0.450           | 0.348               | 7,398.25                   | -1,702.99                  | 0.00                  | 5,695.26                      |

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|                    |              |      |        |                     |                             |                           |                 |                     | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 89236TEL5          | 40448        | 003  | TMCC   | 15,003,000.00       | 0.00                        | 5,707,817.98              | 2.700           | 0.612               | 113,647.72                 | -87,418.27                 | 0.00                  | 26,229.45                     |
| 13063DMA3          | 40449        | 003  | CAS    | 10,110,000.00       | 0.00                        | 3,259,159.96              | 2.650           | 1.381               | 62,513.50                  | -28,720.36                 | 0.00                  | 33,793.14                     |
| 459058FY4          | 40450        | 003  | IBRD   | 0.00                | 0.00                        | 347,063.78                | 2.000           | 0.097               | 5,277.78                   | -5,025.00                  | 0.00                  | 252.78                        |
| 3130AQJL8          | 40451        | 003  | FHLB   | 10,000,000.00       | 0.00                        | 3,102,074.35              | 0.120           | 0.132               | 2,833.34                   | 236.03                     | 0.00                  | 3,069.37                      |
| 912796C31          | 40452        | 003  | USTR   | 0.00                | 0.00                        | 766,406.37                | 0.038           | 0.039               | 0.00                       | 221.67                     | 0.00                  | 221.67                        |
| 912796M97          | 40453        | 003  | USTR   | 0.00                | 0.00                        | 4,598,194.11              | 0.043           | 0.044               | 0.00                       | 1,505.00                   | 0.00                  | 1,505.00                      |
| 912796N39          | 40454        | 003  | USTR   | 0.00                | 0.00                        | 4,597,950.00              | 0.055           | 0.056               | 0.00                       | 1,925.00                   | 0.00                  | 1,925.00                      |
| 912796N47          | 40455        | 003  | USTR   | 20,000,000.00       | 0.00                        | 6,203,124.90              | 0.080           | 0.081               | 0.00                       | 3,777.77                   | 0.00                  | 3,777.77                      |
| 912796U72          | 40456        | 003  | USTR   | 10,000,000.00       | 0.00                        | 3,101,000.09              | 0.118           | 0.120               | 0.00                       | 2,786.11                   | 0.00                  | 2,786.11                      |
| 912828XG0          | 40457        | 003  | USTR   | 15,000,000.00       | 0.00                        | 4,696,363.91              | 2.125           | 0.210               | 74,844.61                  | -67,449.78                 | 0.00                  | 7,394.83                      |
| 912828XR6          | 40458        | 003  | USTR   | 20,000,000.00       | 0.00                        | 6,244,368.73              | 1.750           | 0.132               | 81,730.77                  | -75,565.73                 | 0.00                  | 6,165.04                      |
| 037833CG3          | 40459        | 003  | AAPL   | 10,000,000.00       | 0.00                        | 3,190,467.15              | 3.000           | 1.025               | 70,000.00                  | -45,462.77                 | 0.00                  | 24,537.23                     |
| 459056LD7          | 40460        | 003  | IBRD   | 2,000,000.00        | 0.00                        | 658,336.82                | 7.625           | 0.464               | 35,583.33                  | -33,291.10                 | 0.00                  | 2,292.23                      |
| 3130AQG49          | 40461        | 003  | FHLB   | 2,485,000.00        | 0.00                        | 658,493.53                | 1.000           | 1.219               | 5,039.03                   | 987.65                     | 0.00                  | 6,026.68                      |
| 037833DE7          | 40462        | 003  | AAPL   | 15,266,000.00       | 0.00                        | 4,423,215.97              | 2.400           | 0.616               | 79,383.20                  | -58,925.49                 | 0.00                  | 20,457.71                     |
| 037833DF4          | 40463        | 003  | AAPL   | 15,114,000.00       | 0.00                        | 4,418,618.72              | 2.750           | 1.369               | 88,899.71                  | -43,487.98                 | 0.00                  | 45,411.73                     |
| 037833BU3          | 40464        | 003  | AAPL   | 3,052,000.00        | 0.00                        | 830,874.59                | 2.850           | 0.854               | 17,638.01                  | -12,313.00                 | 0.00                  | 5,325.01                      |
| 3133EMYL0          | 40465        | 003  | FFCB   | 10,000,000.00       | 0.00                        | 2,809,033.91              | 0.040           | 0.181               | 855.55                     | 2,951.90                   | 0.00                  | 3,807.45                      |
| 3130AJY52          | 40466        | 003  | FHLB   | 10,000,000.00       | 0.00                        | 2,807,058.07              | 0.125           | 0.324               | 2,673.61                   | 4,163.89                   | 0.00                  | 6,837.50                      |
| 3130AQCNI          | 40467        | 003  | FHLB   | 5,000,000.00        | 0.00                        | 1,328,453.47              | 0.625           | 0.626               | 5,312.50                   | 930.26                     | 0.00                  | 6,242.76                      |
| 3133ENLB4          | 40468        | 003  | FFCB   | 20,000,000.00       | 0.00                        | 5,325,270.07              | 0.460           | 0.528               | 18,655.56                  | 2,433.33                   | 0.00                  | 21,088.89                     |
| 3134GXJH8          | 40469        | 003  | FHLMC  | 4,225,000.00        | 0.00                        | 1,112,648.82              | 0.220           | 0.923               | 1,884.82                   | 5,825.24                   | 0.00                  | 7,710.06                      |
| 3130ALHH0          | 40470        | 003  | FHLB   | 25,000,000.00       | 0.00                        | 6,521,977.19              | 0.960           | 1.516               | 48,666.66                  | 25,540.18                  | 0.00                  | 74,206.84                     |
| 037833CG3          | 40471        | 003  | AAPL   | 11,966,000.00       | 0.00                        | 3,258,993.38              | 3.000           | 1.200               | 71,796.00                  | -42,448.90                 | 0.00                  | 29,347.10                     |
| 3130AQQQ9          | 40472        | 003  | FHLB   | 20,000,000.00       | 0.00                        | 4,598,540.15              | 0.750           | 0.760               | 26,250.00                  | 0.00                       | 0.00                  | 26,250.00                     |
| 3130AQN584         | 40473        | 003  | FHLB   | 14,000,000.00       | 0.00                        | 3,265,985.40              | 0.700           | 0.753               | 17,422.22                  | 1,037.04                   | 0.00                  | 18,459.26                     |
| 912796J42          | 40474        | 003  | USTR   | 20,000,000.00       | 0.00                        | 4,739,786.95              | 0.255           | 0.259               | 0.00                       | 9,208.33                   | 0.00                  | 9,208.33                      |
| 3130AQM3           | 40475        | 003  | FHLB   | 7,200,000.00        | 0.00                        | 1,652,991.24              | 0.750           | 0.802               | 9,450.00                   | 504.00                     | 0.00                  | 9,954.00                      |
| 9128286Y1          | 40476        | 003  | USTR   | 20,000,000.00       | 0.00                        | 4,771,584.17              | 1.750           | 0.266               | 62,500.00                  | -52,957.59                 | 0.00                  | 9,542.41                      |
| 3130AQQQ9          | 40477        | 003  | FHLB   | 20,000,000.00       | 0.00                        | 4,598,540.15              | 0.750           | 0.760               | 26,250.00                  | 0.00                       | 0.00                  | 26,250.00                     |
| 3130AQM4           | 40478        | 003  | FHLB   | 12,500,000.00       | 0.00                        | 2,873,139.14              | 0.625           | 0.646               | 13,671.88                  | 262.50                     | 0.00                  | 13,934.38                     |
| 3130ENMH0          | 40479        | 003  | FFCB   | 10,350,000.00       | 0.00                        | 2,417,276.50              | 1.600           | 1.625               | 29,440.00                  | 46.00                      | 0.00                  | 29,486.00                     |
| 3133ENAL4          | 40480        | 003  | FFCB   | 4,150,000.00        | 0.00                        | 973,436.19                | 0.290           | 0.970               | 2,172.98                   | 4,916.37                   | 0.00                  | 7,089.35                      |
| 912796R43          | 40481        | 003  | USTR   | 80,000,000.00       | 0.00                        | 18,956,958.47             | 0.271           | 0.275               | 0.00                       | 39,144.44                  | 0.00                  | 39,144.44                     |
| 037833BU3          | 40482        | 003  | AAPL   | 2,336,000.00        | 0.00                        | 398,195.07                | 2.850           | 1.380               | 8,691.87                   | -4,567.23                  | 0.00                  | 4,124.64                      |
| 3134GBDS8          | 40483        | 003  | FHLMC  | 0.00                | 0.00                        | 168,366.84                | 2.500           | 0.358               | 3,333.33                   | -2,880.72                  | 0.00                  | 452.61                        |
| 3130ABCF1          | 40484        | 003  | FHLB   | 1,000,000.00        | 0.00                        | 179,845.20                | 2.500           | 0.515               | 3,472.22                   | -2,776.97                  | 0.00                  | 695.25                        |

City of San Jose  
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| CUSIP              | Investment # | Fund | Issuer | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |
|--------------------|--------------|------|--------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
|                    |              |      |        |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: General Pool |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 037833CG3          | 40485        | 003  | AAPL   | 12,318,000.00       | 0.00                        | 2,117,513.65              | 3.000           | 1.815               | 48,245.50                  | -19,392.67                 | 0.00                  | 28,852.83                     |
| 3133ENPB0          | 40486        | 003  | FFCB   | 15,150,000.00       | 0.00                        | 2,431,022.08              | 2.180           | 2.278               | 41,283.75                  | 284.06                     | 0.00                  | 41,567.81                     |
| 037833CU2          | 40487        | 003  | AAPL   | 7,300,000.00        | 0.00                        | 871,319.47                | 2.850           | 1.893               | 19,071.25                  | -6,686.27                  | 0.00                  | 12,384.98                     |
| 037833CQ1          | 40488        | 003  | AAPL   | 3,000,000.00        | 0.00                        | 351,183.07                | 2.300           | 1.198               | 6,325.00                   | -3,166.64                  | 0.00                  | 3,158.36                      |
| 313380GJ0          | 40489        | 003  | FHLB   | 10,000,000.00       | 0.00                        | 1,286,078.83              | 2.000           | 0.761               | 20,000.00                  | -12,648.25                 | 0.00                  | 7,351.75                      |
| 3134GW6E1          | 40490        | 003  | FHLMC  | 20,000,000.00       | 0.00                        | 1,211,094.89              | 0.320           | 1.752               | 2,844.45                   | 13,083.48                  | 0.00                  | 15,927.93                     |
| 3134GVJ66          | 40491        | 003  | FHLMC  | 4,510,000.00        | 0.00                        | 263,239.15                | 0.250           | 0.426               | 469.79                     | 371.25                     | 0.00                  | 841.04                        |
| 89233HDM3          | 40492        | 003  | TMCC   | 20,000,000.00       | 0.00                        | 1,240,199.98              | 0.530           | 0.538               | 0.00                       | 5,005.55                   | 0.00                  | 5,005.55                      |
| 89233HF90          | 40493        | 003  | TMCC   | 20,000,000.00       | 0.00                        | 1,238,415.53              | 0.830           | 0.843               | 0.00                       | 7,838.89                   | 0.00                  | 7,838.89                      |
| 89233HF25          | 40494        | 003  | TMCC   | 10,000,000.00       | 0.00                        | 619,362.36                | 0.790           | 0.802               | 0.00                       | 3,730.56                   | 0.00                  | 3,730.56                      |
| 3130ARAY7          | 40495        | 003  | FHLB   | 1,000,000.00        | 0.00                        | 28,978.10                 | 1.375           | 1.453               | 267.36                     | 48.61                      | 0.00                  | 315.97                        |
| 3130ARBY6          | 40496        | 003  | FHLB   | 4,600,000.00        | 0.00                        | 67,012.26                 | 1.500           | 1.196               | 575.00                     | 26.83                      | 0.00                  | 601.83                        |
| 3130AR7C9          | 40497        | 003  | FHLB   | 1,565,000.00        | 0.00                        | 22,540.57                 | 1.850           | 1.802               | 241.27                     | 63.61                      | 0.00                  | 304.88                        |
| 3133ENQC7          | 40498        | 003  | FFCB   | 150,000.00          | 0.00                        | 5,419.71                  | 1.940           | 2.165               | 72.75                      | 15.32                      | 0.00                  | 88.07                         |
| 3130AQT78          | 40499        | 003  | FHLB   | 2,360,000.00        | 0.00                        | 84,486.28                 | 1.750           | 2.234               | 1,032.50                   | 384.17                     | 0.00                  | 1,416.67                      |
| 3136G46V0          | 40500        | 003  | FNMA   | 1,500,000.00        | 0.00                        | 52,916.06                 | 0.310           | 2.002               | 116.25                     | 679.07                     | 0.00                  | 795.32                        |
| 3133ENAL4          | 40501        | 003  | FFCB   | 1,170,000.00        | 0.00                        | 41,574.28                 | 0.290           | 1.861               | 84.83                      | 496.04                     | 0.00                  | 580.87                        |
| 3130AMR53          | 40502        | 003  | FHLB   | 20,000,000.00       | 0.00                        | 695,985.40                | 0.620           | 2.233               | 3,100.00                   | 8,567.04                   | 0.00                  | 11,667.04                     |
| 3136G4H55          | 40503        | 003  | FNMA   | 2,350,000.00        | 0.00                        | 80,393.84                 | 0.550           | 2.345               | 323.13                     | 1,092.23                   | 0.00                  | 1,415.36                      |
| 3136G4R62          | 40504        | 003  | FNMA   | 1,715,000.00        | 0.00                        | 58,752.77                 | 0.625           | 2.344               | 267.97                     | 765.83                     | 0.00                  | 1,033.80                      |
| 3134GW5R3          | 40505        | 003  | FHLMC  | 2,000,000.00        | 0.00                        | 68,374.45                 | 0.650           | 2.347               | 325.00                     | 879.43                     | 0.00                  | 1,204.43                      |
| 3134GWUG9          | 40506        | 003  | FHLMC  | 1,500,000.00        | 0.00                        | 51,219.35                 | 0.570           | 2.347               | 213.75                     | 688.83                     | 0.00                  | 902.58                        |
| 3134GWVN3          | 40507        | 003  | FHLMC  | 17,490,000.00       | 0.00                        | 597,672.08                | 0.600           | 2.347               | 2,623.50                   | 7,905.41                   | 0.00                  | 10,528.91                     |
| 3130ANWN6          | 40508        | 003  | FHLB   | 825,000.00          | 0.00                        | 28,416.88                 | 0.700           | 2.338               | 144.37                     | 354.33                     | 0.00                  | 498.70                        |
| 3134GW6E1          | 40509        | 003  | FHLMC  | 18,300,000.00       | 0.00                        | 129,473.17                | 0.320           | 1.179               | 162.66                     | 982.83                     | 0.00                  | 1,145.49                      |
| 3133EL5J9          | 40510        | 003  | FFCB   | 13,965,000.00       | 0.00                        | 99,317.65                 | 0.300           | 1.097               | 116.37                     | 701.53                     | 0.00                  | 817.90                        |
| 3134GXMZ4          | 40511        | 003  | FHLMC  | 1,033,000.00        | 0.00                        | 7,445.89                  | 1.800           | 1.246               | 51.65                      | 17.98                      | 0.00                  | 69.63                         |
| 3130APWH4          | 40512        | 003  | FHLB   | 2,000,000.00        | 0.00                        | 14,248.03                 | 0.750           | 1.148               | 41.67                      | 81.11                      | 0.00                  | 122.78                        |
| 3133ENGW4          | 40513        | 003  | FFCB   | 1,859,000.00        | 0.00                        | 13,198.09                 | 0.660           | 1.181               | 34.08                      | 82.97                      | 0.00                  | 117.05                        |
| 3133EMYW6          | 40514        | 003  | FFCB   | 1,347,000.00        | 0.00                        | 9,518.67                  | 0.230           | 1.151               | 8.61                       | 73.66                      | 0.00                  | 82.27                         |
| Subtotal           |              |      |        | 2,300,256,782.89    | 2,263,401,399.78            | 2,136,697,773.20          |                 | 0.893               | 18,028,940.85              | -3,694,390.25              | -14,310.61            | 14,320,239.99                 |
| Fund: CSJ/CSC JP   |              |      |        |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| 9128286Y1          | 40371        | 152  | USTR   | 901,000.00          | 915,993.20                  | 915,993.20                | 1.750           | 0.074               | 11,829.41                  | -11,317.18                 | 0.00                  | 512.23                        |
| Subtotal           |              |      |        | 901,000.00          | 915,993.20                  | 915,993.20                |                 | 0.074               | 11,829.41                  | -11,317.18                 | 0.00                  | 512.23                        |

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| CUSIP      | Investment # | Fund | Issuer   | Ending<br>Par Value | Beginning<br>Remaining Cost | Average<br>Remaining Cost | Current<br>Rate | Annualized<br>Yield | Adjusted Interest Earnings |                            |                       |                               |
|------------|--------------|------|----------|---------------------|-----------------------------|---------------------------|-----------------|---------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
|            |              |      |          |                     |                             |                           |                 |                     | Interest<br>Earned         | Amortization/<br>Accretion | Realized<br>Gain/Loss | Adjusted Interest<br>Earnings |
| Fund: SJCE |              |      |          |                     |                             |                           |                 |                     |                            |                            |                       |                               |
| VP4560000  | 40162        | 501  | WELLS    | 20,143,782.82       | 20,142,180.58               | 20,143,047.03             | 0.010           | 0.016               | 2,470.65                   | 0.00                       | 0.00                  | 2,470.65                      |
|            |              |      | Subtotal | 20,143,782.82       | 20,142,180.58               | 20,143,047.03             |                 | 0.016               | 2,470.65                   | 0.00                       | 0.00                  | 2,470.65                      |
|            |              |      | Total    | 2,321,301,565.71    | 2,284,459,573.56            | 2,157,756,813.43          |                 | 0.884               | 18,043,240.91              | -3,705,707.43              | -14,310.61            | 14,323,222.87                 |

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## SECTION C

### PORTFOLIO HOLDINGS AT COST

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

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

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

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

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

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

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

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

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

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

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| CUSIP                         | Investment # | Issuer | Par Value             | Stated Rate | Maturity Date | Purchase Date | YTM          | YTM 365      | Payment Dates      | Accrued Interest At Purchase | Current Principal     | Book Value            |
|-------------------------------|--------------|--------|-----------------------|-------------|---------------|---------------|--------------|--------------|--------------------|------------------------------|-----------------------|-----------------------|
| <b>Money Markets</b>          |              |        |                       |             |               |               |              |              |                    |                              |                       |                       |
| VP6000104                     | 36512        | WELLS  | 28,362,387.97         | 0.025       |               | 06/30/2021    | 0.025        | 0.025        | 07/01 - Monthly    |                              | 28,362,387.97         | 28,362,387.97         |
| VP6000104                     | 37053        | WELLS  | 0.00                  | 1.582       |               | 07/01/2021    | 1.582        | 1.582        | 08/01 - Monthly    |                              | 0.00                  | 0.00                  |
| VP4560000                     | 40162        | WELLS  | 20,143,782.82         | 0.010       |               | 06/30/2021    | 0.010        | 0.010        | 07/01 - Monthly    |                              | 20,143,782.82         | 20,143,782.82         |
| <b>Money Markets Totals</b>   |              |        | <b>48,506,170.79</b>  |             |               |               | <b>0.019</b> | <b>0.019</b> |                    | <b>0.00</b>                  | <b>48,506,170.79</b>  | <b>48,506,170.79</b>  |
| <b>State Pool</b>             |              |        |                       |             |               |               |              |              |                    |                              |                       |                       |
| CITY                          | 32936        | STPOOL | 42,000,000.00         | 0.330       |               | 06/30/2021    | 0.330        | 0.330        | 07/01 - Quarterly  |                              | 42,000,000.00         | 42,000,000.00         |
| CSJFA                         | 37042        | STPOOL | 38,000,000.00         | 0.330       |               | 06/30/2021    | 0.330        | 0.330        | 07/01 - Quarterly  |                              | 38,000,000.00         | 38,000,000.00         |
| SYS37370                      | 37370        | STPOOL | 0.00                  | 2.390       |               |               | 2.390        | 2.390        | 01/01 - Quarterly  |                              | 0.00                  | 0.00                  |
| COVID RELIEF                  | 40363        | STPOOL | 75,000,000.00         | 0.330       |               | 06/30/2021    | 0.330        | 0.330        | 07/01 - Quarterly  |                              | 75,000,000.00         | 75,000,000.00         |
| <b>State Pool Totals</b>      |              |        | <b>155,000,000.00</b> |             |               |               | <b>0.330</b> | <b>0.330</b> |                    | <b>0.00</b>                  | <b>155,000,000.00</b> | <b>155,000,000.00</b> |
| <b>Corp Medium Term Notes</b> |              |        |                       |             |               |               |              |              |                    |                              |                       |                       |
| 037833DL1                     | 40164        | AAPL   | 1,000,000.00          | 1.700       | 09/11/2022    | 09/11/2019    | 1.706        | 1.706        | 03/11 - 09/11      |                              | 999,830.00            | 999,974.81            |
| 037833DL1                     | 40166        | AAPL   | 5,000,000.00          | 1.700       | 09/11/2022    | 09/11/2019    | 1.757        | 1.757        | 03/11 - 09/11      |                              | 4,991,750.00          | 4,998,777.78          |
| 037833DV9                     | 40263        | AAPL   | 6,795,000.00          | 0.750       | 05/11/2023    | 05/11/2020    | 0.759        | 0.759        | 11/11 - 05/11      |                              | 6,793,097.40          | 6,794,295.33          |
| 037833CQ1                     | 40439        | AAPL   | 8,800,000.00          | 2.300       | 05/11/2022    | 12/16/2021    | 0.572        | 0.572        | 05/11 - Final Pmt. | 19,677.78                    | 8,861,072.00          | 8,816,847.45          |
| 037833CQ1                     | 40441        | AAPL   | 1,435,000.00          | 2.300       | 05/11/2022    | 12/17/2021    | 0.605        | 0.605        | 05/11 - Final Pmt. | 3,300.50                     | 1,444,700.60          | 1,437,694.61          |
| 037833CG3                     | 40459        | AAPL   | 10,000,000.00         | 3.000       | 02/09/2024    | 01/07/2022    | 0.861        | 0.861        | 02/09 - 08/09      | Received                     | 10,407,000.00         | 10,361,537.23         |
| 037833DE7                     | 40462        | AAPL   | 15,266,000.00         | 2.400       | 01/13/2023    | 01/13/2022    | 0.451        | 0.451        | 07/13 - 01/13      |                              | 15,537,963.79         | 15,479,038.30         |
| 037833DF4                     | 40463        | AAPL   | 15,114,000.00         | 2.750       | 01/13/2025    | 01/14/2022    | 1.295        | 1.295        | 07/13 - 01/13      | 1,154.54                     | 15,723,396.48         | 15,679,908.50         |
| 037833BU3                     | 40464        | AAPL   | 3,052,000.00          | 2.850       | 02/23/2023    | 01/18/2022    | 0.847        | 0.847        | 02/23 - 08/23      | Received                     | 3,118,625.16          | 3,106,312.16          |
| 037833CG3                     | 40471        | AAPL   | 11,966,000.00         | 3.000       | 02/09/2024    | 01/19/2022    | 1.046        | 1.046        | 02/09 - 08/09      | Received                     | 12,402,280.36         | 12,359,831.46         |
| 037833BU3                     | 40482        | AAPL   | 2,336,000.00          | 2.850       | 02/23/2023    | 02/14/2022    | 1.050        | 1.050        | 02/23 - 08/23      | Received                     | 2,371,857.60          | 2,367,290.37          |
| 037833CG3                     | 40485        | AAPL   | 12,318,000.00         | 3.000       | 02/09/2024    | 02/14/2022    | 1.659        | 1.659        | 08/09 - 02/09      | 5,132.50                     | 12,613,016.10         | 12,593,623.43         |
| 037833CU2                     | 40487        | AAPL   | 7,300,000.00          | 2.850       | 05/11/2024    | 02/28/2022    | 1.745        | 1.745        | 05/11 - 11/11      | 61,837.08                    | 7,460,673.00          | 7,453,986.73          |
| 037833CQ1                     | 40488        | AAPL   | 3,000,000.00          | 2.300       | 05/11/2022    | 02/28/2022    | 0.342        | 0.342        | 05/11 - Final Pmt. | 20,508.33                    | 3,007,005.00          | 3,003,838.36          |
| 06406RAE7                     | 40242        | BK     | 10,444,000.00         | 2.950       | 01/29/2023    | 04/13/2020    | 1.823        | 1.823        | 07/29 - 01/29      | Received                     | 10,763,199.97         | 10,538,554.27         |
| 06406RAJ6                     | 40320        | BK     | 3,868,000.00          | 3.450       | 08/11/2023    | 11/03/2020    | 0.394        | 0.394        | 02/11 - 08/11      | Received                     | 4,193,530.88          | 4,027,829.79          |
| 14913R2B2                     | 40367        | CAT    | 5,000,000.00          | 0.950       | 05/13/2022    | 05/28/2021    | 0.122        | 0.122        | 11/13 - 05/13      | Received                     | 5,039,650.00          | 5,004,826.96          |
| 254687FJ0                     | 40237        | DIS    | 1,412,000.00          | 1.650       | 09/01/2022    | 03/17/2020    | 1.843        | 1.843        | 09/01 - 03/01      | Received                     | 1,405,490.68          | 1,410,895.48          |
| 24422EUT4                     | 40097        | JD     | 14,000,000.00         | 2.950       | 04/01/2022    | 04/26/2019    | 2.618        | 2.618        | 10/01 - 04/01      | Received                     | 14,129,780.00         | 14,000,000.00         |
| 24422EVG1                     | 40279        | JD     | 7,500,000.00          | 0.550       | 07/05/2022    | 06/08/2020    | 0.492        | 0.492        | 01/05 - 07/05      | Received                     | 7,508,925.00          | 7,501,123.09          |
| 46625HJE1                     | 40213        | JPM    | 2,050,000.00          | 3.250       | 09/23/2022    | 01/22/2020    | 1.942        | 1.942        | 03/23 - 09/23      | Received                     | 2,119,372.00          | 2,062,416.22          |
| 46625HJH4                     | 40223        | JPM    | 10,000,000.00         | 3.200       | 01/25/2023    | 01/31/2020    | 1.799        | 1.799        | 07/25 - 01/25      | Received                     | 10,405,200.00         | 10,110,920.67         |

Portfolio CITY

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| CUSIP                                    | Investment # | Issuer | Par Value             | Stated Rate | Maturity Date | Purchase Date | YTM          | YTM 365      | Payment Dates       | Accrued Interest At Purchase | Current Principal     | Book Value            |
|------------------------------------------|--------------|--------|-----------------------|-------------|---------------|---------------|--------------|--------------|---------------------|------------------------------|-----------------------|-----------------------|
| <b>Corp Medium Term Notes</b>            |              |        |                       |             |               |               |              |              |                     |                              |                       |                       |
| 46625HRL6                                | 40303        | JPM    | 5,000,000.00          | 2.700       | 05/18/2023    | 08/20/2020    | 0.607        | 0.607        | 11/18 - 05/18       | Received                     | 5,284,400.00          | 5,117,156.68          |
| 46625HJH4                                | 40308        | JPM    | 2,433,000.00          | 3.200       | 01/25/2023    | 09/25/2020    | 0.456        | 0.456        | 01/25 - 07/25       | Received                     | 2,587,738.80          | 2,487,158.58          |
| 46625HJT8                                | 40348        | JPM    | 15,000,000.00         | 3.875       | 02/01/2024    | 02/01/2021    | 0.452        | 0.452        | 08/01 - 02/01       |                              | 16,528,245.00         | 15,933,927.50         |
| 594918BH6                                | 40431        | MSFT   | 5,580,000.00          | 2.650       | 11/03/2022    | 12/06/2021    | 0.724        | 0.724        | 05/03 - 11/03       | 13,554.75                    | 5,677,092.00          | 5,642,946.50          |
| 594918AW4                                | 40432        | MSFT   | 1,851,000.00          | 3.625       | 12/15/2023    | 12/08/2021    | 0.982        | 0.982        | 12/15 - 06/15       | Received                     | 1,948,566.21          | 1,933,401.17          |
| 594918BX1                                | 40442        | MSFT   | 1,025,000.00          | 2.875       | 02/06/2024    | 12/20/2021    | 0.892        | 0.892        | 02/06 - 08/06       | Received                     | 1,067,732.25          | 1,062,097.84          |
| 594918BQ6                                | 40443        | MSFT   | 2,876,000.00          | 2.000       | 08/08/2023    | 12/20/2021    | 0.692        | 0.692        | 02/08 - 08/08       | Received                     | 2,936,971.20          | 2,926,498.26          |
| 69371RP83                                | 40111        | PCAR   | 7,000,000.00          | 2.650       | 05/10/2022    | 05/23/2019    | 2.546        | 2.546        | 11/10 - 05/10       | Received                     | 7,020,650.00          | 7,000,754.78          |
| 69371RQ33                                | 40238        | PCAR   | 1,000,000.00          | 2.000       | 09/26/2022    | 03/30/2020    | 2.552        | 2.552        | 09/26 - 03/26       | Received                     | 986,760.00            | 997,414.06            |
| 69371RN77                                | 40267        | PCAR   | 2,897,000.00          | 2.300       | 08/10/2022    | 05/13/2020    | 1.147        | 1.147        | 08/10 - 02/10       | Received                     | 2,970,699.68          | 2,908,780.99          |
| 69371RQ82                                | 40275        | PCAR   | 2,000,000.00          | 0.800       | 06/08/2023    | 06/08/2020    | 0.847        | 0.847        | 12/08 - 06/08       |                              | 1,997,220.00          | 1,998,900.87          |
| 69371RR24                                | 40349        | PCAR   | 7,000,000.00          | 0.350       | 02/02/2024    | 02/02/2021    | 0.389        | 0.389        | 08/02 - 02/02       |                              | 6,991,880.00          | 6,995,030.26          |
| 742718EU9                                | 40438        | PG     | 10,026,000.00         | 2.150       | 08/11/2022    | 12/16/2021    | 0.204        | 0.204        | 02/11 - 08/11       | Received                     | 10,153,229.94         | 10,096,382.52         |
| 89236THD0                                | 40447        | TMCC   | 5,860,000.00          | 0.450       | 07/22/2022    | 12/20/2021    | 0.346        | 0.346        | 01/22 - 07/22       | Received                     | 5,863,574.60          | 5,861,871.61          |
| 89236TEL5                                | 40448        | TMCC   | 15,003,000.00         | 2.700       | 01/11/2023    | 12/20/2021    | 0.613        | 0.613        | 01/11 - 07/11       | Received                     | 15,332,765.94         | 15,245,347.67         |
| 90331HPC1                                | 40112        | USB    | 10,000,000.00         | 2.650       | 05/23/2022    | 05/23/2019    | 2.687        | 2.687        | 11/23 - 05/23       |                              | 9,989,400.00          | 9,999,489.63          |
| 931142DH3                                | 40274        | WMT    | 26,018,000.00         | 2.550       | 04/11/2023    | 06/01/2020    | 0.668        | 0.668        | 10/11 - 04/11       | Received                     | 27,403,406.46         | 26,515,670.28         |
| 931142DU4                                | 40434        | WMT    | 5,000,000.00          | 2.350       | 12/15/2022    | 12/08/2021    | 0.483        | 0.483        | 12/15 - 06/15       | Received                     | 5,094,800.00          | 5,065,610.90          |
| 931142DU4                                | 40444        | WMT    | 10,000,000.00         | 2.350       | 12/15/2022    | 12/20/2021    | 0.475        | 0.475        | 06/15 - 12/15       | 3,263.89                     | 10,184,200.00         | 10,131,793.80         |
| <b>Corp Medium Term Notes Totals</b>     |              |        | <b>293,225,000.00</b> |             |               |               | <b>1.044</b> | <b>1.044</b> |                     | <b>128,429.37</b>            | <b>301,316,748.10</b> | <b>298,029,756.90</b> |
| <b>Negotiable CDs</b>                    |              |        |                       |             |               |               |              |              |                     |                              |                       |                       |
| 06367CKK2                                | 40391        | BMO    | 25,000,000.00         | 0.160       | 07/01/2022    | 08/30/2021    | 0.160        | 0.162        | 07/01 - At Maturity |                              | 25,000,000.00         | 25,000,000.00         |
| 06367CL39                                | 40392        | BMO    | 25,000,000.00         | 0.160       | 07/01/2022    | 09/08/2021    | 0.160        | 0.162        | 07/01 - At Maturity |                              | 25,000,000.00         | 25,000,000.00         |
| 06417MQL2                                | 40380        | BNSHOU | 13,910,000.00         | 0.200       | 06/23/2022    | 06/30/2021    | 0.198        | 0.200        | 06/23 - At Maturity | 540.94                       | 13,910,344.08         | 13,910,079.77         |
| 78012UP82                                | 40382        | RY     | 25,000,000.00         | 0.190       | 06/30/2022    | 07/01/2021    | 0.190        | 0.193        | 06/30 - At Maturity |                              | 25,000,000.00         | 25,000,000.00         |
| 89114WF75                                | 40390        | TD     | 30,000,000.00         | 0.160       | 05/20/2022    | 08/31/2021    | 0.160        | 0.162        | 05/20 - At Maturity |                              | 30,000,000.00         | 30,000,000.00         |
| <b>Negotiable CDs Totals</b>             |              |        | <b>118,910,000.00</b> |             |               |               | <b>0.171</b> | <b>0.173</b> |                     | <b>540.94</b>                | <b>118,910,344.08</b> | <b>118,910,079.77</b> |
| <b>Commercial Paper Discounts</b>        |              |        |                       |             |               |               |              |              |                     |                              |                       |                       |
| 89233HDM3                                | 40492        | TMCC   | 20,000,000.00         | 0.530       | 04/21/2022    | 03/15/2022    | 0.530        | 0.538        | 04/21 - At Maturity |                              | 19,989,105.56         | 19,994,111.11         |
| 89233HF90                                | 40493        | TMCC   | 20,000,000.00         | 0.830       | 06/09/2022    | 03/15/2022    | 0.832        | 0.843        | 06/09 - At Maturity |                              | 19,960,344.44         | 19,968,183.33         |
| 89233HF25                                | 40494        | TMCC   | 10,000,000.00         | 0.790       | 06/02/2022    | 03/15/2022    | 0.791        | 0.802        | 06/02 - At Maturity |                              | 9,982,663.89          | 9,986,394.45          |
| <b>Commercial Paper Discounts Totals</b> |              |        | <b>50,000,000.00</b>  |             |               |               | <b>0.703</b> | <b>0.713</b> |                     | <b>0.00</b>                  | <b>49,932,113.89</b>  | <b>49,948,688.89</b>  |

