

Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Julia H. Cooper

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

DATE: February 1, 2023

Approved

Date

2/6/2023

Transmitted herewith is the City Investment Report for the quarter ended December 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 February 16, 2023 and will be agendaized through the PSFSS Committee for review by the full City Council.

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

- **Size of total portfolio:** \$2,538,705,032
- **Earned income yield:** 2.233%
- **Weighted average days to maturity:** 606 days
- **Fiscal year-to-date net interest earnings:** \$24,529,648
- 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.

/s/

JULIA H. COOPER
Director of Finance

cc: Jennifer A. Maguire, City Manager
Joe Rois, City Auditor
Nora Frimann, City Attorney
Luz Cofresí-Howe, Assistant Director of Finance

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



Prepared by
Finance Department
Debt and Treasury Management Division

Julia H. Cooper
Director of Finance

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

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

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**CITY OF SAN JOSE
INVESTMENT REPORTS FOR
THE QUARTER ENDED DECEMBER 31, 2022
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January 31, 2023

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED DECEMBER 31, 2022

I am pleased to present this report of investment activity for the quarter ended December 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 December 31, 2022, as well as provides a comparison to the quarters ended September 30, 2022, and December 31, 2021.

INVESTMENT SUMMARY			
For the Quarter Ended	December 31, 2022	September 30, 2022	December 31, 2021
<i>Total Portfolio</i>			
Portfolio Value ^{(1) (2)}	\$2,538,705,032	\$2,475,016,963	\$2,156,557,599
Earned Interest Yield	2.233%	1.619%	0.859%
Dollar-weighted average yield			
Purchases	4.551%	3.428%	0.318%
Maturities	1.663%	1.075%	0.256%
Called Securities	1.382%	1.542%	1.807%
Weighted avg. yield at end of period	2.333%	1.973%	0.863%
Weighted avg. days to maturity	606	597	520
<i>Portfolio Fund 3</i>			
Portfolio Value ^{(1) (2) (3)}	\$2,518,329,979	\$2,454,787,041	\$2,135,498,414
Earned Interest Yield	2.223%	1.617%	0.868%
Dollar-weighted average yield			
Purchases	4.551%	3.428%	0.318%
Maturities	1.663%	1.075%	0.256%
Called Securities	1.382%	1.542%	1.807%
Weighted avg. yield at end of period	2.323%	1.967%	0.871%
Weighted avg. days to maturity	611	602	525

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

² Total excludes bond proceeds held by trustees for the City of San José (\$413,663,736).

³ Total excludes other restricted funds required to be invested separately.

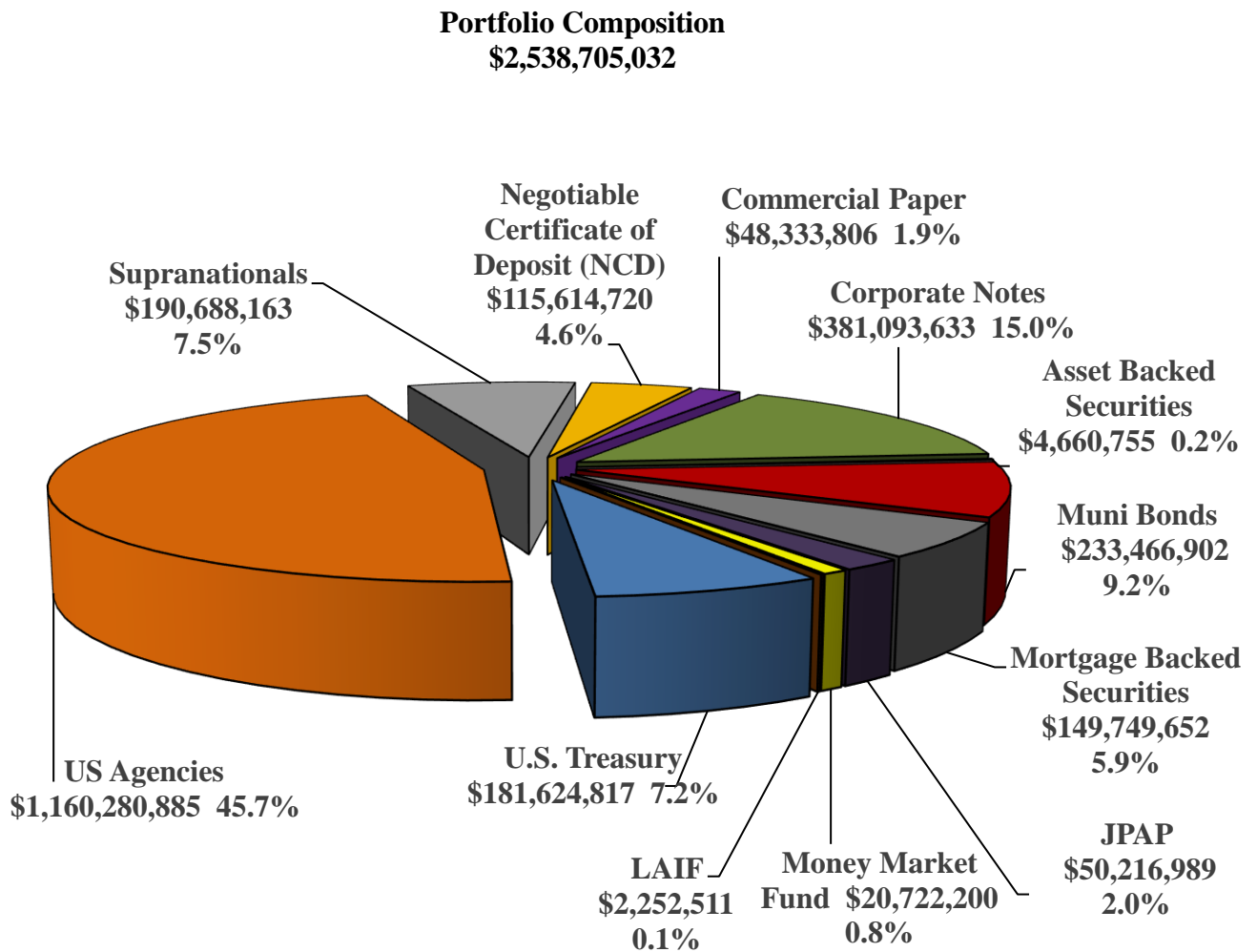
PORTFOLIO STATISTICS

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

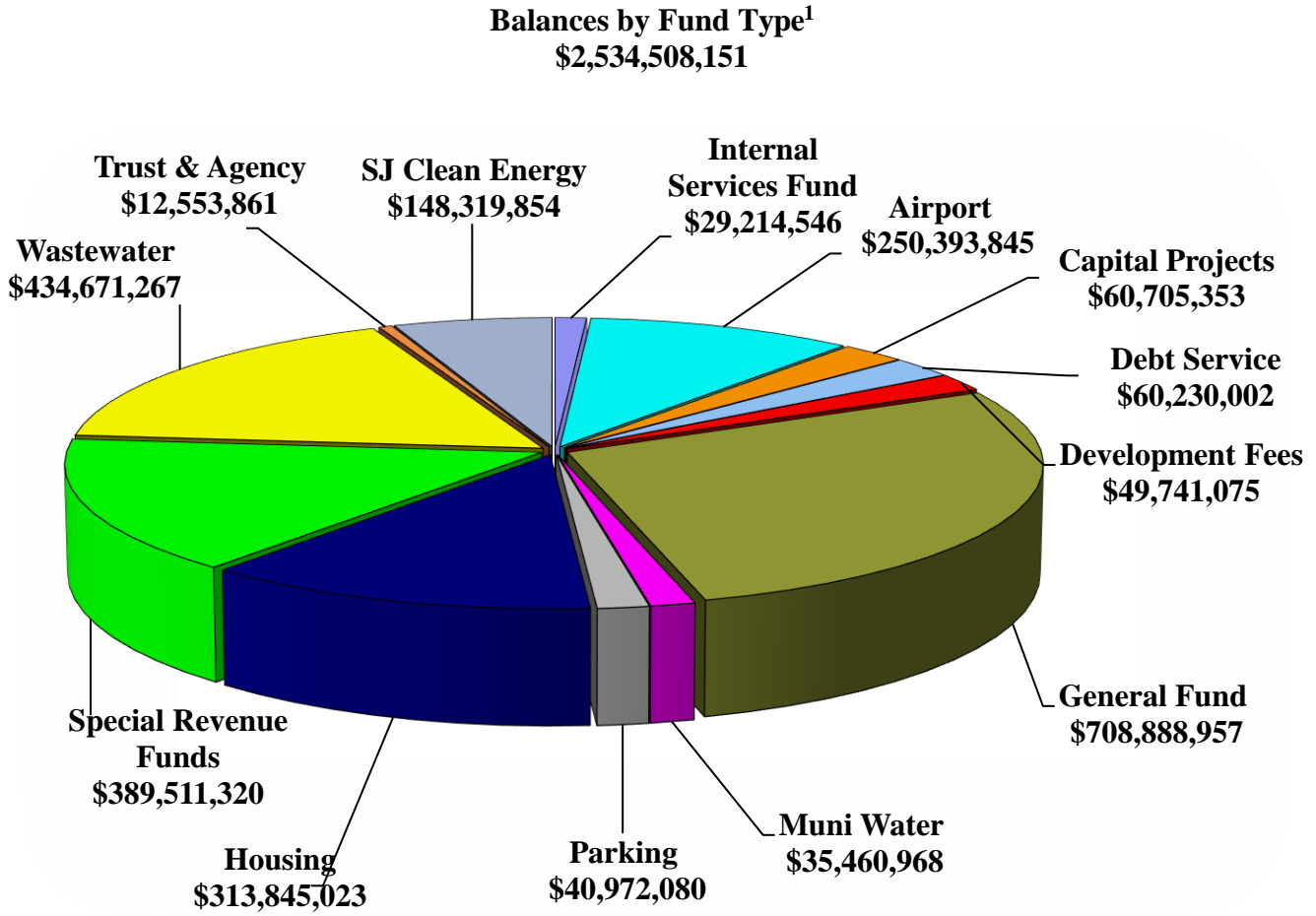
Portfolio Composition

Within this section are snapshots of the City’s total investment portfolio as of December 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	\$2,538,705,032
General Banking Balance	3,607,467
Deposit-in-Transit, Outstanding Checks ²	<u>(7,804,348)</u>
Total Balances per FMS	<u>\$2,534,508,151</u>

¹ General Fund includes \$613,707,115 of General Fund (Fund 001) as well as \$95,181,842 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.

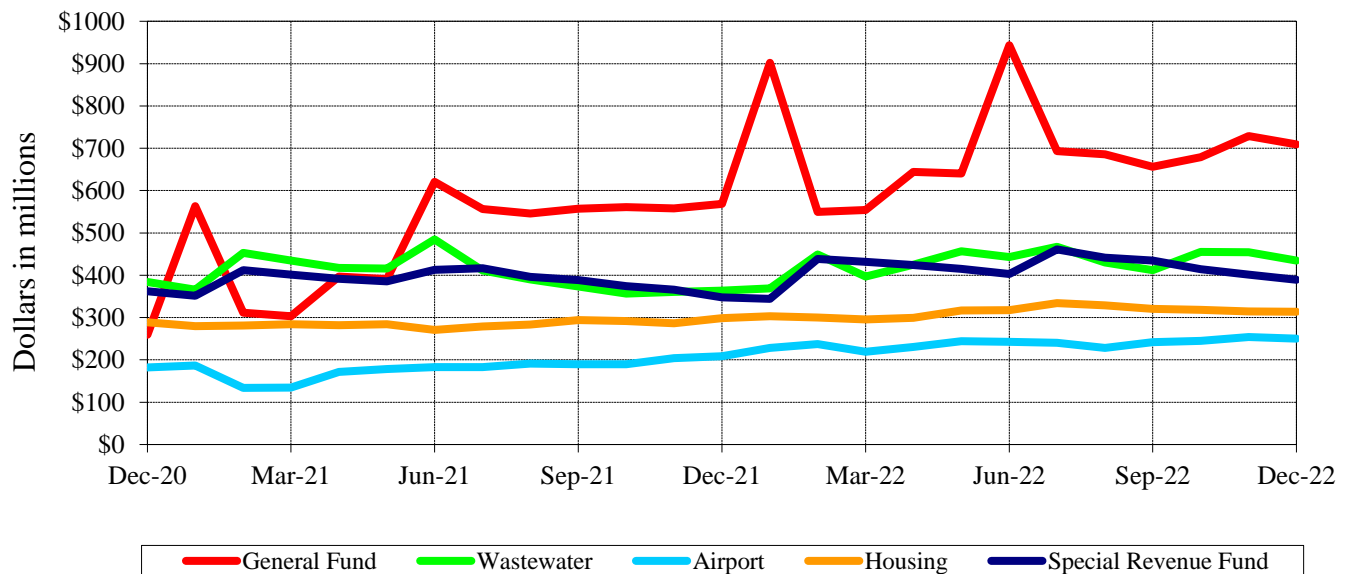
² Reflects timing difference between when deposits are made and accounted for in FMS or when checks are written and not yet cashed by the receiving party.

General Fund Balances

The General Fund balances increased by \$52.8 million during the quarter with the receipt of property tax advances and ended with a balance of \$708.9 million as of December 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 following graph compares monthly balances of five largest City funds as reported by FMS.

**Monthly Comparison of Balances by Fund Type
 December 2020 – December 2022**



Prefunding of Annual Retirement Contributions

The City opted to prefund Tier 1 annual employer retirement contributions along with Other Post-Employment Benefit (OPEB) contributions for Fiscal Year 2022-23. The total prefunding amount was \$421 million. In anticipation of this cash outflow, the City set aside \$146 million in cash and matured investments and issued \$275 million of Tax Revenue Anticipation Notes (TRANs) on July 1, 2022, that were purchased directly by Bank of America, N.A. (Bank). The TRANs maturity dates are February 28, 2023, and June 30, 2023, with \$137.5 million due on each date along with the accrued interest. The fixed interest rate on the Notes is 3.09% for the February 28th maturity and 3.36% for the June 30th maturity.

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

Historically, the Redevelopment Agency participated in the City investment pool with both restricted bond proceeds and operating cash balances. As of February 1, 2012, redevelopment agencies in California were dissolved by legislative action and the City, as the Successor

Agency to the Redevelopment Agency (SARA), transferred the Redevelopment Agency funds from the investment pool to SARA bank accounts. In July 2018, the City entered the final stage of dissolution and absorbed the remaining SARA operations into City operations. City staff will continue to manage SARA's accounts until all assets are liquidated and bonds are redeemed.

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

SARA CASH SUMMARY

	Pledged for Bond/Enforceable Obligations
LAIF	\$106,201
Wells Fargo:	
General Account	\$190,191
Total Wells Fargo Funds	\$190,191
Wilmington Trust:	
Total Wilmington Trust Funds	\$2,473,184 (A)
TOTAL	\$2,769,576

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

PORTFOLIO PERFORMANCE

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

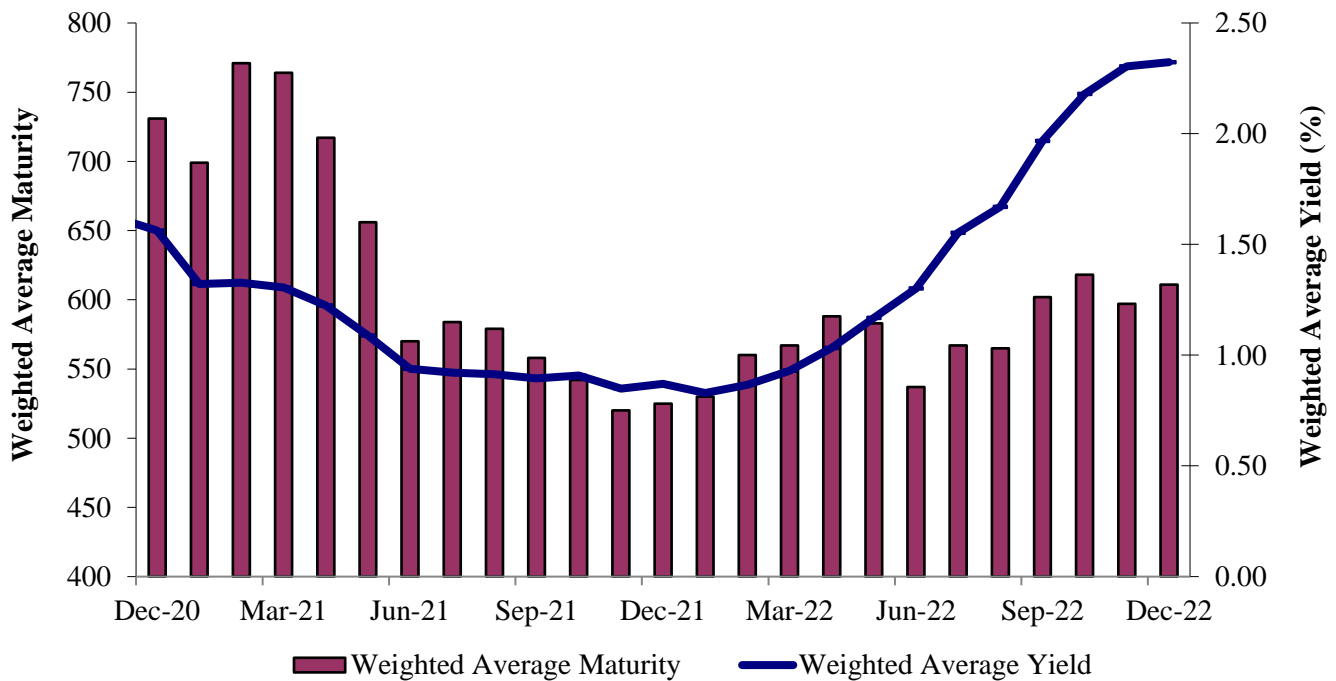
TOTAL PORTFOLIO INCOME RECOGNIZED			
Accrual Basis			
Total Portfolio Quarter-End	December 31, 2022	September 30, 2022	December 31, 2021
Total interest earnings	\$14,248,697	\$10,298,732	\$4,485,625
Realized gains (losses)	\$126	(\$17,907) ¹	(\$2,036)
Total income recognized	\$14,248,823	\$10,280,825	\$4,483,589
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$24,547,429	\$10,298,732	\$9,309,352
Realized gains (losses)	(\$17,781)	(\$17,907)	\$1,186
Total income recognized	\$24,529,648	\$10,280,825	\$9,310,538

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

Yield and Maturity Trend

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

**Fund 3 Portfolio Yield and Maturity Trends
 December 2020 – December 2022**



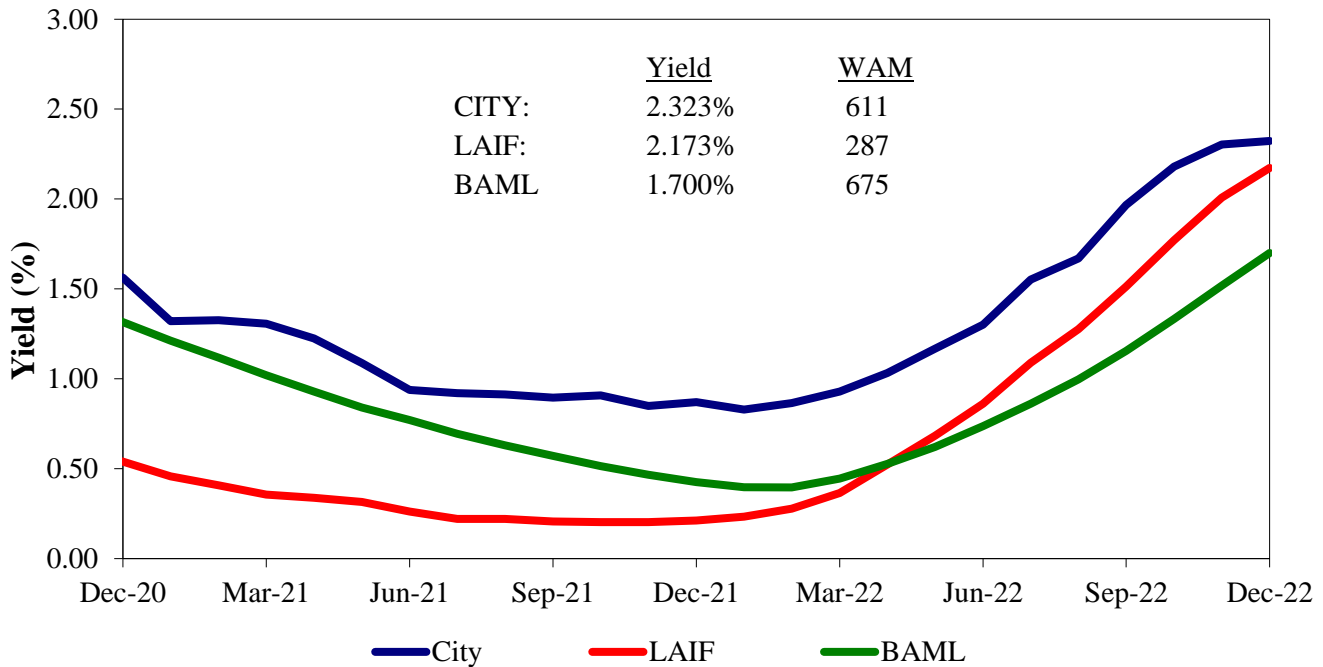
Fund 3 Portfolio’s WAM increased from 602 days on September 30, 2022, to 611 days on December 31, 2022. The weighted average yield increased from 1.967% on September 30, 2022, to 2.323% on December 30, 2022.

During the quarter, no corporate notes were called before maturity, and \$3 million of principal was amortized from various mortgage-backed and asset-backed securities. The Federal Reserve Bank raised the Federal Funds Target Rate by a total of 2.0% in the final three Federal Open Market Committee (“FOMC”) meetings of 2022. In the rising interest rate environment, new investments were purchased at higher yields, compared with matured securities. Moreover, treasury staff moved considerable amounts of asset out of lower-yielding liquidity vehicles such as California Asset Management Program (“CAMP”), money market funds (“MMF”) and Local Agency Investment Fund (“LAIF”), and invested strategically along the yield curve to improve portfolio yield and target large future outflows such as TRAN payments and debt service payments. As interest rates rose broadly across various sectors, staff also increased portfolio diversification by investing in U.S. Treasuries, Municipal Bonds, Negotiable Certificates of Deposit (NCDs), Corporate Notes and Mortgage-backed securities. As a result, the aggregate portfolio yield and WAM increased.

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 December 2020 to December 2022.

**Portfolio vs. Benchmarks
 December 2020 – December 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 287 days as of December 31, 2022, much shorter than the City Fund 3 portfolio’s WAM of 611 days. Normally a shorter portfolio such as LAIF is better positioned to benefit from rapidly rising interest rates especially when the yield curve is inverted as of the present. LAIF continued to experience outflows during this quarter, which hampered its investment activities and caused its aggregated yield to lag the City’s.

The BAML Index is a broad market index that tracks dollar-denominated, investment-grade, bonds with a remaining maturity of up to three (3) years. To simulate an index portfolio for comparison purpose, Treasury staff calculates a 2-year rolling average of daily BAML Index effective yields. In the period from January 1, 2021, to December 31, 2022, the BAML Index effective yield averaged under 1% 13 of the past 24 months, causing the simulate index portfolio

to lag behind the City portfolio and LAIF in performance. As interest rates are expected to continue rising in the near future, the performance gap between the BAML Index and the City portfolio should narrow.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page one of this report, the total portfolio size as of December 31, 2022, was approximately \$2.54 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.

UNREALIZED GAINS & LOSSES			
Cash Basis			
	Original Cost	Amortized Cost	
Market Value	\$2,444,000,573	Market Value	\$2,444,000,573
Original Cost	<u>(2,538,705,032)</u>	Amortized Cost	<u>(2,538,098,311)</u>
Net Unrealized Loss	\$ (94,704,459)	Net Unrealized Loss	\$ (94,097,738)

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 continued to increase this quarter. Given the inverse relationship between interest rates and value, this has led to unrealized losses of \$95 million (original cost) and \$94 million (amortized cost) as of December 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 December 31, 2022, was 2.233%, 0.614% higher than the previous quarter and 1.374% higher than a year ago.

COMPLIANCE REPORTING REQUIREMENTS

Cash Management Projection

Based on the Finance Department’s pooled cash flow projection as of December 31, 2022, total revenues and investment maturities for the next six months are anticipated to be approximately \$2.25 billion. This is sufficient to cover projected expenditures of approximately \$2.19 billion.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended December 31, 2022. The investment portfolio meets the requirements of the City’s Investment Policy and California Government Code section 53601.

Comparison of Portfolio Investment Earnings to FY 2022-23 Budget

The following is a comparison of actual General Fund investment earnings, on an accrual basis, to the Fiscal Year 2022-23 budget. The Fiscal Year 2022-23 Budget included \$4.2 million for interest earnings for the General Fund, based on an assumed net interest yield of 1.62%. The schedule below compares the unaudited actual net investment earnings to the General Fund budget for the quarter ended December 31, 2022. The interest earning rates are less than the forecast for the quarter and for the fiscal year.

BUDGET COMPARISON	
<u>Net Investment Earnings</u>	<u>Yield</u>
<i>Quarter Ended</i>	
Budget ^(a)	1.62%
Actual ^(b)	<u>2.07%</u>
Variance	0.45%
<i>Fiscal Year to Date</i>	
Budget ^(a)	1.62%
Actual ^(b)	<u>1.77%</u>
Variance	0.15%

<p>(a) Reflects the 2022-2027 General Fund Forecast Information submitted by Finance on January 27, 2022.</p> <p>(b) Reflects the earned interest yield less costs to administer the investment program, adjusted for funds with negative cash balances at month end.</p>

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.

Gross Domestic Product (GDP) increased at an annualized rate of 3.2% in the third quarter of 2022 compared to the previous quarter rate of -0.6%. Although the national unemployment rate remained unchanged at 3.5% in December 2022 from the previous quarter ended September 30, 2022, persistent high inflation, the potential for recession and future Federal Reserve Bank action became the dominant themes during this quarter that influenced and drove the broader markets. Year-over-year inflation remained high at 6.5% in December 2022, though down significantly from the previous quarter rate of 8.2%. The Federal Reserve raised its benchmark rate by a total of 2.0% in its final three meetings of the year in a bid to control inflation. Federal Reserve Bank officials have acknowledged recent improvements in the inflation data but remain hawkish on their view of future monetary policy. Although the Fed is expected to slow down the pace of interest rate increases, more rate hikes may cause over-corrections and trigger a broad economic recession, especially when the housing market and corporate earnings are weakening.

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

Future Commitments – As of December 31, 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 December 31, 2022, was \$2,538,705,032 an increase of approximately \$64 million from the previous quarter. For the quarter ended December 31, 2022, the earned interest yield increased from 1.619% to 2.233% as compared to the quarter ended September 30, 2022, and the weighted average days to maturity increased from 597 days to 606 days over the same period. As of December 31, 2022, approximately 53% 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, 501

10/1/22 THROUGH 12/31/22

	Fund 003	Fund 501	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	8,811,582.58	145,130.90	8,956,713.48
TOTAL NET EARNINGS THIS PERIOD:	14,074,790.47	174,032.08	14,248,822.55
AVERAGE DAILY PORTFOLIO BALANCE:	2,511,657,126.36	20,317,937.34	2,531,975,063.70
EARNED INCOME YIELD THIS PERIOD	2.223	3.398	2.233
END OF PERIOD PORTFOLIO BALANCE:	2,518,329,978.52	20,375,053.45	2,538,705,031.97
CURRENT AMORTIZED BOOK VALUE:	2,516,584,462.94	20,375,053.45	2,536,959,516.39
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.323	3.540	2.333
WEIGHTED AVERAGE DAYS OF MATURITY:	611	1	606

City of San Jose
 Portfolio Statistics
 Funds: 003, 501

7/1/22 THROUGH 12/31/22

	Fund 003	Fund 501	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	16,767,329.72	218,156.56	16,985,486.28
TOTAL NET EARNINGS THIS PERIOD:	24,260,207.01	269,441.38	24,529,648.39
AVERAGE DAILY PORTFOLIO BALANCE:	2,504,685,458.00	20,257,815.08	2,524,943,273.08
EARNED INCOME YIELD THIS PERIOD	1.921	2.638	1.927
END OF PERIOD PORTFOLIO BALANCE:	2,518,329,978.52	20,375,053.45	2,538,705,031.97
CURRENT AMORTIZED BOOK VALUE:	2,516,584,462.94	20,375,053.45	2,536,959,516.39
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.323	3.540	2.333
WEIGHTED AVERAGE DAYS OF MATURITY:	611	1	606

SECTION B

TOTAL EARNINGS REPORT

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

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**City of San Jose
Total Earnings**

**Sorted by Fund - Investment Number
October 1, 2022 - December 31, 2022**

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

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Adjusted Interest Earnings			Adjusted Interest Earnings
										Amortization/ Accretion	Realized Gain/Loss		
Fund: General Pool													
CITY	32936	003	STPOOL	1,000,000.00	1,000,000.00	1,000,991.97	2.290	2.074	5,231.66	0.00	0.00	0.00	5,231.66
VP6000104	36512	003	FEDRAT	347,146.26	2,024,977.53	1,237,388.48	4.100	3.157	9,846.53	0.00	0.00	0.00	9,846.53
CSJFA	37042	003	STPOOL	1,000,000.00	1,000,000.00	1,000,992.04	2.290	2.074	5,231.66	0.00	0.00	0.00	5,231.66
13063DDF2	37579	003	CAS	0.00	5,066,150.00	0.00	2.500		0.00	0.00	0.00	0.00	0.00
13063DDF2	37588	003	CAS	0.00	5,019,950.00	0.00	2.500		0.00	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	3.270	32,970.00	0.00	0.00	0.00	32,970.00
13067WPE6	37625	003	CASPWR	0.00	983,530.00	652,123.15	2.518	2.924	4,196.67	610.00	0.00	0.00	4,806.67
13063DGN2	40008	003	CAS	5,000,000.00	5,075,550.00	5,075,550.00	3.400	3.019	42,500.00	-3,878.78	0.00	0.00	38,621.22
3133EJD48	40013	003	FFCB	25,000,000.00	24,915,000.00	24,915,000.00	3.050	3.104	190,625.00	4,285.72	0.00	0.00	194,910.72
3133EJW5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.651	132,500.00	1,006.31	0.00	0.00	133,506.31
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.516	31,250.00	407.50	0.00	0.00	31,657.50
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.887	46,875.00	650.00	0.00	0.00	47,525.00
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.818	43,750.00	1,901.34	0.00	0.00	45,651.34
3137B4WB8	40148	003	FHLMC	4,250,000.00	4,250,000.00	4,390,781.25	3.060	2.938	32,512.50	0.00	0.00	0.00	32,512.50
70922PAK8	40152	003	PASTRN	1,750,000.00	1,837,920.00	1,837,920.00	2.929	1.662	12,814.38	-5,114.93	0.00	0.00	7,699.45
91412GV88	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.756	9,095.00	-4,306.43	0.00	0.00	4,788.57
649902ZM8	40156	003	NYSEHGR	2,700,000.00	2,972,376.00	2,972,376.00	5.092	2.049	34,371.00	-19,017.72	0.00	0.00	15,353.28
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.538	11,250.00	352.70	0.00	0.00	11,602.70
43815NAC8	40158	003	HAROT	0.00	322,658.87	91,345.64	1.780	1.780	409.32	0.05	0.54	0.00	409.91
3137B36J2	40167	003	FHLMC	3,345,450.05	4,655,344.00	4,388,283.32	3.320	-2.410	29,011.59	-55,670.49	0.00	0.00	-26,658.90
3138LC5B7	40169	003	FNMA	1,000,000.00	1,000,000.00	1,019,843.75	2.710	2.636	6,774.99	0.00	0.00	0.00	6,774.99
3140HUNV4	40171	003	FNMA	4,869,885.70	4,893,544.60	4,968,663.85	2.420	2.324	29,510.62	-410.33	0.00	0.00	29,100.29
30298LAA9	40173	003	FHLMC	4,906,714.70	4,930,159.20	4,920,662.77	1.990	1.971	24,449.88	0.00	0.00	0.00	24,449.88
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.842	2,321.25	0.00	0.00	0.00	2,321.25
30314KAS2	40180	003	FHLMC	1,255,202.33	1,259,472.58	1,263,724.75	2.090	2.055	6,565.89	-20.31	0.00	0.00	6,545.58
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.648	40,625.00	853.32	0.00	0.00	41,478.32
649791PP9	40185	003	NYS	5,000,000.00	5,002,600.00	5,002,600.00	2.010	1.981	25,125.00	-151.46	0.00	0.00	24,973.54
89233MAD5	40186	003	TMCC	243,067.65	597,649.70	410,561.53	1.920	1.919	1,976.53	1.79	7.21	0.00	1,985.53
3138ELJW4	40189	003	FNMA	872,179.29	1,014,018.99	934,827.23	2.791	1.042	6,101.13	-3,645.73	0.00	0.00	2,455.40
43813VAC2	40190	003	HAROT	1,018,053.99	2,053,485.84	1,543,873.79	1.830	1.811	6,979.38	16.65	52.07	0.00	7,048.10
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.725	81,008.29	-14,736.96	0.00	0.00	66,271.33
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.678	46,750.00	-204.01	0.00	0.00	46,545.99

City of San Jose
Total Earnings
October 1, 2022 - December 31, 2022

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Adjusted Interest Earnings		
										Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.325	46,288.32	0.00	0.00	46,288.32
3140HYYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.198	41,720.01	0.00	0.00	41,720.01
3138L4EN9	40206	003	FNMA	21,579,160.24	21,751,961.01	22,156,234.30	2.610	2.460	141,180.58	-3,780.01	0.00	137,400.57
6500354U9	40207	003	NYSDEV	5,000,000.00	5,190,300.00	5,190,300.00	2.860	1.860	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	2.626	6,774.99	0.00	0.00	6,774.99
30295NAE0	40214	003	FHLMC	256,306.17	258,023.13	257,649.28	2.050	2.024	1,316.51	-2.15	0.00	1,314.36
3136ACGJ4	40221	003	FNMA	0.00	473,551.08	147,684.06	2.509	-17.720	136.97	-6,733.30	0.00	-6,596.33
46625HJH4	40223	003	JPM	10,000,000.00	10,405,200.00	10,405,200.00	3.200	1.756	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	2.872	25,899.99	0.00	0.00	25,899.99
30298LAA9	40231	003	FHLMC	576,539.01	579,293.74	585,405.13	1.990	1.924	2,872.85	-34.43	0.00	2,838.42
574193SP4	40234	003	MDS	1,000,000.00	1,000,000.00	1,000,000.00	0.970	0.962	2,425.00	0.00	0.00	2,425.00
06406RAE7	40242	003	BK	10,444,000.00	10,763,199.97	10,763,199.97	2.950	1.787	77,024.50	-28,556.66	0.00	48,467.84
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.733	42,187.50	-18,724.83	0.00	23,462.67
60412AKS1	40245	003	MNS	0.00	3,579,380.00	0.00	2.020		0.00	0.00	0.00	0.00
459058JB0	40246	003	IBRD	3,000,000.00	2,988,390.00	2,988,390.00	0.625	0.699	4,687.50	580.50	0.00	5,268.00
89239RAC0	40252	003	TMCC	440,621.10	635,951.73	533,261.27	1.360	1.367	1,815.68	6.20	15.96	1,837.84
44891LAC7	40253	003	HART	484,547.88	655,911.51	566,241.26	1.410	1.418	1,998.49	7.26	17.62	2,023.37
76913CAAX7	40255	003	RIV	1,655,000.00	1,655,000.00	1,655,000.00	2.363	2.344	9,776.91	0.00	0.00	9,776.91
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.645	26,670.00	0.00	0.00	26,670.00
3134GVQX9	40261	003	FHLMC	10,000,000.00	9,990,000.00	9,990,000.00	0.700	0.715	17,500.00	500.00	0.00	18,000.00
64990GZM5	40262	003	NYU	2,450,000.00	2,438,877.00	2,438,877.00	1.438	1.542	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	0.753	12,740.63	158.55	0.00	12,899.18
882722VK4	40264	003	TXS	3,425,000.00	3,705,815.75	3,705,815.75	3.823	0.910	32,734.44	-24,231.47	0.00	8,502.97
3134GVSN9	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.694	17,500.00	0.00	0.00	17,500.00
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.538	69,249.99	0.00	0.00	69,249.99
43813DAC2	40270	003	HAROT	629,491.72	885,559.20	749,916.63	0.820	0.821	1,539.19	3.58	8.15	1,550.92
3135G04Q3	40271	003	FNMA	10,000,000.00	9,969,900.00	9,969,900.00	0.250	0.349	6,250.00	2,508.34	0.00	8,758.34
3136AL7K1	40272	003	FNMA	2,489,785.67	2,899,344.59	2,885,799.40	2.967	-2.031	18,978.00	-33,747.66	0.00	-14,769.66
3134GVBA9	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.744	75,000.00	0.00	0.00	75,000.00
931142DH3	40274	003	WMT	26,018,000.00	27,403,406.46	27,403,406.46	2.550	0.649	165,864.75	-121,054.93	0.00	44,809.82
69371RQ82	40275	003	PCAR	2,000,000.00	1,997,220.00	1,997,220.00	0.800	0.841	4,000.00	231.67	0.00	4,231.67
3137B04Y7	40276	003	FHLMC	5,450,000.00	5,450,000.00	5,727,609.38	2.615	2.107	30,415.41	0.00	0.00	30,415.41
923078CT4	40277	003	VNCTCF	1,000,000.00	1,000,000.00	1,000,000.00	1.048	1.039	2,620.00	0.00	0.00	2,620.00
923078CU1	40278	003	VNCTCF	900,000.00	900,000.00	900,000.00	1.223	1.213	2,751.75	0.00	0.00	2,751.75
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.843	63,750.00	0.00	0.00	63,750.00
3133ELJ47	40282	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.580	0.575	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	0.301	7,500.00	75.28	0.00	7,575.28
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.538	12,500.00	1,036.15	0.00	13,536.15
3136AGMB5	40289	003	FNMA	280,332.89	716,728.52	598,246.73	2.492	-10.797	2,862.79	-19,143.44	0.00	-16,280.65
91412HFL2	40293	003	UNVHGR	1,000,000.00	1,000,000.00	1,000,000.00	0.833	0.826	2,082.50	0.00	0.00	2,082.50

City of San Jose
Total Earnings
October 1, 2022 - December 31, 2022

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Adjusted Interest Earnings			
										Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
91412HFL2	40294	003	UNVHGR	650,000.00	650,000.00	650,000.00	0.833	0.826	1,353.62	0.00	0.00	1,353.62	
30315EAA4	40295	003	FHLMC	3,159,896.99	3,329,316.99	3,224,102.66	0.830	0.706	6,565.75	-828.63	0.00	5,737.12	
89237VAB5	40296	003	TMCC	1,845,563.90	2,553,401.32	2,182,522.29	0.440	0.443	2,403.56	9.97	24.81	2,438.34	
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.630	8,250.00	-305.68	0.00	7,944.32	
574193TQ1	40298	003	MDS	5,000,000.00	5,001,950.00	5,001,950.00	0.510	0.496	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	0.497	3,125.00	6.30	0.00	3,131.30	
30288WAK5	40300	003	FHLMC	259,795.03	261,205.64	268,005.22	2.190	2.050	1,424.96	-39.89	0.00	1,385.07	
46625HRL6	40303	003	JPM	5,000,000.00	5,284,400.00	5,284,400.00	2.700	0.589	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	0.516	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	0.417	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	0.442	19,464.00	-16,579.16	0.00	2,884.84	
3137EAEX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.433	4,687.50	753.34	0.00	5,440.84	
34153QUD6	40311	003	FLSEDU	10,000,000.00	10,000,000.00	10,000,000.00	0.550	0.546	13,750.00	0.00	0.00	13,750.00	
546417DQ6	40312	003	LAS	4,000,000.00	4,000,000.00	4,000,000.00	0.840	0.833	8,400.00	0.00	0.00	8,400.00	
34153QUC8	40313	003	FLSEDU	5,000,000.00	4,995,850.00	4,995,850.00	0.390	0.410	4,875.00	287.53	0.00	5,162.53	
544351MQ9	40315	003	LOS	3,670,000.00	4,065,589.30	4,065,589.30	3.320	0.486	30,461.00	-25,485.35	0.00	4,975.65	
3137EAEY1	40316	003	FHLMC	4,000,000.00	3,985,080.00	3,985,080.00	0.125	0.248	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	0.793	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	0.787	22,125.00	-1,956.09	0.00	20,168.91	
88272ARA7	40319	003	TXS	1,600,000.00	1,945,088.00	1,945,088.00	5.000	0.502	20,000.00	-17,536.93	0.00	2,463.07	
06406RAJ6	40320	003	BK	3,868,000.00	4,193,530.88	4,193,530.88	3.450	0.379	33,361.50	-29,356.50	0.00	4,005.00	
45818WCW4	40321	003	IADB	10,000,000.00	9,995,330.00	9,995,330.00	0.340	0.349	8,500.00	297.45	0.00	8,797.45	
57582RK88	40322	003	MAS	1,000,000.00	1,000,000.00	1,000,000.00	0.695	0.689	1,737.50	0.00	0.00	1,737.50	
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.759	2,648.81	0.00	0.00	2,648.81	
91412HGE7	40324	003	UNVHGR	2,215,000.00	2,238,988.45	2,238,988.45	0.883	0.627	4,889.62	-1,353.58	0.00	3,536.04	
91412HGE7	40325	003	UNVHGR	3,560,000.00	3,603,004.80	3,603,004.80	0.883	0.597	7,858.70	-2,434.23	0.00	5,424.47	
91412HGE7	40326	003	UNVHGR	10,000,000.00	10,118,600.00	10,118,600.00	0.883	0.602	22,075.00	-6,717.43	0.00	15,357.57	
3136AY6S7	40327	003	FNMA	2,979,103.96	3,145,446.16	3,308,435.15	2.624	0.897	19,906.69	-12,422.44	0.00	7,484.25	
3137BGK24	40328	003	FHLMC	4,500,000.00	4,500,000.00	4,937,850.00	3.062	2.768	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	0.426	9,375.00	1,326.37	0.00	10,701.37	
313EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	12,500.00	0.00	0.00	12,500.00	
3135G06R9	40331	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	0.550	0.546	20,625.00	0.00	0.00	20,625.00	
45950VPG5	40332	003	IFC	8,550,000.00	8,584,490.70	8,584,490.70	0.425	0.317	9,084.38	-2,228.40	0.00	6,855.98	
3135G06G3	40333	003	FNMA	10,000,000.00	10,039,690.00	10,039,690.00	0.500	0.413	12,500.00	-2,051.75	0.00	10,448.25	
31422B6K1	40334	003	FAMC	20,000,000.00	9,992,000.00	9,992,000.00	0.480	0.492	12,000.00	400.00	0.00	12,400.00	
459058JA2	40335	003	IBRD	20,000,000.00	20,288,120.00	20,288,120.00	0.750	0.395	37,500.00	-17,287.20	0.00	20,212.80	
459058JL8	40336	003	IBRD	10,000,000.00	9,996,360.00	9,996,360.00	0.500	0.504	12,500.00	189.70	0.00	12,689.70	
31422B6K1	40337	003	FAMC	10,000,000.00	9,991,610.00	9,991,610.00	0.480	0.493	12,000.00	419.50	0.00	12,419.50	
459058JL8	40338	003	IBRD	10,000,000.00	9,993,370.00	9,993,370.00	0.500	0.510	12,500.00	345.51	0.00	12,845.51	
459058DX8	40339	003	IBRD	4,765,000.00	5,158,198.27	5,158,198.27	2.500	0.337	29,781.25	-25,404.06	0.00	4,377.19	

Portfolio CITY
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City of San Jose
Total Earnings
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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Adjusted Interest Earnings			
										Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
3130AKPW0	40340	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	12,500.00	0.00	0.00	12,500.00	
459058JE4	40341	003	IBRD	10,000,000.00	9,933,980.00	9,933,980.00	0.375	0.520	9,375.00	3,634.13	0.00	13,009.13	
30318CAA5	40342	003	FHLMC	3,851,994.80	3,922,352.30	3,930,536.68	0.670	0.623	6,521.10	-345.04	0.00	6,176.06	
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.500	15,452.50	-6,494.72	0.00	8,957.78	
459056HV2	40344	003	IBRD	10,000,000.00	10,427,200.00	10,427,200.00	1.500	0.298	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	0.503	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	0.431	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	0.366	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	0.496	12,500.00	0.00	0.00	12,500.00	
3130AKXX9	40353	003	FHLB	10,000,000.00	9,994,000.00	9,994,000.00	0.500	0.508	12,500.00	300.00	0.00	12,800.00	
45905U5Y6	40354	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.595	7,500.00	0.00	0.00	7,500.00	
45905U5Y6	40355	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.595	7,500.00	0.00	0.00	7,500.00	
3137FQ3W1	40356	003	FHLMC	4,803,882.44	4,950,000.00	5,254,955.98	2.588	1.555	31,407.14	-10,812.70	0.00	20,594.44	
45818WCZ7	40357	003	IADB	10,000,000.00	10,000,000.00	10,000,000.00	0.650	0.645	16,250.00	0.00	0.00	16,250.00	
3133EMSJ7	40358	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.800	0.793	20,000.00	0.00	0.00	20,000.00	
459058JA2	40359	003	IBRD	10,000,000.00	10,054,800.00	10,054,800.00	0.750	0.605	18,750.00	-3,427.38	0.00	15,322.62	
31422CX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	0.992	25,000.00	0.00	0.00	25,000.00	
COVID RELIEF	40363	003	STPOOL	252,510.70	0.00	216,829.84	2.290	2.074	1,133.25	0.00	0.00	1,133.25	
45950KCS7	40408	003	IFC	24,721,000.00	24,768,711.53	24,768,711.53	0.500	0.353	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	1.007	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	0.640	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	0.409	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	0.314	821.25	618.86	0.00	1,440.11	
3135G0T94	40414	003	FNMA	2,700,000.00	2,763,871.20	2,763,871.20	2.375	0.318	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	0.482	1,851.88	1,736.57	0.00	3,588.45	
3130APZU2	40417	003	FHLB	1,900,000.00	1,900,000.00	1,900,000.00	0.875	0.868	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	0.894	10,359.37	613.92	0.00	10,973.29	
45950VLH7	40419	003	IFC	0.00	3,222,800.24	805,700.06	2.000	0.256	4,054.39	-3,535.20	0.00	519.19	
3135G05U3	40420	003	FNMA	7,000,000.00	6,962,570.00	6,982,570.00	0.350	0.492	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	0.917	5,109.37	1,159.03	0.00	6,268.40	
3130APMH5	40422	003	FHLB	3,150,000.00	3,145,212.00	3,145,212.00	0.625	0.682	4,921.87	486.36	0.00	5,408.23	
3133ENFZ8	40423	003	FFCB	10,000,000.00	10,013,900.00	10,013,900.00	1.010	0.954	25,250.00	-1,158.33	0.00	24,091.67	
3133EMZP0	40424	003	FFCB	1,250,000.00	1,245,450.00	1,245,450.00	0.140	0.387	437.50	777.04	0.00	1,214.54	
594918AW4	40432	003	MSFT	1,851,000.00	1,948,566.21	1,948,566.21	3.625	0.956	16,774.70	-12,078.35	0.00	4,696.35	
3133EMGX4	40433	003	FFCB	0.00	19,961,764.00	11,499,711.87	0.125	0.323	3,611.11	5,746.45	0.00	9,357.56	
931142DU4	40434	003	WMT	0.00	5,094,800.00	4,153,369.57	2.350	0.481	24,152.78	-19,114.99	0.00	5,037.79	
3130APQU2	40435	003	FHLB	14,370,000.00	14,348,445.00	14,348,445.00	0.650	0.723	23,351.25	2,783.29	0.00	26,134.54	
3133ENAQ3	40437	003	FFCB	0.00	20,320,899.50	2,650,552.11	0.070	0.246	474.83	1,171.83	0.00	1,646.66	
3130AKDH6	40440	003	FHLB	0.00	5,294,382.00	1,150,952.61	0.125	0.253	368.06	367.19	0.00	735.25	
594918BX1	40442	003	MSFT	1,025,000.00	1,067,732.25	1,067,732.25	2.875	0.872	7,367.19	-5,020.76	0.00	2,346.43	