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**City of San Jose**  
**Portfolio Management**  
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| CUSIP                                          | Investment # | Issuer | Par Value             | Stated<br>Rate | Maturity<br>Date | Purchase<br>Date | YTM          | YTM<br>365   | Payment<br>Dates   | Accrued Interest<br>At Purchase | Current<br>Principal  | Book Value            |
|------------------------------------------------|--------------|--------|-----------------------|----------------|------------------|------------------|--------------|--------------|--------------------|---------------------------------|-----------------------|-----------------------|
| <b>Federal Agency Coupon Securities</b>        |              |        |                       |                |                  |                  |              |              |                    |                                 |                       |                       |
| 31422BJ27                                      | 40299        | FAMC   | 2,500,000.00          | 0.500          | 07/14/2025       | 07/28/2020       | 0.501        | 0.501        | 01/14 - 07/14      | Received                        | 2,499,875.00          | 2,499,917.20          |
| 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          | 9,993,937.78          |
| 31422B6K1                                      | 40337        | FAMC   | 10,000,000.00         | 0.480          | 01/15/2026       | 01/15/2021       | 0.497        | 0.497        | 07/15 - 01/15      |                                 | 9,991,610.00          | 9,993,642.24          |
| 3133EJD48                                      | 40013        | FFCB   | 25,000,000.00         | 3.050          | 10/02/2023       | 10/17/2018       | 3.124        | 3.124        | 04/02 - 10/02      | Received                        | 24,915,000.00         | 24,974,238.10         |
| 3133EJ5W5                                      | 40049        | FFCB   | 20,000,000.00         | 2.650          | 10/23/2023       | 01/23/2019       | 2.672        | 2.672        | 04/23 - 10/23      |                                 | 19,980,880.00         | 19,993,716.12         |
| 3133ELG81                                      | 40283        | FFCB   | 10,000,000.00         | 0.300          | 06/08/2023       | 06/12/2020       | 0.303        | 0.303        | 12/08 - 06/08      | Received                        | 9,999,100.00          | 9,999,642.84          |
| 3133ENBT6                                      | 40412        | FFCB   | 1,825,000.00          | 0.180          | 01/25/2023       | 11/23/2021       | 0.316        | 0.316        | 01/25 - 07/25      | Received                        | 1,822,098.25          | 1,822,978.40          |
| 3133EMGX4                                      | 40433        | FFCB   | 20,000,000.00         | 0.125          | 11/23/2022       | 12/07/2021       | 0.324        | 0.324        | 05/23 - 11/23      | 972.22                          | 19,961,764.00         | 19,974,361.99         |
| 3133ELYR9                                      | 40436        | FFCB   | 5,850,000.00          | 0.250          | 05/06/2022       | 12/15/2021       | 0.111        | 0.111        | 05/06 - Final Pmt. | 1,584.38                        | 5,853,182.40          | 5,850,789.96          |
| 3133ENAL4                                      | 40480        | FFCB   | 4,150,000.00          | 0.290          | 10/12/2023       | 01/26/2022       | 0.953        | 0.953        | 04/12 - 10/12      | 3,476.78                        | 4,103,407.95          | 4,108,324.32          |
| 3133ENAL4                                      | 40501        | FFCB   | 1,170,000.00          | 0.290          | 10/12/2023       | 03/22/2022       | 2.021        | 2.021        | 04/12 - 10/12      | 1,508.00                        | 1,139,135.40          | 1,139,631.44          |
| 3130ACZS6                                      | 37589        | FHLB   | 10,000,000.00         | 2.100          | 07/01/2022       | 12/20/2017       | 2.141        | 2.141        | 07/01 - 01/01      |                                 | 9,982,270.00          | 9,999,021.64          |
| 3130AGWK7                                      | 40157        | FHLB   | 3,000,000.00          | 1.500          | 08/15/2024       | 08/16/2019       | 1.549        | 1.549        | 02/15 - 08/15      |                                 | 2,992,950.00          | 2,996,653.31          |
| 3130AJS26                                      | 40291        | FHLB   | 25,000,000.00         | 0.220          | 07/15/2022       | 06/24/2020       | 0.220        | 0.220        | 07/15 - 01/15      |                                 | 25,000,000.00         | 25,000,000.00         |
| 3130ADRG9                                      | 40411        | FHLB   | 1,050,000.00          | 2.750          | 03/10/2023       | 11/23/2021       | 0.416        | 0.416        | 03/10 - 09/10      | Received                        | 1,081,675.88          | 1,072,993.84          |
| 3130AKDH6                                      | 40440        | FHLB   | 5,300,000.00          | 0.125          | 10/21/2022       | 12/15/2021       | 0.250        | 0.250        | 04/21 - 10/21      | 993.75                          | 5,294,382.00          | 5,296,328.10          |
| 3130AQJL8                                      | 40451        | FHLB   | 10,000,000.00         | 0.120          | 05/20/2022       | 01/06/2022       | 0.130        | 0.130        | 05/20 - Final Pmt. | 33.33                           | 9,999,627.90          | 9,999,863.93          |
| 3130AJY52                                      | 40466        | FHLB   | 10,000,000.00         | 0.125          | 08/12/2022       | 01/14/2022       | 0.320        | 0.320        | 02/12 - 08/12      | Received                        | 9,988,752.10          | 9,992,915.99          |
| 313380GJ0                                      | 40489        | FHLB   | 10,000,000.00         | 2.000          | 09/09/2022       | 02/25/2022       | 0.730        | 0.730        | 03/09 - 09/09      | Received                        | 10,068,160.00         | 10,055,511.75         |
| 3137EAXE3                                      | 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          | 4,989,520.24          |
| 3137EAEY1                                      | 40316        | FHLMC  | 4,000,000.00          | 0.125          | 10/16/2023       | 10/16/2020       | 0.250        | 0.250        | 04/16 - 10/16      |                                 | 3,985,080.00          | 3,992,332.78          |
| 3134GVJ66                                      | 40491        | FHLMC  | 4,510,000.00          | 0.250          | 06/08/2022       | 03/16/2022       | 0.447        | 0.447        | 06/08 - Final Pmt. | 3,069.31                        | 4,507,970.50          | 4,508,341.75          |
| 3135G0V75                                      | 40142        | FNMA   | 10,000,000.00         | 1.750          | 07/02/2024       | 07/08/2019       | 1.830        | 1.830        | 01/02 - 07/02      |                                 | 9,962,100.00          | 9,982,866.83          |
| 3135G0W66                                      | 40183        | FNMA   | 10,000,000.00         | 1.625          | 10/15/2024       | 10/22/2019       | 1.661        | 1.661        | 04/15 - 10/15      | Received                        | 9,983,000.00          | 9,991,334.08          |
| 3135G04Q3                                      | 40271        | FNMA   | 10,000,000.00         | 0.250          | 05/22/2023       | 05/22/2020       | 0.351        | 0.351        | 11/22 - 05/22      |                                 | 9,969,900.00          | 9,988,545.28          |
| 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          | 9,986,691.21          |
| 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          | 9,981,961.34          |
| 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         | 10,029,545.23         |
| 3135G0T94                                      | 40414        | FNMA   | 2,700,000.00          | 2.375          | 01/19/2023       | 11/23/2021       | 0.322        | 0.322        | 01/19 - 07/19      | Received                        | 2,763,871.20          | 2,744,218.52          |
| 3135G04Q3                                      | 40415        | FNMA   | 2,963,000.00          | 0.250          | 05/22/2023       | 11/23/2021       | 0.486        | 0.486        | 05/22 - 11/22      | 20.58                           | 2,952,599.87          | 2,955,069.66          |
| 3135G05U3                                      | 40420        | FNMA   | 7,000,000.00          | 0.350          | 08/18/2023       | 11/30/2021       | 0.496        | 0.496        | 02/18 - 08/18      | Received                        | 6,982,570.00          | 6,985,982.67          |
| <b>Federal Agency Coupon Securities Totals</b> |              |        | <b>271,018,000.00</b> |                |                  |                  | <b>0.989</b> | <b>0.989</b> |                    | <b>11,658.35</b>                | <b>270,752,202.45</b> | <b>270,900,878.54</b> |

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**City of San Jose**  
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| CUSIP                                    | Investment # | Issuer | Par Value             | Stated<br>Rate | Maturity<br>Date | Purchase<br>Date | YTM          | YTM<br>365   | Payment<br>Dates    | Accrued Interest<br>At Purchase | Current<br>Principal  | Book Value            |
|------------------------------------------|--------------|--------|-----------------------|----------------|------------------|------------------|--------------|--------------|---------------------|---------------------------------|-----------------------|-----------------------|
| <b>Treasury Coupon Securities</b>        |              |        |                       |                |                  |                  |              |              |                     |                                 |                       |                       |
| 912828W48                                | 40196        | USTR   | 15,000,000.00         | 2.125          | 02/29/2024       | 12/23/2019       | 1.719        | 1.719        | 02/29 - 08/31       | Received                        | 15,244,921.88         | 15,111,968.86         |
| 9128286Y1                                | 40371        | USTR   | 901,000.00            | 1.750          | 06/15/2022       | 06/17/2021       | 0.076        | 0.076        | 12/15 - 06/15       | Received                        | 915,993.20            | 904,097.77            |
| 91282CAG6                                | 40426        | USTR   | 20,000,000.00         | 0.125          | 08/31/2022       | 12/02/2021       | 0.170        | 0.170        | 02/28 - 08/31       | Received                        | 19,993,276.00         | 19,996,242.47         |
| 912828XG0                                | 40457        | USTR   | 15,000,000.00         | 2.125          | 06/30/2022       | 01/06/2022       | 0.208        | 0.208        | 06/30 - Final Pmt.  | 5,283.15                        | 15,138,867.19         | 15,071,417.41         |
| 912828XR6                                | 40458        | USTR   | 20,000,000.00         | 1.750          | 05/31/2022       | 01/06/2022       | 0.131        | 0.131        | 05/31 - Final Pmt.  | 35,576.92                       | 20,128,906.25         | 20,053,340.52         |
| 9128286Y1                                | 40476        | USTR   | 20,000,000.00         | 1.750          | 06/15/2022       | 01/26/2022       | 0.265        | 0.265        | 06/15 - Final Pmt.  | 40,384.62                       | 20,114,062.50         | 20,061,104.91         |
| <b>Treasury Coupon Securities Totals</b> |              |        | <b>90,901,000.00</b>  |                |                  |                  | <b>0.444</b> | <b>0.444</b> |                     | <b>81,244.69</b>                | <b>91,536,027.02</b>  | <b>91,198,171.94</b>  |
| <b>Treasury Discounts</b>                |              |        |                       |                |                  |                  |              |              |                     |                                 |                       |                       |
| 912796N47                                | 40455        | USTR   | 20,000,000.00         | 0.080          | 04/07/2022       | 01/06/2022       | 0.081        | 0.082        | 04/07 - At Maturity |                                 | 19,995,955.56         | 19,999,733.33         |
| 912796U72                                | 40456        | USTR   | 10,000,000.00         | 0.118          | 05/03/2022       | 01/06/2022       | 0.120        | 0.121        | 05/03 - At Maturity |                                 | 9,996,165.00          | 9,998,951.11          |
| 912796J42                                | 40474        | USTR   | 20,000,000.00         | 0.255          | 06/16/2022       | 01/26/2022       | 0.259        | 0.262        | 06/16 - At Maturity |                                 | 19,980,025.00         | 19,989,233.33         |
| 912796R43                                | 40481        | USTR   | 80,000,000.00         | 0.271          | 06/23/2022       | 01/26/2022       | 0.275        | 0.279        | 06/23 - At Maturity |                                 | 79,910,871.11         | 79,950,015.55         |
| <b>Treasury Discounts Totals</b>         |              |        | <b>130,000,000.00</b> |                |                  |                  | <b>0.231</b> | <b>0.234</b> |                     | <b>0.00</b>                     | <b>129,883,016.67</b> | <b>129,937,933.32</b> |
| <b>Federal Agency Callables</b>          |              |        |                       |                |                  |                  |              |              |                     |                                 |                       |                       |
| 31422XCX8                                | 40360        | FAMC   | 10,000,000.00         | 1.000          | 04/20/2026       | 04/20/2021       | 1.000        | 1.000        | 10/20 - 04/20       |                                 | 10,000,000.00         | 10,000,000.00         |
| 3133ELJ47                                | 40282        | FFCB   | 10,000,000.00         | 0.580          | 06/17/2024       | 06/17/2020       | 0.580        | 0.580        | 12/17 - 06/17       |                                 | 10,000,000.00         | 10,000,000.00         |
| 3133EMLR1                                | 40330        | FFCB   | 10,000,000.00         | 0.500          | 12/23/2025       | 12/29/2020       | 0.500        | 0.500        | 06/23 - 12/23       | Received                        | 10,000,000.00         | 10,000,000.00         |
| 3133EMSU7                                | 40358        | FFCB   | 10,000,000.00         | 0.800          | 03/09/2026       | 03/09/2021       | 0.800        | 0.800        | 09/09 - 03/09       |                                 | 10,000,000.00         | 10,000,000.00         |
| 3133ENFZ8                                | 40423        | FFCB   | 10,000,000.00         | 1.010          | 12/02/2024       | 12/02/2021       | 0.963        | 0.963        | 06/02 - 12/02       |                                 | 10,013,900.00         | 10,012,368.43         |
| 3133EMZP0                                | 40424        | FFCB   | 1,250,000.00          | 0.140          | 05/18/2023       | 12/01/2021       | 0.390        | 0.390        | 05/18 - 11/18       | 63.19                           | 1,245,450.00          | 1,246,486.05          |
| 3133ENAQ3                                | 40437        | FFCB   | 20,350,000.00         | 0.070          | 10/13/2022       | 12/15/2021       | 0.243        | 0.243        | 04/13 - 10/13       | 2,453.31                        | 20,320,899.50         | 20,331,250.68         |
| 3133ENGW4                                | 40445        | FFCB   | 6,435,000.00          | 0.660          | 12/13/2023       | 12/17/2021       | 0.680        | 0.680        | 06/13 - 12/13       | 471.90                          | 6,432,426.00          | 6,432,799.88          |
| 3133EMYL0                                | 40465        | FFCB   | 10,000,000.00         | 0.040          | 05/04/2022       | 01/14/2022       | 0.178        | 0.178        | 05/04 - Final Pmt.  | 777.78                          | 9,995,783.00          | 9,998,734.90          |
| 3133ENLB4                                | 40468        | FFCB   | 20,000,000.00         | 0.460          | 01/18/2023       | 01/18/2022       | 0.520        | 0.520        | 07/18 - 01/18       |                                 | 19,988,000.00         | 19,990,433.33         |
| 3130ENMH0                                | 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         | 10,349,011.00         |
| 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         | 15,138,921.56         |
| 3133ENQC7                                | 40498        | FFCB   | 150,000.00            | 1.940          | 09/03/2024       | 03/22/2022       | 2.363        | 2.363        | 09/03 - 03/03       | 153.58                          | 148,500.00            | 148,515.32            |
| 3133EL5J9                                | 40510        | FFCB   | 13,965,000.00         | 0.300          | 09/01/2023       | 03/30/2022       | 2.146        | 2.146        | 09/01 - 03/01       | 3,374.88                        | 13,606,518.45         | 13,607,219.98         |
| 3133ENGW4                                | 40513        | FFCB   | 1,859,000.00          | 0.660          | 12/13/2023       | 03/30/2022       | 2.308        | 2.308        | 06/13 - 12/13       | 3,646.74                        | 1,808,137.76          | 1,808,220.73          |
| 3133EMYW6                                | 40514        | FFCB   | 1,347,000.00          | 0.230          | 11/13/2023       | 03/30/2022       | 2.246        | 2.246        | 05/13 - 11/13       | 1,179.00                        | 1,304,057.64          | 1,304,131.30          |
| 3130AKPW0                                | 40340        | FHLB   | 10,000,000.00         | 0.500          | 01/28/2026       | 01/28/2021       | 0.500        | 0.500        | 07/28 - 01/28       |                                 | 10,000,000.00         | 10,000,000.00         |
| 3130AKXX9                                | 40350        | FHLB   | 10,000,000.00         | 0.500          | 02/25/2026       | 02/25/2021       | 0.500        | 0.500        | 08/25 - 02/25       |                                 | 10,000,000.00         | 10,000,000.00         |
| 3130AKXX9                                | 40353        | FHLB   | 10,000,000.00         | 0.500          | 02/25/2026       | 02/25/2021       | 0.500        | 0.500        | 08/25 - 02/25       |                                 | 9,994,000.00          | 9,995,320.00          |

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| CUSIP                           | Investment # | Issuer | Par Value     | Stated Rate | Maturity Date | Purchase Date | YTM   | YTM 365 | Payment Dates      | Accrued Interest At Purchase | Current Principal | Book Value    |
|---------------------------------|--------------|--------|---------------|-------------|---------------|---------------|-------|---------|--------------------|------------------------------|-------------------|---------------|
| <b>Federal Agency Callables</b> |              |        |               |             |               |               |       |         |                    |                              |                   |               |
| 3130APRF4                       | 40409        | FHLB   | 20,000,000.00 | 1.000       | 11/15/2024    | 11/17/2021    | 1.015 | 1.015   | 05/15 - 11/15      | 1,111.11                     | 19,991,000.00     | 19,992,118.74 |
| 3130APWP6                       | 40410        | FHLB   | 8,300,000.00  | 0.600       | 11/24/2023    | 11/24/2021    | 0.645 | 0.645   | 05/24 - 11/24      |                              | 8,292,530.00      | 8,293,847.63  |
| 3130APZU2                       | 40417        | FHLB   | 1,900,000.00  | 0.875       | 05/28/2024    | 11/30/2021    | 0.875 | 0.875   | 05/28 - 11/28      |                              | 1,900,000.00      | 1,900,000.00  |
| 3130APU45                       | 40418        | FHLB   | 4,875,000.00  | 0.850       | 11/22/2024    | 11/30/2021    | 0.901 | 0.901   | 05/22 - 11/22      | 920.83                       | 4,867,687.50      | 4,868,512.88  |
| 3130APKF1                       | 40421        | FHLB   | 2,725,000.00  | 0.750       | 11/08/2024    | 11/30/2021    | 0.923 | 0.923   | 05/08 - 11/08      | 1,248.96                     | 2,711,375.00      | 2,712,933.25  |
| 3130APMH5                       | 40422        | FHLB   | 3,150,000.00  | 0.625       | 05/17/2024    | 12/01/2021    | 0.687 | 0.687   | 05/17 - 11/17      | 765.63                       | 3,145,212.00      | 3,145,860.49  |
| 3130APQU2                       | 40435        | FHLB   | 14,370,000.00 | 0.650       | 11/22/2023    | 12/15/2021    | 0.728 | 0.728   | 05/22 - 11/22      | 5,967.54                     | 14,348,445.00     | 14,351,723.09 |
| 3130APS48                       | 40446        | FHLB   | 13,240,000.00 | 1.050       | 11/18/2024    | 12/17/2021    | 1.047 | 1.047   | 05/18 - 11/18      | 11,198.83                    | 13,241,098.92     | 13,240,990.18 |
| 3130AQG49                       | 40461        | FHLB   | 2,485,000.00  | 1.000       | 10/18/2024    | 01/18/2022    | 1.200 | 1.200   | 07/18 - 01/18      |                              | 2,471,605.85      | 2,472,593.50  |
| 3130AQCNI                       | 40467        | FHLB   | 5,000,000.00  | 0.625       | 01/17/2025    | 01/18/2022    | 0.705 | 0.705   | 03/17 - Quarterly  | Received                     | 4,986,250.00      | 4,987,180.26  |
| 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     | 24,505,290.18 |
| 3130AQQQ9                       | 40472        | FHLB   | 20,000,000.00 | 0.750       | 01/28/2025    | 01/28/2022    | 0.750 | 0.750   | 04/28 - Quarterly  |                              | 20,000,000.00     | 20,000,000.00 |
| 3130AQN584                      | 40473        | FHLB   | 14,000,000.00 | 0.700       | 01/27/2025    | 01/27/2022    | 1.438 | 1.438   | 07/27 - 01/27      |                              | 13,982,500.00     | 13,983,537.04 |
| 3130AQM3                        | 40475        | FHLB   | 7,200,000.00  | 0.750       | 10/28/2025    | 01/28/2022    | 1.076 | 1.076   | 04/28 - Quarterly  |                              | 7,189,200.00      | 7,189,704.00  |
| 3130AQQQ9                       | 40477        | FHLB   | 20,000,000.00 | 0.750       | 01/28/2025    | 01/28/2022    | 0.750 | 0.750   | 04/28 - Quarterly  |                              | 20,000,000.00     | 20,000,000.00 |
| 3130AQM4                        | 40478        | FHLB   | 12,500,000.00 | 0.625       | 10/28/2024    | 01/28/2022    | 0.754 | 0.754   | 04/28 - Quarterly  |                              | 12,495,875.00     | 12,496,137.50 |
| 3130ABCF1                       | 40484        | FHLB   | 1,000,000.00  | 2.500       | 05/23/2022    | 02/11/2022    | 0.495 | 0.495   | 05/23 - Final Pmt. | 5,416.67                     | 1,005,665.01      | 1,002,888.04  |
| 3130ARAY7                       | 40495        | FHLB   | 1,000,000.00  | 1.375       | 03/24/2025    | 03/24/2022    | 2.137 | 2.137   | 09/24 - 03/24      |                              | 992,500.00        | 992,548.61    |
| 3130ARBY6                       | 40496        | FHLB   | 4,600,000.00  | 1.500       | 03/28/2025    | 03/28/2022    | 1.713 | 1.713   | 09/28 - 03/28      |                              | 4,590,340.00      | 4,590,366.83  |
| 3130AR7C9                       | 40497        | FHLB   | 1,565,000.00  | 1.850       | 12/27/2024    | 03/28/2022    | 2.357 | 2.357   | 06/27 - 12/27      |                              | 1,544,029.00      | 1,544,092.61  |
| 3130AQT78                       | 40499        | FHLB   | 2,360,000.00  | 1.750       | 02/28/2025    | 03/22/2022    | 2.428 | 2.428   | 08/28 - 02/28      | 2,753.33                     | 2,314,924.00      | 2,315,308.17  |
| 3130AMR53                       | 40502        | FHLB   | 20,000,000.00 | 0.620       | 12/09/2024    | 03/22/2022    | 2.400 | 2.400   | 06/09 - 12/09      | 35,477.78                    | 19,070,000.00     | 19,078,567.04 |
| 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        | 778,976.96    |
| 3130APWH4                       | 40512        | FHLB   | 2,000,000.00  | 0.750       | 11/22/2023    | 03/30/2022    | 2.245 | 2.245   | 05/23 - 11/23      | 5,250.00                     | 1,951,980.00      | 1,952,061.11  |
| 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      | 9,993,811.11  |
| 3134GVSNI                       | 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 |
| 3134GXJH8                       | 40469        | FHLMC  | 4,225,000.00  | 0.220       | 09/29/2023    | 01/18/2022    | 0.907 | 0.907   | 06/29 - 12/29      | 490.57                       | 4,176,243.50      | 4,182,068.74  |
| 3134GW6E1                       | 40490        | FHLMC  | 20,000,000.00 | 0.320       | 11/02/2023    | 03/15/2022    | 1.820 | 1.820   | 05/02 - 11/02      | 23,644.44                    | 19,520,000.00     | 19,533,083.48 |
| 3134GW5R3                       | 40505        | FHLMC  | 2,000,000.00  | 0.650       | 10/27/2025    | 03/22/2022    | 2.500 | 2.500   | 04/27 - 10/27      | 5,236.11                     | 1,873,460.00      | 1,874,339.43  |
| 3134GWUG9                       | 40506        | FHLMC  | 1,500,000.00  | 0.570       | 09/24/2025    | 03/22/2022    | 2.500 | 2.500   | 03/24 - 09/24      | Received                     | 1,403,410.20      | 1,404,099.03  |
| 3134GWVN3                       | 40507        | FHLMC  | 17,490,000.00 | 0.600       | 09/30/2025    | 03/22/2022    | 2.500 | 2.500   | 03/30 - 09/30      | Received                     | 16,376,215.10     | 16,384,120.51 |
| 3134GW6E1                       | 40509        | FHLMC  | 18,300,000.00 | 0.320       | 11/02/2023    | 03/30/2022    | 2.300 | 2.300   | 05/02 - 11/02      | 24,074.67                    | 17,737,824.00     | 17,738,806.83 |
| 3134GXMZ4                       | 40511        | FHLMC  | 1,033,000.00  | 1.800       | 03/28/2024    | 03/30/2022    | 2.446 | 2.446   | 09/28 - 03/28      | 103.30                       | 1,020,087.50      | 1,020,105.48  |
| 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 |

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| CUSIP                                  | Investment # | Issuer | Par Value             | Stated Rate | Maturity Date | Purchase Date | YTM          | YTM 365      | Payment Dates | Accrued Interest At Purchase | Current Principal     | Book Value            |
|----------------------------------------|--------------|--------|-----------------------|-------------|---------------|---------------|--------------|--------------|---------------|------------------------------|-----------------------|-----------------------|
| <b>Federal Agency Callables</b>        |              |        |                       |             |               |               |              |              |               |                              |                       |                       |
| 3135G06R9                              | 40331        | FNMA   | 15,000,000.00         | 0.550       | 01/28/2026    | 01/28/2021    | 0.550        | 0.550        | 07/28 - 01/28 |                              | 15,000,000.00         | 15,000,000.00         |
| 3136G46V0                              | 40500        | FNMA   | 1,500,000.00          | 0.310       | 01/26/2024    | 03/22/2022    | 2.167        | 2.167        | 07/26 - 01/26 | 723.33                       | 1,449,900.00          | 1,450,579.07          |
| 3136G4H55                              | 40503        | FNMA   | 2,350,000.00          | 0.550       | 08/05/2025    | 03/22/2022    | 2.500        | 2.500        | 08/05 - 02/05 | 1,687.43                     | 2,202,791.30          | 2,203,883.53          |
| 3136G4R62                              | 40504        | FNMA   | 1,715,000.00          | 0.625       | 08/28/2025    | 03/22/2022    | 2.500        | 2.500        | 08/28 - 02/28 | 714.58                       | 1,609,825.91          | 1,610,591.74          |
| <b>Federal Agency Callables Totals</b> |              |        | <b>564,064,000.00</b> |             |               |               | <b>1.121</b> | <b>1.121</b> |               | <b>138,905.49</b>            | <b>559,055,622.27</b> | <b>559,154,140.22</b> |
| <b>Supranational</b>                   |              |        |                       |             |               |               |              |              |               |                              |                       |                       |
| 4581X0CZ9                              | 37634        | IADB   | 20,000,000.00         | 1.750       | 09/14/2022    | 06/22/2018    | 2.902        | 2.902        | 09/14 - 03/14 | Received                     | 19,089,200.00         | 19,902,457.03         |
| 45818WCS3                              | 40201        | IADB   | 11,000,000.00         | 1.700       | 11/15/2024    | 01/08/2020    | 1.692        | 1.692        | 05/15 - 11/15 | Received                     | 11,003,960.00         | 11,002,139.81         |
| 45818WCW4                              | 40321        | IADB   | 10,000,000.00         | 0.340       | 10/15/2024    | 11/12/2020    | 0.352        | 0.352        | 04/15 - 10/15 |                              | 9,995,330.00          | 9,996,979.21          |
| 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         |
| 459058GQ0                              | 40079        | IBRD   | 5,000,000.00          | 2.500       | 03/19/2024    | 03/19/2019    | 2.535        | 2.535        | 09/19 - 03/19 |                              | 4,991,850.00          | 4,996,794.33          |
| 459058GX5                              | 40126        | IBRD   | 10,000,000.00         | 1.875       | 06/19/2023    | 06/19/2019    | 1.902        | 1.902        | 12/19 - 06/19 |                              | 9,989,600.00          | 9,996,836.67          |
| 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          | 2,992,898.55          |
| 459058GU1                              | 40269        | IBRD   | 16,000,000.00         | 2.125       | 07/01/2022    | 05/21/2020    | 0.322        | 0.322        | 07/01 - 01/01 | Received                     | 16,606,400.00         | 16,071,810.53         |
| 459058GU1                              | 40287        | IBRD   | 7,500,000.00          | 2.125       | 07/01/2022    | 06/18/2020    | 0.291        | 0.291        | 07/01 - 01/01 | Received                     | 7,779,030.00          | 7,534,260.16          |
| 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         | 20,203,604.80         |
| 459058JL8                              | 40336        | IBRD   | 10,000,000.00         | 0.500       | 10/28/2025    | 01/11/2021    | 0.508        | 0.508        | 04/28 - 10/28 | Received                     | 9,996,360.00          | 9,997,287.39          |
| 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          | 9,995,059.17          |
| 459058DX8                              | 40339        | IBRD   | 4,765,000.00          | 2.500       | 11/25/2024    | 01/12/2021    | 0.351        | 0.351        | 05/25 - 11/25 | Received                     | 5,158,198.27          | 5,034,282.95          |
| 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          | 9,951,666.09          |
| 459056HV2                              | 40344        | IBRD   | 10,000,000.00         | 1.500       | 08/28/2024    | 01/22/2021    | 0.306        | 0.306        | 02/28 - 08/28 | Received                     | 10,427,200.00         | 10,285,788.89         |
| 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         | 10,040,366.92         |
| 459056LD7                              | 40460        | IBRD   | 2,000,000.00          | 7.625       | 01/19/2023    | 01/07/2022    | 0.465        | 0.465        | 01/19 - 07/19 | Received                     | 2,147,432.00          | 2,114,140.90          |
| 45950VPG5                              | 40332        | IFC    | 8,550,000.00          | 0.425       | 11/19/2024    | 01/06/2021    | 0.320        | 0.320        | 05/19 - 11/19 | Received                     | 8,584,490.70          | 8,573,472.49          |
| 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          | 9,978,394.22          |
| 45950KCS7                              | 40408        | IFC    | 24,721,000.00         | 0.500       | 03/20/2023    | 11/17/2021    | 0.356        | 0.356        | 03/20 - 09/20 | Received                     | 24,768,711.53         | 24,755,474.79         |
| 45950VLH7                              | 40419        | IFC    | 3,173,000.00          | 2.000       | 10/24/2022    | 11/30/2021    | 0.253        | 0.253        | 04/24 - 10/24 | 6,346.00                     | 3,222,800.24          | 3,204,202.00          |
| <b>Supranational Totals</b>            |              |        | <b>225,709,000.00</b> |             |               |               | <b>0.823</b> | <b>0.823</b> |               | <b>6,346.00</b>              | <b>226,991,122.74</b> | <b>226,627,916.90</b> |
| <b>MBS ZERO PSA</b>                    |              |        |                       |             |               |               |              |              |               |                              |                       |                       |
| 3137AWQH1                              | 40115        | FHLMC  | 8,595,000.00          | 2.307       | 08/01/2022    | 06/06/2019    | 2.089        | 2.089        | 07/01 -       | Received                     | 8,640,996.68          | 8,599,863.09          |
| 3137AWQH1                              | 40121        | FHLMC  | 6,215,000.00          | 2.307       | 08/01/2022    | 06/11/2019    | 2.088        | 2.088        | 07/01 -       | Received                     | 6,248,250.25          | 6,218,531.00          |

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| CUSIP                               | Investment # | Issuer | Par Value            | Stated Rate | Maturity Date | Purchase Date | YTM          | YTM 365      | Payment Dates   | Accrued Interest At Purchase | Current Principal    | Book Value           |
|-------------------------------------|--------------|--------|----------------------|-------------|---------------|---------------|--------------|--------------|-----------------|------------------------------|----------------------|----------------------|
| <b>MBS ZERO PSA</b>                 |              |        |                      |             |               |               |              |              |                 |                              |                      |                      |
| 3137B4WB8                           | 40148        | FHLMC  | 4,250,000.00         | 3.060       | 07/01/2023    | 08/01/2019    | 2.119        | 2.119        | 09/01 -         |                              | 4,390,781.25         | 4,294,930.19         |
| 3137B36J2                           | 40167        | FHLMC  | 4,822,074.70         | 3.320       | 02/01/2023    | 09/16/2019    | 1.948        | 1.948        | 10/01 -         | Received                     | 5,027,012.87         | 4,872,676.72         |
| 3138L9HU9                           | 40151        | FNMA   | 2,750,000.00         | 2.360       | 04/01/2022    | 08/06/2019    | 2.131        | 2.160        | 08/31 - Monthly | Received                     | 2,765,468.75         | 2,750,000.00         |
| 3138LC5B7                           | 40169        | FNMA   | 1,000,000.00         | 2.710       | 02/01/2023    | 09/17/2019    | 2.108        | 2.137        | 09/30 - Monthly | Received                     | 1,019,843.75         | 1,004,924.73         |
| 3140HUNV4                           | 40171        | FNMA   | 4,939,241.95         | 2.420       | 07/01/2024    | 09/19/2019    | 2.046        | 2.074        | 09/30 - Monthly | Received                     | 5,024,906.93         | 4,979,549.11         |
| <b>MBS ZERO PSA Totals</b>          |              |        | <b>32,571,316.65</b> |             |               |               | <b>2.069</b> | <b>2.077</b> |                 | <b>0.00</b>                  | <b>33,117,260.48</b> | <b>32,720,474.84</b> |
| <b>Asset Backed Security</b>        |              |        |                      |             |               |               |              |              |                 |                              |                      |                      |
| 43815NAC8                           | 40158        | HAROT  | 1,692,373.41         | 1.780       | 08/15/2023    | 08/27/2019    | 1.780        | 1.780        | 09/15 -         |                              | 1,692,359.37         | 1,692,368.55         |
| 43813VAC2                           | 40190        | HAROT  | 4,589,331.48         | 1.830       | 01/18/2024    | 11/26/2019    | 1.845        | 1.845        | 12/18 -         |                              | 4,588,513.66         | 4,588,969.71         |
| 43813DAC2                           | 40270        | HAROT  | 1,527,198.32         | 0.820       | 07/15/2024    | 05/27/2020    | 0.825        | 0.825        | 06/15 -         |                              | 1,527,078.13         | 1,527,131.76         |
| 44891LAC7                           | 40253        | HART   | 1,078,044.72         | 1.410       | 11/15/2024    | 04/29/2020    | 1.424        | 1.424        | 05/15 -         |                              | 1,077,793.54         | 1,077,899.78         |
| 89233MAD5                           | 40186        | TMCC   | 1,499,433.51         | 1.920       | 01/16/2024    | 11/13/2019    | 1.931        | 1.931        | 12/15 -         |                              | 1,499,325.25         | 1,499,387.05         |
| 89239RAC0                           | 40252        | TMCC   | 1,128,750.86         | 1.360       | 08/15/2024    | 04/29/2020    | 1.373        | 1.373        | 05/15 -         |                              | 1,128,525.11         | 1,128,626.16         |
| 89237VAB5                           | 40296        | TMCC   | 4,298,172.75         | 0.440       | 10/15/2024    | 07/27/2020    | 0.444        | 0.444        | 08/15 -         |                              | 4,297,841.79         | 4,297,973.48         |
| <b>Asset Backed Security Totals</b> |              |        | <b>15,813,305.05</b> |             |               |               | <b>1.305</b> | <b>1.305</b> |                 | <b>0.00</b>                  | <b>15,811,436.85</b> | <b>15,812,356.49</b> |
| <b>Municipal Bonds</b>              |              |        |                      |             |               |               |              |              |                 |                              |                      |                      |
| 13063DDF2                           | 37579        | CAS    | 5,000,000.00         | 2.500       | 10/01/2022    | 10/26/2017    | 2.222        | 2.222        | 04/01 - 10/01   |                              | 5,066,150.00         | 5,006,708.17         |
| 13063DDF2                           | 37588        | CAS    | 5,000,000.00         | 2.500       | 10/01/2022    | 12/07/2017    | 2.411        | 2.411        | 04/01 - 10/01   | Received                     | 5,019,950.00         | 5,002,070.93         |
| 13063DGN2                           | 40008        | CAS    | 5,000,000.00         | 3.400       | 08/01/2023    | 09/18/2018    | 3.064        | 3.064        | 02/01 - 08/01   |                              | 5,075,550.00         | 5,020,686.82         |
| 13063DLY2                           | 40116        | CAS    | 2,235,000.00         | 2.350       | 04/01/2022    | 06/06/2019    | 2.127        | 2.127        | 10/01 - 04/01   | Received                     | 2,248,521.75         | 2,235,000.00         |
| 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         | 5,224,697.99         |
| 13063DMA3                           | 40449        | CAS    | 10,110,000.00        | 2.650       | 04/01/2026    | 01/07/2022    | 1.392        | 1.392        | 04/01 - 10/01   | 71,444.00                    | 10,631,069.40        | 10,602,349.04        |
| 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        | 10,028,037.24        |
| 13066YTZ2                           | 37546        | CASPWR | 20,000,000.00        | 2.000       | 05/01/2022    | 05/01/2017    | 2.265        | 2.265        | 11/01 - 05/01   |                              | 19,750,600.00        | 19,995,843.33        |
| 13067WPE6                           | 37625        | CASPWR | 1,000,000.00         | 2.518       | 12/01/2022    | 06/01/2018    | 2.911        | 2.911        | 12/01 - 06/01   |                              | 983,530.00           | 997,560.00           |
| 13066YTZ2                           | 40039        | CASPWR | 4,000,000.00         | 2.000       | 05/01/2022    | 01/08/2019    | 2.711        | 2.711        | 05/01 - 11/01   | Received                     | 3,910,360.00         | 3,997,745.85         |
| 13066YTZ2                           | 40114        | CASPWR | 15,000,000.00        | 2.000       | 05/01/2022    | 06/05/2019    | 1.979        | 1.979        | 11/01 - 05/01   | Received                     | 15,008,850.00        | 15,000,253.82        |
| 34153QUD6                           | 40311        | FLSEDU | 10,000,000.00        | 0.550       | 06/01/2025    | 10/22/2020    | 0.550        | 0.550        | 06/01 - 12/01   |                              | 10,000,000.00        | 10,000,000.00        |
| 34153QUC8                           | 40313        | FLSEDU | 5,000,000.00         | 0.390       | 06/01/2024    | 10/22/2020    | 0.413        | 0.413        | 06/01 - 12/01   |                              | 4,995,850.00         | 4,997,508.08         |
| 373385FQ1                           | 40304        | GAS    | 14,615,000.00        | 0.520       | 08/01/2025    | 08/27/2020    | 0.520        | 0.520        | 02/01 - 08/01   |                              | 14,615,000.00        | 14,615,000.00        |
| 373385FP3                           | 40305        | GAS    | 4,345,000.00         | 0.420       | 08/01/2024    | 08/27/2020    | 0.420        | 0.420        | 02/01 - 08/01   |                              | 4,345,000.00         | 4,345,000.00         |
| 419792ZM1                           | 40317        | HIS    | 5,000,000.00         | 0.852       | 10/01/2025    | 10/29/2020    | 0.790        | 0.790        | 10/01 - 04/01   |                              | 5,014,900.00         | 5,010,594.81         |

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**City of San Jose**  
**Portfolio Management**  
**Investment Status Report - Investments**  
**March 31, 2022**