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Adjusted Interest Earnings			
										Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
594918BQ6	40443	003	MSFT	2,876,000.00	2,936,971.20	2,936,971.20	2.000	0.682	14,380.00	-9,332.32	0.00	5,047.68	
931142DU4	40444	003	WMT	0.00	10,184,200.00	8,302,336.96	2.350	0.474	48,305.56	-38,396.62	0.00	9,908.94	
3133ENGW4	40445	003	FFCB	6,435,000.00	6,432,426.00	6,432,426.00	0.660	0.675	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	1.039	34,755.00	-94.10	0.00	34,660.90	
89236TEL5	40448	003	TMCC	15,003,000.00	15,332,765.94	15,332,765.94	2.700	0.605	101,270.25	-77,897.47	0.00	23,372.78	
13063DMA3	40449	003	CAS	10,110,000.00	10,631,069.40	10,631,069.40	2.650	1.351	66,978.75	-30,771.82	0.00	36,206.93	
037833CG3	40459	003	AAPL	10,000,000.00	10,407,000.00	10,407,000.00	3.000	1.002	75,000.00	-48,710.11	0.00	26,289.89	
459056LD7	40460	003	IBRD	2,000,000.00	2,147,432.00	2,147,432.00	7.625	0.454	38,125.00	-35,669.03	0.00	2,455.97	
3130AQQG49	40461	003	FHLB	2,485,000.00	2,471,605.85	2,471,605.85	1.000	1.193	6,212.50	1,217.65	0.00	7,430.15	
037833DE7	40462	003	AAPL	15,266,000.00	15,537,963.79	15,537,963.79	2.400	0.603	91,596.00	-67,990.95	0.00	23,605.05	
037833DF4	40463	003	AAPL	15,114,000.00	15,723,396.48	15,723,396.48	2.750	1.339	103,908.75	-50,830.10	0.00	53,078.65	
037833BU3	40464	003	AAPL	3,052,000.00	3,118,625.16	3,118,625.16	2.850	1.483	21,745.50	-15,180.41	0.00	6,565.09	
3130AQCX1	40467	003	FHLB	5,000,000.00	4,986,250.00	4,986,250.00	1.000	0.981	11,180.55	1,146.90	0.00	12,327.45	
3133ENLB4	40468	003	FFCB	20,000,000.00	19,988,000.00	19,988,000.00	0.460	0.516	23,000.00	3,000.00	0.00	26,000.00	
3134GXJH8	40469	003	FHLMC	4,225,000.00	4,176,243.50	4,176,243.50	0.220	0.903	2,323.75	7,181.81	0.00	9,505.56	
3130ALHH0	40470	003	FHLB	25,000,000.00	24,479,750.00	24,479,750.00	0.960	1.483	60,000.00	31,487.90	0.00	91,487.90	
037833CG3	40471	003	AAPL	11,966,000.00	12,402,280.36	12,402,280.36	3.000	1.173	89,745.00	-53,061.12	0.00	36,683.88	
3130AQQQ9	40472	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.125	1.079	54,375.00	0.00	0.00	54,375.00	
3130AQQN584	40473	003	FHLB	14,000,000.00	13,982,500.00	13,982,500.00	0.700	0.737	24,500.00	1,458.34	0.00	25,958.34	
3130AQQM3	40475	003	FHLB	7,200,000.00	7,189,200.00	7,189,200.00	1.125	1.120	19,575.00	720.00	0.00	20,295.00	
3130AQQQ9	40477	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.125	1.079	54,375.00	0.00	0.00	54,375.00	
3130AQMU4	40478	003	FHLB	12,500,000.00	12,495,875.00	12,495,875.00	1.000	0.967	30,078.12	375.00	0.00	30,453.12	
3133ENMH0	40479	003	FFCB	10,350,000.00	10,348,965.00	10,348,965.00	1.600	1.590	41,400.00	64.68	0.00	41,464.68	
3133ENAL4	40480	003	FFCB	4,150,000.00	4,103,407.95	4,103,407.95	0.290	0.949	3,008.75	6,807.28	0.00	9,816.03	
037833BU3	40482	003	AAPL	2,336,000.00	2,371,857.60	2,371,857.60	2.850	1.321	16,644.00	-8,745.76	0.00	7,898.24	
037833CG3	40485	003	AAPL	12,318,000.00	12,613,016.10	12,613,016.10	3.000	1.738	92,385.00	-37,134.90	0.00	55,250.10	
3133ENPB0	40486	003	FFCB	15,150,000.00	15,138,637.50	15,138,637.50	2.180	2.179	82,567.50	568.13	0.00	83,135.63	
037833CU2	40487	003	AAPL	7,300,000.00	7,460,673.00	7,460,673.00	2.850	1.796	52,012.50	-18,235.27	0.00	33,777.23	
3134GW6E1	40490	003	FHLMC	20,000,000.00	19,520,000.00	19,520,000.00	0.320	1.821	16,000.00	73,594.55	0.00	89,594.55	
3130ARAY7	40495	003	FHLB	1,000,000.00	992,500.00	992,500.00	1.375	1.624	3,437.50	625.00	0.00	4,062.50	
3130ARBY6	40496	003	FHLB	4,600,000.00	4,590,340.00	4,590,340.00	1.500	1.560	17,250.00	805.00	0.00	18,055.00	
3130ARTC9	40497	003	FHLB	1,565,000.00	1,544,029.00	1,544,029.00	1.850	2.350	7,238.12	1,908.38	0.00	9,146.50	
3133ENQC7	40498	003	FFCB	150,000.00	148,500.00	148,500.00	1.940	2.353	727.50	153.24	0.00	880.74	
3130AQI78	40499	003	FHLB	2,360,000.00	2,314,924.00	2,314,924.00	1.750	2.428	10,325.00	3,841.70	0.00	14,166.70	
3136G46V0	40500	003	FNMA	1,500,000.00	1,449,900.00	1,449,900.00	0.310	2.176	1,162.50	6,790.66	0.00	7,953.16	
3133ENAL4	40501	003	FFCB	1,170,000.00	1,139,135.40	1,139,135.40	0.290	2.023	848.25	4,960.38	0.00	5,808.63	
3130AMR53	40502	003	FHLB	20,000,000.00	19,070,000.00	19,070,000.00	0.620	2.427	31,000.00	85,670.42	0.00	116,670.42	
3136G4H55	40503	003	FNMA	2,350,000.00	2,202,791.30	2,202,791.30	0.550	2.549	3,231.25	10,922.32	0.00	14,153.57	
3136G4R62	40504	003	FNMA	1,715,000.00	1,609,825.91	1,609,825.91	0.625	2.548	2,679.69	7,658.30	0.00	10,337.99	
3134GW5R3	40505	003	FHLMC	2,000,000.00	1,873,460.00	1,873,460.00	0.650	2.551	3,250.00	8,794.29	0.00	12,044.29	

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Adjusted Interest Earnings			
										Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
3134GWUG9	40506	003	FHLMC	1,500,000.00	1,403,410.20	1,403,410.20	0.570	2.552	2,137.50	6,888.34	0.00	9,025.84	
3134GWNV3	40507	003	FHLMC	17,490,000.00	16,376,215.10	16,376,215.10	0.600	2.551	26,235.00	79,054.13	0.00	105,289.13	
3130ANWNB	40508	003	FHLB	825,000.00	778,622.63	778,622.63	0.700	2.541	1,443.75	3,543.26	0.00	4,987.01	
3134GW6E1	40509	003	FHLMC	18,300,000.00	17,737,824.00	17,737,824.00	0.320	2.306	14,640.00	88,454.26	0.00	103,094.26	
3133EL5J9	40510	003	FFCB	13,965,000.00	13,606,518.45	13,606,518.45	0.300	2.146	10,473.75	63,137.65	0.00	73,611.40	
3134GXMZ4	40511	003	FHLMC	1,033,000.00	1,020,087.50	1,020,087.50	1.800	2.437	4,648.50	1,618.56	0.00	6,267.06	
3130APWH4	40512	003	FHLB	2,000,000.00	1,951,980.00	1,951,980.00	0.750	2.246	3,750.00	7,300.34	0.00	11,050.34	
3133ENGW4	40513	003	FFCB	1,859,000.00	1,808,137.76	1,808,137.76	0.660	2.312	3,067.35	7,467.54	0.00	10,534.89	
3133EMYW6	40514	003	FFCB	1,347,000.00	1,304,057.64	1,304,057.64	0.230	2.252	774.52	6,629.18	0.00	7,403.70	
3135G05P4	40515	003	FNMA	3,371,000.00	3,288,848.73	3,288,848.73	0.300	2.195	2,528.25	15,664.44	0.00	18,192.69	
3130AQJM6	40516	003	FHLB	1,400,000.00	1,341,991.00	1,341,991.00	1.250	2.826	4,375.00	5,184.52	0.00	9,559.52	
3130AMU67	40517	003	FHLB	6,000,000.00	5,710,188.00	5,710,188.00	0.400	2.691	6,000.00	32,726.58	0.00	38,726.58	
3130AQGT4	40518	003	FHLB	23,060,000.00	22,022,300.00	22,022,300.00	1.100	2.839	63,415.00	94,146.17	0.00	157,561.17	
3130AQMR1	40519	003	FHLB	23,390,000.00	22,416,742.10	22,416,742.10	1.250	2.835	73,093.75	87,070.79	0.00	160,164.54	
3130AQZ48	40520	003	FHLB	3,060,000.00	3,009,204.00	3,009,204.00	2.000	2.720	15,300.00	5,334.47	0.00	20,634.47	
3130APXH3	40521	003	FHLB	9,120,000.00	8,864,184.00	8,864,184.00	0.800	2.609	18,240.00	40,040.76	0.00	58,280.76	
3133EMSC7	40522	003	FFCB	3,500,000.00	3,259,655.00	3,259,655.00	0.480	3.065	4,200.00	20,980.65	0.00	25,180.65	
3130ARVJ7	40523	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	3.250	3.224	162,500.00	0.00	0.00	162,500.00	
3130ENUJ1	40524	003	FFCB	20,000,000.00	19,890,000.00	19,890,000.00	3.090	3.239	154,500.00	7,869.64	0.00	162,369.64	
3134GXSF2	40525	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	2.750	2.650	66,805.55	0.00	0.00	66,805.55	
3133ENVK3	40526	003	FFCB	20,000,000.00	20,000,000.00	20,000,000.00	3.650	3.620	182,500.00	0.00	0.00	182,500.00	
3130APM44	40527	003	FHLB	3,565,000.00	3,449,208.80	3,449,208.80	0.500	2.608	4,456.25	18,218.90	0.00	22,675.15	
594918BJ2	40528	003	MSFT	4,000,000.00	3,999,400.00	3,999,400.00	3.125	3.104	31,250.00	42.58	0.00	31,292.58	
3130ARR86	40529	003	FHLB	13,270,000.00	13,245,848.60	13,245,848.60	2.625	2.442	77,500.49	4,040.20	0.00	81,540.69	
3133EMSE3	40530	003	FFCB	4,916,000.00	4,845,209.60	4,845,209.60	0.110	1.910	1,351.90	21,969.43	0.00	23,321.33	
3130A0F70	40531	003	FHLB	10,215,000.00	10,346,364.90	10,346,364.90	3.375	2.505	86,189.06	-20,851.57	0.00	65,337.49	
3130APQJ7	40532	003	FHLB	1,500,000.00	1,458,750.00	1,458,750.00	0.575	2.419	2,156.25	6,737.75	0.00	8,894.00	
3130APWH4	40533	003	FHLB	6,000,000.00	5,843,952.00	5,843,952.00	0.750	2.497	11,250.00	25,535.12	0.00	36,785.12	
3133ELSP0	40534	003	FFCB	14,800,000.00	14,653,480.00	14,653,480.00	0.750	1.937	27,750.00	43,809.97	0.00	71,559.97	
3133EMST0	40535	003	FFCB	1,530,000.00	1,507,123.29	1,507,123.29	0.140	1.960	535.50	6,909.07	0.00	7,444.57	
3134G3X54	40536	003	FHLMC	2,635,000.00	2,630,942.10	2,630,942.10	2.000	2.134	13,175.00	976.50	0.00	14,151.50	
3130AS3T46	40537	003	FHLB	9,305,000.00	9,303,139.00	9,303,139.00	2.125	2.128	49,432.82	471.80	0.00	49,904.62	
459058JM6	40538	003	IBRD	5,580,000.00	5,394,470.58	5,394,470.58	0.250	2.535	3,487.50	30,978.94	0.00	34,466.44	
3130AS2M0	40539	003	FHLB	3,835,000.00	3,835,000.00	3,835,000.00	2.650	2.628	25,406.88	0.00	0.00	25,406.88	
3130ASSJ6	40542	003	FHLB	2,700,000.00	2,699,460.00	2,699,460.00	2.500	2.493	16,875.00	90.00	0.00	16,965.00	
3130AS4H9	40543	003	FHLB	4,885,000.00	4,885,000.00	4,885,000.00	2.250	2.232	27,478.13	0.00	0.00	27,478.13	
3130ARVT5	40544	003	FHLB	3,630,000.00	3,639,909.90	3,639,909.90	3.000	2.831	27,225.00	-1,250.90	0.00	25,974.10	
3130AMNR9	40545	003	FHLB	20,000,000.00	18,899,647.00	18,899,647.00	0.625	2.958	31,250.00	109,669.73	0.00	140,919.73	
3130AMU67	40546	003	FHLB	20,000,000.00	19,053,800.00	19,053,800.00	0.400	2.768	20,000.00	112,941.64	0.00	132,941.64	
3130APWH4	40547	003	FHLB	20,000,000.00	19,475,000.00	19,475,000.00	0.750	2.553	37,500.00	87,825.28	0.00	125,325.28	

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City of San Jose
Total Earnings
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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Adjusted Interest Earnings			
										Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
3130ASB65	40548	003	FHLB	11,000,000.00	10,999,725.00	10,999,725.00	1.880	1.868	51,700.00	93.04	0.00	51,793.04	
3130ASB63	40549	003	FHLB	7,150,000.00	7,130,337.50	7,130,337.50	2.125	2.270	37,984.37	2,808.93	0.00	40,793.30	
3133ENYAZ	40550	003	FFCB	5,200,000.00	5,177,640.00	5,177,640.00	3.425	3.523	44,850.00	1,121.74	0.00	45,971.74	
3134GXRLO	40551	003	FHLMC	12,940,000.00	12,887,851.80	12,887,851.80	3.450	3.249	101,093.75	4,448.66	0.00	105,542.41	
3130ARMT5	40552	003	FHLB	8,905,000.00	8,864,126.05	8,864,126.05	2.800	2.982	62,335.00	4,287.48	0.00	66,622.48	
037833DV9	40553	003	AAPL	10,000,000.00	9,861,950.00	9,861,950.00	0.750	2.255	18,750.00	37,310.81	0.00	56,060.81	
31422XRQ7	40554	003	FAMC	10,779,000.00	10,390,632.63	10,390,632.63	0.690	3.154	18,593.77	64,016.60	0.00	82,610.37	
3130ASD30	40555	003	FHLB	1,540,000.00	1,533,054.60	1,533,054.60	2.290	2.731	8,816.50	1,736.35	0.00	10,552.85	
3134GXYM0	40556	003	FHLMC	5,615,000.00	5,588,441.05	5,588,441.05	3.125	3.350	43,867.19	3,319.87	0.00	47,187.06	
594918BB9	40557	003	MSFT	11,335,000.00	11,106,939.80	11,106,939.80	2.700	3.499	76,511.25	21,447.66	0.00	97,958.91	
3134GXYT5	40558	003	FHLMC	7,250,000.00	7,202,657.50	7,202,657.50	2.900	3.330	52,562.50	7,890.42	0.00	60,452.92	
3134GXYT5	40559	003	FHLMC	4,500,000.00	4,470,615.00	4,470,615.00	2.900	3.330	32,625.00	4,897.50	0.00	37,522.50	
3130ASD6	40560	003	FHLB	1,250,000.00	1,233,700.00	1,233,700.00	2.875	3.545	8,984.38	2,040.33	0.00	11,024.71	
3133EMBQ4	40561	003	FFCB	1,025,000.00	985,312.00	985,312.00	0.270	3.339	691.88	7,599.83	0.00	8,291.71	
3135G05U3	40562	003	FNMA	7,200,000.00	6,959,160.00	6,959,160.00	0.350	3.280	6,300.00	51,242.55	0.00	57,542.55	
3135G05P4	40563	003	FNMA	5,000,000.00	4,836,400.00	4,836,400.00	0.300	3.268	3,750.00	36,088.24	0.00	39,838.24	
594918BB9	40564	003	MSFT	7,250,000.00	7,084,700.00	7,084,700.00	2.700	3.612	48,937.50	15,561.72	0.00	64,499.22	
3134GXXH6	40565	003	FHLMC	5,000,000.00	4,921,950.00	4,921,950.00	0.125	2.676	1,562.50	31,641.89	0.00	33,204.39	
CAMP	40566	003	CAMP	50,216,989.00	175,610,072.57	99,204,527.65	4.040	3.614	903,793.58	0.00	0.00	903,793.58	
48133DP95	40569	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.570	4.533	114,250.00	0.00	0.00	114,250.00	
48133DQ45	40570	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.100	4.067	102,500.00	0.00	0.00	102,500.00	
48133DQ52	40571	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.250	4.215	106,250.00	0.00	0.00	106,250.00	
89233HK78	40573	003	TMCC	0.00	49,791,666.67	3,247,282.61	2.500	2.545	0.00	20,833.33	0.00	20,833.33	
478160BY9	40574	003	JUN	13,945,000.00	13,533,204.15	13,533,204.15	2.450	3.362	85,413.13	29,274.59	0.00	114,687.72	
478160BY9	40575	003	JUN	4,214,000.00	4,074,727.30	4,074,727.30	2.450	3.478	25,810.75	9,908.73	0.00	35,719.48	
67752SQ8	40576	003	OHS	7,930,000.00	7,826,117.00	7,826,117.00	2.300	3.437	45,597.50	22,207.77	0.00	67,805.27	
912796T33	40577	003	USTR	30,000,000.00	29,533,390.00	29,533,390.00	3.218	3.314	0.00	246,713.34	0.00	246,713.34	
9128283Z1	40578	003	USTR	30,000,000.00	29,439,843.75	29,439,843.75	2.750	3.589	209,668.51	56,631.18	0.00	266,299.69	
3136ARS53	40579	003	FNMA	5,825,000.00	5,825,000.00	5,556,503.91	2.469	2.080	29,124.99	0.00	0.00	29,124.99	
194162AN3	40580	003	CL	8,202,000.00	7,955,201.82	7,955,201.82	3.100	3.794	63,565.50	12,506.67	0.00	76,072.17	
13063DRD2	40581	003	CAS	5,570,000.00	5,289,717.60	5,289,717.60	2.375	3.775	33,071.88	17,254.04	0.00	50,325.92	
912828S35	40582	003	USTR	30,000,000.00	29,444,531.25	29,444,531.25	1.375	3.772	103,143.58	176,827.42	0.00	279,971.00	
91282CCU3	40583	003	USTR	20,000,000.00	19,298,437.50	19,298,437.50	0.125	3.911	6,353.60	183,885.33	0.00	190,238.93	
912828S35	40584	003	USTR	20,000,000.00	19,625,000.00	19,625,000.00	1.375	3.812	68,762.39	119,791.67	0.00	188,554.06	
91282CAK7	40585	003	USTR	20,000,000.00	19,259,375.00	19,259,375.00	0.125	3.976	6,353.59	186,678.09	0.00	193,031.68	
9128284Z0	40586	003	USTR	10,000,000.00	9,719,531.25	9,719,531.25	2.750	3.827	69,889.51	23,869.68	0.00	93,759.19	
912796X79	40587	003	USTR	0.00	24,813,312.50	20,228,243.89	3.090	3.156	0.00	160,937.50	0.00	160,937.50	
78015JEW3	40588	003	RY	25,000,000.00	25,000,000.00	25,000,000.00	4.530	4.593	289,416.66	0.00	0.00	289,416.66	
544351QQ5	40589	003	LOS	9,475,000.00	9,708,274.50	9,708,274.50	5.000	4.025	118,437.50	-19,937.99	0.00	98,499.51	
89115BVJ6	40590	003	TD	25,000,000.00	25,000,000.00	25,000,000.00	4.620	4.684	295,166.67	0.00	0.00	295,166.67	

City of San Jose
Total Earnings

October 1, 2022 - December 31, 2022

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Adjusted Interest Earnings			
										Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
313384BR9	40591	003	FHLB	25,000,000.00	24,648,638.89	24,648,638.89	3.743	0.00	0.00	232,555.56	0.00	232,555.56	
313384CL1	40592	003	FHLB	25,000,000.00	24,595,125.00	24,595,125.00	3.803	0.00	0.00	235,750.00	0.00	235,750.00	
544351QP7	40593	003	LOS	10,000,000.00	10,148,500.00	10,148,500.00	4.133	125,000.00	0.00	-19,285.71	0.00	105,714.29	
91412GU94	40594	003	UNVHGR	3,820,000.00	3,677,896.00	3,677,896.00	3.063	29,251.65	0.00	12,866.56	0.00	42,118.21	
91412HGE7	40595	003	UNVHGR	3,000,000.00	2,732,670.00	2,732,670.00	0.883	6,622.50	0.00	25,379.44	0.00	32,001.94	
649902T45	40596	003	NYSHGR	7,850,000.00	7,631,162.48	7,631,162.48	5.051	94,720.28	0.00	-6,185.89	0.00	88,534.39	
06367CY35	40597	003	BMO	50,000,000.00	48,369,565.22	48,369,565.22	4.050	500,625.00	0.00	0.00	0.00	500,625.00	
88579YAV3	40598	003	MMM	7,150,000.00	6,208,562.61	6,208,562.61	2.250	38,431.25	0.00	39,813.05	0.00	78,244.30	
039483BL5	40599	003	ADM	9,780,000.00	8,666,738.35	8,666,738.35	2.500	58,408.33	0.00	44,633.07	0.00	103,041.40	
89115BK66	40600	003	TORDNY	15,640,000.00	14,862,315.27	14,862,315.27	4.020	153,689.07	0.00	27,996.87	0.00	181,685.94	
039483BL5	40601	003	ADM	9,215,000.00	7,961,681.87	7,961,681.87	2.500	53,754.17	0.00	42,355.18	0.00	96,109.35	
69371RS23	40602	003	PCAR	5,000,000.00	4,716,866.30	4,716,866.30	4.950	57,750.00	0.00	-3,587.17	0.00	54,162.83	
931142EW9	40603	003	WMT	3,000,000.00	2,767,190.22	2,767,190.22	3.900	27,300.00	0.00	3,173.95	0.00	30,473.95	
89233HTW4	40604	003	TMCC	50,000,000.00	45,181,600.85	45,181,600.85	4.510	0.00	0.00	538,694.44	0.00	538,694.44	
3137FBTA4	40605	003	FHLMC	9,746,059.53	8,380,058.72	8,380,058.72	3.064	65,611.90	0.00	705.53	0.00	66,317.43	
6500354W5	40606	003	NYSDEV	4,565,000.00	3,896,327.73	3,896,327.73	3.170	32,157.89	0.00	12,545.24	0.00	44,703.13	
3133ENS43	40607	003	FFCB	10,000,000.00	8,225,843.48	8,225,843.48	4.375	89,930.56	0.00	4,357.78	0.00	94,288.34	
93114ZER0	40608	003	WMT	10,000,000.00	6,915,639.13	6,915,639.13	1.050	20,708.33	0.00	64,813.36	0.00	85,521.69	
30329MAA0	40609	003	FHLMC	3,496,401.78	2,214,619.86	2,214,619.86	2.080	2,348	0.00	374.62	0.00	13,105.37	
30329MAA0	40610	003	FHLMC	4,495,373.72	2,847,368.39	2,847,368.39	2.080	16,368.11	0.00	481.66	0.00	16,849.77	
31315PF38	40611	003	FAMC	2,500,000.00	1,793,478.26	1,793,478.26	4.330	22,218.05	0.00	0.00	0.00	22,218.05	
31315P6T1	40612	003	FAMC	3,000,000.00	2,152,173.91	2,152,173.91	4.330	23,315.00	0.00	0.00	0.00	23,315.00	
69371RS23	40613	003	PCAR	10,000,000.00	7,081,326.09	7,081,326.09	4.950	86,625.00	0.00	-1,361.52	0.00	85,263.48	
3136AKQM8	40614	003	FNMA	4,991,403.14	3,299,040.74	3,299,040.74	3.056	25,451.06	0.00	2,353.14	0.00	27,804.20	
3130ATUP0	40615	003	FHLB	5,000,000.00	3,146,783.70	3,146,783.70	4.750	37,604.17	0.00	1,357.52	0.00	38,961.69	
45950VRK4	40616	003	IFC	5,000,000.00	2,391,304.35	2,391,304.35	5.000	29,861.11	0.00	0.00	0.00	29,861.11	
06406HDA4	40617	003	BK	10,000,000.00	4,986,469.57	4,986,469.57	3.000	39,166.66	0.00	25,368.54	0.00	64,535.20	
3138L8UV4	40618	003	FNMA	12,306,313.11	5,679,027.86	5,679,027.86	2.920	42,945.07	0.00	810.87	0.00	43,755.94	
91412GU94	40619	003	UNVHGR	4,685,000.00	2,201,631.73	2,201,631.73	3.063	17,539.08	0.00	8,570.97	0.00	26,110.05	
13063D3A4	40620	003	CAS	5,000,000.00	2,555,461.96	2,555,461.96	5.700	34,833.33	0.00	-7,086.08	0.00	27,747.25	
923079CX5	40621	003	VNICTF	3,645,000.00	1,419,678.77	1,419,678.77	1.741	7,051.05	0.00	10,323.13	0.00	17,374.18	
31422XR38	40622	003	FAMC	10,000,000.00	3,695,652.17	3,695,652.17	4.920	45,100.00	0.00	0.00	0.00	45,100.00	
13067WRC8	40623	003	CASPWR	3,155,000.00	1,041,043.69	1,041,043.69	0.790	2,284.74	0.00	10,300.94	0.00	12,585.68	
594918BY9	40624	003	MSFT	8,436,000.00	2,649,439.50	2,649,439.50	3.300	22,425.70	0.00	5,997.68	0.00	28,423.38	
912828U0	40625	003	USTR	10,000,000.00	2,765,811.82	2,765,811.82	2.625	18,558.02	0.00	14,218.75	0.00	32,776.77	
13063D3A4	40626	003	CAS	7,075,000.00	1,938,396.20	1,938,396.20	5.700	25,764.79	0.00	-5,955.52	0.00	19,809.27	
3130AUAV3	40627	003	FHLB	10,000,000.00	2,608,695.65	2,608,695.65	4.800	30,666.67	0.00	0.00	0.00	30,666.67	
14913R3A3	40628	003	CAT	7,429,000.00	1,484,126.05	1,484,126.05	3.600	13,372.20	0.00	2,601.96	0.00	15,974.16	
917542QV7	40629	003	UTS	5,931,258.67	1,206,033.13	1,206,033.13	3.559	10,495.36	0.00	1,794.50	0.00	12,289.86	
06406FAE3	40630	003	BK	4,481,000.00	861,060.68	861,060.68	2.450	5,794.18	0.00	4,236.98	0.00	10,031.16	

City of San Jose
Total Earnings
October 1, 2022 - December 31, 2022

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Adjusted Interest Earnings		
										Amortization/Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
438516BL9	40631	003	HON	5,000,000.00	0.00	962,546.20	2.500	4.377	6,250.00	4,368.03	0.00	10,618.03
713448CT3	40632	003	PEP	5,000,000.00	0.00	889,035.33	2.750	4.303	6,111.11	3,532.16	0.00	9,643.27
06406RAD9	40633	003	BK	5,000,000.00	0.00	884,942.39	3.250	4.189	7,222.22	2,120.93	0.00	9,343.15
24422EWK1	40634	003	DE	5,000,000.00	0.00	916,032.07	4.150	4.167	9,222.22	399.06	0.00	9,621.28
3137BJQ71	40635	003	FHLMC	7,101,000.00	0.00	741,456.32	2.770	2.631	4,917.44	0.00	0.00	4,917.44
			Subtotal	2,531,025,031.42	2,450,884,826.24	2,511,657,126.36		2.223	11,197,380.59	2,877,283.52	126.36	14,074,790.47
Fund: SJCE												
VP4560000	40162	501	ALLSPR	20,375,053.45	20,229,922.55	20,317,937.34	3.540	3.398	174,032.08	0.00	0.00	174,032.08
			Subtotal	20,375,053.45	20,229,922.55	20,317,937.34		3.398	174,032.08	0.00	0.00	174,032.08
			Total	2,551,400,084.87	2,471,114,748.79	2,531,975,063.70		2.233	11,371,412.67	2,877,283.52	126.36	14,248,822.55



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

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

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Adjusted Interest Earnings			Adjusted Interest Earnings
										Amortization/ Accretion	Realized Gain/Loss		
Fund: General Pool													
CITY	32936	003	STPOOL	1,000,000.00	5,000,000.00	4,969,371.18	2.290	1.423	35,652.19	0.00	0.00	0.00	35,652.19
VP6000104	36512	003	FEDRAT	347,146.26	252,407,740.81	67,351,025.56	4.100	1.770	601,105.15	0.00	0.00	0.00	601,105.15
CSJFA	37042	003	STPOOL	1,000,000.00	5,000,000.00	4,969,674.16	2.290	1.423	35,654.25	0.00	0.00	0.00	35,654.25
84247PHX2	37565	003	STNPWR	0.00	2,831,272.50	0.00	3.258		0.00	0.00	0.00	0.00	0.00
13063DDF2	37579	003	CAS	0.00	5,066,150.00	2,533,075.00	2.500	2.185	31,250.00	-3,354.08	0.00	0.00	27,895.92
13063DDF2	37588	003	CAS	0.00	5,019,950.00	2,509,975.00	2.500	2.388	31,250.00	-1,035.47	0.00	0.00	30,214.53
3130ACZS6	37589	003	FHLB	0.00	9,982,270.00	0.00	2.100		0.00	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	3.270	65,940.00	0.00	0.00	0.00	65,940.00
13067WPE6	37625	003	CASPWR	0.00	983,530.00	817,826.58	2.518	2.915	10,491.67	1,525.00	0.00	0.00	12,016.67
4581X0CZ9	37634	003	IADB	0.00	19,089,200.00	7,780,923.91	1.750	2.923	70,972.22	43,684.89	0.00	0.00	114,657.11
544351MN6	37638	003	LOS	0.00	4,816,203.75	1,622,851.26	2.900	2.839	23,272.50	-48.51	0.00	0.00	23,223.99
13063DGN2	40008	003	CAS	5,000,000.00	5,075,550.00	5,075,550.00	3.400	3.019	85,000.00	-7,757.56	0.00	0.00	77,242.44
3133EJD48	40013	003	FFCB	25,000,000.00	24,915,000.00	24,915,000.00	3.050	3.104	381,250.00	8,571.43	0.00	0.00	389,821.43
544351MN6	40036	003	LOS	0.00	4,009,560.00	1,351,047.39	2.900	2.775	19,333.33	-434.55	0.00	0.00	18,898.78
3133EJ5W5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.651	265,000.00	2,012.63	0.00	0.00	267,012.63
459058G00	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.516	62,500.00	815.00	0.00	0.00	63,315.00
3137AWQH1	40115	003	FHLMC	0.00	6,630,149.78	911,711.21	2.307	-0.100	471.58	-780.98	-151.87	0.00	-461.27
3137AWQH1	40121	003	FHLMC	0.00	4,794,219.60	659,252.65	2.307	-0.101	341.00	-567.06	-110.27	0.00	-336.33
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.887	93,750.00	1,300.00	0.00	0.00	95,050.00
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.818	87,500.00	3,802.68	0.00	0.00	91,302.68
3137B4WB8	40148	003	FHLMC	4,250,000.00	4,250,000.00	4,390,781.25	3.060	2.938	65,025.00	0.00	0.00	0.00	65,025.00
70922PAK8	40152	003	PASTRN	1,750,000.00	1,837,920.00	1,837,920.00	2.929	1.662	25,628.75	-10,229.87	0.00	0.00	15,398.88
91412GVB8	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.756	18,190.00	-8,612.86	0.00	0.00	9,577.14
64902ZM8	40156	003	NYSHGR	2,700,000.00	2,972,376.00	2,972,376.00	5.092	2.049	68,742.00	-38,035.44	0.00	0.00	30,706.56
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.538	22,500.00	705.40	0.00	0.00	23,205.40
43815NAC8	40158	003	HAROT	0.00	956,402.55	359,858.30	1.780	1.768	3,205.11	0.37	1.87	0.00	3,207.35
037833DL1	40164	003	AAPL	0.00	999,830.00	391,237.83	1.700	1.682	3,305.56	11.02	0.00	0.00	3,316.58
037833DL1	40166	003	AAPL	0.00	4,991,750.00	1,953,293.48	1.700	1.733	16,527.78	534.72	0.00	0.00	17,062.50
3137B36J2	40167	003	FHLMC	3,345,450.05	4,784,238.00	4,676,901.32	3.320	0.141	64,476.59	-61,148.48	0.00	0.00	3,328.11
3138LC5B7	40169	003	FNMA	1,000,000.00	1,000,000.00	1,019,843.75	2.710	2.636	13,549.98	0.00	0.00	0.00	13,549.98
3140HUNV4	40171	003	FNMA	4,869,885.70	4,916,499.95	4,980,444.60	2.420	2.324	59,161.96	-808.47	0.00	0.00	58,353.49
30298LAA9	40173	003	FHLMC	4,906,714.70	5,082,925.90	4,971,078.33	1.990	1.965	49,230.80	0.00	0.00	0.00	49,230.80

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Adjusted Interest Earnings			
										Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.842	4,642.50	0.00	0.00	4,642.50	
30314KAS2	40180	003	FHLMC	1,255,202.33	1,607,163.38	1,397,506.86	2.090	1.756	14,045.32	-1,673.93	0.00	12,371.39	
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.648	81,250.00	1,706.63	0.00	82,956.63	
649791PP9	40185	003	NYS	5,000,000.00	5,002,600.00	5,002,600.00	2.010	1.981	50,250.00	-302.91	0.00	49,947.09	
89233MAD5	40186	003	TMCC	243,067.65	1,010,534.48	604,225.48	1.920	1.914	5,806.28	5.24	17.35	5,828.87	
3138ELJW4	40189	003	FNMA	872,179.29	2,009,566.12	1,292,287.84	2.791	-2.110	15,486.57	-29,234.40	0.00	-13,747.83	
43813VAC2	40190	003	HAROT	1,018,053.99	3,231,722.88	2,104,391.96	1.830	1.822	19,157.34	45.31	123.89	19,326.54	
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.713	161,140.84	-29,473.92	0.00	131,666.92	
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.678	93,500.00	-408.02	0.00	93,091.98	
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.325	92,576.64	0.00	0.00	92,576.64	
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.198	83,440.02	0.00	0.00	83,440.02	
3138L4EN9	40206	003	FNMA	21,579,160.24	21,921,140.50	22,243,377.79	2.610	2.461	283,476.20	-7,480.81	0.00	275,995.39	
6500354U9	40207	003	NYSDEV	5,000,000.00	5,190,300.00	5,190,300.00	2.860	1.860	71,500.00	-22,836.00	0.00	48,664.00	
3138LL3J2	40209	003	FNMA	1,000,000.00	1,023,750.00	1,023,750.00	2.710	2.626	13,549.98	0.00	0.00	13,549.98	
46625HJE1	40213	003	JPM	0.00	2,119,372.00	967,539.39	3.250	1.898	15,175.69	-5,919.36	0.00	9,256.33	
30295NAE0	40214	003	FHLMC	256,306.17	259,680.56	258,487.27	2.050	2.024	2,641.64	-4.22	0.00	2,637.42	
3136ACGJ4	40221	003	FNMA	0.00	1,120,518.26	536,187.09	2.509	-4.127	4,778.10	-15,932.37	0.00	-11,154.27	
46625HJH4	40223	003	JPM	10,000,000.00	10,405,200.00	10,405,200.00	3.200	1.756	160,000.00	-67,910.61	0.00	92,089.39	
3138L8CE2	40225	003	FNMA	3,500,000.00	3,500,000.00	3,577,656.25	2.960	2.872	51,799.98	0.00	0.00	51,799.98	
30298LAA9	40231	003	FHLMC	576,539.01	597,243.82	591,403.01	1.990	1.853	5,784.61	-258.81	0.00	5,525.80	
574193SP4	40234	003	MDS	1,000,000.00	1,000,000.00	1,000,000.00	0.970	0.962	4,850.00	0.00	0.00	4,850.00	
254687FJ0	40237	003	DIS	0.00	1,405,490.68	473,589.25	1.650	1.812	3,883.00	441.81	0.00	4,324.81	
69371RQ33	40238	003	PCAR	0.00	986,760.00	466,565.87	2.000	2.542	4,722.22	1,256.03	0.00	5,978.25	
06406RAE7	40242	003	BK	10,444,000.00	10,763,199.97	10,763,199.97	2.950	1.787	154,049.00	-57,113.32	0.00	96,935.68	
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.733	84,375.00	-37,449.66	0.00	46,925.34	
60412AKS1	40245	003	MNS	0.00	3,579,380.00	1,789,690.00	2.020	1.065	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	0.699	9,375.00	1,161.00	0.00	10,536.00	
89239RAC0	40252	003	TMCC	440,621.10	862,680.63	639,439.03	1.360	1.366	4,351.14	14.89	37.11	4,403.14	
44891LAC7	40253	003	HART	484,547.88	852,352.94	658,271.66	1.410	1.417	4,643.81	16.88	40.31	4,701.00	
76913CAX7	40255	003	RIV	1,655,000.00	1,655,000.00	1,655,000.00	2.363	2.344	19,553.83	0.00	0.00	19,553.83	
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.645	53,340.00	0.00	0.00	53,340.00	
3134GVQX9	40261	003	FHLMC	10,000,000.00	9,990,000.00	9,990,000.00	0.700	0.715	35,000.00	1,000.00	0.00	36,000.00	
64990GZM5	40262	003	NYU	2,450,000.00	2,438,877.00	2,438,877.00	1.438	1.542	17,615.50	1,339.23	0.00	18,954.73	
037833DV9	40263	003	AAPL	6,795,000.00	6,793,097.40	6,793,097.40	0.750	0.753	25,481.25	317.10	0.00	25,798.35	
882722VK4	40264	003	TXS	3,425,000.00	3,705,815.75	3,705,815.75	3.823	0.910	65,468.88	-48,462.93	0.00	17,005.95	
3134GVSN9	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.694	35,000.00	0.00	0.00	35,000.00	
3137BJO71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.538	138,499.98	0.00	0.00	138,499.98	
69371RN77	40267	003	PCAR	0.00	2,970,699.68	645,804.28	2.300	1.123	7,218.36	-3,561.69	0.00	3,656.67	
459058GU1	40269	003	IBRD	0.00	16,606,400.00	0.00	2.125	0.00	0.00	0.00	0.00	0.00	
43813DAC2	40270	003	HAROT	629,491.72	1,182,593.86	889,292.10	0.820	0.820	3,648.03	8.47	18.99	3,675.49	

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Adjusted Interest Earnings			
										Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
3135G04Q3	40271	003	FNMA	10,000,000.00	9,969,900.00	9,969,900.00	0.250	0.349	12,500.00	5,016.67	0.00	17,516.67	
3136AL7K1	40272	003	FNMA	2,489,785.67	2,909,733.51	3,015,356.95	2.967	0.388	40,509.03	-34,603.70	0.00	5,905.33	
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.744	150,000.00	0.00	0.00	150,000.00	
931142DH3	40274	003	WMT	26,018,000.00	27,403,406.46	27,403,406.46	2.550	0.649	331,729.50	-242,109.87	0.00	89,619.63	
69371RQ82	40275	003	PCAR	2,000,000.00	1,997,220.00	1,997,220.00	0.800	0.841	8,000.00	463.33	0.00	8,463.33	
3137B04Y7	40276	003	FHLMC	5,450,000.00	5,450,000.00	5,727,699.38	2.615	2.167	62,568.81	0.00	0.00	62,568.81	
923078CT4	40277	003	VNCTCF	1,000,000.00	1,000,000.00	1,000,000.00	1.048	1.039	5,240.00	0.00	0.00	5,240.00	
923078CU1	40278	003	VNCTCF	900,000.00	900,000.00	900,000.00	1.223	1.213	5,503.50	0.00	0.00	5,503.50	
24422EVG1	40279	003	JD	0.00	7,508,925.00	163,237.50	0.550	0.499	458.33	-47.79	0.00	410.54	
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.843	127,500.00	0.00	0.00	127,500.00	
3133ELJ47	40282	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.580	0.575	29,000.00	0.00	0.00	29,000.00	
3133ELG81	40283	003	FFCB	10,000,000.00	9,999,100.00	9,999,100.00	0.300	0.301	15,000.00	150.56	0.00	15,150.56	
459058GU1	40287	003	IBRD	0.00	7,779,030.00	0.00	2.125	0.00	0.00	0.00	0.00	0.00	
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.538	25,000.00	2,072.31	0.00	27,072.31	
3136AGMB5	40289	003	FNMA	280,332.89	986,157.33	769,539.18	2.492	-5.911	8,032.32	-30,962.53	0.00	-22,930.21	
3130AJS26	40291	003	FHLB	0.00	25,000,000.00	1,902,173.91	0.220	0.223	2,138.89	0.00	0.00	2,138.89	
91412HFL2	40293	003	UNVHGR	1,000,000.00	1,000,000.00	1,000,000.00	0.833	0.826	4,165.00	0.00	0.00	4,165.00	
91412HFL2	40294	003	UNVHGR	650,000.00	650,000.00	650,000.00	0.833	0.826	2,707.25	0.00	0.00	2,707.25	
30315EAA4	40295	003	FHLMC	3,159,896.99	3,418,905.27	3,311,699.55	0.830	0.735	13,535.79	-1,266.81	0.00	12,268.98	
89237VAB5	40296	003	TMCC	1,845,563.90	3,355,908.93	2,563,694.68	0.440	0.443	5,642.95	23.41	56.56	5,722.92	
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.630	16,500.00	-611.35	0.00	15,888.65	
574193TQ1	40298	003	MDS	5,000,000.00	5,001,950.00	5,001,950.00	0.510	0.496	12,750.00	-244.42	0.00	12,505.58	
31422BJ27	40299	003	FAMC	2,500,000.00	2,499,875.00	2,499,875.00	0.500	0.497	6,250.00	12.60	0.00	6,262.60	
30288WAK5	40300	003	FHLMC	259,795.03	262,572.65	268,714.66	2.190	2.051	2,857.51	-78.55	0.00	2,778.96	
46625HRL6	40303	003	JPM	5,000,000.00	5,284,400.00	5,284,400.00	2.700	0.589	67,500.00	-51,813.77	0.00	15,686.23	
373385FQ1	40304	003	GAS	14,615,000.00	14,615,000.00	14,615,000.00	0.520	0.516	37,999.00	0.00	0.00	37,999.00	
373385FP3	40305	003	GAS	4,345,000.00	4,345,000.00	4,345,000.00	0.420	0.417	9,124.50	0.00	0.00	9,124.50	
46625HJH4	40308	003	JPM	2,433,000.00	2,587,738.80	2,587,738.80	3.200	0.442	38,928.00	-33,158.31	0.00	5,769.69	
3137EAX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.433	9,375.00	1,506.68	0.00	10,881.68	
34153QUD6	40311	003	FLSEDU	10,000,000.00	10,000,000.00	10,000,000.00	0.550	0.546	27,500.00	0.00	0.00	27,500.00	
546417DQ6	40312	003	LAS	4,000,000.00	4,000,000.00	4,000,000.00	0.840	0.833	16,800.00	0.00	0.00	16,800.00	
34153QUC8	40313	003	FLSEDU	5,000,000.00	4,995,850.00	4,995,850.00	0.390	0.410	9,750.00	575.06	0.00	10,325.06	
3138L9QS4	40314	003	FNMA	0.00	2,500,000.00	792,353.09	2.810	-36.283	5,854.17	-150,781.25	0.00	-144,927.08	
544351MQ9	40315	003	LOS	3,670,000.00	4,065,589.30	4,065,589.30	3.320	0.486	60,922.00	-50,970.70	0.00	9,951.30	
3137EAEY1	40316	003	FHLMC	4,000,000.00	3,985,080.00	3,985,080.00	0.125	0.248	2,500.00	2,486.67	0.00	4,986.67	
41972ZM1	40317	003	HIS	5,000,000.00	5,014,900.00	5,014,900.00	0.852	0.783	21,300.00	-1,513.55	0.00	19,786.45	
13077DML3	40318	003	CASHGR	10,000,000.00	10,039,100.00	10,039,100.00	0.885	0.797	44,250.00	-3,912.18	0.00	40,337.82	
882724RA7	40319	003	TXS	1,600,000.00	1,945,088.00	1,945,088.00	5.000	0.502	40,000.00	-35,073.87	0.00	4,926.13	
06406RAJ6	40320	003	BK	3,868,000.00	4,193,530.88	4,193,530.88	3.450	0.379	66,723.00	-58,712.99	0.00	8,010.01	
45818WCW4	40321	003	IADB	10,000,000.00	9,995,330.00	9,995,330.00	0.340	0.349	17,000.00	594.90	0.00	17,594.90	