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| CUSIP                         | Investment # | Issuer | Par Value             | Stated<br>Rate | Maturity<br>Date | Purchase<br>Date | YTM          | YTM<br>365   | Payment<br>Dates | Accrued Interest<br>At Purchase | Current<br>Principal  | Book Value            |
|-------------------------------|--------------|--------|-----------------------|----------------|------------------|------------------|--------------|--------------|------------------|---------------------------------|-----------------------|-----------------------|
| <b>Municipal Bonds</b>        |              |        |                       |                |                  |                  |              |              |                  |                                 |                       |                       |
| 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          |
| 544351MN6                     | 37638        | LOS    | 4,815,000.00          | 2.900          | 09/01/2022       | 07/12/2018       | 2.893        | 2.893        | 03/01 - 09/01    |                                 | 4,816,203.75          | 4,815,121.26          |
| 544351MN6                     | 40036        | LOS    | 4,000,000.00          | 2.900          | 09/01/2022       | 12/31/2018       | 2.830        | 2.830        | 03/01 - 09/01    | Received                        | 4,009,560.00          | 4,001,086.36          |
| 544351MQ9                     | 40315        | LOS    | 3,670,000.00          | 3.320          | 09/01/2024       | 10/14/2020       | 0.511        | 0.511        | 03/01 - 09/01    | Received                        | 4,065,589.30          | 3,916,358.40          |
| 57582RK88                     | 40322        | MAS    | 1,000,000.00          | 0.695          | 11/01/2025       | 12/03/2020       | 0.695        | 0.695        | 05/01 - 11/01    |                                 | 1,000,000.00          | 1,000,000.00          |
| 574193SP4                     | 40234        | MDS    | 1,000,000.00          | 0.970          | 03/15/2024       | 03/18/2020       | 0.970        | 0.970        | 09/15 - 03/15    |                                 | 1,000,000.00          | 1,000,000.00          |
| 574193TR9                     | 40297        | MDS    | 5,000,000.00          | 0.660          | 08/01/2025       | 08/05/2020       | 0.635        | 0.635        | 02/01 - 08/01    |                                 | 5,006,100.00          | 5,004,075.72          |
| 574193TQ1                     | 40298        | MDS    | 5,000,000.00          | 0.510          | 08/01/2024       | 08/05/2020       | 0.500        | 0.500        | 02/01 - 08/01    |                                 | 5,001,950.00          | 5,001,140.67          |
| 56052AD60                     | 40125        | MES    | 1,250,000.00          | 2.500          | 06/01/2022       | 06/26/2019       | 2.094        | 2.094        | 12/01 - 06/01    |                                 | 1,264,337.50          | 1,250,815.40          |
| 56052AE77                     | 40280        | MES    | 1,000,000.00          | 1.250          | 06/01/2022       | 06/24/2020       | 0.743        | 0.743        | 12/01 - 06/01    |                                 | 1,009,720.00          | 1,000,836.73          |
| 60412AKS1                     | 40245        | MNS    | 3,500,000.00          | 2.020          | 10/01/2022       | 04/15/2020       | 1.084        | 1.084        | 10/01 - 04/01    | Received                        | 3,579,380.00          | 3,516,126.86          |
| 649791PP9                     | 40185        | NYS    | 5,000,000.00          | 2.010          | 02/15/2024       | 10/30/2019       | 1.998        | 1.998        | 02/15 - 08/15    |                                 | 5,002,600.00          | 5,001,134.24          |
| 6500354U9                     | 40207        | NYSDEV | 5,000,000.00          | 2.860          | 03/15/2024       | 01/15/2020       | 1.905        | 1.905        | 03/15 - 09/15    | Received                        | 5,190,300.00          | 5,089,314.13          |
| 649902ZM8                     | 40156        | NYSHGR | 2,700,000.00          | 5.092          | 03/15/2023       | 08/16/2019       | 2.149        | 2.149        | 09/15 - 03/15    | Received                        | 2,972,376.00          | 2,772,689.95          |
| 64990GZW5                     | 40262        | NYU    | 2,450,000.00          | 1.438          | 07/01/2024       | 05/06/2020       | 1.551        | 1.551        | 07/01 - 01/01    | Received                        | 2,438,877.00          | 2,443,973.49          |
| 677522T20                     | 40188        | OHS    | 1,950,000.00          | 1.800          | 05/01/2022       | 11/20/2019       | 1.800        | 1.800        | 05/01 - 11/01    |                                 | 1,950,000.00          | 1,950,000.00          |
| 70922PAK8                     | 40152        | PASTRN | 1,750,000.00          | 2.929          | 12/01/2023       | 08/14/2019       | 1.711        | 1.711        | 12/01 - 06/01    | Received                        | 1,837,920.00          | 1,784,099.55          |
| 76913CAX7                     | 40255        | RIV    | 1,655,000.00          | 2.363          | 02/15/2023       | 05/06/2020       | 2.362        | 2.362        | 08/15 - 02/15    |                                 | 1,655,000.00          | 1,655,000.00          |
| 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          |
| 84247PHX2                     | 37565        | STNPWR | 2,710,000.00          | 3.258          | 07/01/2022       | 07/31/2017       | 2.290        | 2.290        | 01/01 - 07/01    | Received                        | 2,831,272.50          | 2,716,166.40          |
| 882722VK4                     | 40264        | TXS    | 3,425,000.00          | 3.823          | 04/01/2023       | 05/08/2020       | 0.947        | 0.947        | 10/01 - 04/01    | Received                        | 3,705,815.75          | 3,521,925.86          |
| 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          | 1,845,517.15          |
| 91412HBK8                     | 37624        | UNVHGR | 4,000,000.00          | 3.297          | 05/15/2023       | 06/05/2018       | 3.297        | 3.297        | 11/15 - 05/15    |                                 | 4,000,000.00          | 4,000,000.00          |
| 91412GVB8                     | 40153        | UNVHGR | 1,000,000.00          | 3.638          | 05/15/2024       | 08/14/2019       | 1.831        | 1.831        | 11/15 - 05/15    | Received                        | 1,081,870.00          | 1,036,556.80          |
| 91412HFL2                     | 40293        | UNVHGR | 1,000,000.00          | 0.833          | 05/15/2024       | 07/16/2020       | 0.833        | 0.833        | 11/15 - 05/15    |                                 | 1,000,000.00          | 1,000,000.00          |
| 91412HFL2                     | 40294        | UNVHGR | 650,000.00            | 0.833          | 05/15/2024       | 07/16/2020       | 0.833        | 0.833        | 11/15 - 05/15    |                                 | 650,000.00            | 650,000.00            |
| 91412HGE7                     | 40324        | UNVHGR | 2,215,000.00          | 0.883          | 05/15/2025       | 12/10/2020       | 0.630        | 0.630        | 05/15 - 11/15    | Received                        | 2,238,988.45          | 2,231,904.71          |
| 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          | 3,590,400.88          |
| 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         | 10,083,893.27         |
| 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          | 7,081,111.84          |
| 923078CT4                     | 40277        | VNTCTF | 1,000,000.00          | 1.048          | 11/01/2023       | 06/11/2020       | 1.048        | 1.048        | 11/01 - 05/01    |                                 | 1,000,000.00          | 1,000,000.00          |
| 923078CU1                     | 40278        | VNTCTF | 900,000.00            | 1.223          | 11/01/2024       | 06/11/2020       | 1.223        | 1.223        | 11/01 - 05/01    |                                 | 900,000.00            | 900,000.00            |
| 97705MNM3                     | 40177        | WIS    | 500,000.00            | 1.857          | 05/01/2024       | 10/30/2019       | 1.857        | 1.857        | 05/01 - 11/01    |                                 | 500,000.00            | 500,000.00            |
| <b>Municipal Bonds Totals</b> |              |        | <b>220,990,000.00</b> |                |                  |                  | <b>1.460</b> | <b>1.460</b> |                  | <b>71,444.00</b>                | <b>223,948,054.20</b> | <b>222,823,305.75</b> |

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**City of San Jose**  
**Portfolio Management**  
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| CUSIP                                 | Investment # | Issuer | Par Value               | Stated Rate | Maturity Date | Purchase Date | YTM          | YTM 365      | Payment Dates   | Accrued Interest At Purchase | Current Principal       | Book Value              |
|---------------------------------------|--------------|--------|-------------------------|-------------|---------------|---------------|--------------|--------------|-----------------|------------------------------|-------------------------|-------------------------|
| <b>Pass Through Securities</b>        |              |        |                         |             |               |               |              |              |                 |                              |                         |                         |
| 30298LAA9                             | 40173        | FHLMC  | 5,764,952.40            | 1.990       | 05/25/2024    | 09/30/2019    | 1.962        | 1.962        | 10/25 - Monthly | Received                     | 5,764,952.40            | 5,764,952.40            |
| 30314KAS2                             | 40180        | FHLMC  | 1,787,407.31            | 2.090       | 07/25/2024    | 10/18/2019    | 1.941        | 1.941        | 11/25 - Monthly | Received                     | 1,795,908.22            | 1,795,908.22            |
| 30295NAE0                             | 40214        | FHLMC  | 261,319.09              | 2.050       | 10/25/2023    | 01/22/2020    | 1.973        | 1.973        | 02/25 - Monthly | Received                     | 261,645.74              | 261,645.74              |
| 30298LAA9                             | 40231        | FHLMC  | 677,381.93              | 1.990       | 05/25/2024    | 02/27/2020    | 1.590        | 1.590        | 03/25 - Monthly | Received                     | 685,849.20              | 685,849.20              |
| 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           |
| 3137B04Y7                             | 40276        | FHLMC  | 5,450,000.00            | 2.615       | 01/25/2023    | 06/04/2020    | 0.605        | 0.605        | 07/25 - Monthly | Received                     | 5,727,609.38            | 5,727,609.38            |
| 30315EAA4                             | 40295        | FHLMC  | 3,432,334.08            | 0.830       | 05/25/2025    | 07/24/2020    | 0.695        | 0.695        | 08/25 - Monthly | Received                     | 3,449,121.63            | 3,449,121.63            |
| 30288WAK5                             | 40300        | FHLMC  | 263,925.36              | 2.190       | 03/25/2023    | 07/31/2020    | 0.919        | 0.919        | 08/25 - Monthly | Received                     | 271,389.50              | 271,389.50              |
| 3137BGK24                             | 40328        | FHLMC  | 4,500,000.00            | 3.062       | 12/25/2024    | 12/28/2020    | 0.496        | 0.496        | 01/25 - Monthly | Received                     | 4,937,850.00            | 4,937,850.00            |
| 30318CAA5                             | 40342        | FHLMC  | 4,432,154.60            | 0.670       | 11/25/2025    | 01/22/2021    | 0.537        | 0.537        | 02/25 - Monthly | Received                     | 4,453,889.89            | 4,453,889.89            |
| 3137FQ3W1                             | 40356        | FHLMC  | 4,950,000.00            | 2.588       | 03/25/2025    | 02/22/2021    | 0.554        | 0.554        | 03/25 - Monthly | Received                     | 5,316,300.00            | 5,316,300.00            |
| 3138ELJW4                             | 40189        | FNMA   | 4,529,889.60            | 2.791       | 06/01/2023    | 11/12/2019    | 1.999        | 1.999        | 12/25 - Monthly | Received                     | 4,646,321.92            | 4,646,321.92            |
| 3138L1UV9                             | 40194        | FNMA   | 4,015,708.95            | 2.220       | 12/01/2022    | 12/26/2019    | 2.023        | 2.023        | 01/25 - Monthly | Received                     | 4,036,414.95            | 4,036,414.95            |
| 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            |
| 3138L4EN9                             | 40206        | FNMA   | 22,088,803.79           | 2.610       | 08/01/2023    | 01/22/2020    | 1.939        | 1.939        | 02/25 - Monthly | Received                     | 22,571,996.38           | 22,571,996.38           |
| 3138LL3J2                             | 40209        | FNMA   | 1,000,000.00            | 2.710       | 01/01/2025    | 01/17/2020    | 2.223        | 2.223        | 02/25 - Monthly | Received                     | 1,023,750.00            | 1,023,750.00            |
| 3136ACGJ4                             | 40221        | FNMA   | 2,422,314.48            | 2.509       | 11/25/2022    | 01/24/2020    | 1.900        | 1.900        | 02/25 - Monthly | Received                     | 2,456,756.77            | 2,456,756.77            |
| 3138L8CE2                             | 40225        | FNMA   | 3,500,000.00            | 2.960       | 11/01/2024    | 02/05/2020    | 2.482        | 2.482        | 03/25 - Monthly | Received                     | 3,577,656.25            | 3,577,656.25            |
| 3136AL7K1                             | 40272        | FNMA   | 2,944,021.63            | 2.967       | 03/25/2025    | 05/27/2020    | 1.008        | 1.008        | 06/25 - Monthly | Received                     | 3,186,609.01            | 3,186,609.01            |
| 3136AGMB5                             | 40289        | FNMA   | 1,268,931.90            | 2.492       | 03/25/2023    | 06/22/2020    | 0.675        | 0.675        | 07/25 - Monthly | Received                     | 1,324,596.37            | 1,324,596.37            |
| 3138L9QS4                             | 40314        | FNMA   | 2,500,000.00            | 2.810       | 04/01/2025    | 10/14/2020    | 1.436        | 1.436        | 11/25 - Monthly | Received                     | 2,650,781.25            | 2,650,781.25            |
| 3136AY6S7                             | 40327        | FNMA   | 3,608,472.41            | 2.624       | 11/25/2024    | 12/22/2020    | 0.543        | 0.543        | 01/25 - Monthly | Received                     | 3,877,953.13            | 3,877,953.13            |
| <b>Pass Through Securities Totals</b> |              |        | <b>104,594,617.53</b>   |             |               |               | <b>1.474</b> | <b>1.474</b> |                 | <b>0.00</b>                  | <b>108,271,792.93</b>   | <b>108,271,792.82</b>   |
| <b>Investment Totals</b>              |              |        | <b>2,321,302,410.02</b> |             |               |               | <b>0.921</b> | <b>0.922</b> |                 | <b>438,568.84</b>            | <b>2,333,031,912.47</b> | <b>2,327,841,667.28</b> |

## **SECTION D**

### **MARKET VALUE OF PORTFOLIO**

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

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**City of San Jose**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**March 31, 2022**

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| CUSIP                         | Investment # | Issuer                  | Average<br>Balance    | Purchase<br>Date | Par Value             | Market Value          | Book Value            | Stated<br>Rate | Term     | Days to<br>Maturity | YTM          | Maturity<br>Date |
|-------------------------------|--------------|-------------------------|-----------------------|------------------|-----------------------|-----------------------|-----------------------|----------------|----------|---------------------|--------------|------------------|
| <b>Money Markets</b>          |              |                         |                       |                  |                       |                       |                       |                |          |                     |              |                  |
| VP6000104                     | 36512        | Wells Fargo Bank        |                       | 06/30/2021       | 28,362,387.97         | 28,362,387.97         | 28,362,387.97         | 0.025          | 1        | 1                   | 0.025        |                  |
| VP6000104                     | 37053        | Wells Fargo Bank        |                       | 07/01/2021       | 0.00                  | 0.00                  | 0.00                  | 1.582          | 1        | 1                   | 1.582        |                  |
| VP4560000                     | 40162        | Wells Fargo Bank        |                       | 06/30/2021       | 20,143,782.82         | 20,143,782.82         | 20,143,782.82         | 0.010          | 1        | 1                   | 0.010        |                  |
| <b>Subtotal and Average</b>   |              |                         | <b>30,860,556.86</b>  |                  | <b>48,506,170.79</b>  | <b>48,506,170.79</b>  | <b>48,506,170.79</b>  |                | <b>1</b> | <b>1</b>            | <b>0.019</b> |                  |
| <b>State Pool</b>             |              |                         |                       |                  |                       |                       |                       |                |          |                     |              |                  |
| CITY                          | 32936        | State Investment Pool   |                       | 06/30/2021       | 42,000,000.00         | 42,000,000.00         | 42,000,000.00         | 0.330          | 1        | 1                   | 0.330        |                  |
| CSJFA                         | 37042        | State Investment Pool   |                       | 06/30/2021       | 38,000,000.00         | 38,000,000.00         | 38,000,000.00         | 0.330          | 1        | 1                   | 0.330        |                  |
| SYS37370                      | 37370        | State Investment Pool   |                       |                  | 0.00                  | 0.00                  | 0.00                  | 2.390          | 1        | 1                   | 2.390        |                  |
| COVID RELIEF                  | 40363        | State Investment Pool   |                       | 06/30/2021       | 75,000,000.00         | 75,000,000.00         | 75,000,000.00         | 0.330          | 1        | 1                   | 0.330        |                  |
| <b>Subtotal and Average</b>   |              |                         | <b>206,096,774.19</b> |                  | <b>155,000,000.00</b> | <b>155,000,000.00</b> | <b>155,000,000.00</b> |                | <b>1</b> | <b>1</b>            | <b>0.330</b> |                  |
| <b>Corp Medium Term Notes</b> |              |                         |                       |                  |                       |                       |                       |                |          |                     |              |                  |
| 037833DL1                     | 40164        | Apple Inc               |                       | 09/11/2019       | 1,000,000.00          | 1,004,650.00          | 999,974.81            | 1.700          | 1,096    | 163                 | 1.706        | 09/11/2022       |
| 037833DL1                     | 40166        | Apple Inc               |                       | 09/11/2019       | 5,000,000.00          | 5,023,250.00          | 4,998,777.78          | 1.700          | 1,096    | 163                 | 1.757        | 09/11/2022       |
| 037833DV9                     | 40263        | Apple Inc               |                       | 05/11/2020       | 6,795,000.00          | 6,750,560.70          | 6,794,295.33          | 0.750          | 1,095    | 405                 | 0.759        | 05/11/2023       |
| 037833CQ1                     | 40439        | Apple Inc               |                       | 12/16/2021       | 8,800,000.00          | 8,820,152.00          | 8,816,847.45          | 2.300          | 146      | 40                  | 0.572        | 05/11/2022       |
| 037833CQ1                     | 40441        | Apple Inc               |                       | 12/17/2021       | 1,435,000.00          | 1,438,286.15          | 1,437,694.61          | 2.300          | 145      | 40                  | 0.605        | 05/11/2022       |
| 037833CG3                     | 40459        | Apple Inc               |                       | 01/07/2022       | 10,000,000.00         | 10,240,900.00         | 10,361,537.23         | 3.000          | 763      | 679                 | 0.861        | 02/09/2024       |
| 037833DE7                     | 40462        | Apple Inc               |                       | 01/13/2022       | 15,266,000.00         | 15,407,668.48         | 15,479,038.30         | 2.400          | 365      | 287                 | 0.451        | 01/13/2023       |
| 037833DF4                     | 40463        | Apple Inc               |                       | 01/14/2022       | 15,114,000.00         | 15,475,829.16         | 15,679,908.50         | 2.750          | 1,095    | 1,018               | 1.295        | 01/13/2025       |
| 037833BU3                     | 40464        | Apple Inc               |                       | 01/18/2022       | 3,052,000.00          | 3,090,913.00          | 3,106,312.16          | 2.850          | 401      | 328                 | 0.847        | 02/23/2023       |
| 037833CG3                     | 40471        | Apple Inc               |                       | 01/19/2022       | 11,966,000.00         | 12,254,260.94         | 12,359,831.46         | 3.000          | 751      | 679                 | 1.046        | 02/09/2024       |
| 037833BU3                     | 40482        | Apple Inc               |                       | 02/14/2022       | 2,336,000.00          | 2,365,784.00          | 2,367,290.37          | 2.850          | 374      | 328                 | 1.050        | 02/23/2023       |
| 037833CG3                     | 40485        | Apple Inc               |                       | 02/14/2022       | 12,318,000.00         | 12,614,740.62         | 12,593,623.43         | 3.000          | 725      | 679                 | 1.659        | 02/09/2024       |
| 037833CU2                     | 40487        | Apple Inc               |                       | 02/28/2022       | 7,300,000.00          | 7,459,797.00          | 7,453,986.73          | 2.850          | 803      | 771                 | 1.745        | 05/11/2024       |
| 037833CQ1                     | 40488        | Apple Inc               |                       | 02/28/2022       | 3,000,000.00          | 3,006,870.00          | 3,003,838.36          | 2.300          | 72       | 40                  | 0.342        | 05/11/2022       |
| 06406RAE7                     | 40242        | Bank of New York Mellon |                       | 04/13/2020       | 10,444,000.00         | 10,576,952.12         | 10,538,554.27         | 2.950          | 1,021    | 303                 | 1.823        | 01/29/2023       |
| 06406RAJ6                     | 40320        | Bank of New York Mellon |                       | 11/03/2020       | 3,868,000.00          | 3,956,538.52          | 4,027,829.79          | 3.450          | 1,011    | 497                 | 0.394        | 08/11/2023       |
| 14913R2B2                     | 40367        | Caterpillar Inc.        |                       | 05/28/2021       | 5,000,000.00          | 5,001,900.00          | 5,004,826.96          | 0.950          | 350      | 42                  | 0.122        | 05/13/2022       |
| 254687FJ0                     | 40237        | Walt Disney Company     |                       | 03/17/2020       | 1,412,000.00          | 1,417,563.28          | 1,410,895.48          | 1.650          | 898      | 153                 | 1.843        | 09/01/2022       |
| 24422EUT4                     | 40097        | John Deere              |                       | 04/26/2019       | 14,000,000.00         | 14,026,600.00         | 14,000,000.00         | 2.950          | 1,071    | 0                   | 2.618        | 04/01/2022       |
| 24422EVG1                     | 40279        | John Deere              |                       | 06/08/2020       | 7,500,000.00          | 7,488,525.00          | 7,501,123.09          | 0.550          | 757      | 95                  | 0.492        | 07/05/2022       |
| 46625HJE1                     | 40213        | JP Morgan               |                       | 01/22/2020       | 2,050,000.00          | 2,074,825.50          | 2,062,416.22          | 3.250          | 975      | 175                 | 1.942        | 09/23/2022       |
| 46625HJH4                     | 40223        | JP Morgan               |                       | 01/31/2020       | 10,000,000.00         | 10,167,000.00         | 10,110,920.67         | 3.200          | 1,090    | 299                 | 1.799        | 01/25/2023       |
| 46625HRL6                     | 40303        | JP Morgan               |                       | 08/20/2020       | 5,000,000.00          | 5,056,200.00          | 5,117,156.68          | 2.700          | 1,001    | 412                 | 0.607        | 05/18/2023       |

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| CUSIP                             | Investment # | Issuer                   | Average<br>Balance    | Purchase<br>Date | Par Value             | Market Value          | Book Value            | Stated<br>Rate | Days to<br>Term Maturity | YTM        | Maturity<br>Date |
|-----------------------------------|--------------|--------------------------|-----------------------|------------------|-----------------------|-----------------------|-----------------------|----------------|--------------------------|------------|------------------|
| <b>Corp Medium Term Notes</b>     |              |                          |                       |                  |                       |                       |                       |                |                          |            |                  |
| 46625HJH4                         | 40308        | JP Morgan                |                       | 09/25/2020       | 2,433,000.00          | 2,473,631.10          | 2,487,158.58          | 3.200          | 852                      | 299        | 0.456 01/25/2023 |
| 46625HJT8                         | 40348        | JP Morgan                |                       | 02/01/2021       | 15,000,000.00         | 15,542,850.00         | 15,933,927.50         | 3.875          | 1,095                    | 671        | 0.452 02/01/2024 |
| 594918BH6                         | 40431        | Microsoft Inc.           |                       | 12/06/2021       | 5,580,000.00          | 5,628,825.00          | 5,642,946.50          | 2.650          | 332                      | 216        | 0.724 11/03/2022 |
| 594918AW4                         | 40432        | Microsoft Inc.           |                       | 12/08/2021       | 1,851,000.00          | 1,923,540.69          | 1,933,401.17          | 3.625          | 737                      | 623        | 0.982 12/15/2023 |
| 594918BX1                         | 40442        | Microsoft Inc.           |                       | 12/20/2021       | 1,025,000.00          | 1,049,538.50          | 1,062,097.84          | 2.875          | 778                      | 676        | 0.892 02/06/2024 |
| 594918BQ6                         | 40443        | Microsoft Inc.           |                       | 12/20/2021       | 2,876,000.00          | 2,908,412.52          | 2,926,498.26          | 2.000          | 596                      | 494        | 0.692 08/08/2023 |
| 69371RP83                         | 40111        | PACCAR Inc.              |                       | 05/23/2019       | 7,000,000.00          | 7,028,350.00          | 7,000,754.78          | 2.650          | 1,083                    | 39         | 2.546 05/10/2022 |
| 69371RQ33                         | 40238        | PACCAR Inc.              |                       | 03/30/2020       | 1,000,000.00          | 1,006,090.00          | 997,414.06            | 2.000          | 910                      | 178        | 2.552 09/26/2022 |
| 69371RN77                         | 40267        | PACCAR Inc.              |                       | 05/13/2020       | 2,897,000.00          | 2,917,134.15          | 2,908,780.99          | 2.300          | 819                      | 131        | 1.147 08/10/2022 |
| 69371RQ82                         | 40275        | PACCAR Inc.              |                       | 06/08/2020       | 2,000,000.00          | 1,983,600.00          | 1,998,900.87          | 0.800          | 1,095                    | 433        | 0.847 06/08/2023 |
| 69371RR24                         | 40349        | PACCAR Inc.              |                       | 02/02/2021       | 7,000,000.00          | 6,808,550.00          | 6,995,030.26          | 0.350          | 1,095                    | 672        | 0.389 02/02/2024 |
| 742718EU9                         | 40438        | Procter & Gamble         |                       | 12/16/2021       | 10,026,000.00         | 10,077,633.90         | 10,096,382.52         | 2.150          | 238                      | 132        | 0.204 08/11/2022 |
| 89236THD0                         | 40447        | Toyota Motor Credit Corp |                       | 12/20/2021       | 5,860,000.00          | 5,847,694.00          | 5,861,871.61          | 0.450          | 214                      | 112        | 0.346 07/22/2022 |
| 89236TEL5                         | 40448        | Toyota Motor Credit Corp |                       | 12/20/2021       | 15,003,000.00         | 15,184,986.39         | 15,245,347.67         | 2.700          | 387                      | 285        | 0.613 01/11/2023 |
| 90331HPC1                         | 40112        | US Bank                  |                       | 05/23/2019       | 10,000,000.00         | 10,028,300.00         | 9,999,489.63          | 2.650          | 1,096                    | 52         | 2.687 05/23/2022 |
| 931142DH3                         | 40274        | Wal-Mart                 |                       | 06/01/2020       | 26,018,000.00         | 26,302,897.10         | 26,515,670.28         | 2.550          | 1,044                    | 375        | 0.668 04/11/2023 |
| 931142DU4                         | 40434        | Wal-Mart                 |                       | 12/08/2021       | 5,000,000.00          | 5,052,950.00          | 5,065,610.90          | 2.350          | 372                      | 258        | 0.483 12/15/2022 |
| 931142DU4                         | 40444        | Wal-Mart                 |                       | 12/20/2021       | 10,000,000.00         | 10,105,900.00         | 10,131,793.80         | 2.350          | 360                      | 258        | 0.475 12/15/2022 |
| <b>Subtotal and Average</b>       |              |                          | <b>299,348,083.78</b> |                  | <b>293,225,000.00</b> | <b>296,590,649.82</b> | <b>298,029,756.90</b> |                | <b>770</b>               | <b>373</b> | <b>1.044</b>     |
| <b>Negotiable CDs</b>             |              |                          |                       |                  |                       |                       |                       |                |                          |            |                  |
| 06367CKK2                         | 40391        | Bank of Montreal         |                       | 08/30/2021       | 25,000,000.00         | 24,960,500.00         | 25,000,000.00         | 0.160          | 305                      | 91         | 0.160 07/01/2022 |
| 06367CL39                         | 40392        | Bank of Montreal         |                       | 09/08/2021       | 25,000,000.00         | 24,960,500.00         | 25,000,000.00         | 0.160          | 296                      | 91         | 0.160 07/01/2022 |
| 06417MQL2                         | 40380        | BNSHOU                   |                       | 06/30/2021       | 13,910,000.00         | 13,893,725.30         | 13,910,079.77         | 0.200          | 358                      | 83         | 0.198 06/23/2022 |
| 78012UP82                         | 40382        | Royal Bank of Canada     |                       | 07/01/2021       | 25,000,000.00         | 24,963,250.00         | 25,000,000.00         | 0.190          | 364                      | 90         | 0.190 06/30/2022 |
| 89114WF75                         | 40390        | Toronto Dominion Bank    |                       | 08/31/2021       | 30,000,000.00         | 29,976,300.00         | 30,000,000.00         | 0.160          | 262                      | 49         | 0.160 05/20/2022 |
| <b>Subtotal and Average</b>       |              |                          | <b>118,910,094.19</b> |                  | <b>118,910,000.00</b> | <b>118,754,275.30</b> | <b>118,910,079.77</b> |                | <b>311</b>               | <b>79</b>  | <b>0.171</b>     |
| <b>Commercial Paper Discounts</b> |              |                          |                       |                  |                       |                       |                       |                |                          |            |                  |
| 89233HDM3                         | 40492        | Toyota Motor Credit Corp |                       | 03/15/2022       | 20,000,000.00         | 19,994,111.11         | 19,994,111.11         | 0.530          | 37                       | 20         | 0.530 04/21/2022 |
| 89233HF90                         | 40493        | Toyota Motor Credit Corp |                       | 03/15/2022       | 20,000,000.00         | 19,968,183.33         | 19,968,183.33         | 0.830          | 86                       | 69         | 0.832 06/09/2022 |
| 89233HF25                         | 40494        | Toyota Motor Credit Corp |                       | 03/15/2022       | 10,000,000.00         | 9,986,394.45          | 9,986,394.45          | 0.790          | 79                       | 62         | 0.791 06/02/2022 |
| <b>Subtotal and Average</b>       |              |                          | <b>46,741,097.67</b>  |                  | <b>50,000,000.00</b>  | <b>49,948,688.89</b>  | <b>49,948,688.89</b>  |                | <b>65</b>                | <b>48</b>  | <b>0.703</b>     |

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| CUSIP                                   | Investment # | Issuer                        | Average<br>Balance    | Purchase<br>Date | Par Value             | Market Value          | Book Value            | Stated<br>Rate | Term         | Days to<br>Maturity | YTM          | Maturity<br>Date |
|-----------------------------------------|--------------|-------------------------------|-----------------------|------------------|-----------------------|-----------------------|-----------------------|----------------|--------------|---------------------|--------------|------------------|
| <b>Federal Agency Coupon Securities</b> |              |                               |                       |                  |                       |                       |                       |                |              |                     |              |                  |
| 31422BJ27                               | 40299        | Federal Agricultural Mtg Corp |                       | 07/28/2020       | 2,500,000.00          | 2,399,725.00          | 2,499,917.20          | 0.500          | 1,812        | 1,200               | 0.501        | 07/14/2025       |
| 31422B6K1                               | 40334        | Federal Agricultural Mtg Corp |                       | 01/15/2021       | 10,000,000.00         | 9,523,700.00          | 9,993,937.78          | 0.480          | 1,826        | 1,385               | 0.496        | 01/15/2026       |
| 31422B6K1                               | 40337        | Federal Agricultural Mtg Corp |                       | 01/15/2021       | 10,000,000.00         | 9,523,700.00          | 9,993,642.24          | 0.480          | 1,826        | 1,385               | 0.497        | 01/15/2026       |
| 3133EJD48                               | 40013        | Federal Farm Credit Bank      |                       | 10/17/2018       | 25,000,000.00         | 25,698,000.00         | 24,974,238.10         | 3.050          | 1,811        | 549                 | 3.124        | 10/02/2023       |
| 3133EJ5W5                               | 40049        | Federal Farm Credit Bank      |                       | 01/23/2019       | 20,000,000.00         | 20,437,200.00         | 19,993,716.12         | 2.650          | 1,734        | 570                 | 2.672        | 10/23/2023       |
| 3133ELG81                               | 40283        | Federal Farm Credit Bank      |                       | 06/12/2020       | 10,000,000.00         | 9,876,200.00          | 9,999,642.84          | 0.300          | 1,091        | 433                 | 0.303        | 06/08/2023       |
| 3133ENBT6                               | 40412        | Federal Farm Credit Bank      |                       | 11/23/2021       | 1,825,000.00          | 1,815,181.50          | 1,822,978.40          | 0.180          | 428          | 299                 | 0.316        | 01/25/2023       |
| 3133EMGX4                               | 40433        | Federal Farm Credit Bank      |                       | 12/07/2021       | 20,000,000.00         | 19,891,600.00         | 19,974,361.99         | 0.125          | 351          | 236                 | 0.324        | 11/23/2022       |
| 3133ELYR9                               | 40436        | Federal Farm Credit Bank      |                       | 12/15/2021       | 5,850,000.00          | 5,849,005.50          | 5,850,789.96          | 0.250          | 142          | 35                  | 0.111        | 05/06/2022       |
| 3133ENAL4                               | 40480        | Federal Farm Credit Bank      |                       | 01/26/2022       | 4,150,000.00          | 4,080,612.00          | 4,108,324.32          | 0.290          | 624          | 559                 | 0.953        | 10/12/2023       |
| 3133ENAL4                               | 40501        | Federal Farm Credit Bank      |                       | 03/22/2022       | 1,170,000.00          | 1,139,631.44          | 1,139,631.44          | 0.290          | 569          | 559                 | 2.021        | 10/12/2023       |
| 3130ACZS6                               | 37589        | Federal Home Loan Bank        |                       | 12/20/2017       | 10,000,000.00         | 10,057,100.00         | 9,999,021.64          | 2.100          | 1,654        | 91                  | 2.141        | 07/01/2022       |
| 3130AGWK7                               | 40157        | Federal Home Loan Bank        |                       | 08/16/2019       | 3,000,000.00          | 2,995,740.00          | 2,996,653.31          | 1.500          | 1,826        | 867                 | 1.549        | 08/15/2024       |
| 3130AJS26                               | 40291        | Federal Home Loan Bank        |                       | 06/24/2020       | 25,000,000.00         | 24,981,250.00         | 25,000,000.00         | 0.220          | 751          | 105                 | 0.220        | 07/15/2022       |
| 3130ADRG9                               | 40411        | Federal Home Loan Bank        |                       | 11/23/2021       | 1,050,000.00          | 1,068,280.50          | 1,072,993.84          | 2.750          | 472          | 343                 | 0.416        | 03/10/2023       |
| 3130AKDH6                               | 40440        | Federal Home Loan Bank        |                       | 12/15/2021       | 5,300,000.00          | 5,278,058.00          | 5,296,328.10          | 0.125          | 310          | 203                 | 0.250        | 10/21/2022       |
| 3130AQJL8                               | 40451        | Federal Home Loan Bank        |                       | 01/06/2022       | 10,000,000.00         | 9,995,600.00          | 9,999,863.93          | 0.120          | 134          | 49                  | 0.130        | 05/20/2022       |
| 3130AJY52                               | 40466        | Federal Home Loan Bank        |                       | 01/14/2022       | 10,000,000.00         | 9,974,100.00          | 9,992,915.99          | 0.125          | 210          | 133                 | 0.320        | 08/12/2022       |
| 313380GJ0                               | 40489        | Federal Home Loan Bank        |                       | 02/25/2022       | 10,000,000.00         | 10,064,100.00         | 10,055,511.75         | 2.000          | 196          | 161                 | 0.730        | 09/09/2022       |
| 3137EAXE3                               | 40309        | Federal Home Loan Mtg Corp    |                       | 09/25/2020       | 5,000,000.00          | 4,760,650.00          | 4,989,520.24          | 0.375          | 1,824        | 1,271               | 0.436        | 09/23/2025       |
| 3137EAEY1                               | 40316        | Federal Home Loan Mtg Corp    |                       | 10/16/2020       | 4,000,000.00          | 3,919,960.00          | 3,992,332.78          | 0.125          | 1,095        | 563                 | 0.250        | 10/16/2023       |
| 3134GVJ66                               | 40491        | Federal Home Loan Mtg Corp    |                       | 03/16/2022       | 4,510,000.00          | 4,508,341.75          | 4,508,341.75          | 0.250          | 84           | 68                  | 0.447        | 06/08/2022       |
| 3135G0V75                               | 40142        | Federal National Mtg Assn     |                       | 07/08/2019       | 10,000,000.00         | 10,031,700.00         | 9,982,866.83          | 1.750          | 1,821        | 823                 | 1.830        | 07/02/2024       |
| 3135G0W66                               | 40183        | Federal National Mtg Assn     |                       | 10/22/2019       | 10,000,000.00         | 9,998,300.00          | 9,991,334.08          | 1.625          | 1,820        | 928                 | 1.661        | 10/15/2024       |
| 3135G04Q3                               | 40271        | Federal National Mtg Assn     |                       | 05/22/2020       | 10,000,000.00         | 9,885,500.00          | 9,988,545.28          | 0.250          | 1,095        | 416                 | 0.351        | 05/22/2023       |
| 3135G04Z3                               | 40288        | Federal National Mtg Assn     |                       | 06/19/2020       | 10,000,000.00         | 9,598,900.00          | 9,986,691.21          | 0.500          | 1,824        | 1,173               | 0.542        | 06/17/2025       |
| 3135G05X7                               | 40329        | Federal National Mtg Assn     |                       | 12/29/2020       | 10,000,000.00         | 9,534,600.00          | 9,981,961.34          | 0.375          | 1,700        | 1,242               | 0.429        | 08/25/2025       |
| 3135G06G3                               | 40333        | Federal National Mtg Assn     |                       | 01/06/2021       | 10,000,000.00         | 9,540,800.00          | 10,029,545.23         | 0.500          | 1,766        | 1,316               | 0.417        | 11/07/2025       |
| 3135G0T94                               | 40414        | Federal National Mtg Assn     |                       | 11/23/2021       | 2,700,000.00          | 2,730,672.00          | 2,744,218.52          | 2.375          | 422          | 293                 | 0.322        | 01/19/2023       |
| 3135G04Q3                               | 40415        | Federal National Mtg Assn     |                       | 11/23/2021       | 2,963,000.00          | 2,929,073.65          | 2,955,069.66          | 0.250          | 545          | 416                 | 0.486        | 05/22/2023       |
| 3135G05U3                               | 40420        | Federal National Mtg Assn     |                       | 11/30/2021       | 7,000,000.00          | 6,906,900.00          | 6,985,982.67          | 0.350          | 626          | 504                 | 0.496        | 08/18/2023       |
| <b>Subtotal and Average</b>             |              |                               | <b>275,981,758.63</b> |                  | <b>271,018,000.00</b> | <b>268,994,181.34</b> | <b>270,900,878.54</b> |                | <b>1,156</b> | <b>565</b>          | <b>0.989</b> |                  |
| <b>Treasury Coupon Securities</b>       |              |                               |                       |                  |                       |                       |                       |                |              |                     |              |                  |
| 912828W48                               | 40196        | U.S. Treasury                 |                       | 12/23/2019       | 15,000,000.00         | 15,191,550.00         | 15,111,968.86         | 2.125          | 1,529        | 699                 | 1.719        | 02/29/2024       |
| 9128286Y1                               | 40371        | U.S. Treasury                 |                       | 06/17/2021       | 901,000.00            | 904,315.68            | 904,097.77            | 1.750          | 363          | 75                  | 0.076        | 06/15/2022       |