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Adjusted Interest Earnings		
										Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
57582RK88	40322	003	MAS	1,000,000.00	1,000,000.00	1,000,000.00	0.695	0.689	3,475.00	0.00	0.00	3,475.00
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.759	5,297.63	0.00	0.00	5,297.63
91412HGE7	40324	003	UNVHGR	2,238,988.45	2,238,988.45	2,238,988.45	0.883	0.627	9,779.23	-2,707.16	0.00	7,072.07
91412HGE7	40325	003	UNVHGR	3,603,004.80	3,603,004.80	3,603,004.80	0.883	0.597	15,717.40	-4,868.46	0.00	10,848.94
91412HGE7	40326	003	UNVHGR	10,118,600.00	10,118,600.00	10,118,600.00	0.883	0.602	44,150.00	-13,434.86	0.00	30,715.14
3136AY6S7	40327	003	FNMA	2,979,103.96	3,567,819.46	3,404,604.65	2.624	-0.199	40,552.97	-43,965.28	0.00	-3,412.31
3137BGK24	40328	003	FHLMC	4,500,000.00	4,500,000.00	4,937,850.00	3.062	2.768	68,895.00	0.00	0.00	68,895.00
3135G05X7	40329	003	FNMA	10,000,000.00	9,975,300.00	9,975,300.00	0.375	0.426	18,750.00	2,652.74	0.00	21,402.74
3133EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	25,000.00	0.00	0.00	25,000.00
3135G06R9	40331	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	0.550	0.546	41,250.00	0.00	0.00	41,250.00
45950VPG5	40332	003	IFC	8,584,490.70	8,584,490.70	8,584,490.70	0.425	0.317	18,168.75	-4,456.80	0.00	13,711.95
3135G06G3	40333	003	FNMA	10,039,690.00	10,039,690.00	10,039,690.00	0.500	0.413	25,000.00	-4,103.51	0.00	20,896.49
31422B6K1	40334	003	FAMC	9,992,000.00	9,992,000.00	9,992,000.00	0.480	0.492	24,000.00	800.00	0.00	24,800.00
459058JA2	40335	003	IBRD	20,288,120.00	20,288,120.00	20,288,120.00	0.750	0.395	75,000.00	-34,574.40	0.00	40,425.60
459058JL8	40336	003	IBRD	9,996,360.00	9,996,360.00	9,996,360.00	0.500	0.504	25,000.00	379.39	0.00	25,379.39
31422B6K1	40337	003	FAMC	9,991,610.00	9,991,610.00	9,991,610.00	0.480	0.493	24,000.00	839.00	0.00	24,839.00
459058JL8	40338	003	IBRD	10,000,000.00	9,993,370.00	9,993,370.00	0.500	0.510	25,000.00	691.03	0.00	25,691.03
459058DX8	40339	003	IBRD	4,765,000.00	5,158,198.27	5,158,198.27	2.500	0.337	59,562.50	-50,808.11	0.00	8,754.39
3130AKPW0	40340	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	25,000.00	0.00	0.00	25,000.00
459058JE4	40341	003	IBRD	10,000,000.00	9,933,980.00	9,933,980.00	0.375	0.520	18,750.00	7,268.26	0.00	26,018.26
30318CAA5	40342	003	FHLMC	3,851,994.80	4,175,668.25	4,035,503.26	0.670	0.576	13,309.48	-1,587.30	0.00	11,722.18
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.500	30,905.00	-12,989.44	0.00	17,915.56
459056HV2	40344	003	IBRD	10,000,000.00	10,427,200.00	10,427,200.00	1.500	0.298	75,000.00	-59,333.33	0.00	15,666.67
45950VPL4	40347	003	IFC	10,000,000.00	9,971,900.00	9,971,900.00	0.450	0.503	22,500.00	2,810.00	0.00	25,310.00
46625HJT8	40348	003	JPM	15,000,000.00	16,528,245.00	16,528,245.00	3.875	0.431	290,625.00	-254,707.50	0.00	35,917.50
69371RR24	40349	003	PCAR	7,000,000.00	6,991,880.00	6,991,880.00	0.350	0.386	12,250.00	1,353.33	0.00	13,603.33
3130AKXX9	40350	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.496	25,000.00	0.00	0.00	25,000.00
3130AKXX9	40353	003	FHLB	10,000,000.00	9,994,000.00	9,994,000.00	0.500	0.508	25,000.00	600.00	0.00	25,600.00
45905U5Y6	40354	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.595	15,000.00	0.00	0.00	15,000.00
45905U5Y6	40355	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.595	15,000.00	0.00	0.00	15,000.00
3137FC3W1	40356	003	FHLMC	4,803,882.44	4,950,000.00	5,285,627.99	2.588	1.975	63,433.64	-10,812.70	0.00	52,620.94
45818WCZ7	40357	003	IADB	10,000,000.00	10,000,000.00	10,000,000.00	0.650	0.648	32,646.38	0.00	0.00	32,646.38
3133EMSU7	40358	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.800	0.793	40,000.00	0.00	0.00	40,000.00
459058JA2	40359	003	IBRD	10,000,000.00	10,054,800.00	10,054,800.00	0.750	0.605	37,500.00	-6,854.76	0.00	30,645.24
31422XCX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	0.992	50,000.00	0.00	0.00	50,000.00
COVID RELIEF	40363	003	STPOOL	252,510.70	75,000,000.00	37,203,061.76	2.290	1.352	253,643.95	0.00	0.00	253,643.95
06367CKK2	40391	003	BMO	0.00	25,000,000.00	0.00	0.160	0.00	0.00	0.00	0.00	0.00
06367CL39	40392	003	BMO	0.00	25,000,000.00	0.00	0.160	0.00	0.00	0.00	0.00	0.00
45950KCS7	40408	003	IFC	24,721,000.00	24,768,711.53	24,768,711.53	0.500	0.353	61,802.50	-17,780.69	0.00	44,021.81
3130APRF4	40409	003	FHLB	20,000,000.00	19,991,000.00	19,991,000.00	1.000	1.007	100,000.00	1,502.78	0.00	101,502.78

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Adjusted Interest Earnings			
										Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
3130APWP6	40410	003	FHLB	8,300,000.00	8,292,530.00	8,292,530.00	0.600	0.640	24,900.00	1,867.50	0.00	26,767.50	
3130ADRG9	40411	003	FHLB	1,050,000.00	1,081,675.88	1,081,675.88	2.750	0.409	14,437.50	-12,209.12	0.00	2,228.38	
3133ENBT6	40412	003	FFCB	1,825,000.00	1,822,098.25	1,822,098.25	0.180	0.314	1,642.50	1,237.71	0.00	2,880.21	
3135G0T94	40414	003	FNMA	2,700,000.00	2,763,871.20	2,763,871.20	2.375	0.318	32,062.50	-27,636.57	0.00	4,425.93	
3135G04Q3	40415	003	FNMA	2,963,000.00	2,952,599.87	2,952,599.87	0.250	0.482	3,703.75	3,473.14	0.00	7,176.89	
3130APZU2	40417	003	FHLB	1,900,000.00	1,900,000.00	1,900,000.00	0.875	0.868	8,312.50	0.00	0.00	8,312.50	
3130APU45	40418	003	FHLB	4,875,000.00	4,867,687.50	4,867,687.50	0.850	0.894	20,718.75	1,227.84	0.00	21,946.59	
45950VLH7	40419	003	IFC	0.00	3,222,800.24	2,014,250.15	2.000	0.251	19,919.39	-17,368.60	0.00	2,550.79	
3135G05U3	40420	003	FNMA	7,000,000.00	6,982,570.00	6,982,570.00	0.350	0.492	12,250.00	5,076.70	0.00	17,326.70	
3130APKF1	40421	003	FHLB	2,725,000.00	2,711,375.00	2,711,375.00	0.750	0.917	10,218.75	2,318.06	0.00	12,536.81	
3130APMH5	40422	003	FHLB	3,150,000.00	3,145,212.00	3,145,212.00	0.625	0.682	9,843.75	972.73	0.00	10,816.48	
3133ENFZ8	40423	003	FFCB	10,000,000.00	10,013,900.00	10,013,900.00	1.010	0.954	50,500.00	-2,316.66	0.00	48,183.34	
3133EMZP0	40424	003	FFCB	1,250,000.00	1,245,450.00	1,245,450.00	0.140	0.387	875.00	1,554.08	0.00	2,429.08	
91282CAG6	40426	003	USTR	0.00	19,993,276.00	6,628,205.63	0.125	0.169	4,144.02	1,507.96	0.00	5,651.98	
594918BH6	40431	003	MSFT	0.00	5,677,092.00	1,974,640.70	2.650	-1.081	25,466.50	-18,408.88	-17,815.05	-10,757.43	
594918AW4	40432	003	MSFT	1,851,000.00	1,948,566.21	1,948,566.21	3.625	0.956	33,549.38	-24,156.70	0.00	9,392.68	
3133EMGX4	40433	003	FFCB	0.00	19,961,764.00	15,730,737.93	0.125	0.322	9,861.11	15,692.23	0.00	25,553.34	
931142DU4	40434	003	WMT	0.00	5,094,800.00	4,624,084.78	2.350	0.479	53,527.78	-42,362.94	0.00	11,164.84	
3130APOJ2	40435	003	FHLB	14,370,000.00	14,348,445.00	14,348,445.00	0.650	0.723	46,702.50	5,566.57	0.00	52,269.07	
3133ENAO3	40437	003	FFCB	0.00	20,320,899.50	11,485,725.80	0.070	0.242	4,036.08	9,960.57	0.00	13,996.65	
742718EU9	40438	003	PG	0.00	10,153,229.94	2,262,404.50	2.150	0.201	23,951.00	-21,656.16	0.00	2,294.84	
3130AKDH6	40440	003	FHLB	0.00	5,294,382.00	3,222,667.30	0.125	0.249	2,024.31	2,019.54	0.00	4,043.85	
594918BX1	40442	003	MSFT	1,025,000.00	1,067,732.25	1,067,732.25	2.875	0.872	14,734.38	-10,041.52	0.00	4,692.86	
594918BO6	40443	003	MSFT	2,876,000.00	2,936,971.20	2,936,971.20	2.000	0.682	28,760.00	-18,664.65	0.00	10,095.35	
931142DU4	40444	003	WMT	0.00	10,184,200.00	9,243,268.48	2.350	0.471	107,055.56	-85,095.21	0.00	21,960.35	
3133ENGW4	40445	003	FFCB	6,435,000.00	6,432,426.00	6,432,426.00	0.660	0.675	21,235.50	647.10	0.00	21,882.60	
3130AP548	40446	003	FHLB	13,240,000.00	13,241,098.92	13,241,098.92	1.050	1.039	69,510.00	-188.20	0.00	69,321.80	
89236THD0	40447	003	TMCC	0.00	5,863,574.60	669,212.32	0.450	0.351	1,538.25	-354.09	0.00	1,184.16	
89236TEL5	40448	003	TMCC	15,003,000.00	15,332,765.94	15,332,765.94	2.700	0.605	202,540.50	-155,794.94	0.00	46,745.56	
13063DMA3	40449	003	CAS	10,110,000.00	10,631,069.40	10,631,069.40	2.650	1.351	133,957.50	-61,543.63	0.00	72,413.87	
037833CG3	40459	003	AAPL	10,000,000.00	10,407,000.00	10,407,000.00	3.000	1.002	150,000.00	-97,420.22	0.00	52,579.78	
459056LD7	40460	003	IBRD	2,000,000.00	2,147,432.00	2,147,432.00	7.625	0.454	76,250.00	-71,338.06	0.00	4,911.94	
3130AOG49	40461	003	FHLB	2,485,000.00	2,471,605.85	2,471,605.85	1.000	1.193	12,425.00	2,435.30	0.00	14,860.30	
037833DE7	40462	003	AAPL	15,266,000.00	15,537,963.79	15,537,963.79	2.400	0.603	183,192.00	-135,981.89	0.00	47,210.11	
037833DF4	40463	003	AAPL	15,114,000.00	15,723,396.48	15,723,396.48	2.750	1.339	207,817.50	-101,660.21	0.00	106,157.29	
037833BU3	40464	003	AAPL	3,052,000.00	3,118,625.16	3,118,625.16	2.850	0.835	43,491.00	-30,360.83	0.00	13,130.17	
3130AJY52	40466	003	FHLB	0.00	9,988,752.10	2,280,041.24	0.125	0.317	1,423.61	2,217.13	0.00	3,640.74	
3130AOCN1	40467	003	FHLB	5,000,000.00	4,986,250.00	4,986,250.00	1.000	0.919	20,798.61	2,293.80	0.00	23,092.41	
3133ENLB4	40468	003	FFCB	20,000,000.00	19,988,000.00	19,988,000.00	0.460	0.516	46,000.00	6,000.00	0.00	52,000.00	
3134GXJH8	40469	003	FHLMC	4,225,000.00	4,176,243.50	4,176,243.50	0.220	0.903	4,647.50	14,363.62	0.00	19,011.12	

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										Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings	
Fund: General Pool													
3130ALHH0	40470	003	FHLB	25,000,000.00	24,479,750.00	24,479,750.00	0.960	1.483	120,000.00	62,975.79	0.00	182,975.79	
037833CG3	40471	003	AAPL	11,966,000.00	12,402,280.36	12,402,280.36	3.000	1.173	179,490.00	-106,122.25	0.00	73,367.75	
3130AQQ09	40472	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.125	1.017	102,500.00	0.00	0.00	102,500.00	
3130AQN584	40473	003	FHLB	14,000,000.00	13,982,500.00	13,982,500.00	0.700	0.737	49,000.00	2,916.67	0.00	51,916.67	
3130AQM03	40475	003	FHLB	7,200,000.00	7,189,200.00	7,189,200.00	1.125	1.058	36,900.00	1,440.00	0.00	38,340.00	
3130AQQ09	40477	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.125	1.017	102,500.00	0.00	0.00	102,500.00	
3130AQMU4	40478	003	FHLB	12,500,000.00	12,495,875.00	12,495,875.00	1.000	0.905	56,250.00	750.00	0.00	57,000.00	
3133ENWH0	40479	003	FFCB	10,350,000.00	10,348,965.00	10,348,965.00	1.600	1.590	82,800.00	129.37	0.00	82,929.37	
3133ENAL4	40480	003	FFCB	4,150,000.00	4,103,407.95	4,103,407.95	0.290	0.949	6,017.50	13,614.56	0.00	19,632.06	
037833BU3	40482	003	AAPL	2,336,000.00	2,371,857.60	2,371,857.60	2.850	1.321	33,288.00	-17,491.52	0.00	15,796.48	
037833CG3	40485	003	AAPL	12,318,000.00	12,613,016.10	12,613,016.10	3.000	1.738	184,770.00	-74,269.79	0.00	110,500.21	
3133ENPB0	40486	003	FFCB	15,150,000.00	15,138,637.50	15,138,637.50	2.180	2.179	165,135.00	1,136.25	0.00	166,271.25	
037833CU2	40487	003	AAPL	7,300,000.00	7,460,673.00	7,460,673.00	2.850	1.796	104,025.00	-36,470.54	0.00	67,554.46	
313380GJ0	40489	003	FHLB	0.00	10,068,160.00	3,830,278.26	2.000	0.719	37,777.78	-23,891.13	0.00	13,886.65	
3134GW6E1	40490	003	FHLMC	20,000,000.00	19,520,000.00	19,520,000.00	0.320	1.821	32,000.00	147,189.10	0.00	179,189.10	
3130ARAY7	40495	003	FHLB	1,000,000.00	992,500.00	992,500.00	1.375	1.624	6,875.00	1,250.00	0.00	8,125.00	
3130ARBY6	40496	003	FHLB	4,600,000.00	4,590,340.00	4,590,340.00	1.500	1.560	34,500.00	1,610.00	0.00	36,110.00	
3130AR7C9	40497	003	FHLB	1,565,000.00	1,544,029.00	1,544,029.00	1.850	2.350	14,476.25	3,816.77	0.00	18,293.02	
3133ENOC7	40498	003	FFCB	150,000.00	148,500.00	148,500.00	1.940	2.353	1,455.00	306.47	0.00	1,761.47	
3130AQT78	40499	003	FHLB	2,360,000.00	2,314,924.00	2,314,924.00	1.750	2.428	20,650.00	7,683.40	0.00	28,333.40	
3136G46V0	40500	003	FNMA	1,500,000.00	1,449,900.00	1,449,900.00	0.310	2.176	2,325.00	13,581.32	0.00	15,906.32	
3133ENAL4	40501	003	FFCB	1,170,000.00	1,139,135.40	1,139,135.40	0.290	2.023	1,696.51	9,920.76	0.00	11,617.27	
3130AMR53	40502	003	FHLB	20,000,000.00	19,070,000.00	19,070,000.00	0.620	2.427	62,000.00	171,340.84	0.00	233,340.84	
3136G4H55	40503	003	FNMA	2,350,000.00	2,202,791.30	2,202,791.30	0.550	2.549	6,462.50	21,844.65	0.00	28,307.15	
3136G4R62	40504	003	FNMA	1,715,000.00	1,609,825.91	1,609,825.91	0.625	2.548	5,359.38	15,316.61	0.00	20,675.99	
3134GW5R3	40505	003	FHLMC	2,000,000.00	1,873,460.00	1,873,460.00	0.650	2.551	6,500.00	17,588.58	0.00	24,088.58	
3134GWUG9	40506	003	FHLMC	1,500,000.00	1,403,410.20	1,403,410.20	0.570	2.552	4,275.00	13,776.68	0.00	18,051.68	
3134GWVN3	40507	003	FHLMC	17,490,000.00	16,376,215.10	16,376,215.10	0.600	2.551	52,470.00	158,108.26	0.00	210,578.26	
3130ANNW6	40508	003	FHLB	825,000.00	778,622.63	778,622.63	0.700	2.541	2,887.50	7,086.52	0.00	9,974.02	
3134GW6E1	40509	003	FHLMC	18,300,000.00	17,737,824.00	17,737,824.00	0.320	2.306	29,280.00	176,908.53	0.00	206,188.53	
3133EL5J9	40510	003	FFCB	13,965,000.00	13,606,518.45	13,606,518.45	0.300	2.146	20,947.50	126,275.30	0.00	147,222.80	
3134GXMX24	40511	003	FHLMC	1,033,000.00	1,020,087.50	1,020,087.50	1.800	2.437	9,297.00	3,237.12	0.00	12,534.12	
3130APWH4	40512	003	FHLB	2,000,000.00	1,951,980.00	1,951,980.00	0.750	2.246	7,500.00	14,600.68	0.00	22,100.68	
3133ENGW4	40513	003	FFCB	1,859,000.00	1,808,137.76	1,808,137.76	0.660	2.312	6,134.70	14,935.08	0.00	21,069.78	
3133EMYW6	40514	003	FFCB	1,347,000.00	1,304,057.64	1,304,057.64	0.230	2.252	1,549.05	13,258.36	0.00	14,807.41	
3135G05P4	40515	003	FNMA	3,371,000.00	3,288,848.73	3,288,848.73	0.300	2.195	5,056.50	31,328.88	0.00	36,385.38	
3130AQJIM6	40516	003	FHLB	1,400,000.00	1,341,991.00	1,341,991.00	1.250	2.826	8,750.00	10,369.04	0.00	19,119.04	
3130AMU67	40517	003	FHLB	6,000,000.00	5,710,188.00	5,710,188.00	0.400	2.691	12,000.00	65,453.15	0.00	77,453.15	
3130AOGT4	40518	003	FHLB	23,060,000.00	22,022,300.00	22,022,300.00	1.100	2.839	126,830.00	188,292.34	0.00	315,122.34	
3130AQM1R1	40519	003	FHLB	23,390,000.00	22,416,742.10	22,416,742.10	1.250	2.835	146,187.50	174,141.58	0.00	320,329.08	

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										Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3130AQZ48	40520	003	FHLB	3,060,000.00	3,009,204.00	3,009,204.00	2.000	2.720	30,600.00	10,668.94	0.00	41,268.94
3130APXH3	40521	003	FHLB	9,120,000.00	8,864,184.00	8,864,184.00	0.800	2.609	36,480.00	80,081.53	0.00	116,561.53
3130EMSC7	40522	003	FFCB	3,500,000.00	3,259,655.00	3,259,655.00	0.480	3.065	8,400.00	41,961.30	0.00	50,361.30
3130ARV17	40523	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	3.250	3.224	325,000.00	0.00	0.00	325,000.00
3133ENUZ1	40524	003	FFCB	20,000,000.00	19,890,000.00	19,890,000.00	3.090	3.239	309,000.00	15,739.27	0.00	324,739.27
3134GXSf2	40525	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	2.750	2.565	129,305.55	0.00	0.00	129,305.55
3133ENVK3	40526	003	FFCB	20,000,000.00	20,000,000.00	20,000,000.00	3.650	3.620	365,000.00	0.00	0.00	365,000.00
3130APM44	40527	003	FHLB	3,565,000.00	3,449,208.80	3,449,208.80	0.500	2.608	8,912.50	36,437.79	0.00	45,350.29
594918BJ2	40528	003	MSFT	4,000,000.00	3,999,400.00	3,999,400.00	3.125	3.104	62,500.00	85.17	0.00	62,585.17
3130ARR86	40529	003	FHLB	13,270,000.00	13,245,848.60	13,245,848.60	2.625	2.089	131,409.86	8,080.39	0.00	139,490.25
3133EMSE3	40530	003	FFCB	4,916,000.00	4,845,209.60	4,845,209.60	0.110	1.910	2,703.80	43,938.87	0.00	46,642.67
3130A0F70	40531	003	FHLB	10,215,000.00	10,346,364.90	10,346,364.90	3.375	2.505	172,378.13	-41,703.14	0.00	130,674.99
3130APQJ7	40532	003	FHLB	1,500,000.00	1,458,750.00	1,458,750.00	0.575	2.419	4,312.50	13,475.50	0.00	17,788.00
3130APWH4	40533	003	FHLB	6,000,000.00	5,843,952.00	5,843,952.00	0.750	2.497	22,500.00	51,070.25	0.00	73,570.25
3133ELSP0	40534	003	FFCB	14,800,000.00	14,653,480.00	14,653,480.00	0.750	1.937	55,500.00	87,619.94	0.00	143,119.94
3133EMST0	40535	003	FFCB	1,530,000.00	1,507,123.29	1,507,123.29	0.140	1.960	1,071.00	13,818.14	0.00	14,889.14
3134G3X54	40536	003	FHLMC	2,635,000.00	2,630,942.10	2,630,942.10	2.000	2.134	26,350.00	1,953.00	0.00	28,303.00
3130AS3T46	40537	003	FHLB	9,305,000.00	9,303,139.00	9,303,139.00	2.125	2.128	98,865.63	943.60	0.00	99,809.23
459058JM6	40538	003	IBRD	5,580,000.00	5,394,470.58	5,394,470.58	0.250	2.535	6,975.87	61,957.87	0.00	68,932.87
3130AS2M0	40539	003	FHLB	3,835,000.00	3,835,000.00	3,835,000.00	2.650	2.628	50,813.75	0.00	0.00	50,813.75
313380GJ0	40541	003	FHLB	0.00	10,019,100.00	3,811,614.13	2.000	1.322	37,777.78	-12,369.52	0.00	25,408.26
3130AS3J6	40542	003	FHLB	2,700,000.00	2,699,460.00	2,699,460.00	2.500	2.493	33,750.00	180.00	0.00	33,930.00
3130AS4H9	40543	003	FHLB	4,885,000.00	4,885,000.00	4,885,000.00	2.250	2.232	54,956.25	0.00	0.00	54,956.25
3130ARVT5	40544	003	FHLB	3,630,000.00	3,639,909.90	3,639,909.90	3.000	2.831	54,450.00	-2,501.80	0.00	51,948.20
3130AMNR9	40545	003	FHLB	20,000,000.00	18,899,647.00	18,899,647.00	0.625	2.958	62,500.00	219,339.46	0.00	281,839.46
3130AMU67	40546	003	FHLB	20,000,000.00	19,053,800.00	19,053,800.00	0.400	2.768	40,000.00	225,883.29	0.00	265,883.29
3130APWH4	40547	003	FHLB	20,000,000.00	19,475,000.00	19,475,000.00	0.750	2.553	75,000.00	175,650.56	0.00	250,650.56
3130ASB65	40548	003	FHLB	11,000,000.00	10,999,725.00	10,999,725.00	1.880	1.868	103,400.00	186.09	0.00	103,586.09
3130ASBG3	40549	003	FHLB	7,150,000.00	7,130,337.50	7,130,337.50	2.125	2.270	75,968.75	5,617.85	0.00	81,586.60
3133ENVY2	40550	003	FFCB	5,200,000.00	5,177,640.00	5,177,640.00	3.450	3.523	89,700.00	2,243.48	0.00	91,943.48
3134GXRL0	40551	003	FHLMC	12,940,000.00	12,887,851.80	12,887,851.80	3.125	3.249	202,187.50	8,897.32	0.00	211,084.82
3130ARMT5	40552	003	FHLB	8,905,000.00	8,864,126.05	8,864,126.05	2.800	2.982	124,670.00	8,574.95	0.00	133,244.95
037833DV9	40553	003	AAPL	10,000,000.00	9,861,950.00	9,861,950.00	0.750	2.255	37,500.00	74,621.63	0.00	112,121.63
31422XRO7	40554	003	FAMC	10,779,000.00	10,390,632.63	10,390,632.63	0.690	3.154	37,187.55	128,033.20	0.00	165,220.75
3130ASD30	40555	003	FHLB	1,540,000.00	1,533,054.60	1,533,054.60	2.290	2.731	17,633.00	3,472.70	0.00	21,105.70
3134GXMY0	40556	003	FHLMC	5,615,000.00	5,588,441.05	5,588,441.05	3.125	3.350	87,734.38	6,639.74	0.00	94,374.12
594918BB9	40557	003	MSFT	11,335,000.00	11,106,939.80	11,106,939.80	2.700	3.499	153,022.50	42,895.33	0.00	195,917.83
3134GXYT5	40558	003	FHLMC	7,250,000.00	7,202,657.50	7,202,657.50	2.900	3.330	105,125.00	15,780.84	0.00	120,905.84
3134GXYT5	40559	003	FHLMC	4,500,000.00	4,470,615.00	4,470,615.00	2.900	3.330	65,250.00	9,795.00	0.00	75,045.00
3130AS6D6	40560	003	FHLB	1,250,000.00	1,233,700.00	1,233,700.00	2.875	3.545	17,968.75	4,080.66	0.00	22,049.41

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City of San Jose
Total Earnings

July 1, 2022 - December 31, 2022

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Adjusted Interest Earnings		
										Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3133EMBO4	40561	003	FFCB	1,025,000.00	985,312.00	985,312.00	0.270	3.339	1,383.75	15,199.66	0.00	16,583.41
3135G05U3	40562	003	FNMA	7,200,000.00	6,959,160.00	6,959,160.00	0.350	3.280	12,600.00	102,485.10	0.00	115,085.10
3135G05P4	40563	003	FNMA	5,000,000.00	4,836,400.00	4,836,400.00	0.300	3.268	7,500.00	72,176.47	0.00	79,676.47
5949188B9	40564	003	MSFT	7,250,000.00	7,084,700.00	7,084,700.00	2.700	3.612	97,875.00	31,123.43	0.00	128,998.43
3134GXXH6	40565	003	FHLMC	5,000,000.00	4,921,950.00	4,921,950.00	0.125	2.676	3,125.00	63,283.78	0.00	66,408.78
CAMP	40566	003	CAMP	50,216,989.00	269,000,000.00	148,501,852.73	4.040	2.634	1,971,644.21	0.00	0.00	1,971,644.21
03785EHB3	40567	003	AAPL	0.00	0.00	2,442,309.78	1.640	1.665	0.00	20,500.00	0.00	20,500.00
912796T58	40568	003	USTR	0.00	0.00	5,153,451.69	1.760	1.788	0.00	46,444.44	0.00	46,444.44
48133DP95	40569	003	JPM	10,000,000.00	0.00	8,532,608.70	4.570	4.515	194,225.00	0.00	0.00	194,225.00
48133DQ45	40570	003	JPM	10,000,000.00	0.00	8,532,608.70	4.100	4.051	174,250.00	0.00	0.00	174,250.00
48133DQ52	40571	003	JPM	10,000,000.00	0.00	8,532,608.70	4.250	4.199	180,625.00	0.00	0.00	180,625.00
912796U56	40572	003	USTR	0.00	0.00	6,774,041.36	2.060	2.095	0.00	71,527.78	0.00	71,527.78
89233HK78	40573	003	TMCC	0.00	0.00	16,236,413.04	2.500	2.545	0.00	208,333.33	0.00	208,333.33
478160BY9	40574	003	JNJ	13,945,000.00	0.00	9,487,952.91	2.450	3.357	119,578.38	40,984.42	0.00	160,562.80
478160BY9	40575	003	JNJ	4,214,000.00	0.00	2,834,592.90	2.450	3.472	35,848.26	13,762.12	0.00	49,610.38
677522SQ8	40576	003	OHS	7,930,000.00	0.00	5,274,122.33	2.300	3.429	61,303.30	29,857.11	0.00	91,160.41
912796T33	40577	003	USTR	30,000,000.00	0.00	19,421,414.08	3.218	3.314	0.00	324,481.67	0.00	324,481.67
9128283Z1	40578	003	USTR	30,000,000.00	0.00	19,359,897.25	2.750	3.589	275,759.67	74,482.31	0.00	350,241.98
3136ARS3	40579	003	FNMA	5,825,000.00	0.00	3,352,021.38	2.469	2.173	36,715.45	0.00	0.00	36,715.45
194162AN3	40580	003	CL	8,202,000.00	0.00	4,928,766.35	3.100	3.810	79,103.73	15,563.85	0.00	94,667.58
13063DRD2	40581	003	CAS	5,570,000.00	0.00	3,277,325.03	2.375	3.791	41,156.12	21,471.70	0.00	62,627.82
912828S35	40582	003	USTR	30,000,000.00	0.00	17,442,684.27	1.375	3.772	122,199.28	209,502.05	0.00	331,701.33
91282CCU3	40583	003	USTR	20,000,000.00	0.00	11,432,226.56	0.125	3.911	7,527.63	217,864.14	0.00	225,391.77
912828S35	40584	003	USTR	20,000,000.00	0.00	11,519,021.74	1.375	3.812	80,718.91	140,625.00	0.00	221,343.91
91282CAK7	40585	003	USTR	20,000,000.00	0.00	11,304,415.76	0.125	3.976	7,458.56	219,143.84	0.00	226,602.40
9128284Z0	40586	003	USTR	10,000,000.00	0.00	5,704,942.26	2.750	3.827	82,044.20	28,020.93	0.00	110,065.13
912796X79	40587	003	USTR	0.00	0.00	11,732,381.45	3.090	3.156	0.00	186,687.50	0.00	186,687.50
78015JEW3	40588	003	RY	25,000,000.00	0.00	13,994,565.22	4.530	4.593	324,020.83	0.00	0.00	324,020.83
544351TQ5	40589	003	LOS	9,475,000.00	0.00	5,012,424.33	5.000	4.028	122,385.42	-20,602.59	0.00	101,782.83
89115BVJ6	40590	003	TD	25,000,000.00	0.00	13,722,826.09	4.620	4.684	324,041.67	0.00	0.00	324,041.67
313384BR9	40591	003	FHLB	25,000,000.00	0.00	13,395,999.40	0.00	3.743	0.00	252,777.78	0.00	252,777.78
313384CL1	40592	003	FHLB	25,000,000.00	0.00	13,366,915.76	0.00	3.803	0.00	256,250.00	0.00	256,250.00
544351TQ7	40593	003	LOS	10,000,000.00	0.00	5,239,714.67	5.000	4.136	129,166.67	-19,928.57	0.00	109,238.10
91412GU94	40594	003	UNVHGR	3,820,000.00	0.00	1,918,902.26	3.063	4.548	30,551.72	13,438.41	0.00	43,990.13
91412HCE7	40595	003	UNVHGR	3,000,000.00	0.00	1,425,740.87	0.883	4.650	6,916.83	26,507.41	0.00	33,424.24
649902T45	40596	003	NYSHGR	7,850,000.00	0.00	3,815,581.24	5.051	4.603	94,720.28	-6,185.89	0.00	88,534.39
06367CV35	40597	003	BMO	50,000,000.00	0.00	24,184,782.61	4.050	4.106	500,625.00	0.00	0.00	500,625.00
88579YAV3	40598	003	MMM	7,150,000.00	0.00	3,104,281.30	2.250	5.000	38,431.25	39,813.05	0.00	78,244.30
039483BL5	40599	003	ADM	9,780,000.00	0.00	4,333,369.17	2.500	4.717	58,408.33	44,633.07	0.00	103,041.40
89115BK66	40600	003	TORDNY	15,640,000.00	0.00	7,431,157.63	4.020	4.850	153,689.07	27,996.87	0.00	181,685.94

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City of San Jose
Total Earnings

July 1, 2022 - December 31, 2022

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Adjusted Interest Earnings		
										Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
039483BL5	40601	003	ADM	9,215,000.00	0.00	3,980,840.94	2.500	4.789	53,754.17	42,355.18	0.00	96,109.35
69371RS23	40602	003	PCAR	5,000,000.00	0.00	2,358,433.15	4.950	4.556	57,750.00	-3,587.17	0.00	54,162.83
931142EW9	40603	003	WMT	3,000,000.00	0.00	1,383,595.11	3.900	4.369	27,300.00	3,173.95	0.00	30,473.95
89233HTW4	40604	003	TMCC	50,000,000.00	0.00	22,590,800.42	4.510	4.730	0.00	538,694.44	0.00	538,694.44
3137FBTA4	40605	003	FHLMC	9,746,059.53	0.00	4,190,029.36	3.064	3.140	65,611.90	705.53	0.00	66,317.43
6500354W5	40606	003	NYSDEV	4,565,000.00	0.00	1,948,163.87	3.170	4.552	32,157.89	12,545.24	0.00	44,703.13
3133ENS43	40607	003	FFCB	10,000,000.00	0.00	4,112,921.74	4.375	4.548	89,930.56	4,357.78	0.00	94,288.34
931142ER0	40608	003	WMT	10,000,000.00	0.00	3,457,819.57	1.050	4.906	20,708.33	64,813.36	0.00	85,521.69
30329MAA0	40609	003	FHLMC	3,496,401.78	0.00	1,107,309.93	2.080	2.348	12,730.75	374.62	0.00	13,105.37
30329MAA0	40610	003	FHLMC	4,495,373.72	0.00	1,423,684.20	2.080	2.348	16,368.11	481.66	0.00	16,849.77
31315PF38	40611	003	FAMC	2,500,000.00	0.00	896,739.13	4.330	4.915	22,218.05	0.00	0.00	22,218.05
31315PT1	40612	003	FAMC	3,000,000.00	0.00	1,076,086.96	4.330	4.298	23,315.00	0.00	0.00	23,315.00
69371RS23	40613	003	PCAR	10,000,000.00	0.00	3,540,663.04	4.950	4.777	86,625.00	-1,361.52	0.00	85,263.48
3136AKOM8	40614	003	FNMA	4,991,403.14	0.00	1,649,520.37	3.056	3.344	25,451.06	2,353.14	0.00	27,804.20
3130ATJPO	40615	003	FHLB	5,000,000.00	0.00	1,573,391.85	4.750	4.912	37,604.17	1,357.52	0.00	38,961.69
45950VRK4	40616	003	IFC	5,000,000.00	0.00	1,195,652.17	5.000	4.954	29,861.11	0.00	0.00	29,861.11
06406HDA4	40617	003	BK	10,000,000.00	0.00	2,493,234.78	3.000	5.135	39,166.66	25,368.54	0.00	64,535.20
3138L8UV4	40618	003	FNMA	12,306,313.11	0.00	2,839,513.93	2.920	3.057	42,945.07	810.87	0.00	43,755.94
91412GU94	40619	003	UNVHGR	4,685,000.00	0.00	1,100,815.86	3.063	4.705	17,539.08	8,570.97	0.00	26,110.05
13063D3A4	40620	003	CAS	5,000,000.00	0.00	1,277,730.98	5.700	4.308	34,833.33	-7,086.08	0.00	27,747.25
923078CX5	40621	003	VNTCTF	3,645,000.00	0.00	709,839.38	1.741	4.855	7,051.05	10,323.13	0.00	17,374.18
31422XR38	40622	003	FAMC	10,000,000.00	0.00	1,847,826.09	4.920	4.842	45,100.00	0.00	0.00	45,100.00
13067WR38	40623	003	CASPWR	3,155,000.00	0.00	520,521.85	0.790	4.796	2,284.74	10,300.94	0.00	12,585.68
594918BY9	40624	003	MSFT	8,436,000.00	0.00	1,324,719.75	3.300	4.256	22,425.70	5,997.68	0.00	28,423.38
9128285U0	40625	003	USTR	10,000,000.00	0.00	1,382,905.91	2.625	4.702	18,558.02	14,218.75	0.00	32,776.77
13063D3A4	40626	003	CAS	7,075,000.00	0.00	969,198.10	5.700	4.054	25,764.79	-5,955.52	0.00	19,809.27
3130AUAV3	40627	003	FHLB	10,000,000.00	0.00	1,304,347.83	4.800	4.664	30,666.67	0.00	0.00	30,666.67
14913R3A3	40628	003	CAT	7,429,000.00	0.00	742,063.03	3.600	4.270	13,372.20	2,601.96	0.00	15,974.16
917542QV7	40629	003	UTS	5,931,258.67	0.00	603,016.56	3.539	4.043	10,495.36	1,794.50	0.00	12,289.86
06406FAE3	40630	003	BK	4,481,000.00	0.00	430,530.34	2.450	4.622	5,794.18	4,236.98	0.00	10,031.16
438516BL9	40631	003	HON	5,000,000.00	0.00	481,273.10	2.500	4.377	6,250.00	4,368.03	0.00	10,618.03
713448CT3	40632	003	PEP	5,000,000.00	0.00	444,517.66	2.750	4.303	6,111.11	3,532.16	0.00	9,643.27
06406RAD9	40633	003	BK	5,000,000.00	0.00	442,471.20	3.250	4.189	7,222.22	2,120.93	0.00	9,343.15
24422EWK1	40634	003	DE	5,000,000.00	0.00	458,016.03	4.150	4.167	9,222.22	399.06	0.00	9,621.28
3137BJO71	40635	003	FHLMC	7,101,000.00	0.00	370,728.16	2.770	2.631	4,917.44	0.00	0.00	4,917.44
Fund: SJCE			Subtotal	2,531,025,031.42	2,700,779,322.93	2,504,685,458.00		1.921	20,624,613.40	3,653,374.72	-17,781.11	24,260,207.01
VP4560000	40162	501	ALLSPR	20,375,053.45	20,156,896.89	20,257,815.08	3.540	2.638	269,441.38	0.00	0.00	269,441.38

City of San Jose
Total Earnings

July 1, 2022 - December 31, 2022

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Adjusted Interest Earnings		
										Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
	Subtotal			20,375,053.45	20,156,896.89	20,257,815.08		2.638	269,441.38	0.00	0.00	269,441.38
	Total			2,551,400,084.87	2,720,936,219.82	2,524,943,273.08		1.927	20,894,054.78	3,653,374.72	-17,781.11	24,529,648.39

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

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM	365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Money Markets													
VP4560000	40162	ALLSPR	20,375,053.45	3.540			3.540	3.540	3.540	07/01 - Monthly		20,375,053.45	20,375,053.45
VP6000104	36512	FEDRAT	347,146.26	3.610			3.610	3.610	3.610	07/01 - Monthly		347,146.26	347,146.26
		Money Markets Totals	20,722,199.71				3.541	3.541	3.541		0.00	20,722,199.71	20,722,199.71
State Pool													
CITY	32936	STPOOL	1,000,000.00	2.060			2.060	2.060	2.060	07/01 - Quarterly		1,000,000.00	1,000,000.00
CSJFA	37042	STPOOL	1,000,000.00	2.060			2.060	2.060	2.060	07/01 - Quarterly		1,000,000.00	1,000,000.00
COVID RELIEF	40363	STPOOL	252,510.70	2.060			2.060	2.060	2.060	07/01 - Quarterly		252,510.70	252,510.70
		State Pool Totals	2,252,510.70				2.060	2.060	2.060		0.00	2,252,510.70	2,252,510.70
JPA Pool													
CAMP	40566	CAMP	50,216,989.00	4.040			4.040	4.040	4.040	07/01 - Monthly		50,216,989.00	50,216,989.00
		JPA Pool Totals	50,216,989.00				4.040	4.040	4.040		0.00	50,216,989.00	50,216,989.00
Corp Medium Term Notes													
037833DV9	40263	AAPL	6,795,000.00	0.750	05/11/2023	05/11/2020	0.759	0.759	0.759	11/11 - 05/11		6,793,097.40	6,794,770.98
037833CG3	40459	AAPL	10,000,000.00	3.000	02/09/2024	01/07/2022	0.861	0.861	0.861	02/09 - 08/09	Received	10,407,000.00	10,215,406.91
037833DE7	40462	AAPL	15,266,000.00	2.400	01/13/2023	01/13/2022	0.451	0.451	0.451	07/13 - 01/13		15,537,963.79	15,275,065.46
037833DF4	40463	AAPL	15,114,000.00	2.750	01/13/2025	01/14/2022	1.295	1.295	1.295	07/13 - 01/13	Received	15,723,396.48	15,527,418.19
037833BU3	40464	AAPL	3,052,000.00	2.850	02/23/2023	01/18/2022	0.847	0.847	0.847	02/23 - 08/23	Received	3,118,625.16	3,060,770.91
037833CG3	40471	AAPL	11,966,000.00	3.000	02/09/2024	01/19/2022	1.046	1.046	1.046	02/09 - 08/09	Received	12,402,280.36	12,200,648.09
037833BU3	40482	AAPL	2,336,000.00	2.850	02/23/2023	02/14/2022	1.050	1.050	1.050	02/23 - 08/23	Received	2,371,857.60	2,341,053.10
037833CG3	40485	AAPL	12,318,000.00	3.000	02/09/2024	02/14/2022	1.659	1.659	1.659	08/09 - 02/09	Received	12,613,016.10	12,482,218.75
037833CU2	40487	AAPL	7,300,000.00	2.850	05/11/2024	02/28/2022	1.745	1.745	1.745	05/11 - 11/11	Received	7,460,673.00	7,399,280.92
037833DV9	40553	AAPL	10,000,000.00	0.750	05/11/2023	06/08/2022	2.266	2.266	2.266	11/11 - 05/11	Received	9,861,950.00	9,946,106.61
039483BL5	40599	ADM	9,780,000.00	2.500	08/11/2026	10/05/2022	4.606	4.606	4.606	02/11 - 08/11	36,675.00	9,060,681.00	9,105,314.07
039483BL5	40601	ADM	9,215,000.00	2.500	08/11/2026	10/07/2022	4.674	4.674	4.674	02/11 - 08/11	35,836.11	8,517,148.05	8,559,503.23
06406RAE7	40242	BK	10,444,000.00	2.950	01/29/2023	04/13/2020	1.823	1.823	1.823	07/29 - 01/29	Received	10,763,199.97	10,452,884.29
06406RAJ6	40320	BK	3,868,000.00	3.450	08/11/2023	11/03/2020	0.394	0.394	0.394	02/11 - 08/11	Received	4,193,530.88	3,939,760.31
06406HDA4	40617	BK	10,000,000.00	3.000	02/24/2025	11/14/2022	5.080	5.080	5.080	02/24 - 08/24	66,666.67	9,557,400.00	9,582,768.54
06406FAE3	40630	BK	4,481,000.00	2.450	08/11/2026	12/13/2022	4.523	4.523	4.523	02/17 - 08/17	35,375.01	4,169,346.45	4,173,583.43
06406RAD9	40633	BK	5,000,000.00	3.250	05/16/2027	12/15/2022	4.308	4.308	4.308	05/16 - 11/16	13,090.28	4,789,100.00	4,791,220.93
14913R3A3	40628	CAT	7,429,000.00	3.600	08/12/2027	12/13/2022	4.381	4.381	4.381	02/12 - 08/12	89,890.90	7,186,294.57	7,188,896.53
194162AN3	40580	CL	8,202,000.00	3.100	08/15/2027	09/09/2022	3.774	3.774	3.774	02/15 - 08/15	21,188.50	7,955,201.82	7,970,765.67
24422EWK1	40634	DE	5,000,000.00	4.150	09/15/2027	12/15/2022	4.349	4.349	4.349	03/15 - 09/15	55,909.72	4,957,350.00	4,957,749.06
438516BL9	40631	HON	5,000,000.00	2.500	11/01/2026	12/13/2022	4.420	4.420	4.420	05/01 - 11/01	14,583.33	4,660,750.00	4,665,118.03
478160BY9	40574	JUN	13,945,000.00	2.450	03/01/2026	08/25/2022	3.347	3.347	3.347	09/01 - 03/01	Received	13,533,204.15	13,574,188.57

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Corp Medium Term Notes													
478160BY9	40575	JNJ	4,214,000.00	2.45000301	2026	08/26/2022	3.457	3.457		09/01 - 03/01	Received	4,074,727.30	4,088,489.42
46625HJH4	40223	JPM	10,000,000.00	3.20001251	2023	01/31/2020	1.799	1.799		07/25 - 01/25	Received	10,405,200.00	10,009,054.75
46625HRL6	40303	JPM	5,000,000.00	2.70005181	2023	08/20/2020	0.607	0.607		11/18 - 05/18	Received	5,284,400.00	5,039,436.03
46625HJH4	40308	JPM	2,433,000.00	3.20001251	2023	09/25/2020	0.456	0.456		01/25 - 07/25	Received	2,587,738.80	2,437,421.11
46625HJT8	40348	JPM	15,000,000.00	3.87502011	2024	02/01/2021	0.452	0.452		08/01 - 02/01	Received	16,528,245.00	15,551,866.25
48133DP95	40569	JPM	10,000,000.00	4.57007281	2027	07/28/2022	4.570	4.570		01/28 - 07/28	Received	10,000,000.00	10,000,000.00
48133DQ45	40570	JPM	10,000,000.00	4.10007281	2025	07/28/2022	4.100	4.100		01/28 - 07/28	Received	10,000,000.00	10,000,000.00
48133DQ52	40571	JPM	10,000,000.00	4.25007281	2026	07/28/2022	4.250	4.250		01/28 - 07/28	Received	10,000,000.00	10,000,000.00
88579YAV3	40598	MMM	7,150,000.00	2.25009191	2026	10/05/2022	4.839	4.839		03/19 - 09/19	Received	6,490,770.00	6,530,583.05
594918AW4	40432	MSFT	1,851,000.00	3.62512151	2023	12/08/2021	0.982	0.982		12/15 - 06/15	Received	1,948,566.21	1,897,166.13
594918BX1	40442	MSFT	1,025,000.00	2.87502061	2024	12/20/2021	0.892	0.892		02/06 - 08/06	Received	1,067,732.25	1,047,035.56
594918BQ6	40443	MSFT	2,876,000.00	2.00008081	2023	12/20/2021	0.692	0.692		02/08 - 08/08	Received	2,936,971.20	2,898,501.28
594918BJ2	40528	MSFT	4,000,000.00	3.12511031	2025	04/25/2022	3.129	3.129		05/03 - 11/03	Received	3,999,400.00	3,999,516.40
594918BB9	40557	MSFT	11,335,000.00	2.70002121	2025	06/15/2022	3.498	3.498		08/12 - 02/12	Received	11,106,939.80	11,153,648.05
594918BB9	40564	MSFT	7,250,000.00	2.70002121	2025	06/16/2022	3.607	3.607		08/12 - 02/12	Received	7,084,700.00	7,118,417.05
594918BY9	40624	MSFT	8,436,000.00	3.30002061	2027	12/02/2022	4.272	4.272		02/06 - 08/06	Received	8,124,947.81	8,130,945.49
69371RQ82	40275	PCAR	2,000,000.00	0.80006081	2023	06/08/2020	0.847	0.847		12/08 - 06/08	Received	1,997,220.00	1,999,595.87
69371RR24	40349	PCAR	7,000,000.00	0.35002021	2024	02/02/2021	0.389	0.389		08/02 - 02/02	Received	6,991,880.00	6,997,060.26
69371RS23	40602	PCAR	5,000,000.00	4.95010031	2025	10/07/2022	4.617	4.617		04/03 - 10/03	Received	5,045,950.00	5,042,362.83
69371RS23	40613	PCAR	10,000,000.00	4.95010031	2025	10/28/2022	4.864	4.864		04/03 - 10/03	Received	10,022,800.00	10,021,438.48
713448CT3	40632	PEP	5,000,000.00	2.75004301	2025	12/15/2022	4.441	4.441		04/30 - 10/30	Received	4,811,250.00	4,814,782.16
89236TEL5	40448	TMCC	15,003,000.00	2.70001111	2023	12/20/2021	0.613	0.613		01/11 - 07/11	Received	15,332,765.94	15,011,655.27
931142DH3	40274	WMT	26,018,000.00	2.55004111	2023	06/01/2020	0.668	0.668		10/11 - 04/11	Received	27,403,406.46	26,152,505.48
931142EW9	40603	WMT	3,000,000.00	3.90009091	2025	10/07/2022	4.387	4.387		03/09 - 09/09	Received	2,960,250.00	2,963,423.95
931142ER0	40608	WMT	10,000,000.00	1.05009171	2026	10/20/2022	4.684	4.684		03/17 - 09/17	Received	8,715,600.00	8,780,413.36
Corp Medium Term Notes Totals			380,102,000.00	2.539			2.539	2.539			539,105.82	380,554,527.55	375,889,810.81
Negotiable CDs													
06367CY35	40597	BMO	50,000,000.00	4.05002281	2023	10/04/2022	4.050	4.106		02/28 - At Maturity	Received	50,000,000.00	50,000,000.00
78015JEW3	40588	RY	25,000,000.00	4.53006301	2023	09/20/2022	4.530	4.593		06/30 - At Maturity	Received	25,000,000.00	25,000,000.00
89115BVJ6	40590	TD	25,000,000.00	4.62006301	2023	09/22/2022	4.620	4.684		06/30 - At Maturity	Received	25,000,000.00	25,000,000.00
89115BK66	40600	TORDNY	15,640,000.00	4.02008221	2023	10/05/2022	4.760	4.826		08/22 - At Maturity	Received	15,537,875.05	15,565,871.92
Negotiable CDs Totals			115,640,000.00	4.373			4.373	4.434			76,844.53	115,537,875.05	115,565,871.92
Commercial Paper Discounts													
89233HTW4	40604	TMCC	50,000,000.00	4.51006301	2023	10/07/2022	4.665	4.730		06/30 - At Maturity	Received	48,333,805.56	48,872,500.00
Commercial Paper Discounts Totals			50,000,000.00	4.665			4.665	4.730			0.00	48,333,805.56	48,872,500.00