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| CUSIP                             | Investment # | Issuer                        | Average<br>Balance    | Purchase<br>Date | Par Value             | Market Value          | Book Value            | Stated<br>Rate | Term       | Days to<br>Maturity | YTM          | Maturity<br>Date |
|-----------------------------------|--------------|-------------------------------|-----------------------|------------------|-----------------------|-----------------------|-----------------------|----------------|------------|---------------------|--------------|------------------|
| <b>Treasury Coupon Securities</b> |              |                               |                       |                  |                       |                       |                       |                |            |                     |              |                  |
| 91282CAG6                         | 40426        | U.S. Treasury                 |                       | 12/02/2021       | 20,000,000.00         | 19,942,200.00         | 19,996,242.47         | 0.125          | 272        | 152                 | 0.170        | 08/31/2022       |
| 912828XG0                         | 40457        | U.S. Treasury                 |                       | 01/06/2022       | 15,000,000.00         | 15,079,800.00         | 15,071,417.41         | 2.125          | 175        | 90                  | 0.208        | 06/30/2022       |
| 912828XR6                         | 40458        | U.S. Treasury                 |                       | 01/06/2022       | 20,000,000.00         | 20,063,800.00         | 20,053,340.52         | 1.750          | 145        | 60                  | 0.131        | 05/31/2022       |
| 9128286Y1                         | 40476        | U.S. Treasury                 |                       | 01/26/2022       | 20,000,000.00         | 20,073,600.00         | 20,061,104.91         | 1.750          | 140        | 75                  | 0.265        | 06/15/2022       |
| <b>Subtotal and Average</b>       |              |                               | <b>91,238,282.47</b>  |                  | <b>90,901,000.00</b>  | <b>91,255,265.68</b>  | <b>91,198,171.94</b>  |                | <b>408</b> | <b>194</b>          | <b>0.444</b> |                  |
| <b>Treasury Discounts</b>         |              |                               |                       |                  |                       |                       |                       |                |            |                     |              |                  |
| 912796N47                         | 40455        | U.S. Treasury                 |                       | 01/06/2022       | 20,000,000.00         | 19,998,200.00         | 19,999,733.33         | 0.080          | 91         | 6                   | 0.081        | 04/07/2022       |
| 912796U72                         | 40456        | U.S. Treasury                 |                       | 01/06/2022       | 10,000,000.00         | 9,996,000.00          | 9,998,951.11          | 0.118          | 117        | 32                  | 0.120        | 05/03/2022       |
| 912796J42                         | 40474        | U.S. Treasury                 |                       | 01/26/2022       | 20,000,000.00         | 19,976,000.00         | 19,989,233.33         | 0.255          | 141        | 76                  | 0.259        | 06/16/2022       |
| 912796R43                         | 40481        | U.S. Treasury                 |                       | 01/26/2022       | 80,000,000.00         | 79,887,200.00         | 79,950,015.55         | 0.271          | 148        | 83                  | 0.275        | 06/23/2022       |
| <b>Subtotal and Average</b>       |              |                               | <b>150,247,848.00</b> |                  | <b>130,000,000.00</b> | <b>129,857,400.00</b> | <b>129,937,933.32</b> |                | <b>136</b> | <b>66</b>           | <b>0.231</b> |                  |
| <b>Federal Agency Callables</b>   |              |                               |                       |                  |                       |                       |                       |                |            |                     |              |                  |
| 31422XCX8                         | 40360        | Federal Agricultural Mtg Corp |                       | 04/20/2021       | 10,000,000.00         | 9,713,600.00          | 10,000,000.00         | 1.000          | 1,826      | 1,480               | 1.000        | 04/20/2026       |
| 3133ELJ47                         | 40282        | Federal Farm Credit Bank      |                       | 06/17/2020       | 10,000,000.00         | 9,770,200.00          | 10,000,000.00         | 0.580          | 1,461      | 808                 | 0.580        | 06/17/2024       |
| 3133EMLR1                         | 40330        | Federal Farm Credit Bank      |                       | 12/29/2020       | 10,000,000.00         | 9,495,500.00          | 10,000,000.00         | 0.500          | 1,820      | 1,362               | 0.500        | 12/23/2025       |
| 3133EMSU7                         | 40358        | Federal Farm Credit Bank      |                       | 03/09/2021       | 10,000,000.00         | 9,659,700.00          | 10,000,000.00         | 0.800          | 1,826      | 1,438               | 0.800        | 03/09/2026       |
| 3133ENFZ8                         | 40423        | Federal Farm Credit Bank      |                       | 12/02/2021       | 10,000,000.00         | 9,840,100.00          | 10,012,368.43         | 1.010          | 1,096      | 976                 | 0.963        | 12/02/2024       |
| 3133EMZP0                         | 40424        | Federal Farm Credit Bank      |                       | 12/01/2021       | 1,250,000.00          | 1,235,162.50          | 1,246,486.05          | 0.140          | 533        | 412                 | 0.390        | 05/18/2023       |
| 3133ENAQ3                         | 40437        | Federal Farm Credit Bank      |                       | 12/15/2021       | 20,350,000.00         | 20,268,600.00         | 20,331,250.68         | 0.070          | 302        | 195                 | 0.243        | 10/13/2022       |
| 3133ENGW4                         | 40445        | Federal Farm Credit Bank      |                       | 12/17/2021       | 6,435,000.00          | 6,344,652.60          | 6,432,799.88          | 0.660          | 726        | 621                 | 0.680        | 12/13/2023       |
| 3133EMYL0                         | 40465        | Federal Farm Credit Bank      |                       | 01/14/2022       | 10,000,000.00         | 9,992,500.00          | 9,998,734.90          | 0.040          | 110        | 33                  | 0.178        | 05/04/2022       |
| 3133ENLB4                         | 40468        | Federal Farm Credit Bank      |                       | 01/18/2022       | 20,000,000.00         | 19,925,200.00         | 19,990,433.33         | 0.460          | 365        | 292                 | 0.520        | 01/18/2023       |
| 3130ENMH0                         | 40479        | Federal Farm Credit Bank      |                       | 01/27/2022       | 10,350,000.00         | 10,349,011.00         | 10,349,011.00         | 1.600          | 1,461      | 1,397               | 1.603        | 01/27/2026       |
| 3133ENPB0                         | 40486        | Federal Farm Credit Bank      |                       | 02/16/2022       | 15,150,000.00         | 15,203,025.00         | 15,138,921.56         | 2.180          | 1,826      | 1,782               | 2.196        | 02/16/2027       |
| 3133ENQC7                         | 40498        | Federal Farm Credit Bank      |                       | 03/22/2022       | 150,000.00            | 148,515.32            | 148,515.32            | 1.940          | 896        | 886                 | 2.363        | 09/03/2024       |
| 3133EL5J9                         | 40510        | Federal Farm Credit Bank      |                       | 03/30/2022       | 13,965,000.00         | 13,607,219.98         | 13,607,219.98         | 0.300          | 520        | 518                 | 2.146        | 09/01/2023       |
| 3133ENGW4                         | 40513        | Federal Farm Credit Bank      |                       | 03/30/2022       | 1,859,000.00          | 1,808,220.73          | 1,808,220.73          | 0.660          | 623        | 621                 | 2.308        | 12/13/2023       |
| 3133EMYW6                         | 40514        | Federal Farm Credit Bank      |                       | 03/30/2022       | 1,347,000.00          | 1,304,131.30          | 1,304,131.30          | 0.230          | 593        | 591                 | 2.246        | 11/13/2023       |
| 3130AKPW0                         | 40340        | Federal Home Loan Bank        |                       | 01/28/2021       | 10,000,000.00         | 9,611,300.00          | 10,000,000.00         | 0.500          | 1,826      | 1,398               | 0.500        | 01/28/2026       |
| 3130AKXX9                         | 40350        | Federal Home Loan Bank        |                       | 02/25/2021       | 10,000,000.00         | 9,579,200.00          | 10,000,000.00         | 0.500          | 1,826      | 1,426               | 0.500        | 02/25/2026       |
| 3130AKXX9                         | 40353        | Federal Home Loan Bank        |                       | 02/25/2021       | 10,000,000.00         | 9,579,200.00          | 9,995,320.00          | 0.500          | 1,826      | 1,426               | 0.500        | 02/25/2026       |
| 3130APRF4                         | 40409        | Federal Home Loan Bank        |                       | 11/17/2021       | 20,000,000.00         | 19,634,800.00         | 19,992,118.74         | 1.000          | 1,094      | 959                 | 1.015        | 11/15/2024       |
| 3130APWP6                         | 40410        | Federal Home Loan Bank        |                       | 11/24/2021       | 8,300,000.00          | 8,187,369.00          | 8,293,847.63          | 0.600          | 730        | 602                 | 0.645        | 11/24/2023       |
| 3130APZU2                         | 40417        | Federal Home Loan Bank        |                       | 11/30/2021       | 1,900,000.00          | 1,874,483.00          | 1,900,000.00          | 0.875          | 910        | 788                 | 0.875        | 05/28/2024       |

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| CUSIP                           | Investment # | Issuer                     | Average<br>Balance | Purchase<br>Date | Par Value     | Market Value  | Book Value    | Stated<br>Rate | Term  | Days to<br>Maturity | YTM   | Maturity<br>Date |
|---------------------------------|--------------|----------------------------|--------------------|------------------|---------------|---------------|---------------|----------------|-------|---------------------|-------|------------------|
| <b>Federal Agency Callables</b> |              |                            |                    |                  |               |               |               |                |       |                     |       |                  |
| 3130APU45                       | 40418        | Federal Home Loan Bank     |                    | 11/30/2021       | 4,875,000.00  | 4,783,203.75  | 4,868,512.88  | 0.850          | 1,088 | 966                 | 0.901 | 11/22/2024       |
| 3130APKF1                       | 40421        | Federal Home Loan Bank     |                    | 11/30/2021       | 2,725,000.00  | 2,662,924.50  | 2,712,933.25  | 0.750          | 1,074 | 952                 | 0.923 | 11/08/2024       |
| 3130APMH5                       | 40422        | Federal Home Loan Bank     |                    | 12/01/2021       | 3,150,000.00  | 3,095,473.50  | 3,145,860.49  | 0.625          | 898   | 777                 | 0.687 | 05/17/2024       |
| 3130APQU2                       | 40435        | Federal Home Loan Bank     |                    | 12/15/2021       | 14,370,000.00 | 14,207,762.70 | 14,351,723.09 | 0.650          | 707   | 600                 | 0.728 | 11/22/2023       |
| 3130APS48                       | 40446        | Federal Home Loan Bank     |                    | 12/17/2021       | 13,240,000.00 | 13,004,195.60 | 13,240,990.18 | 1.050          | 1,067 | 962                 | 1.047 | 11/18/2024       |
| 3130AQG49                       | 40461        | Federal Home Loan Bank     |                    | 01/18/2022       | 2,485,000.00  | 2,444,270.85  | 2,472,593.50  | 1.000          | 1,004 | 931                 | 1.200 | 10/18/2024       |
| 3130AQCNI                       | 40467        | Federal Home Loan Bank     |                    | 01/18/2022       | 5,000,000.00  | 4,944,150.00  | 4,987,180.26  | 0.625          | 1,095 | 1,022               | 0.705 | 01/17/2025       |
| 3130ALHH0                       | 40470        | Federal Home Loan Bank     |                    | 01/18/2022       | 25,000,000.00 | 24,164,500.00 | 24,505,290.18 | 0.960          | 1,507 | 1,434               | 1.481 | 03/05/2026       |
| 3130AQQQ9                       | 40472        | Federal Home Loan Bank     |                    | 01/28/2022       | 20,000,000.00 | 19,826,000.00 | 20,000,000.00 | 0.750          | 1,096 | 1,033               | 0.750 | 01/28/2025       |
| 3130AQN584                      | 40473        | Federal Home Loan Bank     |                    | 01/27/2022       | 14,000,000.00 | 13,912,920.00 | 13,983,537.04 | 0.700          | 1,096 | 1,032               | 1.438 | 01/27/2025       |
| 3130AQM3                        | 40475        | Federal Home Loan Bank     |                    | 01/28/2022       | 7,200,000.00  | 7,133,760.00  | 7,189,704.00  | 0.750          | 1,369 | 1,306               | 1.076 | 10/28/2025       |
| 3130AQQQ9                       | 40477        | Federal Home Loan Bank     |                    | 01/28/2022       | 20,000,000.00 | 19,826,000.00 | 20,000,000.00 | 0.750          | 1,096 | 1,033               | 0.750 | 01/28/2025       |
| 3130AQM4                        | 40478        | Federal Home Loan Bank     |                    | 01/28/2022       | 12,500,000.00 | 12,421,125.00 | 12,496,137.50 | 0.625          | 1,004 | 941                 | 0.754 | 10/28/2024       |
| 3130ABCF1                       | 40484        | Federal Home Loan Bank     |                    | 02/11/2022       | 1,000,000.00  | 1,004,940.00  | 1,002,888.04  | 2.500          | 101   | 52                  | 0.495 | 05/23/2022       |
| 3130ARRAY7                      | 40495        | Federal Home Loan Bank     |                    | 03/24/2022       | 1,000,000.00  | 992,548.61    | 992,548.61    | 1.375          | 1,096 | 1,088               | 2.137 | 03/24/2025       |
| 3130ARBY6                       | 40496        | Federal Home Loan Bank     |                    | 03/28/2022       | 4,600,000.00  | 4,590,366.83  | 4,590,366.83  | 1.500          | 1,096 | 1,092               | 1.713 | 03/28/2025       |
| 3130AR7C9                       | 40497        | Federal Home Loan Bank     |                    | 03/28/2022       | 1,565,000.00  | 1,544,092.61  | 1,544,092.61  | 1.850          | 1,005 | 1,001               | 2.357 | 12/27/2024       |
| 3130AQT78                       | 40499        | Federal Home Loan Bank     |                    | 03/22/2022       | 2,360,000.00  | 2,315,308.17  | 2,315,308.17  | 1.750          | 1,074 | 1,064               | 2.428 | 02/28/2025       |
| 3130AMR53                       | 40502        | Federal Home Loan Bank     |                    | 03/22/2022       | 20,000,000.00 | 19,078,567.04 | 19,078,567.04 | 0.620          | 993   | 983                 | 2.400 | 12/09/2024       |
| 3130ANWN6                       | 40508        | Federal Home Loan Bank     |                    | 03/22/2022       | 825,000.00    | 778,976.96    | 778,976.96    | 0.700          | 1,196 | 1,186               | 2.500 | 06/30/2025       |
| 3130APWH4                       | 40512        | Federal Home Loan Bank     |                    | 03/30/2022       | 2,000,000.00  | 1,952,061.11  | 1,952,061.11  | 0.750          | 602   | 600                 | 2.245 | 11/22/2023       |
| 3134GVQX9                       | 40261        | Federal Home Loan Mtg Corp |                    | 05/05/2020       | 10,000,000.00 | 9,972,300.00  | 9,993,811.11  | 0.700          | 1,826 | 1,130               | 0.720 | 05/05/2025       |
| 3134GVSNI                       | 40265        | Federal Home Loan Mtg Corp |                    | 05/08/2020       | 10,000,000.00 | 9,669,600.00  | 10,000,000.00 | 0.700          | 1,789 | 1,096               | 0.700 | 04/01/2025       |
| 3134GVB49                       | 40273        | Federal Home Loan Mtg Corp |                    | 06/23/2020       | 40,000,000.00 | 38,830,400.00 | 40,000,000.00 | 0.750          | 1,821 | 1,174               | 0.750 | 06/18/2025       |
| 3134GXJH8                       | 40469        | Federal Home Loan Mtg Corp |                    | 01/18/2022       | 4,225,000.00  | 4,151,400.50  | 4,182,068.74  | 0.220          | 619   | 546                 | 0.907 | 09/29/2023       |
| 3134GW6E1                       | 40490        | Federal Home Loan Mtg Corp |                    | 03/15/2022       | 20,000,000.00 | 19,533,083.48 | 19,533,083.48 | 0.320          | 597   | 580                 | 1.820 | 11/02/2023       |
| 3134GW5R3                       | 40505        | Federal Home Loan Mtg Corp |                    | 03/22/2022       | 2,000,000.00  | 1,874,339.43  | 1,874,339.43  | 0.650          | 1,315 | 1,305               | 2.500 | 10/27/2025       |
| 3134GWUG9                       | 40506        | Federal Home Loan Mtg Corp |                    | 03/22/2022       | 1,500,000.00  | 1,404,099.03  | 1,404,099.03  | 0.570          | 1,282 | 1,272               | 2.500 | 09/24/2025       |
| 3134GWVN3                       | 40507        | Federal Home Loan Mtg Corp |                    | 03/22/2022       | 17,490,000.00 | 16,384,120.51 | 16,384,120.51 | 0.600          | 1,288 | 1,278               | 2.500 | 09/30/2025       |
| 3134GW6E1                       | 40509        | Federal Home Loan Mtg Corp |                    | 03/30/2022       | 18,300,000.00 | 17,738,806.83 | 17,738,806.83 | 0.320          | 582   | 580                 | 2.300 | 11/02/2023       |
| 3134GXMZ4                       | 40511        | Federal Home Loan Mtg Corp |                    | 03/30/2022       | 1,033,000.00  | 1,020,105.48  | 1,020,105.48  | 1.800          | 729   | 727                 | 2.446 | 03/28/2024       |
| 3136G4WU3                       | 40281        | Federal National Mtg Assn  |                    | 06/23/2020       | 30,000,000.00 | 29,263,800.00 | 30,000,000.00 | 0.850          | 1,826 | 1,179               | 0.850 | 06/23/2025       |
| 3135G06R9                       | 40331        | Federal National Mtg Assn  |                    | 01/28/2021       | 15,000,000.00 | 14,385,450.00 | 15,000,000.00 | 0.550          | 1,826 | 1,398               | 0.550 | 01/28/2026       |
| 3136G46V0                       | 40500        | Federal National Mtg Assn  |                    | 03/22/2022       | 1,500,000.00  | 1,450,579.07  | 1,450,579.07  | 0.310          | 675   | 665                 | 2.167 | 01/26/2024       |
| 3136G4H55                       | 40503        | Federal National Mtg Assn  |                    | 03/22/2022       | 2,350,000.00  | 2,203,883.53  | 2,203,883.53  | 0.550          | 1,232 | 1,222               | 2.500 | 08/05/2025       |
| 3136G4R62                       | 40504        | Federal National Mtg Assn  |                    | 03/22/2022       | 1,715,000.00  | 1,610,591.74  | 1,610,591.74  | 0.625          | 1,255 | 1,245               | 2.500 | 08/28/2025       |

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| CUSIP                | Investment # | Issuer                     | Average<br>Balance | Purchase<br>Date | Par Value      | Market Value   | Book Value     | Stated<br>Rate | Term  | Days to<br>Maturity | YTM   | Maturity<br>Date |
|----------------------|--------------|----------------------------|--------------------|------------------|----------------|----------------|----------------|----------------|-------|---------------------|-------|------------------|
| Subtotal and Average |              |                            | 477,214,778.35     |                  | 564,064,000.00 | 551,307,397.26 | 559,154,140.22 |                | 1,211 | 995                 | 1.121 |                  |
| <b>Supranational</b> |              |                            |                    |                  |                |                |                |                |       |                     |       |                  |
| 4581X0CZ9            | 37634        | IADB                       |                    | 06/22/2018       | 20,000,000.00  | 20,094,800.00  | 19,902,457.03  | 1.750          | 1,545 | 166                 | 2.902 | 09/14/2022       |
| 45818WCS3            | 40201        | IADB                       |                    | 01/08/2020       | 11,000,000.00  | 10,984,050.00  | 11,002,139.81  | 1.700          | 1,773 | 959                 | 1.692 | 11/15/2024       |
| 45818WCW4            | 40321        | IADB                       |                    | 11/12/2020       | 10,000,000.00  | 9,644,100.00   | 9,996,979.21   | 0.340          | 1,433 | 928                 | 0.352 | 10/15/2024       |
| 45818WCZ7            | 40357        | IADB                       |                    | 02/24/2021       | 10,000,000.00  | 9,641,600.00   | 10,000,000.00  | 0.650          | 1,822 | 1,421               | 0.650 | 02/20/2026       |
| 459058GQ0            | 40079        | IBRD                       |                    | 03/19/2019       | 5,000,000.00   | 5,096,350.00   | 4,996,794.33   | 2.500          | 1,827 | 718                 | 2.535 | 03/19/2024       |
| 459058GX5            | 40126        | IBRD                       |                    | 06/19/2019       | 10,000,000.00  | 10,074,900.00  | 9,996,836.67   | 1.875          | 1,461 | 444                 | 1.902 | 06/19/2023       |
| 459058JB0            | 40246        | IBRD                       |                    | 04/22/2020       | 3,000,000.00   | 2,897,310.00   | 2,992,898.55   | 0.625          | 1,826 | 1,117               | 0.704 | 04/22/2025       |
| 459058GU1            | 40269        | IBRD                       |                    | 05/21/2020       | 16,000,000.00  | 16,073,600.00  | 16,071,810.53  | 2.125          | 771   | 91                  | 0.322 | 07/01/2022       |
| 459058GU1            | 40287        | IBRD                       |                    | 06/18/2020       | 7,500,000.00   | 7,534,500.00   | 7,534,260.16   | 2.125          | 743   | 91                  | 0.291 | 07/01/2022       |
| 459058JA2            | 40335        | IBRD                       |                    | 01/11/2021       | 20,000,000.00  | 19,436,800.00  | 20,203,604.80  | 0.750          | 1,520 | 1,075               | 0.401 | 03/11/2025       |
| 459058JL8            | 40336        | IBRD                       |                    | 01/11/2021       | 10,000,000.00  | 9,536,900.00   | 9,997,287.39   | 0.500          | 1,751 | 1,306               | 0.508 | 10/28/2025       |
| 459058JL8            | 40338        | IBRD                       |                    | 01/11/2021       | 10,000,000.00  | 9,536,900.00   | 9,995,059.17   | 0.500          | 1,751 | 1,306               | 0.514 | 10/28/2025       |
| 459058DX8            | 40339        | IBRD                       |                    | 01/12/2021       | 4,765,000.00   | 4,872,117.20   | 5,034,282.95   | 2.500          | 1,413 | 969                 | 0.351 | 11/25/2024       |
| 459058JE4            | 40341        | IBRD                       |                    | 01/13/2021       | 10,000,000.00  | 9,537,700.00   | 9,951,666.09   | 0.375          | 1,657 | 1,214               | 0.522 | 07/28/2025       |
| 459056HV2            | 40344        | IBRD                       |                    | 01/22/2021       | 10,000,000.00  | 9,972,500.00   | 10,285,788.89  | 1.500          | 1,314 | 880                 | 0.306 | 08/28/2024       |
| 45905U5Y6            | 40354        | IBRD                       |                    | 02/18/2021       | 5,000,000.00   | 4,775,150.00   | 5,000,000.00   | 0.600          | 1,826 | 1,419               | 0.600 | 02/18/2026       |
| 45905U5Y6            | 40355        | IBRD                       |                    | 02/18/2021       | 5,000,000.00   | 4,775,150.00   | 5,000,000.00   | 0.600          | 1,826 | 1,419               | 0.600 | 02/18/2026       |
| 459058JA2            | 40359        | IBRD                       |                    | 03/12/2021       | 10,000,000.00  | 9,718,400.00   | 10,040,366.92  | 0.750          | 1,460 | 1,075               | 0.611 | 03/11/2025       |
| 459056LD7            | 40460        | IBRD                       |                    | 01/07/2022       | 2,000,000.00   | 2,114,180.00   | 2,114,140.90   | 7.625          | 377   | 293                 | 0.465 | 01/19/2023       |
| 45905VPG5            | 40332        | International Finance Corp |                    | 01/06/2021       | 8,550,000.00   | 8,228,862.00   | 8,573,472.49   | 0.425          | 1,413 | 963                 | 0.320 | 11/19/2024       |
| 45905VPL4            | 40347        | International Finance Corp |                    | 02/05/2021       | 10,000,000.00  | 9,416,800.00   | 9,978,394.22   | 0.450          | 1,826 | 1,406               | 0.507 | 02/05/2026       |
| 45905KCS7            | 40408        | International Finance Corp |                    | 11/17/2021       | 24,721,000.00  | 24,540,042.28  | 24,755,474.79  | 0.500          | 488   | 353                 | 0.356 | 03/20/2023       |
| 45905VLH7            | 40419        | International Finance Corp |                    | 11/30/2021       | 3,173,000.00   | 3,195,147.54   | 3,204,202.00   | 2.000          | 328   | 206                 | 0.253 | 10/24/2022       |
| Subtotal and Average |              |                            | 226,656,196.82     |                  | 225,709,000.00 | 221,697,859.02 | 226,627,916.90 |                | 1,368 | 803                 | 0.823 |                  |
| <b>MBS ZERO PSA</b>  |              |                            |                    |                  |                |                |                |                |       |                     |       |                  |
| 3137AWQH1            | 40115        | Federal Home Loan Mtg Corp |                    | 06/06/2019       | 8,595,000.00   | 8,631,528.75   | 8,599,863.09   | 2.307          | 1,152 | 122                 | 2.089 | 08/01/2022       |
| 3137AWQH1            | 40121        | Federal Home Loan Mtg Corp |                    | 06/11/2019       | 6,215,000.00   | 6,241,413.75   | 6,218,531.00   | 2.307          | 1,147 | 122                 | 2.088 | 08/01/2022       |
| 3137B4WB8            | 40148        | Federal Home Loan Mtg Corp |                    | 08/01/2019       | 4,250,000.00   | 4,326,160.00   | 4,294,930.19   | 3.060          | 1,430 | 456                 | 2.119 | 07/01/2023       |
| 3137B36J2            | 40167        | Federal Home Loan Mtg Corp |                    | 09/16/2019       | 4,822,074.70   | 4,899,758.32   | 4,872,676.72   | 3.320          | 1,234 | 306                 | 1.948 | 02/01/2023       |
| 3138L9HU9            | 40151        | Federal National Mtg Assn  |                    | 08/06/2019       | 2,750,000.00   | 2,748,680.00   | 2,750,000.00   | 2.360          | 969   | 0                   | 2.131 | 04/01/2022       |
| 3138LC5B7            | 40169        | Federal National Mtg Assn  |                    | 09/17/2019       | 1,000,000.00   | 1,007,100.00   | 1,004,924.73   | 2.710          | 1,233 | 306                 | 2.108 | 02/01/2023       |
| 3140HUNV4            | 40171        | Federal National Mtg Assn  |                    | 09/19/2019       | 4,939,241.95   | 4,982,163.96   | 4,979,549.11   | 2.420          | 1,747 | 822                 | 2.046 | 07/01/2024       |
| Subtotal and Average |              |                            | 32,743,450.11      |                  | 32,571,316.65  | 32,836,804.78  | 32,720,474.84  |                | 1,277 | 295                 | 2.069 |                  |

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| CUSIP                        | Investment # | Issuer                         | Average<br>Balance   | Purchase<br>Date | Par Value            | Market Value         | Book Value           | Stated<br>Rate | Days to<br>Term Maturity | YTM        | Maturity<br>Date |
|------------------------------|--------------|--------------------------------|----------------------|------------------|----------------------|----------------------|----------------------|----------------|--------------------------|------------|------------------|
| <b>Asset Backed Security</b> |              |                                |                      |                  |                      |                      |                      |                |                          |            |                  |
| 43815NAC8                    | 40158        | American Honda Finance Corp    |                      | 08/27/2019       | 1,692,373.41         | 1,697,044.36         | 1,692,368.55         | 1.780          | 1,449                    | 501        | 1.780 08/15/2023 |
| 43813VAC2                    | 40190        | American Honda Finance Corp    |                      | 11/26/2019       | 4,589,331.48         | 4,606,770.94         | 4,588,969.71         | 1.830          | 1,514                    | 657        | 1.845 01/18/2024 |
| 43813DAC2                    | 40270        | American Honda Finance Corp    |                      | 05/27/2020       | 1,527,198.32         | 1,523,792.67         | 1,527,131.76         | 0.820          | 1,510                    | 836        | 0.825 07/15/2024 |
| 44891LAC7                    | 40253        | Hyundai Auto Receivables Trust |                      | 04/29/2020       | 1,078,044.72         | 1,079,241.35         | 1,077,899.78         | 1.410          | 1,661                    | 959        | 1.424 11/15/2024 |
| 89233MAD5                    | 40186        | Toyota Motor Credit Corp       |                      | 11/13/2019       | 1,499,433.51         | 1,507,260.55         | 1,499,387.05         | 1.920          | 1,525                    | 655        | 1.931 01/16/2024 |
| 89239RAC0                    | 40252        | Toyota Motor Credit Corp       |                      | 04/29/2020       | 1,128,750.86         | 1,129,326.52         | 1,128,626.16         | 1.360          | 1,569                    | 867        | 1.373 08/15/2024 |
| 89237VAB5                    | 40296        | Toyota Motor Credit Corp       |                      | 07/27/2020       | 4,298,172.75         | 4,275,177.53         | 4,297,973.48         | 0.440          | 1,541                    | 928        | 0.444 10/15/2024 |
| <b>Subtotal and Average</b>  |              |                                | <b>16,522,322.97</b> |                  | <b>15,813,305.05</b> | <b>15,818,613.92</b> | <b>15,812,356.49</b> |                | <b>1,529</b>             | <b>767</b> | <b>1.305</b>     |
| <b>Municipal Bonds</b>       |              |                                |                      |                  |                      |                      |                      |                |                          |            |                  |
| 13063DDF2                    | 37579        | State of California GO         |                      | 10/26/2017       | 5,000,000.00         | 5,045,850.00         | 5,006,708.17         | 2.500          | 1,801                    | 183        | 2.222 10/01/2022 |
| 13063DDF2                    | 37588        | State of California GO         |                      | 12/07/2017       | 5,000,000.00         | 5,045,850.00         | 5,002,070.93         | 2.500          | 1,759                    | 183        | 2.411 10/01/2022 |
| 13063DGN2                    | 40008        | State of California GO         |                      | 09/18/2018       | 5,000,000.00         | 5,147,500.00         | 5,020,686.82         | 3.400          | 1,778                    | 487        | 3.064 08/01/2023 |
| 13063DLY2                    | 40116        | State of California GO         |                      | 06/06/2019       | 2,235,000.00         | 2,238,374.85         | 2,235,000.00         | 2.350          | 1,030                    | 0          | 2.127 04/01/2022 |
| 13063DGB8                    | 40243        | State of California GO         |                      | 04/13/2020       | 5,000,000.00         | 5,225,800.00         | 5,224,697.99         | 3.375          | 1,814                    | 1,096      | 1.802 04/01/2025 |
| 13063DMA3                    | 40449        | State of California GO         |                      | 01/07/2022       | 10,110,000.00        | 10,359,818.10        | 10,602,349.04        | 2.650          | 1,545                    | 1,461      | 1.392 04/01/2026 |
| 13034AL65                    | 40323        | California Infra & Econ Dev    |                      | 12/17/2020       | 1,385,000.00         | 1,332,037.60         | 1,385,000.00         | 0.765          | 1,749                    | 1,279      | 0.765 10/01/2025 |
| 13077DML3                    | 40318        | California State Univ Rev      |                      | 11/02/2020       | 10,000,000.00        | 9,629,100.00         | 10,028,037.24        | 0.885          | 1,825                    | 1,310      | 0.805 11/01/2025 |
| 13066YTZ2                    | 37546        | CA Dept of Water Resource Pwr  |                      | 05/01/2017       | 20,000,000.00        | 20,048,200.00        | 19,995,843.33        | 2.000          | 1,826                    | 30         | 2.265 05/01/2022 |
| 13067WPE6                    | 37625        | CA Dept of Water Resource Pwr  |                      | 06/01/2018       | 1,000,000.00         | 1,010,930.00         | 997,560.00           | 2.518          | 1,644                    | 244        | 2.911 12/01/2022 |
| 13066YTZ2                    | 40039        | CA Dept of Water Resource Pwr  |                      | 01/08/2019       | 4,000,000.00         | 4,009,640.00         | 3,997,745.85         | 2.000          | 1,209                    | 30         | 2.711 05/01/2022 |
| 13066YTZ2                    | 40114        | CA Dept of Water Resource Pwr  |                      | 06/05/2019       | 15,000,000.00        | 15,036,150.00        | 15,000,253.82        | 2.000          | 1,061                    | 30         | 1.979 05/01/2022 |
| 34153QUD6                    | 40311        | Florida State Brd of Edu GO    |                      | 10/22/2020       | 10,000,000.00        | 9,591,200.00         | 10,000,000.00        | 0.550          | 1,683                    | 1,157      | 0.550 06/01/2025 |
| 34153QUC8                    | 40313        | Florida State Brd of Edu GO    |                      | 10/22/2020       | 5,000,000.00         | 4,855,150.00         | 4,997,508.08         | 0.390          | 1,318                    | 792        | 0.413 06/01/2024 |
| 373385FQ1                    | 40304        | State of Georgia GO            |                      | 08/27/2020       | 14,615,000.00        | 14,024,407.85        | 14,615,000.00        | 0.520          | 1,800                    | 1,218      | 0.520 08/01/2025 |
| 373385FP3                    | 40305        | State of Georgia GO            |                      | 08/27/2020       | 4,345,000.00         | 4,220,515.75         | 4,345,000.00         | 0.420          | 1,435                    | 853        | 0.420 08/01/2024 |
| 419792ZM1                    | 40317        | State of Hawaii GO             |                      | 10/29/2020       | 5,000,000.00         | 4,840,700.00         | 5,010,594.81         | 0.852          | 1,798                    | 1,279      | 0.790 10/01/2025 |
| 546417DQ6                    | 40312        | State of Louisiana GO          |                      | 10/14/2020       | 4,000,000.00         | 3,886,440.00         | 4,000,000.00         | 0.840          | 1,691                    | 1,157      | 0.840 06/01/2025 |
| 544351MN6                    | 37638        | City of Los Angeles            |                      | 07/12/2018       | 4,815,000.00         | 4,861,464.75         | 4,815,121.26         | 2.900          | 1,512                    | 153        | 2.893 09/01/2022 |
| 544351MN6                    | 40036        | City of Los Angeles            |                      | 12/31/2018       | 4,000,000.00         | 4,038,600.00         | 4,001,086.36         | 2.900          | 1,340                    | 153        | 2.830 09/01/2022 |
| 544351MQ9                    | 40315        | City of Los Angeles            |                      | 10/14/2020       | 3,670,000.00         | 3,803,771.50         | 3,916,358.40         | 3.320          | 1,418                    | 884        | 0.511 09/01/2024 |
| 57582RK88                    | 40322        | State of Massachusetts GO      |                      | 12/03/2020       | 1,000,000.00         | 957,940.00           | 1,000,000.00         | 0.695          | 1,794                    | 1,310      | 0.695 11/01/2025 |
| 574193SP4                    | 40234        | Maryland State GO              |                      | 03/18/2020       | 1,000,000.00         | 987,190.00           | 1,000,000.00         | 0.970          | 1,458                    | 714        | 0.970 03/15/2024 |
| 574193TR9                    | 40297        | Maryland State GO              |                      | 08/05/2020       | 5,000,000.00         | 4,808,150.00         | 5,004,075.72         | 0.660          | 1,822                    | 1,218      | 0.635 08/01/2025 |
| 574193TQ1                    | 40298        | Maryland State GO              |                      | 08/05/2020       | 5,000,000.00         | 4,859,250.00         | 5,001,140.67         | 0.510          | 1,457                    | 853        | 0.500 08/01/2024 |
| 56052AD60                    | 40125        | State of Maine GO              |                      | 06/26/2019       | 1,250,000.00         | 1,256,412.50         | 1,250,815.40         | 2.500          | 1,071                    | 61         | 2.094 06/01/2022 |