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Federal Agency Coupon Securities																
31422BJ27	40299	FAMC	2,500,000.00	0.5000	07/14/2025	07/28/2020	0.501	0.501		01/14 - 07/14	Received	2,499,875.00	2,499,936.10			
31422BK1	40334	FAMC	10,000,000.00	0.4800	01/15/2026	01/15/2021	0.496	0.496		07/15 - 01/15		9,992,000.00	9,995,137.78			
31422BK1	40337	FAMC	10,000,000.00	0.4800	01/15/2026	01/15/2021	0.497	0.497		07/15 - 01/15		9,991,610.00	9,994,900.74			
31422XR38	40622	FAMC	10,000,000.00	4.920	11/28/2023	11/28/2022	4.920	4.920		05/28 - 11/28		10,000,000.00	10,000,000.00			
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	24,987,095.24			
3133EJW5	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	19,996,735.06			
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	9,999,868.68			
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	1,824,834.97			
3133ENAL4	40480	FFCB	4,150,000.00	0.290	10/12/2023	01/26/2022	0.953	0.953		04/12 - 10/12	Received	4,103,407.95	4,128,746.16			
3133ENAL4	40501	FFCB	1,170,000.00	0.290	10/12/2023	03/22/2022	2.021	2.021		04/12 - 10/12	Received	1,139,135.40	1,154,512.58			
3133ELSP0	40534	FFCB	14,800,000.00	0.750	03/13/2023	05/11/2022	1.949	1.949		09/13 - 03/13	Received	14,653,480.00	14,764,952.03			
3133ENS43	40607	FFCB	10,000,000.00	4.375	10/17/2024	10/17/2022	4.599	4.599		04/17 - 10/17		9,957,600.00	9,961,957.78			
3130AGWK7	40157	FHLB	3,000,000.00	1.500	08/15/2024	08/16/2019	1.549	1.549		02/15 - 08/15		2,992,950.00	2,997,711.40			
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	1,054,680.16			
3130A0F70	40531	FHLB	10,215,000.00	3.375	12/08/2023	05/11/2022	2.536	2.536		06/08 - 12/08	Received	10,346,364.90	10,293,077.55			
3130AS3T46	40537	FHLB	9,305,000.00	2.125	05/12/2023	05/17/2022	2.145	2.145		11/12 - 05/12	Received	9,303,139.00	9,304,313.26			
3130ATTU0	40615	FHLB	5,000,000.00	4.750	11/03/2023	11/04/2022	4.928	4.928		05/03 - 11/03	659.72	4,991,450.00	4,992,807.52			
3130AU4V3	40627	FHLB	10,000,000.00	4.800	01/08/2024	12/08/2022	4.804	4.804		01/08 - 07/08		10,000,000.00	10,000,000.00			
3137EAEX3	40309	FHLMC	5,000,000.00	0.375	09/23/2025	09/25/2020	0.436	0.436		03/23 - 09/23		4,984,950.00	4,991,780.26			
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	3,996,062.78			
3134G3X54	40536	FHLMC	2,635,000.00	2.000	05/26/2023	05/12/2022	2.150	2.150		05/26 - 11/26	Received	2,630,942.10	2,633,426.75			
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	9,988,570.85			
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	9,993,894.03			
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	9,996,070.28			
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	9,989,799.67			
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	9,985,940.45			
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	10,023,389.97			
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	2,702,763.66			
3135G04O3	40415	FNMA	2,963,000.00	0.250	05/22/2023	11/23/2021	0.486	0.486		05/22 - 11/22	Received	2,952,599.87	2,960,279.37			
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	6,993,597.72			
Federal Agency Coupon Securities Totals												242,313,000.00	1.928	1.928	241,979,069.55	242,206,842.80
Federal Agency Discounts																
313384BR9	40591	FHLB	25,000,000.00		02/09/2023	09/23/2022	3.743	3.795		02/09 - At Maturity		24,648,638.89	24,901,416.67			
313384CL1	40592	FHLB	25,000,000.00		02/28/2023	09/23/2022	3.803	3.856		02/28 - At Maturity		24,595,125.00	24,851,375.00			
Federal Agency Discounts Totals												50,000,000.00	3.773	3.825	49,243,763.89	49,752,791.67

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Treasury Coupon Securities													
912828W48	40196	USTR	15,000,000.00	2.1250	02/29/2024	12/23/2019	1.719	1.719		02/29 - 08/31	Received	15,244,921.88	15,067,918.17
9128283Z1	40578	USTR	30,000,000.00	2.7500	02/28/2025	09/02/2022	3.539	3.539		02/28 - 08/31	4,558.01	29,439,843.75	29,514,326.06
912828S35	40582	USTR	30,000,000.00	1.3750	06/30/2023	09/14/2022	3.763	3.763		12/31 - 06/30	85,190.22	29,444,531.25	29,654,033.30
91282CCU3	40583	USTR	20,000,000.00	0.1250	08/31/2023	09/14/2022	3.878	3.878		02/28 - 08/31	966.85	19,298,437.50	19,516,301.64
912828S35	40584	USTR	20,000,000.00	1.3750	06/30/2023	09/15/2022	3.082	3.082		12/31 - 06/30	57,540.76	19,625,000.00	19,765,625.00
91282CAK7	40585	USTR	20,000,000.00	0.1250	09/15/2023	09/15/2022	3.938	3.938		03/15 - 09/15		19,259,375.00	19,478,518.84
9128284Z0	40586	USTR	10,000,000.00	2.7500	08/31/2025	09/15/2022	3.760	3.760		02/28 - 08/31	11,395.03	9,719,531.25	9,747,552.18
9128285U0	40625	USTR	10,000,000.00	2.6250	12/31/2023	12/06/2022	4.694	4.694		12/31 - 06/30	113,417.12	9,786,718.75	9,800,937.50
Treasury Coupon Securities Totals			155,000,000.00	3.526			3.526	3.526			273,067.99	151,818,359.38	152,545,212.69
Treasury Discounts													
912796T33	40577	USTR	30,000,000.00	3.2180	02/23/2023	09/02/2022	3.314	3.360		02/23 - At Maturity		29,533,390.00	29,857,871.67
Treasury Discounts Totals			30,000,000.00	3.314			3.314	3.360			0.00	29,533,390.00	29,857,871.67
Federal Agency Callables													
31422XCX8	40360	FAMC	10,000,000.00	1.0000	04/20/2026	04/20/2021	1.000	1.000		10/20 - 04/20		10,000,000.00	10,000,000.00
31422XRO7	40554	FAMC	10,779,000.00	0.6900	12/20/2023	06/14/2022	3.141	3.141		06/20 - 12/20	Received	10,390,632.63	10,530,757.85
3133ELJ47	40282	FFCB	10,000,000.00	0.5800	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	0.5000	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	0.8000	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	1.0100	12/02/2024	12/02/2021	0.963	0.963		06/02 - 12/02		10,013,900.00	10,008,893.43
3133EMZP0	40424	FFCB	1,250,000.00	0.1400	05/18/2023	12/01/2021	0.390	0.390		05/18 - 11/18	Received	1,245,450.00	1,248,817.17
3133ENGW4	40445	FFCB	6,435,000.00	0.6600	12/13/2023	12/17/2021	0.680	0.680		06/13 - 12/13	Received	6,432,426.00	6,433,770.52
3133ENLB4	40468	FFCB	20,000,000.00	0.4600	01/18/2023	01/18/2022	0.520	0.520		07/18 - 01/18		19,988,000.00	19,999,433.33
3133ENMHO	40479	FFCB	10,350,000.00	1.6000	01/27/2026	01/27/2022	1.603	1.603		07/27 - 01/27		10,348,965.00	10,349,205.06
3133ENPBO	40486	FFCB	15,150,000.00	2.1800	02/16/2027	02/16/2022	2.196	2.196		08/16 - 02/16		15,138,637.50	15,140,625.94
3133ENOC7	40498	FFCB	150,000.00	1.9400	09/03/2024	03/22/2022	2.363	2.363		09/03 - 03/03	Received	148,500.00	148,975.03
3133EL5J9	40510	FFCB	13,965,000.00	0.3000	09/01/2023	03/30/2022	2.146	2.146		09/01 - 03/01	Received	13,606,518.45	13,796,632.93
3133ENW44	40513	FFCB	1,859,000.00	0.6600	12/13/2023	03/30/2022	2.308	2.308		06/13 - 12/13	Received	1,808,137.76	1,830,623.35
3133EMYW6	40514	FFCB	1,347,000.00	0.2300	11/13/2023	03/30/2022	2.246	2.246		05/13 - 11/13	Received	1,304,057.64	1,324,018.84
3133EMSC7	40522	FFCB	3,500,000.00	0.4800	03/03/2025	04/22/2022	3.000	3.000		09/03 - 03/03	Received	3,259,655.00	3,317,701.46
3133ENUZ1	40524	FFCB	20,000,000.00	3.0900	10/20/2025	04/22/2022	3.258	3.258		10/20 - 04/20	Received	19,890,000.00	19,911,772.66
3133ENVK3	40526	FFCB	20,000,000.00	3.6500	10/27/2026	04/27/2022	3.650	3.650		10/27 - 04/27	Received	20,000,000.00	20,000,000.00
3133EMSE3	40530	FFCB	4,916,000.00	0.1100	03/01/2023	05/11/2022	1.920	1.920		09/01 - 03/01	Received	4,845,209.60	4,901,353.71
3133EMST0	40535	FFCB	1,530,000.00	0.1400	03/10/2023	05/12/2022	1.970	1.970		09/10 - 03/10	Received	1,507,123.29	1,524,703.04
3133ENYA2	40550	FFCB	5,200,000.00	3.4500	06/01/2027	06/07/2022	3.545	3.545		12/01 - 06/01	Received	5,177,640.00	5,180,182.61
3133EMBQ4	40561	FFCB	1,025,000.00	0.2700	10/05/2023	06/15/2022	3.325	3.325		10/05 - 04/05	Received	985,312.00	1,001,862.74

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Federal Agency Callables												
3130AKPW0	40340	FHLB	10,000,000.00	0.5000	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	0.5000	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	0.5000	02/25/2026	02/25/2021	0.500	0.500	08/25 - 02/25		9,994,000.00	9,996,220.00
3130APRF4	40409	FHLB	20,000,000.00	1.0000	11/15/2024	11/17/2021	1.015	1.015	05/15 - 11/15	Received	19,991,000.00	19,994,372.91
3130APWP6	40410	FHLB	8,300,000.00	0.6000	11/24/2023	11/24/2021	0.645	0.645	05/24 - 11/24		8,292,530.00	8,296,648.88
3130APZU2	40417	FHLB	1,900,000.00	0.8750	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	0.8500	11/22/2024	11/30/2021	0.901	0.901	05/22 - 11/22	Received	4,867,687.50	4,870,354.65
3130APKF1	40421	FHLB	2,725,000.00	0.7500	11/08/2024	11/30/2021	0.923	0.923	05/08 - 11/08	Received	2,711,375.00	2,716,410.33
3130APMH5	40422	FHLB	3,150,000.00	0.6250	05/17/2024	12/01/2021	0.687	0.687	05/17 - 11/17	Received	3,145,212.00	3,147,319.58
3130APQU2	40435	FHLB	14,370,000.00	0.6500	11/22/2023	12/15/2021	0.728	0.728	05/22 - 11/22	Received	14,348,445.00	14,360,072.95
3130AP548	40446	FHLB	13,240,000.00	1.0500	11/18/2024	12/17/2021	1.047	1.047	05/18 - 11/18	Received	13,241,098.92	13,240,707.87
3130AOG49	40461	FHLB	2,485,000.00	1.0000	10/18/2024	01/18/2022	1.200	1.200	07/18 - 01/18		2,471,605.85	2,476,246.45
3130AOCN1	40467	FHLB	5,000,000.00	1.0000	11/17/2025	01/18/2022	0.989	0.989	03/17 - Quarterly	Received	4,986,250.00	4,990,620.95
3130ALHH0	40470	FHLB	25,000,000.00	0.9600	03/05/2026	01/18/2022	1.481	1.481	03/05 - 09/05	Received	24,479,750.00	24,599,753.87
3130AOCQ9	40472	FHLB	20,000,000.00	1.1250	01/28/2025	01/28/2022	1.063	1.063	04/28 - Quarterly		20,000,000.00	20,000,000.00
3130AON584	40473	FHLB	14,000,000.00	0.7000	12/21/2025	01/27/2022	1.438	1.438	07/27 - 01/27		13,982,500.00	13,987,912.04
3130AOMQ3	40475	FHLB	7,200,000.00	1.1250	10/28/2025	01/28/2022	1.076	1.076	04/28 - Quarterly		7,189,200.00	7,191,864.00
3130AOCQ9	40477	FHLB	20,000,000.00	1.1250	01/28/2025	01/28/2022	0.750	0.750	04/28 - Quarterly		20,000,000.00	20,000,000.00
3130AOMU4	40478	FHLB	12,500,000.00	1.0000	10/28/2024	01/28/2022	0.754	0.754	04/28 - Quarterly		12,495,875.00	12,497,262.50
3130ARAY7	40495	FHLB	1,000,000.00	1.3750	03/24/2025	03/24/2022	2.137	2.137	09/24 - 03/24		992,500.00	994,423.61
3130ARBY6	40496	FHLB	4,600,000.00	1.5000	03/28/2025	03/28/2022	1.713	1.713	09/28 - 03/28		4,590,340.00	4,592,781.83
3130AR7C9	40497	FHLB	1,565,000.00	1.8500	12/27/2024	03/28/2022	2.357	2.357	06/27 - 12/27		1,544,029.00	1,549,817.76
3130AQI78	40499	FHLB	2,360,000.00	1.7500	02/28/2025	03/22/2022	2.428	2.428	08/28 - 02/28	Received	2,314,924.00	2,326,833.28
3130AMR53	40502	FHLB	20,000,000.00	0.6200	12/09/2024	03/22/2022	2.400	2.400	06/09 - 12/09	Received	19,070,000.00	19,335,578.30
3130ANNW6	40508	FHLB	825,000.00	0.7000	06/30/2025	03/22/2022	2.500	2.500	03/30 - 09/30	Received	778,622.63	789,606.74
3130APWH4	40512	FHLB	2,000,000.00	0.7500	11/22/2023	03/30/2022	2.245	2.245	05/23 - 11/23	Received	1,951,980.00	1,973,962.13
3130AQJW6	40516	FHLB	1,400,000.00	1.2500	11/28/2025	04/11/2022	2.800	2.800	07/28 - 01/28	Received	1,341,991.00	1,356,968.50
3130AMU67	40517	FHLB	6,000,000.00	0.4000	06/28/2024	04/11/2022	2.661	2.661	06/28 - 12/28	Received	5,710,188.00	5,804,731.44
3130AOGT4	40518	FHLB	23,060,000.00	1.1000	11/3/2025	04/11/2022	2.808	2.808	07/13 - 01/13	Received	22,022,300.00	22,294,277.82
3130AOMR1	40519	FHLB	23,390,000.00	1.2500	12/1/2025	04/11/2022	2.808	2.808	07/27 - 01/27	Received	22,416,742.10	22,668,279.93
3130AQZ48	40520	FHLB	3,060,000.00	2.0000	08/28/2024	04/11/2022	2.724	2.724	08/28 - 02/28	Received	3,009,204.00	3,024,614.69
3130APXH3	40521	FHLB	9,120,000.00	0.8000	11/27/2023	04/22/2022	2.604	2.604	05/27 - 11/27	Received	8,864,184.00	8,974,963.45
3130ARVJ7	40523	FHLB	20,000,000.00	3.2500	04/29/2027	04/29/2022	3.250	3.250	10/29 - 04/29		20,000,000.00	20,000,000.00
3130APM44	40527	FHLB	3,565,000.00	0.5000	11/24/2023	04/22/2022	2.600	2.600	05/24 - 11/24	Received	3,449,208.80	3,499,614.41
3130ARR86	40529	FHLB	13,270,000.00	2.6250	10/27/2023	04/29/2022	1.997	1.997	10/27 - 04/27	Received	13,245,848.60	13,256,712.24
3130APOJ7	40532	FHLB	1,500,000.00	0.5750	11/22/2023	05/11/2022	2.416	2.416	05/22 - 11/22	Received	1,458,750.00	1,475,968.69
3130APWH4	40533	FHLB	6,000,000.00	0.7500	11/22/2023	05/12/2022	2.496	2.496	05/23 - 11/23	Received	5,843,952.00	5,908,924.71

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Federal Agency Callables													
3130AS2M0	40539	FHLB	3,835,000.00	2.650	11/24/2023	05/24/2022	2.650	2.650		11/24 - 05/24		3,835,000.00	3,835,000.00
3130AS3J6	40542	FHLB	2,700,000.00	2.500	11/24/2023	05/24/2022	2.514	2.514		11/24 - 05/24		2,699,460.00	2,699,677.00
3130AS4H9	40543	FHLB	4,885,000.00	2.250	05/26/2023	05/26/2022	2.250	2.250		11/26 - 05/26		4,885,000.00	4,885,000.00
3130ARVT5	40544	FHLB	3,630,000.00	3.000	05/17/2024	05/24/2022	2.716	2.716		11/17 - 05/17	Received	3,639,909.90	3,636,893.84
3130AMINR9	40545	FHLB	20,000,000.00	0.625	11/27/2024	05/24/2022	2.916	2.916		05/28 - 11/28	Received	18,899,647.00	19,164,072.91
3130AMU67	40546	FHLB	20,000,000.00	0.400	06/28/2024	05/24/2022	2.740	2.740		06/28 - 12/28	Received	19,053,800.00	19,326,114.85
3130APWH4	40547	FHLB	20,000,000.00	0.750	11/22/2023	05/24/2022	2.551	2.551		11/23 - 05/23	Received	19,475,000.00	19,686,756.51
3130ASB65	40548	FHLB	11,000,000.00	1.880	02/23/2023	05/27/2022	1.885	1.885		11/23 - 02/23		10,999,725.00	10,999,946.24
3130ASBG3	40549	FHLB	7,150,000.00	2.125	03/15/2024	06/15/2022	2.125	2.125		09/15 - 03/15		7,130,337.50	7,136,454.72
3130ARMT5	40552	FHLB	8,905,000.00	2.800	10/25/2024	06/07/2022	3.000	3.000		10/25 - 04/25	Received	8,864,126.05	8,873,844.33
3130ASD30	40555	FHLB	1,540,000.00	2.290	06/16/2024	06/16/2022	2.750	2.750		12/16 - 06/16		1,533,054.60	1,536,816.69
3130ASD66	40560	FHLB	1,250,000.00	2.875	06/14/2024	06/15/2022	3.557	3.557		12/14 - 06/14	Received	1,233,700.00	1,238,143.39
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	9,995,311.11
3134GVS99	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	Received	4,176,243.50	4,203,614.17
3134GW6E1	40490	FHLMC	20,000,000.00	0.320	11/02/2023	03/15/2022	1.820	1.820		05/02 - 11/02	Received	19,520,000.00	19,753,867.12
3134GW5R3	40505	FHLMC	2,000,000.00	0.650	10/27/2025	03/22/2022	2.500	2.500		04/27 - 10/27	Received	1,873,460.00	1,900,722.29
3134GWUG9	40506	FHLMC	1,500,000.00	0.570	09/24/2025	03/22/2022	2.500	2.500		03/24 - 09/24	Received	1,403,410.20	1,424,764.05
3134GWWN3	40507	FHLMC	17,490,000.00	0.600	09/30/2025	04/29/2022	2.500	2.500		03/30 - 09/30	Received	16,376,215.10	16,621,282.91
3134GW6E1	40509	FHLMC	18,300,000.00	0.320	11/02/2023	03/30/2022	2.300	2.300		05/02 - 11/02	Received	17,737,824.00	18,004,169.62
3134GXWZ4	40511	FHLMC	1,033,000.00	1.800	03/28/2024	03/30/2022	2.446	2.446		09/28 - 03/28	Received	1,020,087.50	1,024,961.16
3134GXSF2	40525	FHLMC	10,000,000.00	2.750	04/29/2025	04/29/2022	2.708	2.708		10/29 - 04/29		10,000,000.00	10,000,000.00
3134GXRL0	40551	FHLMC	12,940,000.00	3.125	05/12/2025	06/07/2022	3.270	3.270		11/12 - 05/12	Received	12,887,851.80	12,897,935.43
3134GXMY0	40556	FHLMC	5,615,000.00	3.125	06/28/2024	06/28/2022	3.372	3.372		12/28 - 06/28		5,588,441.05	5,595,191.45
3134GXYT5	40558	FHLMC	7,250,000.00	2.900	12/29/2023	06/29/2022	3.350	3.350		12/29 - 06/29		7,202,657.50	7,218,613.68
3134GXYT5	40559	FHLMC	4,500,000.00	2.900	12/29/2023	06/29/2022	3.350	3.350		12/29 - 06/29		4,470,615.00	4,480,518.83
3134GXKH6	40565	FHLMC	5,000,000.00	0.125	01/27/2023	06/15/2022	2.694	2.694		07/27 - 01/27	Received	4,921,950.00	4,990,859.01
3136G4WU3	40281	FNMA	30,000,000.00	0.850	06/23/2020	06/23/2020	0.850	0.850		01/16 - 07/16		30,000,000.00	30,000,000.00
3135G06R9	40331	FNMA	15,000,000.00	0.550	01/28/2026	01/28/2021	0.550	0.550		07/28 - 01/28		15,000,000.00	15,000,000.00
3136G46V0	40500	FNMA	1,500,000.00	0.310	01/26/2024	03/22/2022	2.167	2.167		07/26 - 01/26	Received	1,449,900.00	1,470,951.05
3136G4H55	40503	FNMA	2,350,000.00	0.550	08/05/2025	03/22/2022	2.500	2.500		08/05 - 02/05	Received	2,202,791.30	2,236,650.51
3136G4R62	40504	FNMA	1,715,000.00	0.625	08/28/2025	03/22/2022	2.500	2.500		08/28 - 02/28	Received	1,609,825.91	1,633,566.66
3135G05P4	40515	FNMA	3,371,000.00	0.300	08/03/2023	04/11/2022	2.196	2.196		08/03 - 02/03	Received	3,288,848.73	3,334,101.55
3135G05U3	40562	FNMA	7,200,000.00	0.350	08/18/2023	06/15/2022	3.275	3.275		08/18 - 02/18	Received	6,959,160.00	7,070,754.89
3135G05P4	40563	FNMA	5,000,000.00	0.300	08/03/2023	06/15/2022	3.264	3.264		08/03 - 02/03	Received	4,836,400.00	4,914,992.16
Federal Agency Callables Totals												875,800,000.00	863,555,899.91
												0.00	867,534,704.31

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Supranational												
45818WCS3	40201	IADB	11,000,000.00	1.700	11/15/2024	01/08/2020	1.692	1.692	05/15 - 11/15	Received	11,003,960.00	11,001,527.78
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	9,997,871.56
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	4,998,016.83
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	9,998,786.67
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	2,994,640.05
459058JA2	40335	IBRD	20,000,000.00	0.750	03/11/2025	01/11/2021	0.401	0.401	03/11 - 09/11	Received	20,288,120.00	20,151,743.20
459058JL8	40336	IBRD	10,000,000.00	0.500	10/28/2025	01/11/2021	0.508	0.508	04/28 - 10/28	Received	9,996,360.00	9,997,856.47
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	9,996,095.71
459058DX8	40339	IBRD	4,765,000.00	2.500	11/25/2024	01/12/2021	0.351	0.351	05/25 - 11/25	Received	5,158,198.27	4,958,070.79
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	9,962,568.48
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	10,196,788.89
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	10,030,084.78
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	2,007,133.81
459058JM6	40338	IBRD	5,580,000.00	0.250	11/24/2023	05/25/2022	2.527	2.527	11/24 - 05/24	Received	5,394,470.58	5,468,820.03
45905VPG5	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	8,566,787.29
45950VPL4	40347	IFC	10,000,000.00	0.450	02/05/2026	02/05/2021	0.507	0.507	08/05 - 02/05	Received	9,971,900.00	9,982,609.22
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	24,728,803.75
45950VRK4	40616	IFC	5,000,000.00	5.000	11/15/2027	11/18/2022	5.000	5.000	05/15 - 11/15		5,000,000.00	5,000,000.00
Supranational Totals			189,616,000.00	0.838			0.838	0.838		0.00	190,688,163.08	190,038,205.31
Asset Backed Securities												
43813VAC2	40190	HAROT	1,018,053.99	1.830	01/18/2024	11/26/2019	1.845	1.845	12/18 -		1,017,872.57	1,018,008.15
43813DAC2	40270	HAROT	629,491.72	0.820	07/15/2024	05/27/2020	0.825	0.825	06/15 -		629,442.18	629,473.28
44891LAC7	40253	HART	484,547.88	1.410	11/15/2024	04/29/2020	1.424	1.424	05/15 -		484,434.98	484,501.37
89233MAD5	40186	TMCC	243,067.65	1.920	01/16/2024	11/13/2019	1.931	1.931	12/15 -		243,050.10	243,063.27
89239RAC0	40252	TMCC	440,621.10	1.360	08/15/2024	04/29/2020	1.373	1.373	05/15 -		440,532.98	440,587.81
89237VAB5	40296	TMCC	1,845,563.90	0.440	10/15/2024	07/27/2020	0.444	0.444	08/15 -		1,845,421.79	1,845,503.61
Asset Backed Securities Totals			4,661,346.24				1.069	1.069		0.00	4,660,754.60	4,661,137.49
Municipal Bonds												
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	5,009,050.48
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	5,168,523.49
13063DMA3	40449	CAS	10,110,000.00	2.650	04/01/2026	01/07/2022	1.392	1.392	04/01 - 10/01	Received	10,631,069.40	10,510,033.59
13063DRD2	40581	CAS	5,570,000.00	2.375	10/01/2026	09/09/2022	3.721	3.721	10/01 - 04/01	Received	5,289,717.60	5,311,189.30