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| CUSIP                       | Investment # | Issuer                         | Average<br>Balance    | Purchase<br>Date | Par Value             | Market Value          | Book Value            | Stated<br>Rate | Term         | Days to<br>Maturity | YTM          | Maturity<br>Date |
|-----------------------------|--------------|--------------------------------|-----------------------|------------------|-----------------------|-----------------------|-----------------------|----------------|--------------|---------------------|--------------|------------------|
| <b>Municipal Bonds</b>      |              |                                |                       |                  |                       |                       |                       |                |              |                     |              |                  |
| 56052AE77                   | 40280        | State of Maine GO              |                       | 06/24/2020       | 1,000,000.00          | 1,002,090.00          | 1,000,836.73          | 1.250          | 707          | 61                  | 0.743        | 06/01/2022       |
| 60412AKS1                   | 40245        | State of Minnesota GO          |                       | 04/15/2020       | 3,500,000.00          | 3,525,865.00          | 3,516,126.86          | 2.020          | 899          | 183                 | 1.084        | 10/01/2022       |
| 649791PP9                   | 40185        | New York State GO              |                       | 10/30/2019       | 5,000,000.00          | 5,043,500.00          | 5,001,134.24          | 2.010          | 1,569        | 685                 | 1.998        | 02/15/2024       |
| 6500354U9                   | 40207        | New York ST Urban Dev Corp Rev |                       | 01/15/2020       | 5,000,000.00          | 5,106,300.00          | 5,089,314.13          | 2.860          | 1,521        | 714                 | 1.905        | 03/15/2024       |
| 649902ZM8                   | 40156        | NYS Dormitory Authority        |                       | 08/16/2019       | 2,700,000.00          | 2,804,355.00          | 2,772,689.95          | 5.092          | 1,307        | 348                 | 2.149        | 03/15/2023       |
| 64990GZW5                   | 40262        | New York University            |                       | 05/06/2020       | 2,450,000.00          | 2,437,701.00          | 2,443,973.49          | 1.438          | 1,517        | 822                 | 1.551        | 07/01/2024       |
| 677522T20                   | 40188        | State of Ohio GO               |                       | 11/20/2019       | 1,950,000.00          | 1,954,368.00          | 1,950,000.00          | 1.800          | 893          | 30                  | 1.800        | 05/01/2022       |
| 70922PAK8                   | 40152        | Pennsylvania Turnpike Comm     |                       | 08/14/2019       | 1,750,000.00          | 1,794,887.50          | 1,784,099.55          | 2.929          | 1,570        | 609                 | 1.711        | 12/01/2023       |
| 76913CAX7                   | 40255        | County of Riverside CA         |                       | 05/06/2020       | 1,655,000.00          | 1,669,150.25          | 1,655,000.00          | 2.363          | 1,015        | 320                 | 2.362        | 02/15/2023       |
| 76913CAZ2                   | 40256        | County of Riverside CA         |                       | 05/06/2020       | 4,000,000.00          | 4,057,880.00          | 4,000,000.00          | 2.667          | 1,746        | 1,051               | 2.667        | 02/15/2025       |
| 84247PHX2                   | 37565        | Southern Cal Public Pwr Auth   |                       | 07/31/2017       | 2,710,000.00          | 2,733,089.20          | 2,716,166.40          | 3.258          | 1,796        | 91                  | 2.290        | 07/01/2022       |
| 882722VK4                   | 40264        | State of Texas GO              |                       | 05/08/2020       | 3,425,000.00          | 3,524,325.00          | 3,521,925.86          | 3.823          | 1,058        | 365                 | 0.947        | 04/01/2023       |
| 882724RA7                   | 40319        | State of Texas GO              |                       | 10/30/2020       | 1,600,000.00          | 1,778,864.00          | 1,845,517.15          | 5.000          | 1,797        | 1,279               | 0.550        | 10/01/2025       |
| 91412HBK8                   | 37624        | UC General Revenue Bonds       |                       | 06/05/2018       | 4,000,000.00          | 4,093,760.00          | 4,000,000.00          | 3.297          | 1,805        | 409                 | 3.297        | 05/15/2023       |
| 91412GVB8                   | 40153        | UC General Revenue Bonds       |                       | 08/14/2019       | 1,000,000.00          | 1,040,190.00          | 1,036,556.80          | 3.638          | 1,736        | 775                 | 1.831        | 05/15/2024       |
| 91412HFL2                   | 40293        | UC General Revenue Bonds       |                       | 07/16/2020       | 1,000,000.00          | 979,870.00            | 1,000,000.00          | 0.833          | 1,399        | 775                 | 0.833        | 05/15/2024       |
| 91412HFL2                   | 40294        | UC General Revenue Bonds       |                       | 07/16/2020       | 650,000.00            | 636,915.50            | 650,000.00            | 0.833          | 1,399        | 775                 | 0.833        | 05/15/2024       |
| 91412HGE7                   | 40324        | UC General Revenue Bonds       |                       | 12/10/2020       | 2,215,000.00          | 2,148,040.55          | 2,231,904.71          | 0.883          | 1,617        | 1,140               | 0.630        | 05/15/2025       |
| 91412HGE7                   | 40325        | UC General Revenue Bonds       |                       | 12/15/2020       | 3,560,000.00          | 3,452,381.20          | 3,590,400.88          | 0.883          | 1,612        | 1,140               | 0.605        | 05/15/2025       |
| 91412HGE7                   | 40326        | UC General Revenue Bonds       |                       | 12/16/2020       | 10,000,000.00         | 9,697,700.00          | 10,083,893.27         | 0.883          | 1,611        | 1,140               | 0.610        | 05/15/2025       |
| 91412HGE7                   | 40343        | UC General Revenue Bonds       |                       | 01/22/2021       | 7,000,000.00          | 6,788,390.00          | 7,081,111.84          | 0.883          | 1,574        | 1,140               | 0.507        | 05/15/2025       |
| 923078CT4                   | 40277        | Ventura Cnty Pub Fin Auth Leas |                       | 06/11/2020       | 1,000,000.00          | 993,540.00            | 1,000,000.00          | 1.048          | 1,238        | 579                 | 1.048        | 11/01/2023       |
| 923078CU1                   | 40278        | Ventura Cnty Pub Fin Auth Leas |                       | 06/11/2020       | 900,000.00            | 888,273.00            | 900,000.00            | 1.223          | 1,604        | 945                 | 1.223        | 11/01/2024       |
| 97705MNM3                   | 40177        | State of Wisconsin GO          |                       | 10/30/2019       | 500,000.00            | 502,100.00            | 500,000.00            | 1.857          | 1,645        | 761                 | 1.857        | 05/01/2024       |
| <b>Subtotal and Average</b> |              |                                | <b>226,013,199.52</b> |                  | <b>220,990,000.00</b> | <b>219,773,978.10</b> | <b>222,823,305.75</b> |                | <b>1,566</b> | <b>715</b>          | <b>1.460</b> |                  |

**Pass Through Securities**

|           |       |                            |  |            |               |               |               |       |       |       |       |            |
|-----------|-------|----------------------------|--|------------|---------------|---------------|---------------|-------|-------|-------|-------|------------|
| 30298LAA9 | 40173 | Federal Home Loan Mtg Corp |  | 09/30/2019 | 5,764,952.40  | 5,781,440.16  | 5,764,952.40  | 1.990 | 1,699 | 785   | 1.962 | 05/25/2024 |
| 30314KAS2 | 40180 | Federal Home Loan Mtg Corp |  | 10/18/2019 | 1,787,407.31  | 1,772,071.36  | 1,795,908.22  | 2.090 | 1,742 | 846   | 1.941 | 07/25/2024 |
| 30295NAE0 | 40214 | Federal Home Loan Mtg Corp |  | 01/22/2020 | 261,319.09    | 260,420.15    | 261,645.74    | 2.050 | 1,372 | 572   | 1.973 | 10/25/2023 |
| 30298LAA9 | 40231 | Federal Home Loan Mtg Corp |  | 02/27/2020 | 677,381.93    | 679,319.24    | 685,849.20    | 1.990 | 1,549 | 785   | 1.590 | 05/25/2024 |
| 3137BJQ71 | 40266 | Federal Home Loan Mtg Corp |  | 05/26/2020 | 10,000,000.00 | 10,239,400.00 | 10,823,437.50 | 2.770 | 1,825 | 1,150 | 1.043 | 05/25/2025 |
| 3137B04Y7 | 40276 | Federal Home Loan Mtg Corp |  | 06/04/2020 | 5,450,000.00  | 5,510,767.50  | 5,727,609.38  | 2.615 | 965   | 299   | 0.605 | 01/25/2023 |
| 30315EAA4 | 40295 | Federal Home Loan Mtg Corp |  | 07/24/2020 | 3,432,334.08  | 3,324,970.67  | 3,449,121.63  | 0.830 | 1,766 | 1,150 | 0.695 | 05/25/2025 |
| 30288WAK5 | 40300 | Federal Home Loan Mtg Corp |  | 07/31/2020 | 263,925.36    | 264,218.32    | 271,389.50    | 2.190 | 967   | 358   | 0.919 | 03/25/2023 |
| 3137BGK24 | 40328 | Federal Home Loan Mtg Corp |  | 12/28/2020 | 4,500,000.00  | 4,632,480.00  | 4,937,850.00  | 3.062 | 1,458 | 999   | 0.496 | 12/25/2024 |

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| CUSIP                          | Investment # | Issuer                     | Average<br>Balance      | Purchase<br>Date | Par Value               | Market Value            | Book Value              | Stated<br>Rate | Days to<br>Term Maturity | YTM        | Maturity<br>Date |
|--------------------------------|--------------|----------------------------|-------------------------|------------------|-------------------------|-------------------------|-------------------------|----------------|--------------------------|------------|------------------|
| <b>Pass Through Securities</b> |              |                            |                         |                  |                         |                         |                         |                |                          |            |                  |
| 30318CAA5                      | 40342        | Federal Home Loan Mtg Corp |                         | 01/22/2021       | 4,432,154.60            | 4,253,272.84            | 4,453,889.89            | 0.670          | 1,768                    | 1,334      | 0.537 11/25/2025 |
| 3137FQ3W1                      | 40356        | Federal Home Loan Mtg Corp |                         | 02/22/2021       | 4,950,000.00            | 5,002,767.00            | 5,316,300.00            | 2.588          | 1,492                    | 1,089      | 0.554 03/25/2025 |
| 3138ELJW4                      | 40189        | Federal National Mtg Assn  |                         | 11/12/2019       | 4,529,889.60            | 4,574,826.10            | 4,646,321.92            | 2.791          | 1,297                    | 426        | 1.999 06/01/2023 |
| 3138L1UV9                      | 40194        | Federal National Mtg Assn  |                         | 12/26/2019       | 4,015,708.95            | 4,029,763.93            | 4,036,414.95            | 2.220          | 1,071                    | 244        | 2.023 12/01/2022 |
| 3138L84Z4                      | 40202        | Federal National Mtg Assn  |                         | 02/03/2020       | 7,747,000.00            | 7,851,429.56            | 7,899,519.06            | 2.390          | 1,825                    | 1,037      | 1.991 02/01/2025 |
| 3140HWYW6                      | 40203        | Federal National Mtg Assn  |                         | 01/22/2020       | 7,450,000.00            | 7,562,197.00            | 7,531,484.38            | 2.240          | 1,806                    | 1,006      | 2.021 01/01/2025 |
| 3138L4EN9                      | 40206        | Federal National Mtg Assn  |                         | 01/22/2020       | 22,088,803.79           | 22,308,366.50           | 22,571,996.38           | 2.610          | 1,287                    | 487        | 1.939 08/01/2023 |
| 3138LL3J2                      | 40209        | Federal National Mtg Assn  |                         | 01/17/2020       | 1,000,000.00            | 1,010,420.00            | 1,023,750.00            | 2.710          | 1,811                    | 1,006      | 2.223 01/01/2025 |
| 3136ACGJ4                      | 40221        | Federal National Mtg Assn  |                         | 01/24/2020       | 2,422,314.48            | 2,430,550.35            | 2,456,756.77            | 2.509          | 1,036                    | 238        | 1.900 11/25/2022 |
| 3138L8CE2                      | 40225        | Federal National Mtg Assn  |                         | 02/05/2020       | 3,500,000.00            | 3,498,530.00            | 3,577,656.25            | 2.960          | 1,731                    | 945        | 2.482 11/01/2024 |
| 3136AL7K1                      | 40272        | Federal National Mtg Assn  |                         | 05/27/2020       | 2,944,021.63            | 2,977,259.63            | 3,186,609.01            | 2.967          | 1,763                    | 1,089      | 1.008 03/25/2025 |
| 3136AGMB5                      | 40289        | Federal National Mtg Assn  |                         | 06/22/2020       | 1,268,931.90            | 1,273,741.15            | 1,324,596.37            | 2.492          | 1,006                    | 358        | 0.675 03/25/2023 |
| 3138L9QS4                      | 40314        | Federal National Mtg Assn  |                         | 10/14/2020       | 2,500,000.00            | 2,535,375.00            | 2,650,781.25            | 2.810          | 1,630                    | 1,096      | 1.436 04/01/2025 |
| 3136AY6S7                      | 40327        | Federal National Mtg Assn  |                         | 12/22/2020       | 3,608,472.41            | 3,672,053.69            | 3,877,953.13            | 2.624          | 1,434                    | 969        | 0.543 11/25/2024 |
| <b>Subtotal and Average</b>    |              |                            | <b>108,518,173.54</b>   |                  | <b>104,594,617.42</b>   | <b>105,445,640.04</b>   | <b>108,271,792.82</b>   |                | <b>1,513</b>             | <b>803</b> | <b>1.474</b>     |
| <b>Total and Average</b>       |              |                            | <b>2,307,092,617.10</b> |                  | <b>2,321,302,409.91</b> | <b>2,305,786,924.94</b> | <b>2,327,841,667.17</b> |                | <b>947</b>               | <b>562</b> | <b>0.921</b>     |

**City of San Jose  
Portfolio Management  
Portfolio Details - Cash  
March 31, 2022**

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| CUSIP                      | Investment # | Issuer | Average<br>Balance | Purchase<br>Date             | Par Value        | Market Value     | Book Value       | Stated<br>Rate | Term | Days to<br>Maturity | YTM   |
|----------------------------|--------------|--------|--------------------|------------------------------|------------------|------------------|------------------|----------------|------|---------------------|-------|
| Average Balance            |              |        | 0.00               | Accrued Interest at Purchase |                  | 438,568.84       | 438,568.84       |                | 0    | 0                   |       |
|                            |              |        |                    | Subtotal                     |                  | 438,568.84       | 438,568.84       |                |      |                     |       |
| Total Cash and Investments |              |        | 2,307,092,617.10   |                              | 2,321,302,409.91 | 2,306,225,493.78 | 2,328,280,236.01 |                | 947  | 562                 | 0.921 |

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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**  
**January 1, 2022 - March 31, 2022**  
**Sorted by Fund - Investment Number**  
**All Funds**

| Investment # | Fund | CUSIP     | Inv Descrip  | TransactionType | TransactionDate | MaturityDate | AssetClass | New<br>Principal | Principal<br>Paydowns | Interest  | Total<br>Cash   |
|--------------|------|-----------|--------------|-----------------|-----------------|--------------|------------|------------------|-----------------------|-----------|-----------------|
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 01/14/2022      |              | Short      | 43,181.94        |                       |           | -43,181.94      |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 01/20/2022      |              | Short      | 2,000,000.00     |                       |           | -2,000,000.00   |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 01/21/2022      |              | Short      | 5,000,000.00     |                       |           | -5,000,000.00   |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 02/15/2022      |              | Short      | 11,000,000.00    |                       |           | -11,000,000.00  |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 02/17/2022      |              | Short      | 5,000,000.00     |                       |           | -5,000,000.00   |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 02/22/2022      |              | Short      | 10,000,000.00    |                       |           | -10,000,000.00  |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 03/01/2022      |              | Short      | 14,000,000.00    |                       |           | -14,000,000.00  |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 03/03/2022      |              | Short      | 2,000,000.00     |                       |           | -2,000,000.00   |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 03/14/2022      |              | Short      | 15,000,000.00    |                       |           | -15,000,000.00  |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 03/16/2022      |              | Short      | 12,000,000.00    |                       |           | -12,000,000.00  |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 03/17/2022      |              | Short      | 1,000,000.00     |                       |           | -1,000,000.00   |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 03/21/2022      |              | Short      | 6,000,000.00     |                       |           | -6,000,000.00   |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 03/24/2022      |              | Short      | 2,000,000.00     |                       |           | -2,000,000.00   |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 03/25/2022      |              | Short      | 12,000,000.00    |                       |           | -12,000,000.00  |
| 32936        | 003  | CITY      | STPOOL 0.24% | Purchase        | 03/29/2022      |              | Short      | 8,000,000.00     |                       |           | -8,000,000.00   |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 01/18/2022      |              | Short      |                  | 43,181.94             |           | 43,181.94       |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 01/19/2022      |              | Short      |                  | 7,000,000.00          |           | 7,000,000.00    |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 02/14/2022      |              | Short      |                  | 11,000,000.00         |           | 11,000,000.00   |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 02/16/2022      |              | Short      |                  | 15,000,000.00         |           | 15,000,000.00   |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 02/28/2022      |              | Short      |                  | 14,000,000.00         |           | 14,000,000.00   |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 03/02/2022      |              | Short      |                  | 2,000,000.00          |           | 2,000,000.00    |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 03/11/2022      |              | Short      |                  | 15,000,000.00         |           | 15,000,000.00   |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 03/15/2022      |              | Short      |                  | 22,000,000.00         |           | 22,000,000.00   |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 03/18/2022      |              | Short      |                  | 1,000,000.00          |           | 1,000,000.00    |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 03/22/2022      |              | Short      |                  | 45,000,000.00         |           | 45,000,000.00   |
| 32936        | 003  | CITY      | STPOOL 0.24% | Redemption      | 03/28/2022      |              | Short      |                  | 6,000,000.00          |           | 6,000,000.00    |
| 32936        | 003  | CITY      | STPOOL 0.24% | Interest        | 01/14/2022      |              | Short      |                  |                       | 43,181.94 | 43,181.94       |
| 36512        | 003  | VP6000104 | WELLS 0.01%  | Purchase        | 01/03/2022      |              | Cash       | 1,602.85         |                       |           | -1,602.85       |
| 36512        | 003  | VP6000104 | WELLS 0.01%  | Purchase        | 01/03/2022      |              | Cash       | 7,000,000.00     |                       |           | -7,000,000.00   |
| 36512        | 003  | VP6000104 | WELLS 0.01%  | Purchase        | 01/04/2022      |              | Cash       | 24,000,000.00    |                       |           | -24,000,000.00  |
| 36512        | 003  | VP6000104 | WELLS 0.01%  | Purchase        | 01/07/2022      |              | Cash       | 9,000,000.00     |                       |           | -9,000,000.00   |
| 36512        | 003  | VP6000104 | WELLS 0.01%  | Purchase        | 01/10/2022      |              | Cash       | 41,000,000.00    |                       |           | -41,000,000.00  |
| 36512        | 003  | VP6000104 | WELLS 0.01%  | Purchase        | 01/11/2022      |              | Cash       | 9,000,000.00     |                       |           | -9,000,000.00   |
| 36512        | 003  | VP6000104 | WELLS 0.01%  | Purchase        | 01/13/2022      |              | Cash       | 23,000,000.00    |                       |           | -23,000,000.00  |
| 36512        | 003  | VP6000104 | WELLS 0.01%  | Purchase        | 01/21/2022      |              | Cash       | 229,000,000.00   |                       |           | -229,000,000.00 |

Portfolio CITY

AP

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

| Investment # | Fund | CUSIP     | Inv Descrip | TransactionType | TransactionDate | MaturityDate | AssetClass | New<br>Principal | Principal<br>Paydowns | Interest | Total<br>Cash  |
|--------------|------|-----------|-------------|-----------------|-----------------|--------------|------------|------------------|-----------------------|----------|----------------|
| 36512        | 003  | VP6000104 | WELLS 0.01% | Purchase        | 01/24/2022      |              | Cash       | 31,000,000.00    |                       |          | -31,000,000.00 |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Purchase        | 01/25/2022      |              | Cash       | 7,000,000.00     |                       |          | -7,000,000.00  |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Purchase        | 01/31/2022      |              | Cash       | 16,000,000.00    |                       |          | -16,000,000.00 |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Purchase        | 02/01/2022      |              | Cash       | 2,708.22         |                       |          | -2,708.22      |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Purchase        | 02/01/2022      |              | Cash       | 16,000,000.00    |                       |          | -16,000,000.00 |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Purchase        | 02/02/2022      |              | Cash       | 7,000,000.00     |                       |          | -7,000,000.00  |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Purchase        | 02/04/2022      |              | Cash       | 19,000,000.00    |                       |          | -19,000,000.00 |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Purchase        | 02/08/2022      |              | Cash       | 11,000,000.00    |                       |          | -11,000,000.00 |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Purchase        | 02/10/2022      |              | Cash       | 15,000,000.00    |                       |          | -15,000,000.00 |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Purchase        | 02/15/2022      |              | Cash       | 12,000,000.00    |                       |          | -12,000,000.00 |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Purchase        | 02/22/2022      |              | Cash       | 12,000,000.00    |                       |          | -12,000,000.00 |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Purchase        | 02/23/2022      |              | Cash       | 7,000,000.00     |                       |          | -7,000,000.00  |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Purchase        | 02/24/2022      |              | Cash       | 3,000,000.00     |                       |          | -3,000,000.00  |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Purchase        | 03/02/2022      |              | Cash       | 696.98           |                       |          | -696.98        |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Purchase        | 03/02/2022      |              | Cash       | 12,057.33        |                       |          | -12,057.33     |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Purchase        | 03/03/2022      |              | Cash       | 21,000,000.00    |                       |          | -21,000,000.00 |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Purchase        | 03/07/2022      |              | Cash       | 4,000,000.00     |                       |          | -4,000,000.00  |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Purchase        | 03/08/2022      |              | Cash       | 1,000,000.00     |                       |          | -1,000,000.00  |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Purchase        | 03/10/2022      |              | Cash       | 20,000,000.00    |                       |          | -20,000,000.00 |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Purchase        | 03/11/2022      |              | Cash       | 36,000,000.00    |                       |          | -36,000,000.00 |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Purchase        | 03/31/2022      |              | Cash       | 28,000,042.58    |                       |          | -28,000,042.58 |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Redemption      | 01/05/2022      |              | Cash       |                  | 3,000,000.00          |          | 3,000,000.00   |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Redemption      | 01/06/2022      |              | Cash       |                  | 94,000,000.00         |          | 94,000,000.00  |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Redemption      | 01/12/2022      |              | Cash       |                  | 4,000,000.00          |          | 4,000,000.00   |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Redemption      | 01/13/2022      |              | Cash       |                  | 15,537,963.79         |          | 15,537,963.79  |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Redemption      | 01/14/2022      |              | Cash       |                  | 79,000,000.00         |          | 79,000,000.00  |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Redemption      | 01/18/2022      |              | Cash       |                  | 59,000,000.00         |          | 59,000,000.00  |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Redemption      | 01/19/2022      |              | Cash       |                  | 11,000,000.00         |          | 11,000,000.00  |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Redemption      | 01/26/2022      |              | Cash       |                  | 92,000,000.00         |          | 92,000,000.00  |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Redemption      | 01/27/2022      |              | Cash       |                  | 5,000,000.00          |          | 5,000,000.00   |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Redemption      | 01/28/2022      |              | Cash       |                  | 95,000,000.00         |          | 95,000,000.00  |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Redemption      | 02/03/2022      |              | Cash       |                  | 1,000,000.00          |          | 1,000,000.00   |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Redemption      | 02/07/2022      |              | Cash       |                  | 112,000,000.00        |          | 112,000,000.00 |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Redemption      | 02/11/2022      |              | Cash       |                  | 37,000,000.00         |          | 37,000,000.00  |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Redemption      | 02/14/2022      |              | Cash       |                  | 9,000,000.00          |          | 9,000,000.00   |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Redemption      | 02/16/2022      |              | Cash       |                  | 12,000,000.00         |          | 12,000,000.00  |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Redemption      | 02/25/2022      |              | Cash       |                  | 3,000,000.00          |          | 3,000,000.00   |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Redemption      | 02/28/2022      |              | Cash       |                  | 19,000,000.00         |          | 19,000,000.00  |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Redemption      | 03/04/2022      |              | Cash       |                  | 6,000,000.00          |          | 6,000,000.00   |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Redemption      | 03/09/2022      |              | Cash       |                  | 7,000,000.00          |          | 7,000,000.00   |
| 36512        | 003  | VP6000104 | WELLS 0.01% | Redemption      | 03/11/2022      |              | Cash       |                  | 33,000,000.00         |          | 33,000,000.00  |

Portfolio CITY

AP

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

| Investment # | Fund | CUSIP     | Inv Descrip        | TransactionType | TransactionDate | MaturityDate | AssetClass | New<br>Principal | Principal<br>Paydowns | Interest   | Total<br>Cash |
|--------------|------|-----------|--------------------|-----------------|-----------------|--------------|------------|------------------|-----------------------|------------|---------------|
| 36512        | 003  | VP6000104 | WELLS 0.01%        | Redemption      | 03/14/2022      |              | Cash       |                  | 2,000,000.00          |            | 2,000,000.00  |
| 36512        | 003  | VP6000104 | WELLS 0.01%        | Redemption      | 03/15/2022      |              | Cash       |                  | 34,000,000.00         |            | 34,000,000.00 |
| 36512        | 003  | VP6000104 | WELLS 0.01%        | Interest        | 01/03/2022      |              | Cash       |                  |                       | 1,602.85   | 1,602.85      |
| 36512        | 003  | VP6000104 | WELLS 0.01%        | Interest        | 02/01/2022      |              | Cash       |                  |                       | 2,708.22   | 2,708.22      |
| 36512        | 003  | VP6000104 | WELLS 0.01%        | Interest        | 03/01/2022      |              | Cash       |                  |                       | 696.98     | 696.98        |
| 37042        | 003  | CSJFA     | STPOOL 0.22%       | Purchase        | 01/14/2022      |              | Cash       | 43,181.94        |                       |            | -43,181.94    |
| 37042        | 003  | CSJFA     | STPOOL 0.22%       | Redemption      | 01/18/2022      |              | Cash       |                  | 43,181.94             |            | 43,181.94     |
| 37042        | 003  | CSJFA     | STPOOL 0.22%       | Redemption      | 03/30/2022      |              | Cash       |                  | 37,000,000.00         |            | 37,000,000.00 |
| 37042        | 003  | CSJFA     | STPOOL 0.22%       | Interest        | 01/14/2022      |              | Cash       |                  |                       | 43,181.94  | 43,181.94     |
| 37523        | 003  | 459058FY4 | IBRD 2.0% MAT      | Redemption      | 01/26/2022      | 01/26/2022   | Short      |                  | 10,000,000.00         |            | 10,000,000.00 |
| 37523        | 003  | 459058FY4 | IBRD 2.0% MAT      | Interest        | 01/26/2022      | 01/26/2022   | Short      |                  |                       | 100,000.00 | 100,000.00    |
| 37534        | 003  | 574193NC8 | MARYLAND ST, ST    | Redemption      | 03/15/2022      | 03/15/2022   | Long       |                  | 5,000,000.00          |            | 5,000,000.00  |
| 37534        | 003  | 574193NC8 | MARYLAND ST, ST    | Interest        | 03/15/2022      | 03/15/2022   | Long       |                  |                       | 56,250.00  | 56,250.00     |
| 37565        | 003  | 84247PHX2 | STNPWR 3.258%      | Interest        | 01/03/2022      | 07/01/2022   | Long       |                  |                       | 44,145.90  | 44,145.90     |
| 37589        | 003  | 3130ACZS6 | FHLB 2.1% MAT      | Interest        | 01/03/2022      | 07/01/2022   | Long       |                  |                       | 105,000.00 | 105,000.00    |
| 37634        | 003  | 4581X0CZ9 | IADB 1.75% MAT     | Interest        | 03/14/2022      | 09/14/2022   | Short      |                  |                       | 175,000.00 | 175,000.00    |
| 37638        | 003  | 544351MN6 | LOS 2.9 09/01/2022 | Interest        | 03/01/2022      | 09/01/2022   | Long       |                  |                       | 69,817.50  | 69,817.50     |
| 40008        | 003  | 13063DGN2 | CALIFORNIA ST,     | Interest        | 02/01/2022      | 08/01/2023   | Long       |                  |                       | 85,000.00  | 85,000.00     |
| 40036        | 003  | 544351MN6 | LOS 2.9 09/01/2022 | Interest        | 03/01/2022      | 09/01/2022   | Long       |                  |                       | 58,000.00  | 58,000.00     |
| 40043        | 003  | 3135G0U92 | FEDERAL NATL MTG   | Redemption      | 01/11/2022      | 01/11/2022   | Long       |                  | 4,000,000.00          |            | 4,000,000.00  |
| 40043        | 003  | 3135G0U92 | FEDERAL NATL MTG   | Interest        | 01/11/2022      | 01/11/2022   | Long       |                  |                       | 52,500.00  | 52,500.00     |
| 40063        | 003  | 191219AP9 | KO 8.5% MAT        | Redemption      | 02/01/2022      | 02/01/2022   | Long       |                  | 10,524,000.00         |            | 10,524,000.00 |
| 40063        | 003  | 191219AP9 | KO 8.5% MAT        | Interest        | 02/01/2022      | 02/01/2022   | Long       |                  |                       | 447,270.00 | 447,270.00    |
| 40075        | 003  | 14913Q2T5 | CAT 2.95% MAT      | Redemption      | 02/26/2022      | 02/26/2022   | Long       |                  | 5,000,000.00          |            | 5,000,000.00  |
| 40075        | 003  | 14913Q2T5 | CAT 2.95% MAT      | Interest        | 02/28/2022      | 02/26/2022   | Long       |                  |                       | 73,750.00  | 73,750.00     |
| 40079        | 003  | 459058GQ0 | IBRD 2.5% MAT      | Interest        | 03/21/2022      | 03/19/2024   | Long       |                  |                       | 62,500.00  | 62,500.00     |
| 40080        | 003  | 91159HHC7 | USB 3.0% MAT       | Redemption      | 02/15/2022      | 03/15/2022   | Long       |                  | 5,025,450.00          |            | 5,025,450.00  |
| 40080        | 003  | 91159HHC7 | USB 3.0% MAT       | Cap G/L         | 02/15/2022      | 03/15/2022   | Long       |                  | -25,450.00            |            | -25,450.00    |
| 40080        | 003  | 91159HHC7 | USB 3.0% MAT       | Interest        | 02/15/2022      | 03/15/2022   | Long       |                  |                       | 62,500.00  | 62,500.00     |
| 40082        | 003  | 594918BW3 | MSFT 2.4% MAT      | Redemption      | 01/06/2022      | 02/06/2022   | Long       |                  | 4,488,750.00          |            | 4,488,750.00  |
| 40082        | 003  | 594918BW3 | MSFT 2.4% MAT      | Cap G/L         | 01/06/2022      | 02/06/2022   | Long       |                  | 11,250.00             |            | 11,250.00     |
| 40082        | 003  | 594918BW3 | MSFT 2.4% MAT      | Interest        | 01/06/2022      | 02/06/2022   | Long       |                  |                       | 45,000.00  | 45,000.00     |
| 40091        | 003  | 478160CD4 | JOHNSON &          | Redemption      | 03/03/2022      | 03/03/2022   | Long       |                  | 5,280,000.00          |            | 5,280,000.00  |
| 40091        | 003  | 478160CD4 | JOHNSON &          | Interest        | 03/03/2022      | 03/03/2022   | Long       |                  |                       | 59,400.00  | 59,400.00     |
| 40096        | 003  | 69371RP75 | PACCAR FINL CORP   | Redemption      | 03/01/2022      | 03/01/2022   | Long       |                  | 6,068,000.00          |            | 6,068,000.00  |
| 40096        | 003  | 69371RP75 | PACCAR FINL CORP   | Interest        | 03/01/2022      | 03/01/2022   | Long       |                  |                       | 86,469.00  | 86,469.00     |
| 40102        | 003  | 91159HHC7 | USB 3.0% MAT       | Redemption      | 02/15/2022      | 03/15/2022   | Long       |                  | 6,588,465.17          |            | 6,588,465.17  |
| 40102        | 003  | 91159HHC7 | USB 3.0% MAT       | Cap G/L         | 02/15/2022      | 03/15/2022   | Long       |                  | -55,465.17            |            | -55,465.17    |
| 40102        | 003  | 91159HHC7 | USB 3.0% MAT       | Interest        | 02/15/2022      | 03/15/2022   | Long       |                  |                       | 81,662.50  | 81,662.50     |
| 40105        | 003  | 91159HHC7 | USB 3.0% MAT       | Redemption      | 02/15/2022      | 03/15/2022   | Long       |                  | 10,090,200.00         |            | 10,090,200.00 |
| 40105        | 003  | 91159HHC7 | USB 3.0% MAT       | Cap G/L         | 02/15/2022      | 03/15/2022   | Long       |                  | -90,200.00            |            | -90,200.00    |

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| Investment # | Fund | CUSIP     | Inv Descrip     | TransactionType | TransactionDate | MaturityDate | AssetClass | New<br>Principal | Principal<br>Paydowns | Interest   | Total<br>Cash |
|--------------|------|-----------|-----------------|-----------------|-----------------|--------------|------------|------------------|-----------------------|------------|---------------|
| 40105        | 003  | 91159HHC7 | USB 3.% MAT     | Interest        | 02/15/2022      | 03/15/2022   | Long       |                  |                       | 125,000.00 | 125,000.00    |
| 40115        | 003  | 3137AWQH1 | FHMS K023 A2    | Interest        | 01/25/2022      | 08/01/2022   | Short      |                  |                       | 16,523.89  | 16,523.89     |
| 40115        | 003  | 3137AWQH1 | FHMS K023 A2    | Interest        | 02/25/2022      | 08/01/2022   | Short      |                  |                       | 16,523.89  | 16,523.89     |
| 40115        | 003  | 3137AWQH1 | FHMS K023 A2    | Interest        | 03/25/2022      | 08/01/2022   | Short      |                  |                       | 16,523.89  | 16,523.89     |
| 40121        | 003  | 3137AWQH1 | FHMS K023 A2    | Interest        | 01/25/2022      | 08/01/2022   | Long       |                  |                       | 11,948.34  | 11,948.34     |
| 40121        | 003  | 3137AWQH1 | FHMS K023 A2    | Interest        | 02/25/2022      | 08/01/2022   | Long       |                  |                       | 11,948.34  | 11,948.34     |
| 40121        | 003  | 3137AWQH1 | FHMS K023 A2    | Interest        | 03/25/2022      | 08/01/2022   | Long       |                  |                       | 11,948.34  | 11,948.34     |
| 40127        | 003  | 3133EKRE8 | FEDERAL FARM CR | Redemption      | 03/14/2022      | 03/14/2022   | Long       |                  | 17,000,000.00         |            | 17,000,000.00 |
| 40127        | 003  | 3133EKRE8 | FEDERAL FARM CR | Interest        | 03/14/2022      | 03/14/2022   | Long       |                  |                       | 157,250.00 | 157,250.00    |
| 40138        | 003  | 084670BF4 | BERKSHIRE       | Redemption      | 01/31/2022      | 01/31/2022   | Long       |                  | 8,513,000.00          |            | 8,513,000.00  |
| 40138        | 003  | 084670BF4 | BERKSHIRE       | Interest        | 01/31/2022      | 01/31/2022   | Long       |                  |                       | 144,721.00 | 144,721.00    |
| 40142        | 003  | 3135G0V75 | FNMA 1.75% MAT  | Interest        | 01/03/2022      | 07/02/2024   | Long       |                  |                       | 87,500.00  | 87,500.00     |
| 40148        | 003  | 3137B4WB8 | FHMS K033 A2    | Interest        | 01/25/2022      | 07/01/2023   | Long       |                  |                       | 10,837.50  | 10,837.50     |
| 40148        | 003  | 3137B4WB8 | FHMS K033 A2    | Interest        | 02/25/2022      | 07/01/2023   | Long       |                  |                       | 10,837.50  | 10,837.50     |
| 40148        | 003  | 3137B4WB8 | FHMS K033 A2    | Interest        | 03/25/2022      | 07/01/2023   | Long       |                  |                       | 10,837.50  | 10,837.50     |
| 40151        | 003  | 3138L9HU9 | FN AM8342 2.36% | Interest        | 01/25/2022      | 04/01/2022   | Long       |                  |                       | 5,588.61   | 5,588.61      |
| 40151        | 003  | 3138L9HU9 | FN AM8342 2.36% | Interest        | 02/25/2022      | 04/01/2022   | Long       |                  |                       | 5,588.61   | 5,588.61      |
| 40151        | 003  | 3138L9HU9 | FN AM8342 2.36% | Interest        | 03/25/2022      | 04/01/2022   | Long       |                  |                       | 5,047.78   | 5,047.78      |
| 40156        | 003  | 649902ZM8 | NYSHGR 5.092%   | Interest        | 03/15/2022      | 03/15/2023   | Long       |                  |                       | 68,742.00  | 68,742.00     |
| 40157        | 003  | 3130AGWK7 | FEDERAL HOME    | Interest        | 02/15/2022      | 08/15/2024   | Long       |                  |                       | 22,500.00  | 22,500.00     |
| 40158        | 003  | 43815NAC8 | HAROT 2019-3 A3 | Redemption      | 01/15/2022      | 08/15/2023   | Short      |                  | 280,964.30            |            | 280,964.30    |
| 40158        | 003  | 43815NAC8 | HAROT 2019-3 A3 | Cap G/L         | 01/15/2022      | 08/15/2023   | Short      |                  | 2.33                  |            | 2.33          |
| 40158        | 003  | 43815NAC8 | HAROT 2019-3 A3 | Redemption      | 02/15/2022      | 08/15/2023   | Short      |                  | 267,782.69            |            | 267,782.69    |
| 40158        | 003  | 43815NAC8 | HAROT 2019-3 A3 | Cap G/L         | 02/15/2022      | 08/15/2023   | Short      |                  | 2.22                  |            | 2.22          |
| 40158        | 003  | 43815NAC8 | HAROT 2019-3 A3 | Redemption      | 03/15/2022      | 08/15/2023   | Short      |                  | 249,206.54            |            | 249,206.54    |
| 40158        | 003  | 43815NAC8 | HAROT 2019-3 A3 | Cap G/L         | 03/15/2022      | 08/15/2023   | Short      |                  | 2.07                  |            | 2.07          |
| 40158        | 003  | 43815NAC8 | HAROT 2019-3 A3 | Interest        | 01/15/2022      | 08/15/2023   | Short      |                  |                       | 3,693.99   | 3,693.99      |
| 40158        | 003  | 43815NAC8 | HAROT 2019-3 A3 | Interest        | 02/15/2022      | 08/15/2023   | Short      |                  |                       | 3,277.23   | 3,277.23      |
| 40158        | 003  | 43815NAC8 | HAROT 2019-3 A3 | Interest        | 03/15/2022      | 08/15/2023   | Short      |                  |                       | 2,880.01   | 2,880.01      |
| 40164        | 003  | 037833DL1 | AAPL 1.7% MAT   | Interest        | 03/11/2022      | 09/11/2022   | Long       |                  |                       | 8,500.00   | 8,500.00      |
| 40166        | 003  | 037833DL1 | AAPL 1.7% MAT   | Interest        | 03/11/2022      | 09/11/2022   | Long       |                  |                       | 42,500.00  | 42,500.00     |
| 40167        | 003  | 3137B36J2 | FHMS K029 A2    | Redemption      | 01/25/2022      | 02/01/2023   | Long       |                  | 12,495.46             |            | 12,495.46     |
| 40167        | 003  | 3137B36J2 | FHMS K029 A2    | Cap G/L         | 01/25/2022      | 02/01/2023   | Long       |                  | -509.41               |            | -509.41       |
| 40167        | 003  | 3137B36J2 | FHMS K029 A2    | Redemption      | 02/25/2022      | 02/01/2023   | Long       |                  | 12,535.18             |            | 12,535.18     |
| 40167        | 003  | 3137B36J2 | FHMS K029 A2    | Cap G/L         | 02/25/2022      | 02/01/2023   | Long       |                  | -511.03               |            | -511.03       |
| 40167        | 003  | 3137B36J2 | FHMS K029 A2    | Redemption      | 03/25/2022      | 02/01/2023   | Long       |                  | 14,324.68             |            | 14,324.68     |
| 40167        | 003  | 3137B36J2 | FHMS K029 A2    | Cap G/L         | 03/25/2022      | 02/01/2023   | Long       |                  | -583.98               |            | -583.98       |
| 40167        | 003  | 3137B36J2 | FHMS K029 A2    | Interest        | 01/25/2022      | 02/01/2023   | Long       |                  |                       | 13,410.68  | 13,410.68     |
| 40167        | 003  | 3137B36J2 | FHMS K029 A2    | Interest        | 02/25/2022      | 02/01/2023   | Long       |                  |                       | 13,377.55  | 13,377.55     |
| 40167        | 003  | 3137B36J2 | FHMS K029 A2    | Interest        | 03/25/2022      | 02/01/2023   | Long       |                  |                       | 13,347.21  | 13,347.21     |
| 40169        | 003  | 3138LC5B7 | FN AN0841 2.71% | Interest        | 01/25/2022      | 02/01/2023   | Long       |                  |                       | 2,333.61   | 2,333.61      |

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| Investment # | Fund | CUSIP     | Inv Descrip         | TransactionType | TransactionDate | MaturityDate | AssetClass | New<br>Principal | Principal<br>Paydowns | Interest  | Total<br>Cash |
|--------------|------|-----------|---------------------|-----------------|-----------------|--------------|------------|------------------|-----------------------|-----------|---------------|
| 40169        | 003  | 3138LC5B7 | FN AN0841 2.71%     | Interest        | 02/25/2022      | 02/01/2023   | Long       |                  |                       | 2,333.61  | 2,333.61      |
| 40169        | 003  | 3138LC5B7 | FN AN0841 2.71%     | Interest        | 03/25/2022      | 02/01/2023   | Long       |                  |                       | 2,107.78  | 2,107.78      |
| 40171        | 003  | 3140HUNV4 | FN BL3103 2.42      | Redemption      | 01/25/2022      | 07/01/2024   | Long       |                  | 7,445.43              |           | 7,445.43      |
| 40171        | 003  | 3140HUNV4 | FN BL3103 2.42      | Cap G/L         | 01/25/2022      | 07/01/2024   | Long       |                  | -126.93               |           | -126.93       |
| 40171        | 003  | 3140HUNV4 | FN BL3103 2.42      | Redemption      | 02/25/2022      | 07/01/2024   | Long       |                  | 7,468.63              |           | 7,468.63      |
| 40171        | 003  | 3140HUNV4 | FN BL3103 2.42      | Cap G/L         | 02/25/2022      | 07/01/2024   | Long       |                  | -127.33               |           | -127.33       |
| 40171        | 003  | 3140HUNV4 | FN BL3103 2.42      | Redemption      | 03/25/2022      | 07/01/2024   | Long       |                  | 9,010.46              |           | 9,010.46      |
| 40171        | 003  | 3140HUNV4 | FN BL3103 2.42      | Cap G/L         | 03/25/2022      | 07/01/2024   | Long       |                  | -153.61               |           | -153.61       |
| 40171        | 003  | 3140HUNV4 | FN BL3103 2.42      | Interest        | 01/25/2022      | 07/01/2024   | Long       |                  |                       | 10,341.84 | 10,341.84     |
| 40171        | 003  | 3140HUNV4 | FN BL3103 2.42      | Interest        | 02/25/2022      | 07/01/2024   | Long       |                  |                       | 10,326.59 | 10,326.59     |
| 40171        | 003  | 3140HUNV4 | FN BL3103 2.42      | Interest        | 03/25/2022      | 07/01/2024   | Long       |                  |                       | 9,313.42  | 9,313.42      |
| 40173        | 003  | 30298LAA9 | FRESB 2019-SB65     | Interest        | 01/25/2022      | 05/25/2024   | Long       |                  |                       | 9,600.82  | 9,600.82      |
| 40173        | 003  | 30298LAA9 | FRESB 2019-SB65     | Redemption      | 01/25/2022      | 05/25/2024   | Long       |                  | 7,442.10              |           | 7,442.10      |
| 40173        | 003  | 30298LAA9 | FRESB 2019-SB65     | Interest        | 02/25/2022      | 05/25/2024   | Long       |                  |                       | 9,588.48  | 9,588.48      |
| 40173        | 003  | 30298LAA9 | FRESB 2019-SB65     | Redemption      | 02/25/2022      | 05/25/2024   | Long       |                  | 7,471.70              |           | 7,471.70      |
| 40173        | 003  | 30298LAA9 | FRESB 2019-SB65     | Interest        | 03/25/2022      | 05/25/2024   | Long       |                  |                       | 9,576.09  | 9,576.09      |
| 40173        | 003  | 30298LAA9 | FRESB 2019-SB65     | Redemption      | 03/25/2022      | 05/25/2024   | Long       |                  | 9,575.70              |           | 9,575.70      |
| 40180        | 003  | 30314KAS2 | FRESB 2019-SB67     | Interest        | 01/25/2022      | 07/25/2024   | Long       |                  |                       | 3,447.49  | 3,447.49      |
| 40180        | 003  | 30314KAS2 | FRESB 2019-SB67     | Redemption      | 01/25/2022      | 07/25/2024   | Long       |                  | 2,194.29              |           | 2,194.29      |
| 40180        | 003  | 30314KAS2 | FRESB 2019-SB67     | Interest        | 02/25/2022      | 07/25/2024   | Long       |                  |                       | 3,443.67  | 3,443.67      |
| 40180        | 003  | 30314KAS2 | FRESB 2019-SB67     | Redemption      | 02/25/2022      | 07/25/2024   | Long       |                  | 145,386.68            |           | 145,386.68    |
| 40180        | 003  | 30314KAS2 | FRESB 2019-SB67     | Interest        | 03/25/2022      | 07/25/2024   | Long       |                  |                       | 3,190.46  | 3,190.46      |
| 40180        | 003  | 30314KAS2 | FRESB 2019-SB67     | Redemption      | 03/25/2022      | 07/25/2024   | Long       |                  | 44,432.90             |           | 44,432.90     |
| 40185        | 003  | 649791PP9 | NEW YORK ST,        | Interest        | 02/15/2022      | 02/15/2024   | Long       |                  |                       | 50,250.00 | 50,250.00     |
| 40186        | 003  | 89233MAD5 | TAOT 2019-D A3 1.92 | Redemption      | 01/15/2022      | 01/16/2024   | Long       |                  | 188,540.44            |           | 188,540.44    |
| 40186        | 003  | 89233MAD5 | TAOT 2019-D A3 1.92 | Cap G/L         | 01/15/2022      | 01/16/2024   | Long       |                  | 13.61                 |           | 13.61         |
| 40186        | 003  | 89233MAD5 | TAOT 2019-D A3 1.92 | Redemption      | 02/15/2022      | 01/16/2024   | Long       |                  | 175,930.73            |           | 175,930.73    |
| 40186        | 003  | 89233MAD5 | TAOT 2019-D A3 1.92 | Cap G/L         | 02/15/2022      | 01/16/2024   | Long       |                  | 12.70                 |           | 12.70         |
| 40186        | 003  | 89233MAD5 | TAOT 2019-D A3 1.92 | Redemption      | 03/15/2022      | 01/16/2024   | Long       |                  | 164,742.58            |           | 164,742.58    |
| 40186        | 003  | 89233MAD5 | TAOT 2019-D A3 1.92 | Cap G/L         | 03/15/2022      | 01/16/2024   | Long       |                  | 11.90                 |           | 11.90         |
| 40186        | 003  | 89233MAD5 | TAOT 2019-D A3 1.92 | Interest        | 01/15/2022      | 01/16/2024   | Long       |                  |                       | 3,245.90  | 3,245.90      |
| 40186        | 003  | 89233MAD5 | TAOT 2019-D A3 1.92 | Interest        | 02/15/2022      | 01/16/2024   | Long       |                  |                       | 2,944.21  | 2,944.21      |
| 40186        | 003  | 89233MAD5 | TAOT 2019-D A3 1.92 | Interest        | 03/15/2022      | 01/16/2024   | Long       |                  |                       | 2,662.70  | 2,662.70      |
| 40189        | 003  | 3138ELJW4 | FN AL3876 2.791%    | Interest        | 01/25/2022      | 06/01/2023   | Long       |                  |                       | 10,705.44 | 10,705.44     |
| 40189        | 003  | 3138ELJW4 | FN AL3876 2.791%    | Redemption      | 01/25/2022      | 06/01/2023   | Long       |                  | 9,612.31              |           | 9,612.31      |
| 40189        | 003  | 3138ELJW4 | FN AL3876 2.791%    | Interest        | 02/25/2022      | 06/01/2023   | Long       |                  |                       | 10,682.88 | 10,682.88     |
| 40189        | 003  | 3138ELJW4 | FN AL3876 2.791%    | Redemption      | 02/25/2022      | 06/01/2023   | Long       |                  | 9,650.18              |           | 9,650.18      |
| 40189        | 003  | 3138ELJW4 | FN AL3876 2.791%    | Interest        | 03/25/2022      | 06/01/2023   | Long       |                  |                       | 9,628.59  | 9,628.59      |
| 40189        | 003  | 3138ELJW4 | FN AL3876 2.791%    | Redemption      | 03/25/2022      | 06/01/2023   | Long       |                  | 11,422.53             |           | 11,422.53     |
| 40190        | 003  | 43813VAC2 | HAROT 2019-4 A3     | Redemption      | 01/18/2022      | 01/18/2024   | Long       |                  | 535,949.97            |           | 535,949.97    |
| 40190        | 003  | 43813VAC2 | HAROT 2019-4 A3     | Cap G/L         | 01/18/2022      | 01/18/2024   | Long       |                  | 95.52                 |           | 95.52         |

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|--------------|------|-----------|-----------------|-----------------|-----------------|--------------|------------|------------------|-----------------------|------------|---------------|
| 40190        | 003  | 43813VAC2 | HAROT 2019-4 A3 | Redemption      | 02/18/2022      | 01/18/2024   | Long       |                  | 498,189.19            |            | 498,189.19    |
| 40190        | 003  | 43813VAC2 | HAROT 2019-4 A3 | Cap G/L         | 02/18/2022      | 01/18/2024   | Long       |                  | 88.79                 |            | 88.79         |
| 40190        | 003  | 43813VAC2 | HAROT 2019-4 A3 | Redemption      | 03/18/2022      | 01/18/2024   | Long       |                  | 471,358.67            |            | 471,358.67    |
| 40190        | 003  | 43813VAC2 | HAROT 2019-4 A3 | Cap G/L         | 03/18/2022      | 01/18/2024   | Long       |                  | 84.01                 |            | 84.01         |
| 40190        | 003  | 43813VAC2 | HAROT 2019-4 A3 | Interest        | 01/18/2022      | 01/18/2024   | Long       |                  |                       | 9,295.02   | 9,295.02      |
| 40190        | 003  | 43813VAC2 | HAROT 2019-4 A3 | Interest        | 02/18/2022      | 01/18/2024   | Long       |                  |                       | 8,477.55   | 8,477.55      |
| 40190        | 003  | 43813VAC2 | HAROT 2019-4 A3 | Interest        | 03/18/2022      | 01/18/2024   | Long       |                  |                       | 7,717.68   | 7,717.68      |
| 40194        | 003  | 3138L1UV9 | FNMA FN AM1495  | Interest        | 01/25/2022      | 12/01/2022   | Long       |                  |                       | 7,737.44   | 7,737.44      |
| 40194        | 003  | 3138L1UV9 | FNMA FN AM1495  | Redemption      | 01/25/2022      | 12/01/2022   | Long       |                  | 10,151.50             |            | 10,151.50     |
| 40194        | 003  | 3138L1UV9 | FNMA FN AM1495  | Interest        | 02/25/2022      | 12/01/2022   | Long       |                  |                       | 7,718.03   | 7,718.03      |
| 40194        | 003  | 3138L1UV9 | FNMA FN AM1495  | Redemption      | 02/25/2022      | 12/01/2022   | Long       |                  | 10,183.40             |            | 10,183.40     |
| 40194        | 003  | 3138L1UV9 | FNMA FN AM1495  | Interest        | 03/25/2022      | 12/01/2022   | Long       |                  |                       | 6,953.54   | 6,953.54      |
| 40194        | 003  | 3138L1UV9 | FNMA FN AM1495  | Redemption      | 03/25/2022      | 12/01/2022   | Long       |                  | 11,440.35             |            | 11,440.35     |
| 40196        | 003  | 912828W48 | UNITED STATES   | Interest        | 02/28/2022      | 02/29/2024   | Long       |                  |                       | 159,375.00 | 159,375.00    |
| 40198        | 003  | 3134GUQ94 | FEDERAL HOME LN | Redemption      | 01/10/2022      | 01/10/2025   | Long       |                  | 10,000,000.00         |            | 10,000,000.00 |
| 40198        | 003  | 3134GUQ94 | FEDERAL HOME LN | Interest        | 01/10/2022      | 01/10/2025   | Long       |                  |                       | 90,000.00  | 90,000.00     |
| 40202        | 003  | 3138L84Z4 | FN AM8039 2.39% | Interest        | 01/25/2022      | 02/01/2025   | Long       |                  |                       | 15,943.76  | 15,943.76     |
| 40202        | 003  | 3138L84Z4 | FN AM8039 2.39% | Interest        | 02/25/2022      | 02/01/2025   | Long       |                  |                       | 15,943.76  | 15,943.76     |
| 40202        | 003  | 3138L84Z4 | FN AM8039 2.39% | Interest        | 03/25/2022      | 02/01/2025   | Long       |                  |                       | 14,400.81  | 14,400.81     |
| 40203        | 003  | 3140HWYW6 | FN BL5224 2.240 | Interest        | 01/25/2022      | 01/01/2025   | Long       |                  |                       | 14,370.22  | 14,370.22     |
| 40203        | 003  | 3140HWYW6 | FN BL5224 2.240 | Interest        | 02/25/2022      | 01/01/2025   | Long       |                  |                       | 14,370.22  | 14,370.22     |
| 40203        | 003  | 3140HWYW6 | FN BL5224 2.240 | Interest        | 03/25/2022      | 01/01/2025   | Long       |                  |                       | 12,979.56  | 12,979.56     |
| 40206        | 003  | 3138L4EN9 | FN AM3740 2.610 | Interest        | 01/25/2022      | 08/01/2023   | Long       |                  |                       | 50,027.63  | 50,027.63     |
| 40206        | 003  | 3138L4EN9 | FN AM3740 2.610 | Redemption      | 01/25/2022      | 08/01/2023   | Long       |                  | 54,492.23             |            | 54,492.23     |
| 40206        | 003  | 3138L4EN9 | FN AM3740 2.610 | Interest        | 02/25/2022      | 08/01/2023   | Long       |                  |                       | 49,905.16  | 49,905.16     |
| 40206        | 003  | 3138L4EN9 | FN AM3740 2.610 | Redemption      | 02/25/2022      | 08/01/2023   | Long       |                  | 54,656.03             |            | 54,656.03     |
| 40206        | 003  | 3138L4EN9 | FN AM3740 2.610 | Interest        | 03/25/2022      | 08/01/2023   | Long       |                  |                       | 44,964.67  | 44,964.67     |
| 40206        | 003  | 3138L4EN9 | FN AM3740 2.610 | Redemption      | 03/25/2022      | 08/01/2023   | Long       |                  | 61,281.56             |            | 61,281.56     |
| 40207        | 003  | 6500354U9 | NEW YORK ST     | Interest        | 03/15/2022      | 03/15/2024   | Long       |                  |                       | 71,500.00  | 71,500.00     |
| 40209        | 003  | 3138LL3J2 | FN AN8000 2.71% | Interest        | 01/25/2022      | 01/01/2025   | Long       |                  |                       | 2,333.61   | 2,333.61      |
| 40209        | 003  | 3138LL3J2 | FN AN8000 2.71% | Interest        | 02/25/2022      | 01/01/2025   | Long       |                  |                       | 2,333.61   | 2,333.61      |
| 40209        | 003  | 3138LL3J2 | FN AN8000 2.71% | Interest        | 03/25/2022      | 01/01/2025   | Long       |                  |                       | 2,107.78   | 2,107.78      |
| 40213        | 003  | 46625HJE1 | JPM 3.25% MAT   | Interest        | 03/23/2022      | 09/23/2022   | Long       |                  |                       | 33,312.50  | 33,312.50     |
| 40214        | 003  | 30295NAE0 | FRESB 2016-SB24 | Interest        | 01/25/2022      | 10/25/2023   | Long       |                  |                       | 449.33     | 449.33        |
| 40214        | 003  | 30295NAE0 | FRESB 2016-SB24 | Redemption      | 01/25/2022      | 10/25/2023   | Long       |                  | 523.84                |            | 523.84        |
| 40214        | 003  | 30295NAE0 | FRESB 2016-SB24 | Interest        | 02/25/2022      | 10/25/2023   | Long       |                  |                       | 448.44     | 448.44        |
| 40214        | 003  | 30295NAE0 | FRESB 2016-SB24 | Redemption      | 02/25/2022      | 10/25/2023   | Long       |                  | 527.00                |            | 527.00        |
| 40214        | 003  | 30295NAE0 | FRESB 2016-SB24 | Interest        | 03/25/2022      | 10/25/2023   | Long       |                  |                       | 447.53     | 447.53        |
| 40214        | 003  | 30295NAE0 | FRESB 2016-SB24 | Redemption      | 03/25/2022      | 10/25/2023   | Long       |                  | 652.24                |            | 652.24        |
| 40221        | 003  | 3136ACGJ4 | FNA 2013-M3 A2  | Interest        | 01/25/2022      | 11/25/2022   | Long       |                  |                       | 6,843.37   | 6,843.37      |
| 40221        | 003  | 3136ACGJ4 | FNA 2013-M3 A2  | Redemption      | 01/25/2022      | 11/25/2022   | Long       |                  | 426,587.15            |            | 426,587.15    |

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| Investment # | Fund | CUSIP     | Inv Descrip         | TransactionType | TransactionDate | MaturityDate | AssetClass | New<br>Principal | Principal<br>Paydowns | Interest   | Total<br>Cash |
|--------------|------|-----------|---------------------|-----------------|-----------------|--------------|------------|------------------|-----------------------|------------|---------------|
| 40221        | 003  | 3136ACGJ4 | FNA 2013-M3 A2      | Interest        | 02/25/2022      | 11/25/2022   | Long       |                  |                       | 5,510.76   | 5,510.76      |
| 40221        | 003  | 3136ACGJ4 | FNA 2013-M3 A2      | Redemption      | 02/25/2022      | 11/25/2022   | Long       |                  | 103,992.01            |            | 103,992.01    |
| 40221        | 003  | 3136ACGJ4 | FNA 2013-M3 A2      | Interest        | 03/25/2022      | 11/25/2022   | Long       |                  |                       | 5,189.03   | 5,189.03      |
| 40221        | 003  | 3136ACGJ4 | FNA 2013-M3 A2      | Redemption      | 03/25/2022      | 11/25/2022   | Long       |                  | 39,120.42             |            | 39,120.42     |
| 40223        | 003  | 46625HJH4 | JPM 3.2% MAT        | Interest        | 01/25/2022      | 01/25/2023   | Long       |                  |                       | 160,000.00 | 160,000.00    |
| 40225        | 003  | 3138L8CE2 | FN AM7268 2.960%    | Interest        | 01/25/2022      | 11/01/2024   | Long       |                  |                       | 8,921.11   | 8,921.11      |
| 40225        | 003  | 3138L8CE2 | FN AM7268 2.960%    | Interest        | 02/25/2022      | 11/01/2024   | Long       |                  |                       | 8,921.11   | 8,921.11      |
| 40225        | 003  | 3138L8CE2 | FN AM7268 2.960%    | Interest        | 03/25/2022      | 11/01/2024   | Long       |                  |                       | 8,057.78   | 8,057.78      |
| 40229        | 003  | 478160CD4 | JOHNSON &           | Redemption      | 03/03/2022      | 03/03/2022   | Long       | 12,687,000.00    |                       |            | 12,687,000.00 |
| 40229        | 003  | 478160CD4 | JOHNSON &           | Interest        | 03/03/2022      | 03/03/2022   | Long       |                  |                       | 142,728.75 | 142,728.75    |
| 40231        | 003  | 30298LAA9 | FRESB 2019-SB65     | Interest        | 01/25/2022      | 05/25/2024   | Long       |                  |                       | 1,128.10   | 1,128.10      |
| 40231        | 003  | 30298LAA9 | FRESB 2019-SB65     | Redemption      | 01/25/2022      | 05/25/2024   | Long       |                  | 874.44                |            | 874.44        |
| 40231        | 003  | 30298LAA9 | FRESB 2019-SB65     | Interest        | 02/25/2022      | 05/25/2024   | Long       |                  |                       | 1,126.65   | 1,126.65      |
| 40231        | 003  | 30298LAA9 | FRESB 2019-SB65     | Redemption      | 02/25/2022      | 05/25/2024   | Long       |                  | 877.92                |            | 877.92        |
| 40231        | 003  | 30298LAA9 | FRESB 2019-SB65     | Interest        | 03/25/2022      | 05/25/2024   | Long       |                  |                       | 1,125.19   | 1,125.19      |
| 40231        | 003  | 30298LAA9 | FRESB 2019-SB65     | Redemption      | 03/25/2022      | 05/25/2024   | Long       |                  | 1,125.14              |            | 1,125.14      |
| 40234        | 003  | 574193SP4 | MARYLAND ST,        | Interest        | 03/15/2022      | 03/15/2024   | Long       |                  |                       | 4,850.00   | 4,850.00      |
| 40237        | 003  | 254687FJ0 | DIS 1.65% MAT       | Interest        | 03/01/2022      | 09/01/2022   | Long       |                  |                       | 11,649.00  | 11,649.00     |
| 40238        | 003  | 69371RQ33 | PACCAR FINL CORP    | Interest        | 03/28/2022      | 09/26/2022   | Long       |                  |                       | 10,000.00  | 10,000.00     |
| 40242        | 003  | 06406RAE7 | BK 2.95% MAT        | Interest        | 01/31/2022      | 01/29/2023   | Long       |                  |                       | 154,049.00 | 154,049.00    |
| 40252        | 003  | 89239RAC0 | TAOT 2020-B A3 1.36 | Redemption      | 01/15/2022      | 08/15/2024   | Long       |                  | 104,585.57            |            | 104,585.57    |
| 40252        | 003  | 89239RAC0 | TAOT 2020-B A3 1.36 | Cap G/L         | 01/15/2022      | 08/15/2024   | Long       |                  | 20.92                 |            | 20.92         |
| 40252        | 003  | 89239RAC0 | TAOT 2020-B A3 1.36 | Redemption      | 02/15/2022      | 08/15/2024   | Long       |                  | 93,635.02             |            | 93,635.02     |
| 40252        | 003  | 89239RAC0 | TAOT 2020-B A3 1.36 | Cap G/L         | 02/15/2022      | 08/15/2024   | Long       |                  | 18.73                 |            | 18.73         |
| 40252        | 003  | 89239RAC0 | TAOT 2020-B A3 1.36 | Redemption      | 03/15/2022      | 08/15/2024   | Long       |                  | 86,139.83             |            | 86,139.83     |
| 40252        | 003  | 89239RAC0 | TAOT 2020-B A3 1.36 | Cap G/L         | 03/15/2022      | 08/15/2024   | Long       |                  | 17.23                 |            | 17.23         |
| 40252        | 003  | 89239RAC0 | TAOT 2020-B A3 1.36 | Interest        | 01/15/2022      | 08/15/2024   | Long       |                  |                       | 1,601.59   | 1,601.59      |
| 40252        | 003  | 89239RAC0 | TAOT 2020-B A3 1.36 | Interest        | 02/15/2022      | 08/15/2024   | Long       |                  |                       | 1,483.04   | 1,483.04      |
| 40252        | 003  | 89239RAC0 | TAOT 2020-B A3 1.36 | Interest        | 03/15/2022      | 08/15/2024   | Long       |                  |                       | 1,376.90   | 1,376.90      |
| 40253        | 003  | 44891LAC7 | HART 2020-A A3      | Redemption      | 01/15/2022      | 11/15/2024   | Long       |                  | 18,712.25             |            | 18,712.25     |
| 40253        | 003  | 44891LAC7 | HART 2020-A A3      | Cap G/L         | 01/15/2022      | 11/15/2024   | Long       |                  | 4.36                  |            | 4.36          |
| 40253        | 003  | 44891LAC7 | HART 2020-A A3      | Redemption      | 02/15/2022      | 11/15/2024   | Long       |                  | 78,718.73             |            | 78,718.73     |
| 40253        | 003  | 44891LAC7 | HART 2020-A A3      | Cap G/L         | 02/15/2022      | 11/15/2024   | Long       |                  | 18.35                 |            | 18.35         |
| 40253        | 003  | 44891LAC7 | HART 2020-A A3      | Redemption      | 03/15/2022      | 11/15/2024   | Long       |                  | 74,484.23             |            | 74,484.23     |
| 40253        | 003  | 44891LAC7 | HART 2020-A A3      | Cap G/L         | 03/15/2022      | 11/15/2024   | Long       |                  | 17.36                 |            | 17.36         |
| 40253        | 003  | 44891LAC7 | HART 2020-A A3      | Interest        | 01/15/2022      | 11/15/2024   | Long       |                  |                       | 1,468.75   | 1,468.75      |
| 40253        | 003  | 44891LAC7 | HART 2020-A A3      | Interest        | 02/15/2022      | 11/15/2024   | Long       |                  |                       | 1,446.76   | 1,446.76      |
| 40253        | 003  | 44891LAC7 | HART 2020-A A3      | Interest        | 03/15/2022      | 11/15/2024   | Long       |                  |                       | 1,354.24   | 1,354.24      |
| 40255        | 003  | 76913CAX7 | RIV 2.363% MAT      | Interest        | 02/15/2022      | 02/15/2023   | Long       |                  |                       | 19,553.83  | 19,553.83     |
| 40256        | 003  | 76913CAZ2 | RIVERSIDE CNTY      | Interest        | 02/15/2022      | 02/15/2025   | Long       |                  |                       | 53,340.00  | 53,340.00     |
| 40262        | 003  | 64990GZW5 | NYSHGR 1.438%       | Interest        | 01/03/2022      | 07/01/2024   | Long       |                  |                       | 17,615.50  | 17,615.50     |

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| Investment # | Fund | CUSIP     | Inv Descrip       | TransactionType | TransactionDate | MaturityDate | AssetClass | New<br>Principal | Principal<br>Paydowns | Interest   | Total<br>Cash |
|--------------|------|-----------|-------------------|-----------------|-----------------|--------------|------------|------------------|-----------------------|------------|---------------|
| 40265        | 003  | 3134GVSN9 | FEDERAL HOME LN   | Interest        | 01/03/2022      | 04/01/2025   | Long       |                  |                       | 35,000.00  | 35,000.00     |
| 40266        | 003  | 3137BJQ71 | FHMS KPLB A       | Interest        | 01/25/2022      | 05/25/2025   | Long       |                  |                       | 23,083.33  | 23,083.33     |
| 40266        | 003  | 3137BJQ71 | FHMS KPLB A       | Interest        | 02/25/2022      | 05/25/2025   | Long       |                  |                       | 23,083.33  | 23,083.33     |
| 40266        | 003  | 3137BJQ71 | FHMS KPLB A       | Interest        | 03/25/2022      | 05/25/2025   | Long       |                  |                       | 23,083.33  | 23,083.33     |
| 40267        | 003  | 69371RN77 | PACCAR FINL CORP  | Interest        | 02/10/2022      | 08/10/2022   | Long       |                  |                       | 33,315.50  | 33,315.50     |
| 40269        | 003  | 459058GU1 | IBRD 2.125% MAT   | Interest        | 01/03/2022      | 07/01/2022   | Long       |                  |                       | 170,100.00 | 170,100.00    |
| 40270        | 003  | 43813DAC2 | HAROT 2020-2 A3   | Redemption      | 01/15/2022      | 07/15/2024   | Long       |                  | 130,489.79            |            | 130,489.79    |
| 40270        | 003  | 43813DAC2 | HAROT 2020-2 A3   | Cap G/L         | 01/15/2022      | 07/15/2024   | Long       |                  | 10.27                 |            | 10.27         |
| 40270        | 003  | 43813DAC2 | HAROT 2020-2 A3   | Redemption      | 02/15/2022      | 07/15/2024   | Long       |                  | 122,940.14            |            | 122,940.14    |
| 40270        | 003  | 43813DAC2 | HAROT 2020-2 A3   | Cap G/L         | 02/15/2022      | 07/15/2024   | Long       |                  | 9.68                  |            | 9.68          |
| 40270        | 003  | 43813DAC2 | HAROT 2020-2 A3   | Redemption      | 03/15/2022      | 07/15/2024   | Long       |                  | 114,711.61            |            | 114,711.61    |
| 40270        | 003  | 43813DAC2 | HAROT 2020-2 A3   | Cap G/L         | 03/15/2022      | 07/15/2024   | Long       |                  | 9.03                  |            | 9.03          |
| 40270        | 003  | 43813DAC2 | HAROT 2020-2 A3   | Interest        | 01/15/2022      | 07/15/2024   | Long       |                  |                       | 1,295.17   | 1,295.17      |
| 40270        | 003  | 43813DAC2 | HAROT 2020-2 A3   | Interest        | 02/15/2022      | 07/15/2024   | Long       |                  |                       | 1,205.99   | 1,205.99      |
| 40270        | 003  | 43813DAC2 | HAROT 2020-2 A3   | Interest        | 03/15/2022      | 07/15/2024   | Long       |                  |                       | 1,121.98   | 1,121.98      |
| 40272        | 003  | 3136AL7K1 | FNA 2015-M5 A1    | Interest        | 01/25/2022      | 03/25/2025   | Long       |                  |                       | 7,080.05   | 7,080.05      |
| 40272        | 003  | 3136AL7K1 | FNA 2015-M5 A1    | Redemption      | 01/25/2022      | 03/25/2025   | Long       |                  | 3,404.28              |            | 3,404.28      |
| 40272        | 003  | 3136AL7K1 | FNA 2015-M5 A1    | Interest        | 02/25/2022      | 03/25/2025   | Long       |                  |                       | 7,071.95   | 7,071.95      |
| 40272        | 003  | 3136AL7K1 | FNA 2015-M5 A1    | Redemption      | 02/25/2022      | 03/25/2025   | Long       |                  | 3,415.88              |            | 3,415.88      |
| 40272        | 003  | 3136AL7K1 | FNA 2015-M5 A1    | Interest        | 03/25/2022      | 03/25/2025   | Long       |                  |                       | 7,862.54   | 7,862.54      |
| 40272        | 003  | 3136AL7K1 | FNA 2015-M5 A1    | Redemption      | 03/25/2022      | 03/25/2025   | Long       |                  | 23,574.84             |            | 23,574.84     |
| 40276        | 003  | 3137B04Y7 | FHMS KSMC A2      | Interest        | 01/25/2022      | 01/25/2023   | Long       |                  |                       | 11,876.46  | 11,876.46     |
| 40276        | 003  | 3137B04Y7 | FHMS KSMC A2      | Interest        | 02/25/2022      | 01/25/2023   | Long       |                  |                       | 11,876.46  | 11,876.46     |
| 40276        | 003  | 3137B04Y7 | FHMS KSMC A2      | Interest        | 03/25/2022      | 01/25/2023   | Long       |                  |                       | 11,876.46  | 11,876.46     |
| 40279        | 003  | 24422EVG1 | DEERE JOHN CAP    | Interest        | 01/05/2022      | 07/05/2022   | Long       |                  |                       | 20,625.00  | 20,625.00     |
| 40281        | 003  | 3136G4WU3 | FNMA 0.85% MAT    | Interest        | 01/16/2022      | 06/23/2025   | Long       |                  |                       | 127,500.00 | 127,500.00    |
| 40287        | 003  | 459058GU1 | IBRD 2.125% MAT   | Interest        | 01/03/2022      | 07/01/2022   | Long       |                  |                       | 79,705.00  | 79,705.00     |
| 40289        | 003  | 3136AGMB5 | FNMA FNA 2013-M12 | Interest        | 01/25/2022      | 03/25/2023   | Long       |                  |                       | 3,219.21   | 3,219.21      |
| 40289        | 003  | 3136AGMB5 | FNMA FNA 2013-M12 | Redemption      | 01/25/2022      | 03/25/2023   | Long       |                  | 23,461.02             |            | 23,461.02     |
| 40289        | 003  | 3136AGMB5 | FNMA FNA 2013-M12 | Interest        | 02/25/2022      | 03/25/2023   | Long       |                  |                       | 4,374.56   | 4,374.56      |
| 40289        | 003  | 3136AGMB5 | FNMA FNA 2013-M12 | Redemption      | 02/25/2022      | 03/25/2023   | Long       |                  | 123,420.53            |            | 123,420.53    |
| 40289        | 003  | 3136AGMB5 | FNMA FNA 2013-M12 | Interest        | 03/25/2022      | 03/25/2023   | Long       |                  |                       | 3,524.43   | 3,524.43      |
| 40289        | 003  | 3136AGMB5 | FNMA FNA 2013-M12 | Redemption      | 03/25/2022      | 03/25/2023   | Long       |                  | 90,735.48             |            | 90,735.48     |
| 40291        | 003  | 3130AJ526 | FHLB 0.22% MAT    | Interest        | 01/15/2022      | 07/15/2022   | Long       |                  |                       | 27,500.00  | 27,500.00     |
| 40295        | 003  | 30315EAA4 | FRESB 2020-SB76   | Interest        | 01/25/2022      | 05/25/2025   | Long       |                  |                       | 2,383.63   | 2,383.63      |
| 40295        | 003  | 30315EAA4 | FRESB 2020-SB76   | Redemption      | 01/25/2022      | 05/25/2025   | Long       |                  | 4,321.94              |            | 4,321.94      |
| 40295        | 003  | 30315EAA4 | FRESB 2020-SB76   | Interest        | 02/25/2022      | 05/25/2025   | Long       |                  |                       | 2,380.64   | 2,380.64      |
| 40295        | 003  | 30315EAA4 | FRESB 2020-SB76   | Redemption      | 02/25/2022      | 05/25/2025   | Long       |                  | 4,335.63              |            | 4,335.63      |
| 40295        | 003  | 30315EAA4 | FRESB 2020-SB76   | Interest        | 03/25/2022      | 05/25/2025   | Long       |                  |                       | 2,377.64   | 2,377.64      |
| 40295        | 003  | 30315EAA4 | FRESB 2020-SB76   | Redemption      | 03/25/2022      | 05/25/2025   | Long       |                  | 5,218.78              |            | 5,218.78      |
| 40296        | 003  | 89237VAB5 | TMCC 0.44% MAT    | Redemption      | 01/15/2022      | 10/15/2024   | Long       |                  | 58,214.32             |            | 58,214.32     |

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|--------------|------|-----------|--------------------|-----------------|-----------------|--------------|------------|------------------|-----------------------|-----------|---------------|
| 40296        | 003  | 89237VAB5 | TMCC 0.44% MAT     | Cap G/L         | 01/15/2022      | 10/15/2024   | Long       |                  | 4.48                  |           | 4.48          |
| 40296        | 003  | 89237VAB5 | TMCC 0.44% MAT     | Redemption      | 02/15/2022      | 10/15/2024   | Long       |                  | 333,204.59            |           | 333,204.59    |
| 40296        | 003  | 89237VAB5 | TMCC 0.44% MAT     | Cap G/L         | 02/15/2022      | 10/15/2024   | Long       |                  | 25.66                 |           | 25.66         |
| 40296        | 003  | 89237VAB5 | TMCC 0.44% MAT     | Redemption      | 03/15/2022      | 10/15/2024   | Long       |                  | 310,354.30            |           | 310,354.30    |
| 40296        | 003  | 89237VAB5 | TMCC 0.44% MAT     | Cap G/L         | 03/15/2022      | 10/15/2024   | Long       |                  | 23.90                 |           | 23.90         |
| 40296        | 003  | 89237VAB5 | TMCC 0.44% MAT     | Interest        | 01/15/2022      | 10/15/2024   | Long       |                  |                       | 1,833.34  | 1,833.34      |
| 40296        | 003  | 89237VAB5 | TMCC 0.44% MAT     | Interest        | 02/15/2022      | 10/15/2024   | Long       |                  |                       | 1,811.98  | 1,811.98      |
| 40296        | 003  | 89237VAB5 | TMCC 0.44% MAT     | Interest        | 03/15/2022      | 10/15/2024   | Long       |                  |                       | 1,689.80  | 1,689.80      |
| 40297        | 003  | 574193TR9 | MARYLAND ST,       | Interest        | 02/01/2022      | 08/01/2025   | Long       |                  |                       | 16,500.00 | 16,500.00     |
| 40298        | 003  | 574193TQ1 | MARYLAND ST,       | Interest        | 02/01/2022      | 08/01/2024   | Long       |                  |                       | 12,750.00 | 12,750.00     |
| 40299        | 003  | 31422BJ27 | FEDERAL AGRIC      | Interest        | 01/14/2022      | 07/14/2025   | Long       |                  |                       | 6,250.00  | 6,250.00      |
| 40300        | 003  | 30288WAK5 | FRESB 2016-SB15,   | Interest        | 01/25/2022      | 03/25/2023   | Long       |                  |                       | 484.22    | 484.22        |
| 40300        | 003  | 30288WAK5 | FRESB 2016-SB15,   | Redemption      | 01/25/2022      | 03/25/2023   | Long       |                  | 435.25                |           | 435.25        |
| 40300        | 003  | 30288WAK5 | FRESB 2016-SB15,   | Interest        | 02/25/2022      | 03/25/2023   | Long       |                  |                       | 483.42    | 483.42        |
| 40300        | 003  | 30288WAK5 | FRESB 2016-SB15,   | Redemption      | 02/25/2022      | 03/25/2023   | Long       |                  | 436.05                |           | 436.05        |
| 40300        | 003  | 30288WAK5 | FRESB 2016-SB15,   | Interest        | 03/25/2022      | 03/25/2023   | Long       |                  |                       | 482.63    | 482.63        |
| 40300        | 003  | 30288WAK5 | FRESB 2016-SB15,   | Redemption      | 03/25/2022      | 03/25/2023   | Long       |                  | 526.85                |           | 526.85        |
| 40304        | 003  | 373385FQ1 | GEORGIA ST,        | Interest        | 02/01/2022      | 08/01/2025   | Long       |                  |                       | 37,999.00 | 37,999.00     |
| 40305        | 003  | 373385FP3 | GAS 0.42% MAT      | Interest        | 02/01/2022      | 08/01/2024   | Long       |                  |                       | 9,124.50  | 9,124.50      |
| 40308        | 003  | 46625HJH4 | JPM 3.2% MAT       | Interest        | 01/25/2022      | 01/25/2023   | Long       |                  |                       | 38,928.00 | 38,928.00     |
| 40309        | 003  | 3137EAEX3 | FEDERAL HOME LN    | Interest        | 03/23/2022      | 09/23/2025   | Long       |                  |                       | 9,375.00  | 9,375.00      |
| 40314        | 003  | 3138L9QS4 | FN MA 8564 2.81%   | Interest        | 01/25/2022      | 04/01/2025   | Long       |                  |                       | 6,049.31  | 6,049.31      |
| 40314        | 003  | 3138L9QS4 | FN MA 8564 2.81%   | Interest        | 02/25/2022      | 04/01/2025   | Long       |                  |                       | 6,049.31  | 6,049.31      |
| 40314        | 003  | 3138L9QS4 | FN MA 8564 2.81%   | Interest        | 03/25/2022      | 04/01/2025   | Long       |                  |                       | 5,463.89  | 5,463.89      |
| 40315        | 003  | 544351MQ9 | LOS ANGELES        | Interest        | 03/01/2022      | 09/01/2024   | Long       |                  |                       | 60,922.00 | 60,922.00     |
| 40320        | 003  | 06406RAJ6 | BANK NEW YORK      | Interest        | 02/11/2022      | 08/11/2023   | Long       |                  |                       | 66,723.00 | 66,723.00     |
| 40327        | 003  | 3136AY6S7 | FNA 2017-M15 AV2   | Interest        | 01/25/2022      | 11/25/2024   | Long       |                  |                       | 9,280.75  | 9,280.75      |
| 40327        | 003  | 3136AY6S7 | FNA 2017-M15 AV2   | Redemption      | 01/25/2022      | 11/25/2024   | Long       |                  | 36,386.30             |           | 36,386.30     |
| 40327        | 003  | 3136AY6S7 | FNA 2017-M15 AV2   | Interest        | 02/25/2022      | 11/25/2024   | Long       |                  |                       | 8,782.55  | 8,782.55      |
| 40327        | 003  | 3136AY6S7 | FNA 2017-M15 AV2   | Redemption      | 02/25/2022      | 11/25/2024   | Long       |                  | 27,554.85             |           | 27,554.85     |
| 40327        | 003  | 3136AY6S7 | FNA 2017-M15 AV2   | Interest        | 03/25/2022      | 11/25/2024   | Long       |                  |                       | 7,761.95  | 7,761.95      |
| 40327        | 003  | 3136AY6S7 | FNA 2017-M15 AV2   | Redemption      | 03/25/2022      | 11/25/2024   | Long       |                  | 3,137.20              |           | 3,137.20      |
| 40328        | 003  | 3137BGK24 | FHMS K043 A2 3.062 | Interest        | 01/25/2022      | 12/25/2024   | Long       |                  |                       | 11,482.50 | 11,482.50     |
| 40328        | 003  | 3137BGK24 | FHMS K043 A2 3.062 | Interest        | 02/25/2022      | 12/25/2024   | Long       |                  |                       | 11,482.50 | 11,482.50     |
| 40328        | 003  | 3137BGK24 | FHMS K043 A2 3.062 | Interest        | 03/25/2022      | 12/25/2024   | Long       |                  |                       | 11,482.50 | 11,482.50     |
| 40329        | 003  | 3135G05X7 | FEDERAL NATL MTG   | Interest        | 02/25/2022      | 08/25/2025   | Long       |                  |                       | 18,750.00 | 18,750.00     |
| 40331        | 003  | 3135G06R9 | FNMA 0.55% MAT     | Interest        | 01/28/2022      | 01/28/2026   | Long       |                  |                       | 41,250.00 | 41,250.00     |
| 40334        | 003  | 31422B6K1 | FEDERAL AGRIC      | Interest        | 01/15/2022      | 01/15/2026   | Long       |                  |                       | 24,000.00 | 24,000.00     |
| 40335        | 003  | 459058JA2 | IBRD 0.75% MAT     | Interest        | 03/11/2022      | 03/11/2025   | Long       |                  |                       | 75,000.00 | 75,000.00     |
| 40337        | 003  | 31422B6K1 | FEDERAL AGRIC      | Interest        | 01/15/2022      | 01/15/2026   | Long       |                  |                       | 24,000.00 | 24,000.00     |
| 40340        | 003  | 3130AKPW0 | FEDERAL HOME       | Interest        | 01/28/2022      | 01/28/2026   | Long       |                  |                       | 25,000.00 | 25,000.00     |

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

| Investment # | Fund | CUSIP        | Inv Descrip      | TransactionType | TransactionDate | MaturityDate | AssetClass | New Principal | Principal Paydowns | Interest   | Total Cash    |
|--------------|------|--------------|------------------|-----------------|-----------------|--------------|------------|---------------|--------------------|------------|---------------|
| 40341        | 003  | 459058JE4    | IBRD 0.375% MAT  | Interest        | 01/28/2022      | 07/28/2025   | Long       |               |                    | 18,800.00  | 18,800.00     |
| 40342        | 003  | 30318CAA5    | FRESB 2021-SB82  | Interest        | 01/25/2022      | 11/25/2025   | Long       |               |                    | 2,531.63   | 2,531.63      |
| 40342        | 003  | 30318CAA5    | FRESB 2021-SB82  | Redemption      | 01/25/2022      | 11/25/2025   | Long       |               | 6,129.70           |            | 6,129.70      |
| 40342        | 003  | 30318CAA5    | FRESB 2021-SB82  | Interest        | 02/25/2022      | 11/25/2025   | Long       |               |                    | 2,528.21   | 2,528.21      |
| 40342        | 003  | 30318CAA5    | FRESB 2021-SB82  | Redemption      | 02/25/2022      | 11/25/2025   | Long       |               | 88,693.85          |            | 88,693.85     |
| 40342        | 003  | 30318CAA5    | FRESB 2021-SB82  | Interest        | 03/25/2022      | 11/25/2025   | Long       |               |                    | 2,478.69   | 2,478.69      |
| 40342        | 003  | 30318CAA5    | FRESB 2021-SB82  | Redemption      | 03/25/2022      | 11/25/2025   | Long       |               | 7,288.90           |            | 7,288.90      |
| 40344        | 003  | 459056HV2    | IBRD 1.5% MAT    | Interest        | 02/28/2022      | 08/28/2024   | Long       |               |                    | 75,000.00  | 75,000.00     |
| 40347        | 003  | 45950VPL4    | IFC 0.45% MAT    | Interest        | 02/05/2022      | 02/05/2026   | Long       |               |                    | 22,500.00  | 22,500.00     |
| 40348        | 003  | 46625HJT8    | JPM 3.875% MAT   | Interest        | 02/01/2022      | 02/01/2024   | Long       |               |                    | 290,625.00 | 290,625.00    |
| 40349        | 003  | 69371RR24    | PACCAR FINANCIAL | Interest        | 02/02/2022      | 02/02/2024   | Long       |               |                    | 12,250.00  | 12,250.00     |
| 40350        | 003  | 3130AKXX9    | FEDERAL HOME     | Interest        | 02/25/2022      | 02/25/2026   | Long       |               |                    | 25,000.00  | 25,000.00     |
| 40352        | 003  | 06367CAH0    | BMO 0.18% MAT    | Redemption      | 02/04/2022      | 02/04/2022   | Short      |               | 25,000,000.00      |            | 25,000,000.00 |
| 40352        | 003  | 06367CAH0    | BMO 0.18% MAT    | Interest        | 02/04/2022      | 02/04/2022   | Short      |               |                    | 45,625.00  | 45,625.00     |
| 40353        | 003  | 3130AKXX9    | FEDERAL HOME     | Interest        | 02/25/2022      | 02/25/2026   | Long       |               |                    | 25,000.00  | 25,000.00     |
| 40354        | 003  | 45905U5Y6    | IBRD 0.6% MAT    | Interest        | 02/18/2022      | 02/18/2026   | Long       |               |                    | 15,000.00  | 15,000.00     |
| 40355        | 003  | 45905U5Y6    | IBRD 0.6% MAT    | Interest        | 02/18/2022      | 02/18/2026   | Long       |               |                    | 15,000.00  | 15,000.00     |
| 40356        | 003  | 3137FQ3W1    | FHMS KJ27 A2,    | Interest        | 01/25/2022      | 03/25/2025   | Long       |               |                    | 10,675.50  | 10,675.50     |
| 40356        | 003  | 3137FQ3W1    | FHMS KJ27 A2,    | Interest        | 02/25/2022      | 03/25/2025   | Long       |               |                    | 10,675.50  | 10,675.50     |
| 40356        | 003  | 3137FQ3W1    | FHMS KJ27 A2,    | Interest        | 03/25/2022      | 03/25/2025   | Long       |               |                    | 10,675.50  | 10,675.50     |
| 40357        | 003  | 45818WCZ7    | IADB 0.65% MAT   | Interest        | 02/20/2022      | 02/20/2026   | Long       |               |                    | 32,500.00  | 32,500.00     |
| 40358        | 003  | 3133EMS07    | FEDERAL FARM CR  | Interest        | 03/09/2022      | 03/09/2026   | Long       |               |                    | 40,000.00  | 40,000.00     |
| 40359        | 003  | 459058JA2    | IBRD 0.75% MAT   | Interest        | 03/11/2022      | 03/11/2025   | Long       |               |                    | 37,500.00  | 37,500.00     |
| 40363        | 003  | COVID RELIEF | STPOOL 0.33%     | Purchase        | 01/14/2022      |              | Short      | 43,181.94     |                    |            | -43,181.94    |
| 40363        | 003  | COVID RELIEF | STPOOL 0.33%     | Redemption      | 01/18/2022      |              | Short      |               | 43,181.94          |            | 43,181.94     |
| 40363        | 003  | COVID RELIEF | STPOOL 0.33%     | Interest        | 01/14/2022      |              | Short      |               |                    | 43,181.94  | 43,181.94     |
| 40372        | 003  | 64990FC93    | NEW YORK ST      | Redemption      | 03/15/2022      | 03/15/2022   | Short      |               | 2,000,000.00       |            | 2,000,000.00  |
| 40372        | 003  | 64990FC93    | NEW YORK ST      | Interest        | 03/15/2022      | 03/15/2022   | Short      |               |                    | 2,430.78   | 2,430.78      |
| 40386        | 003  | 78012UR23    | RY 0.12% MAT     | Redemption      | 02/11/2022      | 02/11/2022   | Short      |               | 25,000,000.00      |            | 25,000,000.00 |
| 40386        | 003  | 78012UR23    | RY 0.12% MAT     | Interest        | 02/11/2022      | 02/11/2022   | Short      |               |                    | 16,333.33  | 16,333.33     |
| 40387        | 003  | 912796K73    | UNITED STATES    | Redemption      | 01/13/2022      | 01/13/2022   | Short      |               | 20,000,000.00      |            | 20,000,000.00 |
| 40388        | 003  | 62479MAE3    | MUFG BK ZERO CPN | Redemption      | 01/14/2022      | 01/14/2022   | Short      |               | 10,000,000.00      |            | 10,000,000.00 |
| 40389        | 003  | 62479MCR2    | MUFG BK ZERO CPN | Redemption      | 03/25/2022      | 03/25/2022   | Short      |               | 25,000,000.00      |            | 25,000,000.00 |
| 40406        | 003  | 459058FY4    | IBRD 2.0% MAT    | Redemption      | 01/26/2022      | 01/26/2022   | Short      |               | 15,000,000.00      |            | 15,000,000.00 |
| 40406        | 003  | 459058FY4    | IBRD 2.0% MAT    | Interest        | 01/26/2022      | 01/26/2022   | Short      |               |                    | 150,000.00 | 150,000.00    |
| 40406        | 003  | 459058FY4    | IBRD 2.0% MAT    | Accr Int        | 01/26/2022      | 01/26/2022   | Short      |               | 92,500.00          | -92,500.00 | 0.00          |
| 40407        | 003  | 89114WKY0    | TD 0.15% MAT     | Redemption      | 02/18/2022      | 02/18/2022   | Short      |               | 10,000,000.00      |            | 10,000,000.00 |
| 40407        | 003  | 89114WKY0    | TD 0.15% MAT     | Interest        | 02/18/2022      | 02/18/2022   | Short      |               |                    | 3,916.67   | 3,916.67      |
| 40408        | 003  | 45950KCS7    | IFC 0.5% MAT     | Interest        | 03/21/2022      | 03/20/2023   | Long       |               |                    | 61,802.50  | 61,802.50     |
| 40408        | 003  | 45950KCS7    | IFC 0.5% MAT     | Accr Int        | 03/20/2022      | 03/20/2023   | Long       |               | 19,570.79          | -19,570.79 | 0.00          |
| 40411        | 003  | 3130ADRG9    | FEDERAL HOME     | Interest        | 03/10/2022      | 03/10/2023   | Long       |               |                    | 14,437.50  | 14,437.50     |

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

| Investment # | Fund | CUSIP     | Inv Descrip        | TransactionType | TransactionDate | MaturityDate | AssetClass | New Principal | Principal Paydowns | Interest    | Total Cash     |
|--------------|------|-----------|--------------------|-----------------|-----------------|--------------|------------|---------------|--------------------|-------------|----------------|
| 40411        | 003  | 3130ADRG9 | FEDERAL HOME       | Accr Int        | 03/10/2022      | 03/10/2023   | Long       |               | 5,855.21           | -5,855.21   | 0.00           |
| 40412        | 003  | 3133ENBT6 | FEDERAL FARM CR    | Interest        | 01/25/2022      | 01/25/2023   | Long       |               |                    | 821.25      | 821.25         |
| 40412        | 003  | 3133ENBT6 | FEDERAL FARM CR    | Accr Int        | 01/25/2022      | 01/25/2023   | Long       |               | 255.50             | -255.50     | 0.00           |
| 40413        | 003  | 4581X0CW6 | IADB 2.125% MAT    | Redemption      | 01/18/2022      | 01/18/2022   | Short      |               | 2,640,000.00       |             | 2,640,000.00   |
| 40413        | 003  | 4581X0CW6 | IADB 2.125% MAT    | Interest        | 01/18/2022      | 01/18/2022   | Short      |               |                    | 28,050.00   | 28,050.00      |
| 40413        | 003  | 4581X0CW6 | IADB 2.125% MAT    | Accr Int        | 01/18/2022      | 01/18/2022   | Short      |               | 19,635.00          | -19,635.00  | 0.00           |
| 40414        | 003  | 3135G0T94 | FEDERAL NATL MTG   | Interest        | 01/19/2022      | 01/19/2023   | Long       |               |                    | 32,062.50   | 32,062.50      |
| 40414        | 003  | 3135G0T94 | FEDERAL NATL MTG   | Accr Int        | 01/19/2022      | 01/19/2023   | Long       |               | 22,087.50          | -22,087.50  | 0.00           |
| 40420        | 003  | 3135G05U3 | FEDERAL NATL MTG   | Interest        | 02/18/2022      | 08/18/2023   | Long       |               |                    | 12,250.00   | 12,250.00      |
| 40420        | 003  | 3135G05U3 | FEDERAL NATL MTG   | Accr Int        | 02/18/2022      | 08/18/2023   | Long       |               | 6,941.67           | -6,941.67   | 0.00           |
| 40426        | 003  | 91282CAG6 | UNITED STATES      | Interest        | 02/28/2022      | 08/31/2022   | Short      |               |                    | 12,500.00   | 12,500.00      |
| 40426        | 003  | 91282CAG6 | UNITED STATES      | Accr Int        | 02/28/2022      | 08/31/2022   | Short      |               | 6,422.65           | -6,422.65   | 0.00           |
| 40428        | 003  | 742718DY2 | PROCTER AND        | Redemption      | 02/07/2022      | 02/06/2022   | Short      |               | 3,500,000.00       |             | 3,500,000.00   |
| 40428        | 003  | 742718DY2 | PROCTER AND        | Interest        | 02/07/2022      | 02/06/2022   | Short      |               |                    | 40,250.00   | 40,250.00      |
| 40428        | 003  | 742718DY2 | PROCTER AND        | Accr Int        | 02/07/2022      | 02/06/2022   | Short      |               | 26,162.50          | -26,162.50  | 0.00           |
| 40429        | 003  | 037833CM0 | APPLE INC, SR GLBL | Redemption      | 01/09/2022      | 02/09/2022   | Short      |               | 9,873,049.00       |             | 9,873,049.00   |
| 40429        | 003  | 037833CM0 | APPLE INC, SR GLBL | Cap G/L         | 01/09/2022      | 02/09/2022   | Short      |               | -23,049.00         |             | -23,049.00     |
| 40429        | 003  | 037833CM0 | APPLE INC, SR GLBL | Interest        | 01/09/2022      | 02/09/2022   | Short      |               |                    | 102,604.17  | 102,604.17     |
| 40429        | 003  | 037833CM0 | APPLE INC, SR GLBL | Accr Int        | 01/09/2022      | 02/09/2022   | Short      |               | 77,979.17          | -77,979.17  | 0.00           |
| 40438        | 003  | 742718EU9 | PROCTER AND        | Interest        | 02/11/2022      | 08/11/2022   | Long       |               |                    | 107,779.50  | 107,779.50     |
| 40438        | 003  | 742718EU9 | PROCTER AND        | Accr Int        | 02/11/2022      | 08/11/2022   | Long       |               | 74,846.88          | -74,846.88  | 0.00           |
| 40442        | 003  | 594918BX1 | MICROSOFT CORP,    | Interest        | 02/07/2022      | 02/06/2024   | Long       |               |                    | 14,734.38   | 14,734.38      |
| 40442        | 003  | 594918BX1 | MICROSOFT CORP,    | Accr Int        | 02/07/2022      | 02/06/2024   | Long       |               | 10,968.92          | -10,968.92  | 0.00           |
| 40443        | 003  | 594918BQ6 | MICROSOFT CORP,    | Interest        | 02/08/2022      | 08/08/2023   | Long       |               |                    | 28,760.00   | 28,760.00      |
| 40443        | 003  | 594918BQ6 | MICROSOFT CORP,    | Accr Int        | 02/08/2022      | 08/08/2023   | Long       |               | 21,090.67          | -21,090.67  | 0.00           |
| 40447        | 003  | 89236THD0 | TMCC 0.45% MAT     | Interest        | 01/24/2022      | 07/22/2022   | Long       |               |                    | 13,185.00   | 13,185.00      |
| 40447        | 003  | 89236THD0 | TMCC 0.45% MAT     | Accr Int        | 01/24/2022      | 07/22/2022   | Long       |               | 10,841.00          | -10,841.00  | 0.00           |
| 40448        | 003  | 89236TEL5 | TOYOTA MOTOR       | Interest        | 01/11/2022      | 01/11/2023   | Long       |               |                    | 202,540.50  | 202,540.50     |
| 40448        | 003  | 89236TEL5 | TOYOTA MOTOR       | Accr Int        | 01/11/2022      | 01/11/2023   | Long       |               | 178,910.78         | -178,910.78 | 0.00           |
| 40449        | 003  | 13063DMA3 | CALIFORNIA ST,     | Purchase        | 01/07/2022      | 04/01/2026   | Long       | 10,702,513.40 |                    |             | -10,702,513.40 |
| 40450        | 003  | 459058FY4 | IBRD 2.% MAT       | Purchase        | 01/07/2022      | 01/26/2022   | Long       | 5,049,747.22  |                    |             | -5,049,747.22  |
| 40450        | 003  | 459058FY4 | IBRD 2.% MAT       | Redemption      | 01/26/2022      | 01/26/2022   | Long       |               | 5,000,000.00       |             | 5,000,000.00   |
| 40450        | 003  | 459058FY4 | IBRD 2.% MAT       | Interest        | 01/26/2022      | 01/26/2022   | Long       |               |                    | 50,000.00   | 50,000.00      |
| 40450        | 003  | 459058FY4 | IBRD 2.% MAT       | Accr Int        | 01/26/2022      | 01/26/2022   | Long       |               | 44,722.22          | -44,722.22  | 0.00           |
| 40451        | 003  | 3130AQJL8 | FEDERAL HOME       | Purchase        | 01/06/2022      | 05/20/2022   | Short      | 9,999,661.23  |                    |             | -9,999,661.23  |
| 40452        | 003  | 912796C31 | UNITED STATES      | Purchase        | 01/06/2022      | 01/27/2022   | Short      | 9,999,778.33  |                    |             | -9,999,778.33  |
| 40452        | 003  | 912796C31 | UNITED STATES      | Redemption      | 01/27/2022      | 01/27/2022   | Short      |               | 10,000,000.00      |             | 10,000,000.00  |
| 40453        | 003  | 912796M97 | UNITED STATES      | Purchase        | 01/06/2022      | 03/10/2022   | Short      | 19,998,495.00 |                    |             | -19,998,495.00 |
| 40453        | 003  | 912796M97 | UNITED STATES      | Redemption      | 03/10/2022      | 03/10/2022   | Short      |               | 20,000,000.00      |             | 20,000,000.00  |
| 40454        | 003  | 912796N39 | UNITED STATES      | Purchase        | 01/06/2022      | 03/31/2022   | Short      | 14,998,075.00 |                    |             | -14,998,075.00 |
| 40454        | 003  | 912796N39 | UNITED STATES      | Redemption      | 03/31/2022      | 03/31/2022   | Short      |               | 15,000,000.00      |             | 15,000,000.00  |

Portfolio CITY

AP

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

| Investment # | Fund | CUSIP      | Inv Descrip        | TransactionType | TransactionDate | MaturityDate | AssetClass | New<br>Principal | Principal<br>Paydowns | Interest    | Total<br>Cash  |
|--------------|------|------------|--------------------|-----------------|-----------------|--------------|------------|------------------|-----------------------|-------------|----------------|
| 40455        | 003  | 912796N47  | UNITED STATES      | Purchase        | 01/06/2022      | 04/07/2022   | Short      | 19,995,955.56    |                       |             | -19,995,955.56 |
| 40456        | 003  | 912796U72  | UNITED STATES      | Purchase        | 01/06/2022      | 05/03/2022   | Short      | 9,996,165.00     |                       |             | -9,996,165.00  |
| 40457        | 003  | 912828XG0  | USTR 2.125% MAT    | Purchase        | 01/06/2022      | 06/30/2022   | Short      | 15,144,150.34    |                       |             | -15,144,150.34 |
| 40458        | 003  | 912828XR6  | UNITED STATES      | Purchase        | 01/06/2022      | 05/31/2022   | Short      | 20,164,483.17    |                       |             | -20,164,483.17 |
| 40459        | 003  | 037833CG3  | APPLE INC, SR GLBL | Purchase        | 01/07/2022      | 02/09/2024   | Long       | 10,530,333.33    |                       |             | -10,530,333.33 |
| 40459        | 003  | 037833CG3  | APPLE INC, SR GLBL | Interest        | 02/09/2022      | 02/09/2024   | Long       |                  |                       | 150,000.00  | 150,000.00     |
| 40459        | 003  | 037833CG3  | APPLE INC, SR GLBL | Accr Int        | 02/09/2022      | 02/09/2024   | Long       |                  | 123,333.33            | -123,333.33 | 0.00           |
| 40460        | 003  | 459056LD7  | IBRD 7.625% MAT    | Purchase        | 01/07/2022      | 01/19/2023   | Long       | 2,218,598.67     |                       |             | -2,218,598.67  |
| 40460        | 003  | 459056LD7  | IBRD 7.625% MAT    | Interest        | 01/19/2022      | 01/19/2023   | Long       |                  |                       | 76,250.00   | 76,250.00      |
| 40460        | 003  | 459056LD7  | IBRD 7.625% MAT    | Accr Int        | 01/19/2022      | 01/19/2023   | Long       |                  | 71,166.67             | -71,166.67  | 0.00           |
| 40461        | 003  | 3130AQG49  | FEDERAL HOME       | Purchase        | 01/18/2022      | 10/18/2024   | Long       | 2,471,605.85     |                       |             | -2,471,605.85  |
| 40462        | 003  | 037833DE7  | APPLE INC, SR GLBL | Purchase        | 01/13/2022      | 01/13/2023   | Long       | 15,537,963.79    |                       |             | -15,537,963.79 |
| 40463        | 003  | 037833DF4  | APPLE INC, SR GLBL | Purchase        | 01/14/2022      | 01/13/2025   | Long       | 15,724,551.02    |                       |             | -15,724,551.02 |
| 40464        | 003  | 037833BU3  | APPLE INC, SR GLBL | Purchase        | 01/18/2022      | 02/23/2023   | Long       | 3,153,659.58     |                       |             | -3,153,659.58  |
| 40464        | 003  | 037833BU3  | APPLE INC, SR GLBL | Interest        | 02/23/2022      | 02/23/2023   | Long       |                  |                       | 43,491.00   | 43,491.00      |
| 40464        | 003  | 037833BU3  | APPLE INC, SR GLBL | Accr Int        | 02/23/2022      | 02/23/2023   | Long       |                  | 35,034.42             | -35,034.42  | 0.00           |
| 40465        | 003  | 3133EMYL0  | FEDERAL FARM CR    | Purchase        | 01/14/2022      | 05/04/2022   | Short      | 9,996,560.78     |                       |             | -9,996,560.78  |
| 40466        | 003  | 3130AJY52  | FEDERAL HOME       | Purchase        | 01/14/2022      | 08/12/2022   | Short      | 9,994,029.88     |                       |             | -9,994,029.88  |
| 40466        | 003  | 3130AJY52  | FEDERAL HOME       | Interest        | 02/14/2022      | 08/12/2022   | Short      |                  |                       | 6,250.00    | 6,250.00       |
| 40466        | 003  | 3130AJY52  | FEDERAL HOME       | Accr Int        | 02/14/2022      | 08/12/2022   | Short      |                  | 5,277.78              | -5,277.78   | 0.00           |
| 40467        | 003  | 3130AQCNI  | FEDERAL HOME       | Purchase        | 01/18/2022      | 01/17/2025   | Long       | 4,988,402.78     |                       |             | -4,988,402.78  |
| 40467        | 003  | 3130AQCNI  | FEDERAL HOME       | Interest        | 03/17/2022      | 01/17/2025   | Long       |                  |                       | 6,250.00    | 6,250.00       |
| 40467        | 003  | 3130AQCNI  | FEDERAL HOME       | Accr Int        | 03/17/2022      | 01/17/2025   | Long       |                  | 2,152.78              | -2,152.78   | 0.00           |
| 40468        | 003  | 3133ENLB4  | FEDERAL FARM CR    | Purchase        | 01/18/2022      | 01/18/2023   | Long       | 19,988,000.00    |                       |             | -19,988,000.00 |
| 40469        | 003  | 3134GXJH8  | FEDERAL HOME LN    | Purchase        | 01/18/2022      | 09/29/2023   | Long       | 4,176,734.07     |                       |             | -4,176,734.07  |
| 40470        | 003  | 3130ALHH0  | FEDERAL HOME       | Purchase        | 01/18/2022      | 03/05/2026   | Long       | 24,568,416.67    |                       |             | -24,568,416.67 |
| 40470        | 003  | 3130ALHH0  | FEDERAL HOME       | Interest        | 03/07/2022      | 03/05/2026   | Long       |                  |                       | 120,000.00  | 120,000.00     |
| 40470        | 003  | 3130ALHH0  | FEDERAL HOME       | Accr Int        | 03/05/2022      | 03/05/2026   | Long       |                  | 88,666.67             | -88,666.67  | 0.00           |
| 40471        | 003  | 037833CG3  | APPLE INC, SR GLBL | Purchase        | 01/19/2022      | 02/09/2024   | Long       | 12,561,827.03    |                       |             | -12,561,827.03 |
| 40471        | 003  | 037833CG3  | APPLE INC, SR GLBL | Interest        | 02/09/2022      | 02/09/2024   | Long       |                  |                       | 179,490.00  | 179,490.00     |
| 40471        | 003  | 037833CG3  | APPLE INC, SR GLBL | Accr Int        | 02/09/2022      | 02/09/2024   | Long       |                  | 159,546.67            | -159,546.67 | 0.00           |
| 40472        | 003  | 3130AQQQ9  | FEDERAL HOME       | Purchase        | 01/28/2022      | 01/28/2025   | Long       | 20,000,000.00    |                       |             | -20,000,000.00 |
| 40473        | 003  | 3130AQN584 | FHLB 0.7% MAT      | Purchase        | 01/27/2022      | 01/27/2025   | Long       | 13,982,500.00    |                       |             | -13,982,500.00 |
| 40474        | 003  | 912796J42  | UNITED STATES      | Purchase        | 01/26/2022      | 06/16/2022   | Short      | 19,980,025.00    |                       |             | -19,980,025.00 |
| 40475        | 003  | 3130AQM03  | FEDERAL HOME       | Purchase        | 01/28/2022      | 10/28/2025   | Long       | 7,189,200.00     |                       |             | -7,189,200.00  |
| 40476        | 003  | 9128286Y1  | UNITED STATES      | Purchase        | 01/26/2022      | 06/15/2022   | Short      | 20,154,447.12    |                       |             | -20,154,447.12 |
| 40477        | 003  | 3130AQQQ9  | FEDERAL HOME       | Purchase        | 01/28/2022      | 01/28/2025   | Long       | 20,000,000.00    |                       |             | -20,000,000.00 |
| 40478        | 003  | 3130AQM04  | FEDERAL HOME       | Purchase        | 01/28/2022      | 10/28/2024   | Long       | 12,495,875.00    |                       |             | -12,495,875.00 |
| 40479        | 003  | 3130ENMH0  | FFCB 1.6% MAT      | Purchase        | 01/27/2022      | 01/27/2026   | Long       | 10,348,965.00    |                       |             | -10,348,965.00 |
| 40480        | 003  | 3133ENAL4  | FEDERAL FARM CR    | Purchase        | 01/26/2022      | 10/12/2023   | Long       | 4,106,884.73     |                       |             | -4,106,884.73  |
| 40481        | 003  | 912796R43  | UNITED STATES      | Purchase        | 01/26/2022      | 06/23/2022   | Short      | 79,910,871.11    |                       |             | -79,910,871.11 |

Portfolio CITY

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

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| Investment # | Fund | CUSIP     | Inv Descrip                | TransactionType | TransactionDate | MaturityDate | AssetClass | New<br>Principal | Principal<br>Paydowns | Interest   | Total<br>Cash  |
|--------------|------|-----------|----------------------------|-----------------|-----------------|--------------|------------|------------------|-----------------------|------------|----------------|
| 40482        | 003  | 037833BU3 | APPLE INC, SR GLBLPurchase |                 | 02/14/2022      | 02/23/2023   | Long       | 2,403,481.20     |                       |            | -2,403,481.20  |
| 40482        | 003  | 037833BU3 | APPLE INC, SR GLBLInterest |                 | 02/23/2022      | 02/23/2023   | Long       |                  |                       | 33,288.00  | 33,288.00      |
| 40482        | 003  | 037833BU3 | APPLE INC, SR GLBLAccr Int |                 | 02/23/2022      | 02/23/2023   | Long       |                  | 31,623.60             | -31,623.60 | 0.00           |
| 40483        | 003  | 3134GBDS8 | FEDERAL HOME LN Purchase   |                 | 02/11/2022      | 03/29/2022   | Long       | 1,012,047.39     |                       |            | -1,012,047.39  |
| 40483        | 003  | 3134GBDS8 | FEDERAL HOME LN Redemption |                 | 03/29/2022      | 03/29/2022   | Long       |                  | 1,000,000.00          |            | 1,000,000.00   |
| 40483        | 003  | 3134GBDS8 | FEDERAL HOME LN Interest   |                 | 03/29/2022      | 03/29/2022   | Long       |                  |                       | 12,500.00  | 12,500.00      |
| 40483        | 003  | 3134GBDS8 | FEDERAL HOME LN Accr Int   |                 | 03/29/2022      | 03/29/2022   | Long       |                  | 9,166.67              | -9,166.67  | 0.00           |
| 40484        | 003  | 3130ABCF1 | FEDERAL HOME Purchase      |                 | 02/11/2022      | 05/23/2022   | Short      | 1,011,081.68     |                       |            | -1,011,081.68  |
| 40485        | 003  | 037833CG3 | APPLE INC, SR GLBLPurchase |                 | 02/14/2022      | 02/09/2024   | Long       | 12,618,148.60    |                       |            | -12,618,148.60 |
| 40486        | 003  | 3133ENPB0 | FEDERAL FARM CR Purchase   |                 | 02/16/2022      | 02/16/2027   | Long       | 15,138,637.50    |                       |            | -15,138,637.50 |
| 40487        | 003  | 037833CU2 | APPLE INC, SR GLBLPurchase |                 | 02/28/2022      | 05/11/2024   | Long       | 7,522,510.08     |                       |            | -7,522,510.08  |
| 40488        | 003  | 037833CQ1 | APPLE INC, SR GLBLPurchase |                 | 02/28/2022      | 05/11/2022   | Short      | 3,027,513.33     |                       |            | -3,027,513.33  |
| 40489        | 003  | 313380GJ0 | FEDERAL HOME Purchase      |                 | 02/25/2022      | 09/09/2022   | Short      | 10,160,382.22    |                       |            | -10,160,382.22 |
| 40489        | 003  | 313380GJ0 | FEDERAL HOME Interest      |                 | 03/09/2022      | 09/09/2022   | Short      |                  |                       | 100,000.00 | 100,000.00     |
| 40489        | 003  | 313380GJ0 | FEDERAL HOME Accr Int      |                 | 03/09/2022      | 09/09/2022   | Short      |                  | 92,222.22             | -92,222.22 | 0.00           |
| 40490        | 003  | 3134GW6E1 | FEDERAL HOME LN Purchase   |                 | 03/15/2022      | 11/02/2023   | Long       | 19,543,644.44    |                       |            | -19,543,644.44 |
| 40491        | 003  | 3134GVJ66 | FEDERAL HOME LN Purchase   |                 | 03/16/2022      | 06/08/2022   | Short      | 4,511,039.81     |                       |            | -4,511,039.81  |
| 40492        | 003  | 89233HDM3 | TMCC DISC NOTE Purchase    |                 | 03/15/2022      | 04/21/2022   | Short      | 19,989,105.56    |                       |            | -19,989,105.56 |
| 40493        | 003  | 89233HF90 | TMCC DISC NOTE Purchase    |                 | 03/15/2022      | 06/09/2022   | Short      | 19,960,344.44    |                       |            | -19,960,344.44 |
| 40494        | 003  | 89233HF25 | TMCC DISC NOTE Purchase    |                 | 03/15/2022      | 06/02/2022   | Short      | 9,982,663.89     |                       |            | -9,982,663.89  |
| 40495        | 003  | 3130ARAY7 | FEDERAL HOME Purchase      |                 | 03/24/2022      | 03/24/2025   | Long       | 992,500.00       |                       |            | -992,500.00    |
| 40496        | 003  | 3130ARBY6 | FEDERAL HOME Purchase      |                 | 03/28/2022      | 03/28/2025   | Long       | 4,590,340.00     |                       |            | -4,590,340.00  |
| 40497        | 003  | 3130AR7C9 | FEDERAL HOME Purchase      |                 | 03/28/2022      | 12/27/2024   | Long       | 1,544,029.00     |                       |            | -1,544,029.00  |
| 40498        | 003  | 3133ENQC7 | FEDERAL FARM CR Purchase   |                 | 03/22/2022      | 09/03/2024   | Long       | 148,653.58       |                       |            | -148,653.58    |
| 40499        | 003  | 3130AQT78 | FEDERAL HOME Purchase      |                 | 03/22/2022      | 02/28/2025   | Long       | 2,317,677.33     |                       |            | -2,317,677.33  |
| 40500        | 003  | 3136G46V0 | FNMA 0.31% MAT Purchase    |                 | 03/22/2022      | 01/26/2024   | Long       | 1,450,623.33     |                       |            | -1,450,623.33  |
| 40501        | 003  | 3133ENAL4 | FEDERAL FARM CR Purchase   |                 | 03/22/2022      | 10/12/2023   | Long       | 1,140,643.40     |                       |            | -1,140,643.40  |
| 40502        | 003  | 3130AMR53 | FEDERAL HOME Purchase      |                 | 03/22/2022      | 12/09/2024   | Long       | 19,105,477.78    |                       |            | -19,105,477.78 |
| 40503        | 003  | 3136G4H55 | FEDERAL NATL MTGPurchase   |                 | 03/22/2022      | 08/05/2025   | Long       | 2,204,478.73     |                       |            | -2,204,478.73  |
| 40504        | 003  | 3136G4R62 | FEDERAL NATL MTGPurchase   |                 | 03/22/2022      | 08/28/2025   | Long       | 1,610,540.49     |                       |            | -1,610,540.49  |
| 40505        | 003  | 3134GW5R3 | FEDERAL HOME LN Purchase   |                 | 03/22/2022      | 10/27/2025   | Long       | 1,878,696.11     |                       |            | -1,878,696.11  |
| 40506        | 003  | 3134GWUG9 | FHLMC 0.57% MAT Purchase   |                 | 03/22/2022      | 09/24/2025   | Long       | 1,407,637.70     |                       |            | -1,407,637.70  |
| 40506        | 003  | 3134GWUG9 | FHLMC 0.57% MAT Interest   |                 | 03/24/2022      | 09/24/2025   | Long       |                  |                       | 4,275.00   | 4,275.00       |
| 40506        | 003  | 3134GWUG9 | FHLMC 0.57% MAT Accr Int   |                 | 03/24/2022      | 09/24/2025   | Long       |                  | 4,227.50              | -4,227.50  | 0.00           |
| 40507        | 003  | 3134GWVN3 | FEDERAL HOME LN Purchase   |                 | 03/22/2022      | 09/30/2025   | Long       | 16,426,353.10    |                       |            | -16,426,353.10 |
| 40507        | 003  | 3134GWVN3 | FEDERAL HOME LN Interest   |                 | 03/30/2022      | 09/30/2025   | Long       |                  |                       | 52,470.00  | 52,470.00      |
| 40507        | 003  | 3134GWVN3 | FEDERAL HOME LN Accr Int   |                 | 03/30/2022      | 09/30/2025   | Long       |                  | 50,138.00             | -50,138.00 | 0.00           |
| 40508        | 003  | 3130ANWN6 | FEDERAL HOME Purchase      |                 | 03/22/2022      | 06/30/2025   | Long       | 781,381.80       |                       |            | -781,381.80    |
| 40508        | 003  | 3130ANWN6 | FEDERAL HOME Interest      |                 | 03/30/2022      | 06/30/2025   | Long       |                  |                       | 2,887.50   | 2,887.50       |
| 40508        | 003  | 3130ANWN6 | FEDERAL HOME Accr Int      |                 | 03/30/2022      | 06/30/2025   | Long       |                  | 2,759.17              | -2,759.17  | 0.00           |
| 40509        | 003  | 3134GW6E1 | FEDERAL HOME LN Purchase   |                 | 03/30/2022      | 11/02/2023   | Long       | 17,761,898.67    |                       |            | -17,761,898.67 |

Portfolio CITY

AP

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

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| Investment #            | Fund | CUSIP     | Inv Descrip     | TransactionType | TransactionDate | MaturityDate | AssetClass | New<br>Principal | Principal<br>Paydowns | Interest     | Total<br>Cash   |
|-------------------------|------|-----------|-----------------|-----------------|-----------------|--------------|------------|------------------|-----------------------|--------------|-----------------|
| 40510                   | 003  | 3133EL5J9 | FEDERAL FARM CR | Purchase        | 03/30/2022      | 09/01/2023   | Long       | 13,609,893.33    |                       |              | -13,609,893.33  |
| 40511                   | 003  | 3134GXMZ4 | FEDERAL HOME LN | Purchase        | 03/30/2022      | 03/28/2024   | Long       | 1,020,190.80     |                       |              | -1,020,190.80   |
| 40512                   | 003  | 3130APWH4 | FEDERAL HOME    | Purchase        | 03/30/2022      | 11/22/2023   | Long       | 1,957,230.00     |                       |              | -1,957,230.00   |
| 40513                   | 003  | 3133ENGW4 | FEDERAL FARM CR | Purchase        | 03/30/2022      | 12/13/2023   | Long       | 1,811,784.50     |                       |              | -1,811,784.50   |
| 40514                   | 003  | 3133EMYW6 | FFCB 0.23% MAT  | Purchase        | 03/30/2022      | 11/13/2023   | Long       | 1,305,236.64     |                       |              | -1,305,236.64   |
| Totals for General Pool |      |           |                 |                 |                 |              |            | 1,413,220,995.8  | 1,233,953,382.6       | 6,353,433.00 | -172,914,180.21 |
| 40162                   | 501  | VP4560000 | WELLS 0.01%     | Purchase        | 01/03/2022      |              | Short      | 266.17           |                       |              | -266.17         |
| 40162                   | 501  | VP4560000 | WELLS 0.01%     | Purchase        | 02/01/2022      |              | Short      | 171.10           |                       |              | -171.10         |
| 40162                   | 501  | VP4560000 | WELLS 0.01%     | Purchase        | 03/01/2022      |              | Short      | 154.54           |                       |              | -154.54         |
| 40162                   | 501  | VP4560000 | WELLS 0.01%     | Interest        | 01/03/2022      |              | Short      |                  |                       | 266.17       | 266.17          |
| 40162                   | 501  | VP4560000 | WELLS 0.01%     | Interest        | 02/01/2022      |              | Short      |                  |                       | 171.10       | 171.10          |
| 40162                   | 501  | VP4560000 | WELLS 0.01%     | Interest        | 03/01/2022      |              | Short      |                  |                       | 154.54       | 154.54          |
| Totals for SJCE         |      |           |                 |                 |                 |              |            | 591.81           |                       | 591.81       | 0.00            |
| Grand Total             |      |           |                 |                 |                 |              |            | 1,413,221,587.6  | 1,233,953,382.6       | 6,354,024.81 | -172,914,180.21 |

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CITY OF SAN JOSE  
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES  
1/1/22 THROUGH 3/31/22

|                             | BALANCE<br>12/31/2021   | SALES OR<br>MATURITIES  | ADDITIONS               | BALANCE<br>3/31/2022    |
|-----------------------------|-------------------------|-------------------------|-------------------------|-------------------------|
| Asset Backed Securities     | 20,170,292.32           | 4,358,855.47            |                         | 15,811,436.85           |
| Commercial Paper/Discount   | 34,979,755.56           | 34,979,755.56           | 49,932,113.89           | 49,932,113.89           |
| Corporate Medium Term Notes | 308,933,090.52          | 90,567,901.01           | 83,079,987.96           | 301,445,177.47          |
| Federal Agency Securities   | 546,702,170.87          | 35,492,717.63           | 318,748,935.32          | 829,958,388.56          |
| Mortgage Backed Securities  | 142,959,882.25          | 1,570,828.84            |                         | 141,389,053.41          |
| Money Market Mutual Fund    | 173,026,434.99          | 732,537,963.79          | 608,017,699.77          | 48,506,170.97           |
| Muni Bonds                  | 220,316,984.80          | 7,000,000.00            | 10,702,513.40           | 224,019,498.20          |
| Negotiable CD's             | 178,910,885.02          | 60,000,000.00           |                         | 118,910,885.02          |
| State Pool                  | 225,000,000.00          | 175,129,545.82          | 105,129,545.82          | 155,000,000.00          |
| Supranationals              | 249,400,619.13          | 29,671,496.28           | 7,268,345.89            | 226,997,468.74          |
| UST Bills, Notes & Bonds    | 56,157,483.17           | 65,006,422.65           | 230,349,227.86          | 221,500,288.38          |
| Total                       | <u>2,156,557,598.63</u> | <u>1,236,315,487.05</u> | <u>1,413,228,369.91</u> | <u>2,333,470,481.49</u> |

**NET PURCHASES/(SALES):**

176,912,882.86

**PORTFOLIO TURNOVER RATIO:**

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

**JANUARY THROUGH MARCH 2022 TURNOVER RATIO:**

**1.14**

**AVERAGE DAILY PORTFOLIO BALANCE:**

**2,321,451,540.29**

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**City of San Jose  
Purchases Report  
Sorted by Dealer - Fund  
January 1, 2022 - March 31, 2022**

City of San Jose  
, CA

| 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     |
|------------------------------------------------|--------------|------|-----------|--------|-----------------------|---------------|---------------------|-----------------------|------------------------------|------------------|---------------|-------|-----------------------|
| <b>Purchased from: CastleOak Securities LP</b> |              |      |           |        |                       |               |                     |                       |                              |                  |               |       |                       |
| 912796C31                                      | 40452        | 003  | ATD       | USTR   | 10,000,000.00         | 01/06/2022    | 01/27 - At Maturity | 9,999,778.33          |                              | 0.038            | 01/27/2022    | 0.039 | 0.00                  |
| 912796M97                                      | 40453        | 003  | ATD       | USTR   | 20,000,000.00         | 01/06/2022    | 03/10 - At Maturity | 19,998,495.00         |                              | 0.043            | 03/10/2022    | 0.044 | 0.00                  |
| 912796N39                                      | 40454        | 003  | ATD       | USTR   | 15,000,000.00         | 01/06/2022    | 03/31 - At Maturity | 14,998,075.00         |                              | 0.055            | 03/31/2022    | 0.056 | 0.00                  |
| 912796N47                                      | 40455        | 003  | ATD       | USTR   | 20,000,000.00         | 01/06/2022    | 04/07 - At Maturity | 19,995,955.56         |                              | 0.080            | 04/07/2022    | 0.081 | 19,999,733.33         |
| 912796U72                                      | 40456        | 003  | ATD       | USTR   | 10,000,000.00         | 01/06/2022    | 05/03 - At Maturity | 9,996,165.00          |                              | 0.118            | 05/03/2022    | 0.120 | 9,998,951.11          |
| 912828XG0                                      | 40457        | 003  | TRC       | USTR   | 15,000,000.00         | 01/06/2022    | 06/30 - Final Pmt.  | 15,138,867.19         | 5,283.15                     | 2.125            | 06/30/2022    | 0.208 | 15,071,417.41         |
| 912828XR6                                      | 40458        | 003  | TRC       | USTR   | 20,000,000.00         | 01/06/2022    | 05/31 - Final Pmt.  | 20,128,906.25         | 35,576.92                    | 1.750            | 05/31/2022    | 0.131 | 20,053,340.52         |
| 3133EMYL0                                      | 40465        | 003  | MC1       | FFCB   | 10,000,000.00         | 01/14/2022    | 05/04 - Final Pmt.  | 9,995,783.00          | 777.78                       | 0.040            | 05/04/2022    | 0.178 | 9,998,734.90          |
| 3130AJY52                                      | 40466        | 003  | FAC       | FHLB   | 10,000,000.00         | 01/14/2022    | 02/12 - 08/12       | 9,988,752.10          | Received                     | 0.125            | 08/12/2022    | 0.320 | 9,992,915.99          |
| 3130ALHH0                                      | 40470        | 003  | MC1       | FHLB   | 25,000,000.00         | 01/18/2022    | 03/05 - 09/05       | 24,479,750.00         | Received                     | 0.960            | 03/05/2026    | 1.481 | 24,505,290.18         |
| 313380GJ0                                      | 40489        | 003  | FAC       | FHLB   | 10,000,000.00         | 02/25/2022    | 03/09 - 09/09       | 10,068,160.00         | Received                     | 2.000            | 09/09/2022    | 0.730 | 10,055,511.75         |
| 3134GVJ66                                      | 40491        | 003  | FAC       | FHLMC  | 4,510,000.00          | 03/16/2022    | 06/08 - Final Pmt.  | 4,507,970.50          | 3,069.31                     | 0.250            | 06/08/2022    | 0.447 | 4,508,341.75          |
| 3133ENGW4                                      | 40513        | 003  | MC1       | FFCB   | 1,859,000.00          | 03/30/2022    | 06/13 - 12/13       | 1,808,137.76          | 3,646.74                     | 0.660            | 12/13/2023    | 2.308 | 1,808,220.73          |
| 3133EMYW6                                      | 40514        | 003  | MC1       | FFCB   | 1,347,000.00          | 03/30/2022    | 05/13 - 11/13       | 1,304,057.64          | 1,179.00                     | 0.230            | 11/13/2023    | 2.246 | 1,304,131.30          |
| 3130APWH4                                      | 40512        | 003  | MC1       | FHLB   | 2,000,000.00          | 03/30/2022    | 05/23 - 11/23       | 1,951,980.00          | 5,250.00                     | 0.750            | 11/22/2023    | 2.245 | 1,952,061.11          |
| 3134GXMZ4                                      | 40511        | 003  | MC1       | FHLMC  | 1,033,000.00          | 03/30/2022    | 09/28 - 03/28       | 1,020,087.50          | 103.30                       | 1.800            | 03/28/2024    | 2.446 | 1,020,105.48          |
| <b>Subtotal</b>                                |              |      |           |        | <b>175,749,000.00</b> |               |                     | <b>175,380,920.83</b> | <b>54,886.20</b>             |                  |               |       | <b>130,268,755.56</b> |
| <b>Purchased from: FHN Financial</b>           |              |      |           |        |                       |               |                     |                       |                              |                  |               |       |                       |
| 3130AQN584                                     | 40473        | 003  | MC1       | FHLB   | 14,000,000.00         | 01/27/2022    | 07/27 - 01/27       | 13,982,500.00         |                              | 0.700            | 01/27/2025    | 1.438 | 13,983,537.04         |
| 3130AQQQ9                                      | 40472        | 003  | MC1       | FHLB   | 20,000,000.00         | 01/28/2022    | 04/28 - Quarterly   | 20,000,000.00         |                              | 0.750            | 01/28/2025    | 0.750 | 20,000,000.00         |
| 3130AQQQ9                                      | 40477        | 003  | MC1       | FHLB   | 20,000,000.00         | 01/28/2022    | 04/28 - Quarterly   | 20,000,000.00         |                              | 0.750            | 01/28/2025    | 0.750 | 20,000,000.00         |
| 3130AMR53                                      | 40502        | 003  | MC1       | FHLB   | 20,000,000.00         | 03/22/2022    | 06/09 - 12/09       | 19,070,000.00         | 35,477.78                    | 0.620            | 12/09/2024    | 2.400 | 19,078,567.04         |
| 3136G46V0                                      | 40500        | 003  | MC1       | FNMA   | 1,500,000.00          | 03/22/2022    | 07/26 - 01/26       | 1,449,900.00          | 723.33                       | 0.310            | 01/26/2024    | 2.167 | 1,450,579.07          |
| <b>Subtotal</b>                                |              |      |           |        | <b>75,500,000.00</b>  |               |                     | <b>74,502,400.00</b>  | <b>36,201.11</b>             |                  |               |       | <b>74,512,683.15</b>  |
| <b>Purchased from: Piper Sandler &amp; Co.</b> |              |      |           |        |                       |               |                     |                       |                              |                  |               |       |                       |
| 13063DMA3                                      | 40449        | 003  | MUN       | CAS    | 10,110,000.00         | 01/07/2022    | 04/01 - 10/01       | 10,631,069.40         | 71,444.00                    | 2.650            | 04/01/2026    | 1.392 | 10,602,349.04         |
| 3133ENLB4                                      | 40468        | 003  | MC1       | FFCB   | 20,000,000.00         | 01/18/2022    | 07/18 - 01/18       | 19,988,000.00         |                              | 0.460            | 01/18/2023    | 0.520 | 19,990,433.33         |
| 3130ANWN6                                      | 40508        | 003  | MC1       | FHLB   | 825,000.00            | 03/22/2022    | 03/30 - 09/30       | 778,622.63            | Received                     | 0.700            | 06/30/2025    | 2.500 | 778,976.96            |
| 3134GW5R3                                      | 40505        | 003  | MC1       | FHLMC  | 2,000,000.00          | 03/22/2022    | 04/27 - 10/27       | 1,873,460.00          | 5,236.11                     | 0.650            | 10/27/2025    | 2.500 | 1,874,339.43          |
| 3134GWUG9                                      | 40506        | 003  | MC1       | FHLMC  | 1,500,000.00          | 03/22/2022    | 03/24 - 09/24       | 1,403,410.20          | Received                     | 0.570            | 09/24/2025    | 2.500 | 1,404,099.03          |

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

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| 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 |                      |
|-------------------------------------------------------|--------------|------|-----------|--------|----------------------|---------------|---------------------|----------------------|------------------------------|------------------|---------------|-------|-------------------|----------------------|
| <b>Purchased from: Piper Sandler &amp; Co.</b>        |              |      |           |        |                      |               |                     |                      |                              |                  |               |       |                   |                      |
| 3134GWWN3                                             | 40507        | 003  | MC1       | FHLMC  | 17,490,000.00        | 03/22/2022    | 03/30 - 09/30       | 16,376,215.10        | Received                     | 0.600            | 09/30/2025    | 2.500 | 16,384,120.51     |                      |
| 3136G4H55                                             | 40503        | 003  | MC1       | FNMA   | 2,350,000.00         | 03/22/2022    | 08/05 - 02/05       | 2,202,791.30         | 1,687.43                     | 0.550            | 08/05/2025    | 2.500 | 2,203,883.53      |                      |
| 3136G4R62                                             | 40504        | 003  | MC1       | FNMA   | 1,715,000.00         | 03/22/2022    | 08/28 - 02/28       | 1,609,825.91         | 714.58                       | 0.625            | 08/28/2025    | 2.500 | 1,610,591.74      |                      |
| <b>Subtotal</b>                                       |              |      |           |        | <b>55,990,000.00</b> |               |                     | <b>54,863,394.54</b> | <b>79,082.12</b>             |                  |               |       |                   | <b>54,848,793.57</b> |
| <b>Purchased from: RBC Capital Markets</b>            |              |      |           |        |                      |               |                     |                      |                              |                  |               |       |                   |                      |
| 3130AQG49                                             | 40461        | 003  | MC1       | FHLB   | 2,485,000.00         | 01/18/2022    | 07/18 - 01/18       | 2,471,605.85         |                              | 1.000            | 10/18/2024    | 1.200 | 2,472,593.50      |                      |
| 3130AQM4                                              | 40478        | 003  | MC1       | FHLB   | 12,500,000.00        | 01/28/2022    | 04/28 - Quarterly   | 12,495,875.00        |                              | 0.625            | 10/28/2024    | 0.754 | 12,496,137.50     |                      |
| 3133ENQC7                                             | 40498        | 003  | MC1       | FFCB   | 150,000.00           | 03/22/2022    | 09/03 - 03/03       | 148,500.00           | 153.58                       | 1.940            | 09/03/2024    | 2.363 | 148,515.32        |                      |
| 3130AQT78                                             | 40499        | 003  | MC1       | FHLB   | 2,360,000.00         | 03/22/2022    | 08/28 - 02/28       | 2,314,924.00         | 2,753.33                     | 1.750            | 02/28/2025    | 2.428 | 2,315,308.17      |                      |
| 3130AR7C9                                             | 40497        | 003  | MC1       | FHLB   | 1,565,000.00         | 03/28/2022    | 06/27 - 12/27       | 1,544,029.00         |                              | 1.850            | 12/27/2024    | 2.357 | 1,544,092.61      |                      |
| <b>Subtotal</b>                                       |              |      |           |        | <b>19,060,000.00</b> |               |                     | <b>18,974,933.85</b> | <b>2,906.91</b>              |                  |               |       |                   | <b>18,976,647.10</b> |
| <b>Purchased from: Raymond James &amp; Associates</b> |              |      |           |        |                      |               |                     |                      |                              |                  |               |       |                   |                      |
| 459056LD7                                             | 40460        | 003  | MC2       | IBRD   | 2,000,000.00         | 01/07/2022    | 01/19 - 07/19       | 2,147,432.00         | Received                     | 7.625            | 01/19/2023    | 0.465 | 2,114,140.90      |                      |
| 3130ARAY7                                             | 40495        | 003  | MC1       | FHLB   | 1,000,000.00         | 03/24/2022    | 09/24 - 03/24       | 992,500.00           |                              | 1.375            | 03/24/2025    | 2.137 | 992,548.61        |                      |
| 3130ARBY6                                             | 40496        | 003  | MC1       | FHLB   | 4,600,000.00         | 03/28/2022    | 09/28 - 03/28       | 4,590,340.00         |                              | 1.500            | 03/28/2025    | 1.713 | 4,590,366.83      |                      |
| <b>Subtotal</b>                                       |              |      |           |        | <b>7,600,000.00</b>  |               |                     | <b>7,730,272.00</b>  | <b>0.00</b>                  |                  |               |       |                   | <b>7,697,056.34</b>  |
| <b>Purchased from: Truist Securities Inc</b>          |              |      |           |        |                      |               |                     |                      |                              |                  |               |       |                   |                      |
| 3133ENPB0                                             | 40486        | 003  | MC1       | FFCB   | 15,150,000.00        | 02/16/2022    | 08/16 - 02/16       | 15,138,637.50        |                              | 2.180            | 02/16/2027    | 2.196 | 15,138,921.56     |                      |
| <b>Subtotal</b>                                       |              |      |           |        | <b>15,150,000.00</b> |               |                     | <b>15,138,637.50</b> | <b>0.00</b>                  |                  |               |       |                   | <b>15,138,921.56</b> |
| <b>Purchased from: Toyota Financial Services</b>      |              |      |           |        |                      |               |                     |                      |                              |                  |               |       |                   |                      |
| 89233HDM3                                             | 40492        | 003  | ACP       | TMCC   | 20,000,000.00        | 03/15/2022    | 04/21 - At Maturity | 19,989,105.56        |                              | 0.530            | 04/21/2022    | 0.530 | 19,994,111.11     |                      |
| 89233HF90                                             | 40493        | 003  | ACP       | TMCC   | 20,000,000.00        | 03/15/2022    | 06/09 - At Maturity | 19,960,344.44        |                              | 0.830            | 06/09/2022    | 0.832 | 19,968,183.33     |                      |
| 89233HF25                                             | 40494        | 003  | ACP       | TMCC   | 10,000,000.00        | 03/15/2022    | 06/02 - At Maturity | 9,982,663.89         |                              | 0.790            | 06/02/2022    | 0.791 | 9,986,394.45      |                      |
| <b>Subtotal</b>                                       |              |      |           |        | <b>50,000,000.00</b> |               |                     | <b>49,932,113.89</b> | <b>0.00</b>                  |                  |               |       |                   | <b>49,948,688.89</b> |
| <b>Purchased from: UBS Financial Services</b>         |              |      |           |        |                      |               |                     |                      |                              |                  |               |       |                   |                      |
| 3130AQM3                                              | 40475        | 003  | MC1       | FHLB   | 7,200,000.00         | 01/28/2022    | 04/28 - Quarterly   | 7,189,200.00         |                              | 0.750            | 10/28/2025    | 1.076 | 7,189,704.00      |                      |
| 3130ABCF1                                             | 40484        | 003  | MC1       | FHLB   | 1,000,000.00         | 02/11/2022    | 05/23 - Final Pmt.  | 1,005,665.01         | 5,416.67                     | 1.500            | 05/23/2022    | 0.495 | 1,002,888.04      |                      |
| 3134GBDS8                                             | 40483        | 003  | FAC       | FHLMC  | 1,000,000.00         | 02/11/2022    | 03/29 - Final Pmt.  | 1,002,880.72         | Received                     | 1.375            | 03/29/2022    | 0.335 | 0.00              |                      |
| 3133ENAL4                                             | 40501        | 003  | FAC       | FFCB   | 1,170,000.00         | 03/22/2022    | 04/12 - 10/12       | 1,139,135.40         | 1,508.00                     | 0.290            | 10/12/2023    | 2.021 | 1,139,631.44      |                      |
| <b>Subtotal</b>                                       |              |      |           |        | <b>10,370,000.00</b> |               |                     | <b>10,336,881.13</b> | <b>6,924.67</b>              |                  |               |       |                   | <b>9,332,223.48</b>  |

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

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Purchases Report  
January 1, 2022 - March 31, 2022**

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| CUSIP                                         | Investment # | Fund | Sec.<br>Type | Issuer | Original<br>Par Value | Purchase<br>Date | Payment Periods     | Principal<br>Purchased | Accrued Interest<br>at Purchase | Rate at<br>Purchase | Maturity<br>Date | YTM   | Ending<br>Book Value  |
|-----------------------------------------------|--------------|------|--------------|--------|-----------------------|------------------|---------------------|------------------------|---------------------------------|---------------------|------------------|-------|-----------------------|
| <b>Purchased from: Unionbanc Investment</b>   |              |      |              |        |                       |                  |                     |                        |                                 |                     |                  |       |                       |
| 037833CG3                                     | 40459        | 003  | MTN          | AAPL   | 10,000,000.00         | 01/07/2022       | 02/09 - 08/09       | 10,407,000.00          | Received                        | 3.000               | 02/09/2024       | 0.861 | 10,361,537.23         |
| 037833DE7                                     | 40462        | 003  | MTN          | AAPL   | 15,266,000.00         | 01/13/2022       | 07/13 - 01/13       | 15,537,963.79          |                                 | 2.400               | 01/13/2023       | 0.451 | 15,479,038.30         |
| 037833DF4                                     | 40463        | 003  | MTN          | AAPL   | 15,114,000.00         | 01/14/2022       | 07/13 - 01/13       | 15,723,396.48          | 1,154.54                        | 2.750               | 01/13/2025       | 1.295 | 15,679,908.50         |
| 037833BU3                                     | 40464        | 003  | MTN          | AAPL   | 3,052,000.00          | 01/18/2022       | 02/23 - 08/23       | 3,118,625.16           | Received                        | 2.850               | 02/23/2023       | 0.847 | 3,106,312.16          |
| 037833CG3                                     | 40471        | 003  | MTN          | AAPL   | 11,966,000.00         | 01/19/2022       | 02/09 - 08/09       | 12,402,280.36          | Received                        | 3.000               | 02/09/2024       | 1.046 | 12,359,831.46         |
| 912796J42                                     | 40474        | 003  | ATD          | USTR   | 20,000,000.00         | 01/26/2022       | 06/16 - At Maturity | 19,980,025.00          |                                 | 0.255               | 06/16/2022       | 0.259 | 19,989,233.33         |
| 9128286Y1                                     | 40476        | 003  | TRC          | USTR   | 20,000,000.00         | 01/26/2022       | 06/15 - Final Pmt.  | 20,114,062.50          | 40,384.62                       | 1.750               | 06/15/2022       | 0.265 | 20,061,104.91         |
| 912796R43                                     | 40481        | 003  | ATD          | USTR   | 80,000,000.00         | 01/26/2022       | 06/23 - At Maturity | 79,910,871.11          |                                 | 0.271               | 06/23/2022       | 0.275 | 79,950,015.55         |
| 037833BU3                                     | 40482        | 003  | MTN          | AAPL   | 2,336,000.00          | 02/14/2022       | 02/23 - 08/23       | 2,371,857.60           | Received                        | 2.850               | 02/23/2023       | 1.050 | 2,367,290.37          |
| 037833CG3                                     | 40485        | 003  | MTN          | AAPL   | 12,318,000.00         | 02/14/2022       | 08/09 - 02/09       | 12,613,016.10          | 5,132.50                        | 3.000               | 02/09/2024       | 1.659 | 12,593,623.43         |
| 037833CU2                                     | 40487        | 003  | MTN          | AAPL   | 7,300,000.00          | 02/28/2022       | 05/11 - 11/11       | 7,460,673.00           | 61,837.08                       | 2.850               | 05/11/2024       | 1.745 | 7,453,986.73          |
| 037833CQ1                                     | 40488        | 003  | MTN          | AAPL   | 3,000,000.00          | 02/28/2022       | 05/11 - Final Pmt.  | 3,007,005.00           | 20,508.33                       | 2.300               | 05/11/2022       | 0.342 | 3,003,838.36          |
| 3134GW6E1                                     | 40490        | 003  | MC1          | FHLMC  | 20,000,000.00         | 03/15/2022       | 05/02 - 11/02       | 19,520,000.00          | 23,644.44                       | 0.320               | 11/02/2023       | 1.820 | 19,533,083.48         |
| 3133EL5J9                                     | 40510        | 003  | MC1          | FFCB   | 13,965,000.00         | 03/30/2022       | 09/01 - 03/01       | 13,606,518.45          | 3,374.88                        | 0.300               | 09/01/2023       | 2.146 | 13,607,219.98         |
| 3134GW6E1                                     | 40509        | 003  | MC1          | FHLMC  | 18,300,000.00         | 03/30/2022       | 05/02 - 11/02       | 17,737,824.00          | 24,074.67                       | 0.320               | 11/02/2023       | 2.300 | 17,738,806.83         |
| <b>Subtotal</b>                               |              |      |              |        | <b>252,617,000.00</b> |                  |                     | <b>253,511,118.55</b>  | <b>180,111.06</b>               |                     |                  |       | <b>253,284,830.62</b> |
| <b>Purchased from: Wells Fargo Securities</b> |              |      |              |        |                       |                  |                     |                        |                                 |                     |                  |       |                       |
| 3130AQLJ8                                     | 40451        | 003  | FAC          | FHLB   | 10,000,000.00         | 01/06/2022       | 05/20 - Final Pmt.  | 9,999,627.90           | 33.33                           | 0.120               | 05/20/2022       | 0.130 | 9,999,863.93          |
| 459058FY4                                     | 40450        | 003  | MC2          | IBRD   | 5,000,000.00          | 01/07/2022       | 01/26 - Final Pmt.  | 5,005,025.00           | Received                        | 2.000               | 01/26/2022       | 0.095 | 0.00                  |
| 3130AQCNI                                     | 40467        | 003  | MC1          | FHLB   | 5,000,000.00          | 01/18/2022       | 03/17 - Quarterly   | 4,986,250.00           | Received                        | 0.500               | 01/17/2025       | 1.006 | 4,987,180.26          |
| 3134GXJH8                                     | 40469        | 003  | MC1          | FHLMC  | 4,225,000.00          | 01/18/2022       | 06/29 - 12/29       | 4,176,243.50           | 490.57                          | 0.220               | 09/29/2023       | 0.907 | 4,182,068.74          |
| 3133ENAL4                                     | 40480        | 003  | FAC          | FFCB   | 4,150,000.00          | 01/26/2022       | 04/12 - 10/12       | 4,103,407.95           | 3,476.78                        | 0.290               | 10/12/2023       | 0.953 | 4,108,324.32          |
| 3130ENMH0                                     | 40479        | 003  | MC1          | FFCB   | 10,350,000.00         | 01/27/2022       | 07/27 - 01/27       | 10,348,965.00          | 1,600                           | 01/27/2026          | 1.603            |       | 10,349,011.00         |
| <b>Subtotal</b>                               |              |      |              |        | <b>38,725,000.00</b>  |                  |                     | <b>38,619,519.35</b>   | <b>4,000.68</b>                 |                     |                  |       | <b>33,626,448.25</b>  |
| <b>Total Purchases</b>                        |              |      |              |        | <b>700,761,000.00</b> |                  |                     | <b>698,990,191.64</b>  | <b>364,112.75</b>               |                     |                  |       | <b>647,635,048.52</b> |

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

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## **SECTION F**

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

This is an Independent Accountant's Report on Applying Agreed-Upon Procedures as of December 31, 2020.

**CITY OF SAN JOSE**

Independent Accountant's Report on  
Applying Agreed-Upon Procedures

As of December 31, 2021



Certified  
Public  
Accountants



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

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

We have performed the procedures enumerated below on evaluating whether the investments within the City of San José's (City) pooled portfolio are in compliance with the City's Investment Policy dated March 9, 2021 (Investment Policy) and Finance Department procedures as of December 31, 2021. The City's management is responsible for the City's compliance with those requirements.

The City's Finance Department and the Office of the City Auditor (City Auditor) have agreed to and acknowledged that the procedures performed are appropriate to meet the intended purpose of assisting specified parties in evaluating whether the investments within the City's pooled portfolio are in compliance with the City's Investment Policy and Finance Department procedures as of December 31, 2021. This report may not be suitable for any other purpose. The procedures performed may not address all the items of interest to a user of this report and may not meet the needs of all users of this report and, as such, users are responsible for determining whether the procedures performed are appropriate for their purposes.

The procedures and associated findings are as follows:

1. The management of the City provided us with a copy of the FY 2021-22 Second Quarter Investment Report (Investment Report) as of December 31, 2021 and we traced and agreed individual investments, which includes investment description, maturity date, CUSIP number, book and market value, to supporting documentation such as custodian/bank statements obtained from the City.

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

2. We traced total investments listed on the Investment Report as of December 31, 2021 to the City's general ledger.

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

3. We compared the types of investments listed in the Investment Report as of December 31, 2021 with the types of investments that are authorized by the City's Investment Policy.

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

4. We read the Investment Report as of December 31, 2021 to verify that it contains the information/data required by the City's Investment Policy and whether it meets the timing requirements of the City's Investment Policy, as follows:
  - a. The Investment Report includes the type of investment, issuer, date of maturity, par and dollar amount invested on all securities, investments and monies held by the City.
  - b. The Investment Report includes market value (and source) as of the date of the report of all securities held by the City or under management of any outside party.
  - c. The Investment Report includes a statement addressing the portfolio's compliance with the portfolio to the City's Investment Policy.
  - d. The Investment Report includes a statement addressing the ability of the City to meet the pool's expenditure requirements for the next six months.

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

5. We compared the types of investments listed in the Investment Report as of December 31, 2021 to the list of permitted investments in the City's Investment Policy.

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

6. We calculated the total investment amounts on a cost basis for the investment types listed in the Investment Report as of December 31, 2021, and compared those totals to the maximum portfolio limitations imposed by the City's Investment Policy for specified investment types.

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

7. We agreed individual investment maturity dates listed in the Investment Report as of December 31, 2021 to the custodian/bank statements and determined whether they conform to the maturity requirements of the City's Investment Policy.

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

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

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

9. We recomputed and reviewed supporting documentation relevant to the repurchase agreements and, if applicable, the reverse repurchase agreements held by the City on December 31, 2021, to ascertain whether the investments conform to the City's Investment Policy.

Finding: Not applicable. No repurchase or reverse repurchase agreements were held by the City on December 31, 2021.

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

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

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

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

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

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

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

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

14. We selected an investment purchase and maturity transaction between July 1, 2021 and December 31, 2021 and determined through inquiry and document inspection whether the City counts and/or confirms its investments as transactions occur.

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

15. We selected an investment purchase and maturity transaction between July 1, 2021 and December 31, 2021 and determined through inquiry and document inspection whether counts and/or investment confirmations and detailed subsidiary records are prepared by an Accountant and reviewed by a Senior Accountant.

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

16. We selected an investment purchase and maturity transaction between July 1, 2021 and December 31, 2021 and determined through inquiry and document inspection whether investment income is reviewed monthly for accuracy by the Deputy Director of Finance, Debt and Treasury Management, and Assistant Director of Finance or Director of Finance.

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

17. We selected an investment purchase and maturity transaction between July 1, 2021 and December 31, 2021 and determined through inquiry and document inspection whether reconciliations between detailed subsidiary records and general ledger control accounts are prepared by an Accountant and reviewed by a Senior Accountant or Supervising Accountant.

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

18. We selected an investment purchase and maturity transaction between July 1, 2021 and December 31, 2021 and determined through inquiry and document inspection whether the Deputy Director of Finance, Debt and Treasury Management, and Assistant Director of Finance or Director of Finance assesses the classification and valuation of its investments at acquisition and at the end of the quarter.

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

We were engaged by the City to perform this agreed-upon procedures engagement and conducted our engagement in accordance with attestation standards established by the AICPA. We were not engaged to and did not conduct an examination or review, the objective of which would be the expression of an opinion or conclusion, respectively, on whether the investments within the City's pooled portfolio are in compliance with the City's Investment Policy and Finance Department procedures as of December 31, 2021. Accordingly, we do not express such an opinion or conclusion. Had we performed additional procedures, other matters might have come to our attention that would have been reported to you.

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

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

A handwritten signature in black ink that reads "Macias Gini E O'Connell LEP". The signature is written in a cursive, flowing style.

Walnut Creek, California  
April 28, 2022