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Municipal Bonds													
13063D3A4	40620	CAS	5,000,000.00	5.700	10/01/2026	11/17/2022	4.424	4.424	4.424	04/01 - 10/01		5,224,500.00	5,217,413.92
13063D3A4	40626	CAS	7,075,000.00	5.700	10/01/2026	12/08/2022	4.257	4.257	4.257	04/01 - 10/01	23,524.38	7,430,518.75	7,424,563.23
13034AL65	40323	CASDEV	1,385,000.00	0.765	10/01/2025	12/17/2020	0.765	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	0.805	05/01 - 11/01	Received	10,039,100.00	10,022,168.98
13067WRC8	40623	CASPWR	3,155,000.00	0.790	12/01/2025	11/28/2022	4.648	4.648	4.648	12/01 - 06/01	Received	2,816,941.75	2,827,242.69
34153QUD6	40311	FLSEDU	10,000,000.00	0.550	06/01/2025	10/22/2020	0.550	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	0.413	06/01 - 12/01		4,995,850.00	4,998,370.67
373385FO1	40304	GAS	14,615,000.00	0.520	08/01/2025	08/27/2020	0.520	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	0.420	02/01 - 08/01		4,345,000.00	4,345,000.00
41979ZM1	40317	HIS	5,000,000.00	0.852	10/01/2025	10/29/2020	0.790	0.790	0.790	10/01 - 04/01		5,014,900.00	5,008,324.49
546417DQ6	40312	LAS	4,000,000.00	0.840	06/01/2025	10/14/2020	0.840	0.840	0.840	12/01 - 06/01		4,000,000.00	4,000,000.00
544351MO9	40315	LOS	3,670,000.00	3.320	09/01/2024	10/14/2020	0.511	0.511	0.511	03/01 - 09/01	Received	4,065,589.30	3,839,902.35
544351TO5	40589	LOS	9,475,000.00	5.000	09/01/2025	09/28/2022	4.097	4.097	4.097	09/01 - 03/01		9,708,274.50	9,687,671.91
544351QP7	40593	LOS	10,000,000.00	5.000	09/01/2024	09/28/2022	4.187	4.187	4.187	09/01 - 03/01		10,148,500.00	10,128,571.43
57582RK88	40322	MAS	1,000,000.00	0.695	11/01/2025	12/03/2020	0.695	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	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	0.635	02/01 - 08/01		5,006,100.00	5,003,158.69
574193TQ1	40298	MDS	5,000,000.00	0.510	08/01/2024	08/05/2020	0.500	0.500	0.500	02/01 - 08/01		5,001,950.00	5,000,774.03
649791PP9	40185	NYS	5,000,000.00	2.010	02/15/2024	10/30/2019	1.998	1.998	1.998	02/15 - 08/15		5,002,600.00	5,000,679.87
6500354U9	40207	NYSDEV	5,000,000.00	2.860	03/15/2024	01/15/2020	1.905	1.905	1.905	03/15 - 09/15	Received	5,190,300.00	5,055,060.13
6500354W5	40606	NYSDEV	4,565,000.00	3.170	03/15/2026	10/11/2022	4.518	4.518	4.518	03/15 - 09/15	10,451.31	4,371,489.65	4,384,034.89
649902ZM8	40156	NYSHGR	2,700,000.00	5.092	03/15/2023	08/16/2019	2.149	2.149	2.149	09/15 - 03/15	Received	2,972,376.00	2,715,636.79
649902T45	40596	NYSHGR	7,850,000.00	5.051	09/15/2027	10/05/2022	4.677	4.677	4.677	03/15 - 09/15	22,027.97	7,978,033.50	7,971,847.61
649906ZW5	40262	NYU	2,450,000.00	1.438	07/01/2024	05/06/2020	1.551	1.551	1.551	07/01 - 01/01	Received	2,438,877.00	2,445,982.33
67752ZSQ8	40576	OHS	7,930,000.00	2.300	11/01/2023	08/30/2022	3.451	3.451	3.451	11/01 - 05/01	Received	7,826,117.00	7,855,974.11
70922PAK8	40152	PASTRN	1,750,000.00	2.929	12/01/2023	08/14/2019	1.711	1.711	1.711	12/01 - 06/01	Received	1,837,920.00	1,768,754.75
76913CAX7	40255	RIV	1,655,000.00	2.363	02/15/2023	05/06/2020	2.362	2.362	2.362	08/15 - 02/15	Received	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	2.667	08/15 - 02/15		4,000,000.00	4,000,000.00
88272ZVK4	40264	TXS	3,425,000.00	3.823	04/01/2023	05/08/2020	0.947	0.947	0.947	10/01 - 04/01	Received	3,705,815.75	3,449,231.46
882724RA7	40319	TXS	1,600,000.00	5.000	10/01/2025	10/30/2020	0.550	0.550	0.550	04/01 - 10/01	Received	1,945,088.00	1,792,906.34
91412HKB8	37624	UNVHGR	4,000,000.00	3.297	05/15/2023	06/05/2018	3.297	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	1.831	11/15 - 05/15	Received	1,081,870.00	1,023,637.51
91412HFL2	40293	UNVHGR	1,000,000.00	0.833	05/15/2024	07/16/2020	0.833	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	0.833	11/15 - 05/15		650,000.00	650,000.00
91412HGE7	40324	UNVHGR	2,215,000.00	0.833	05/15/2025	12/10/2020	0.630	0.630	0.630	05/15 - 11/15	Received	2,238,988.45	2,227,843.97
91412HGE7	40325	UNVHGR	3,560,000.00	0.883	05/15/2025	12/15/2020	0.605	0.605	0.605	05/15 - 11/15	Received	3,603,004.80	3,583,098.18
91412HGE7	40326	UNVHGR	10,000,000.00	0.883	05/15/2025	12/16/2020	0.610	0.610	0.610	05/15 - 11/15	Received	10,118,600.00	10,063,740.97

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Municipal Bonds													
91412HGE7	40343	UNVHGR	7,000,000.00	0.8830515/2025	01/22/2021	0.507	0.507	0.507	0.507	05/15 - 11/15	Received	7,112,070.00	7,061,627.68
91412GU94	40594	UNVHGR	3,820,000.00	3.0630701/2025	09/27/2022	4.509	4.509	4.509	4.509	01/01 - 07/01	27,951.58	3,677,896.00	3,691,334.41
91412HGE7	40595	UNVHGR	3,000,000.00	0.8830515/2025	09/27/2022	4.509	4.509	4.509	4.509	11/15 - 05/15	Received	2,732,670.00	2,759,177.41
91412GU94	40619	UNVHGR	4,685,000.00	3.0630701/2025	11/17/2022	4.669	4.669	4.669	4.669	01/01 - 07/01	54,211.70	4,501,113.75	4,509,684.72
91754ZQV7	40629	UTS	5,931,258.67	3.5390701/2025	12/13/2022	4.183	4.183	4.183	4.183	01/01 - 07/01	94,458.26	5,839,739.35	5,841,533.85
923078CT4	40277	VNTCTF	1,000,000.00	1.0481101/2023	06/11/2020	1.048	1.048	1.048	1.048	11/01 - 05/01		1,000,000.00	1,000,000.00
923078CU1	40278	VNTCTF	900,000.00	1.2231101/2024	06/11/2020	1.223	1.223	1.223	1.223	11/01 - 05/01		900,000.00	900,000.00
923078CX5	40621	VNTCTF	3,645,000.00	1.7411101/2027	11/21/2022	4.621	4.621	4.621	4.621	05/01 - 11/01	3,525.53	3,185,620.65	3,195,943.78
97705MNM3	40177	WIS	500,000.00	1.8570501/2024	10/30/2019	1.857	1.857	1.857	1.857	05/01 - 11/01		500,000.00	500,000.00
Municipal Bonds Totals			231,231,258.67			2.198	2.198				236,150.73	233,230,751.20	231,604,690.01
Agency Floaters													
31315PF38	40611	FAMC	2,500,000.00	4.3300206/2025	10/27/2022	3.753	3.805	3.805	3.805	11/06 - Quarterly	Received	2,500,000.00	2,500,000.00
31315P6T1	40612	FAMC	3,000,000.00	4.3300422/2025	10/27/2022	3.770	3.822	3.822	3.822	01/22 - Quarterly	1,491.67	3,000,000.00	3,000,000.00
Agency Floaters Totals			5,500,000.00			3.762	3.814				1,491.67	5,500,000.00	5,500,000.00
Mortgage Backed Securities													
3137B4WB8	40148	FHLMC	4,250,000.00	3.0600725/2023	08/01/2019	2.119	2.119	2.119	2.119	09/25 - Monthly	Received	4,390,781.25	4,390,781.25
3137B36J2	40167	FHLMC	3,345,450.05	3.3200225/2023	09/16/2019	1.948	1.948	1.948	1.948	10/25 - Monthly	Received	3,487,631.68	3,487,631.68
30298LAA9	40173	FHLMC	4,906,714.70	1.9900525/2024	09/30/2019	1.962	1.962	1.962	1.962	10/25 - Monthly	Received	4,906,714.70	4,906,714.70
30314KAS2	40180	FHLMC	1,255,202.33	2.0900725/2024	10/18/2019	1.941	1.941	1.941	1.941	11/25 - Monthly	Received	1,261,172.07	1,261,172.07
30295NAE0	40214	FHLMC	256,306.17	2.0501025/2023	01/22/2020	1.973	1.973	1.973	1.973	02/25 - Monthly	Received	256,626.55	256,626.55
30298LAA9	40231	FHLMC	576,539.01	1.9900525/2024	02/27/2020	1.590	1.590	1.590	1.590	03/25 - Monthly	Received	583,745.75	583,745.75
3137BJ071	40266	FHLMC	10,000,000.00	2.7700525/2025	05/26/2020	1.043	1.043	1.043	1.043	06/25 - Monthly	Received	10,823,437.50	10,823,437.50
3137B04Y7	40276	FHLMC	5,450,000.00	2.6150125/2023	06/04/2020	0.605	0.605	0.605	0.605	07/25 - Monthly	Received	5,727,609.38	5,727,609.38
30315EAA4	40295	FHLMC	3,159,896.99	0.8300525/2025	07/24/2020	0.695	0.695	0.695	0.695	08/25 - Monthly	Received	3,175,352.05	3,175,352.05
30288WAK5	40300	FHLMC	259,795.03	2.1900325/2023	07/31/2020	0.919	0.919	0.919	0.919	08/25 - Monthly	Received	267,142.36	267,142.36
3137BGK24	40328	FHLMC	4,500,000.00	3.0621225/2024	12/28/2020	0.496	0.496	0.496	0.496	01/25 - Monthly	Received	4,937,850.00	4,937,850.00
30318CAA5	40342	FHLMC	3,851,994.80	0.6701125/2025	01/22/2021	0.537	0.537	0.537	0.537	02/25 - Monthly	Received	3,870,884.98	3,870,884.98
3137FO3W1	40356	FHLMC	4,803,882.44	2.5880325/2025	02/22/2021	0.554	0.554	0.554	0.554	03/25 - Monthly	Received	5,159,369.74	5,159,369.74
3137FBTA4	40605	FHLMC	9,746,059.53	3.0640825/2024	10/12/2022	4.546	4.546	4.546	4.546	11/25 - Monthly	Received	9,498,217.23	9,498,217.23
30329MAA0	40609	FHLMC	3,496,401.78	2.0800625/2027	10/28/2022	4.989	4.989	4.989	4.989	11/25 - Monthly	Received	3,132,380.90	3,132,380.90
30329MAA0	40610	FHLMC	4,495,373.72	2.0800625/2027	10/28/2022	4.989	4.989	4.989	4.989	11/25 - Monthly	Received	4,027,346.88	4,027,346.88
3137BJ071	40635	FHLMC	7,101,000.00	2.7700525/2025	12/22/2022	4.445	4.445	4.445	4.445	01/25 - Monthly	11,474.03	6,821,398.13	6,821,398.13
3138LC5B7	40169	FNMA	1,000,000.00	2.7100201/2023	09/17/2019	2.108	2.108	2.108	2.108	10/25 - Monthly	Received	1,019,843.75	1,019,843.75
3140HUNV4	40171	FNMA	4,869,885.70	2.4200701/2024	09/19/2019	2.046	2.046	2.046	2.046	10/25 - Monthly	Received	4,954,347.78	4,954,347.78
3138ELJW4	40189	FNMA	872,179.29	2.7910601/2023	11/12/2019	1.999	1.999	1.999	1.999	12/25 - Monthly	Received	894,597.02	894,597.02

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Mortgage Backed Securities													
3138L84Z4	40202	FNMA	7,747,000.00	2.3900	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	2.2400	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	21,579,160.24	2.6100	08/01/2023	01/22/2020	1.939	1.939		02/25 - Monthly	Received	22,051,204.38	22,051,204.38
3138LL3J2	40209	FNMA	1,000,000.00	2.7100	01/01/2025	01/17/2020	2.223	2.223		02/25 - Monthly	Received	1,023,750.00	1,023,750.00
3138L8CE2	40225	FNMA	3,500,000.00	2.9600	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	2,489,785.67	2.9670	03/25/2025	05/27/2020	1.008	1.008		06/25 - Monthly	Received	2,694,944.01	2,694,944.01
3136AGMB5	40289	FNMA	280,332.89	2.4920	03/25/2023	06/22/2020	0.675	0.675		07/25 - Monthly	Received	292,630.31	292,630.31
3136AY6S7	40327	FNMA	2,979,103.96	2.6241	11/25/2024	12/22/2020	0.543	0.543		01/25 - Monthly	Received	3,201,583.44	3,201,583.44
3136AR5S3	40579	FNMA	5,825,000.00	2.4690	04/25/2026	09/12/2022	3.844	3.844		10/25 - Monthly	Received	5,556,503.91	5,556,503.91
3136AKOM8	40614	FNMA	4,991,403.14	3.0560	06/25/2024	10/31/2022	4.805	4.805		11/25 - Monthly	Received	4,856,089.32	4,856,089.32
3138L8UV4	40618	FNMA	12,306,313.11	2.9200	01/01/2025	11/18/2022	4.716	4.716		12/25 - Monthly	Received	11,856,363.54	11,856,363.54
Mortgage Backed Securities Totals			148,344,780.55				2.455	2.455			11,474.03	149,738,178.30	149,738,178.30
Investment Totals			2,551,400,084.87				2.333	2.339			1,138,794.49	2,537,566,237.48	2,536,959,516.39

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
December 31, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Money Markets												
VP4560000	40162	Allspring Govt Money Mkt Fd			20,375,053.45	20,375,053.45	20,375,053.45	3.540	1	1	3.540	
VP6000104	36512	Federated Govt Obligation Fund			347,146.26	347,146.26	347,146.26	3.610	1	1	3.610	
		Subtotal and Average	20,920,933.11		20,722,199.71	20,722,199.71	20,722,199.71		1	1	3.541	
State Pool												
CITY	32936	State Investment Pool			1,000,000.00	1,000,000.00	1,000,000.00	2.060	1	1	2.060	
CSJFA	37042	State Investment Pool			1,000,000.00	1,000,000.00	1,000,000.00	2.060	1	1	2.060	
COVID RELIEF	40363	State Investment Pool			252,510.70	252,510.70	252,510.70	2.060	1	1	2.060	
		Subtotal and Average	2,252,510.70		2,252,510.70	2,252,510.70	2,252,510.70		1	1	2.060	
JPA Pool												
CAMP	40566	California Asset Management Pr			50,216,989.00	50,216,989.00	50,216,989.00	4.040	1	1	4.040	
		Subtotal and Average	69,477,954.82		50,216,989.00	50,216,989.00	50,216,989.00		1	1	4.040	
Corp Medium Term Notes												
037833DV9	40263	Apple Inc		05/11/2020	6,795,000.00	6,679,960.65	6,794,770.98	0.750	1,095	130	0.759	05/11/2023
037833CG3	40459	Apple Inc		01/07/2022	10,000,000.00	9,824,300.00	10,215,406.91	3.000	763	404	0.861	02/09/2024
037833DE7	40462	Apple Inc		01/13/2022	15,266,000.00	15,224,323.82	15,275,065.46	2.400	365	12	0.451	01/13/2023
037833DF4	40463	Apple Inc		01/14/2022	15,114,000.00	14,618,411.94	15,527,418.19	2.750	1,095	743	1.295	01/13/2025
037833BU3	40464	Apple Inc		01/18/2022	3,052,000.00	3,040,555.00	3,060,770.91	2.850	401	53	0.847	02/23/2023
037833CG3	40471	Apple Inc		01/19/2022	11,966,000.00	11,755,757.38	12,200,648.09	3.000	751	404	1.046	02/09/2024
037833BU3	40482	Apple Inc		02/14/2022	2,336,000.00	2,327,240.00	2,341,053.10	2.850	374	53	1.050	02/23/2023
037833CG3	40485	Apple Inc		02/14/2022	12,318,000.00	12,101,572.74	12,482,218.75	3.000	725	404	1.659	02/09/2024
037833CU2	40487	Apple Inc		02/28/2022	7,300,000.00	7,127,282.00	7,399,280.92	2.850	803	496	1.745	05/11/2024
037833DV9	40553	Apple Inc		06/08/2022	10,000,000.00	9,830,700.00	9,946,106.61	0.750	337	130	2.266	05/11/2023
039483BL5	40599	Archer Daniels Midland		10/05/2022	9,780,000.00	9,113,786.40	9,105,314.07	2.500	1,406	1,318	4.606	08/11/2026
039483BL5	40601	Archer Daniels Midland		10/07/2022	9,215,000.00	8,587,274.20	8,559,503.23	2.500	1,404	1,318	4.674	08/11/2026
06406RAE7	40242	Bank of New York Mellon		04/13/2020	10,444,000.00	10,412,354.68	10,452,884.29	2.950	1,021	28	1.823	01/29/2023
06406RAJ6	40320	Bank of New York Mellon		11/03/2020	3,868,000.00	3,827,463.36	3,939,760.31	3.450	1,011	222	0.394	08/11/2023
06406HDA4	40617	Bank of New York Mellon		11/14/2022	10,000,000.00	9,656,200.00	9,582,768.54	3.000	833	785	5.080	02/24/2025
06406FAE3	40630	Bank of New York Mellon		12/13/2022	4,481,000.00	4,173,583.43	4,173,583.43	2.450	1,343	1,324	4.523	08/17/2026
06406RAD9	40633	Bank of New York Mellon		12/15/2022	5,000,000.00	4,791,220.93	4,791,220.93	3.250	1,613	1,596	4.308	05/16/2027
14913R3A3	40628	Caterpillar Inc.		12/13/2022	7,429,000.00	7,188,896.53	7,188,896.53	3.600	1,703	1,684	4.381	08/12/2027
19416ZAN3	40580	Colgate-Palmolive		09/09/2022	8,202,000.00	7,852,922.88	7,970,765.67	3.100	1,801	1,687	3.774	08/15/2027
24422EWK1	40634	Deere & Co.		12/15/2022	5,000,000.00	4,957,749.06	4,957,749.06	4.150	1,735	1,718	4.349	09/15/2027
438516BL9	40631	Honeywell International		12/13/2022	5,000,000.00	4,665,118.03	4,665,118.03	2.500	1,419	1,400	4.420	11/01/2026
478160BY9	40574	Johnson & Johnson		08/25/2022	13,945,000.00	13,232,271.05	13,574,188.57	2.450	1,284	1,155	3.347	03/01/2026
478160BY9	40575	Johnson & Johnson		08/26/2022	4,214,000.00	3,998,622.46	4,088,489.42	2.450	1,283	1,155	3.457	03/01/2026

Portfolio CITY
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City of San Jose
Portfolio Management
Portfolio Details - Investments
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	YTM	Maturity Date	
Corp Medium Term Notes												
46625HJH4	40223	JP Morgan		01/31/2020	10,000,000.00	9,980,600.00	10,009,054.75	3.200	1,090	24	1.799	01/25/2023
46625HRL6	40303	JP Morgan		08/20/2020	5,000,000.00	4,955,500.00	5,039,436.03	2.700	1,001	137	0.607	05/18/2023
46625HJH4	40308	JP Morgan		09/25/2020	2,433,000.00	2,428,279.98	2,437,421.11	3.200	852	24	0.456	01/25/2023
46625HJT8	40348	JP Morgan		02/01/2021	15,000,000.00	14,860,200.00	15,551,866.25	3.875	1,095	396	0.452	02/01/2024
48133DP95	40569	JP Morgan		07/28/2022	10,000,000.00	9,609,900.00	10,000,000.00	4.570	1,826	1,669	4.570	07/28/2027
48133DQ45	40570	JP Morgan		07/28/2022	10,000,000.00	9,719,200.00	10,000,000.00	4.100	1,096	939	4.100	07/28/2025
48133DQ52	40571	JP Morgan		07/28/2022	10,000,000.00	9,681,700.00	10,000,000.00	4.250	1,461	1,304	4.250	07/28/2026
88579YAV3	40598	3M		10/05/2022	7,150,000.00	6,621,901.00	6,530,583.05	2.250	1,445	1,357	4.839	09/19/2026
594918AW4	40432	Microsoft Inc.		12/08/2021	1,851,000.00	1,833,915.27	1,897,166.13	3.625	737	348	0.982	12/15/2023
594918BX1	40442	Microsoft Inc.		12/20/2021	1,025,000.00	1,006,519.25	1,047,035.56	2.875	778	401	0.892	02/06/2024
594918BQ6	40443	Microsoft Inc.		12/20/2021	2,876,000.00	2,826,158.92	2,898,501.28	2.000	596	219	0.692	08/08/2023
594918BJ2	40528	Microsoft Inc.		04/25/2022	4,000,000.00	3,885,720.00	3,999,516.40	3.125	1,288	1,037	3.129	11/03/2025
594918BB9	40557	Microsoft Inc.		06/15/2022	11,335,000.00	10,984,521.80	11,153,648.05	2.700	973	773	3.498	02/12/2025
594918BB9	40564	Microsoft Inc.		06/16/2022	7,250,000.00	7,025,830.00	7,118,417.05	2.700	972	773	3.607	02/12/2025
594918BY9	40624	Microsoft Inc.		12/02/2022	8,436,000.00	8,130,945.49	8,130,945.49	3.300	1,527	1,497	4.272	02/06/2027
69371RQ82	40275	PACCAR Inc.		06/08/2020	2,000,000.00	1,958,260.00	1,999,595.87	0.800	1,095	158	0.847	06/08/2023
69371RR24	40349	PACCAR Inc.		02/02/2021	7,000,000.00	6,648,600.00	6,997,060.26	0.350	1,095	397	0.389	02/02/2024
69371RS23	40602	PACCAR Inc.		10/07/2022	5,000,000.00	5,038,000.00	5,042,362.83	4.950	1,092	1,006	4.617	10/03/2025
69371RS23	40613	PACCAR Inc.		10/28/2022	10,000,000.00	10,076,000.00	10,021,438.48	4.950	1,071	1,006	4.864	10/03/2025
713448CT3	40632	Pepsi Co		12/15/2022	5,000,000.00	4,814,782.16	4,814,782.16	2.750	867	850	4.441	04/30/2025
89236TEL5	40448	Toyota Motor Credit Corp		12/20/2021	15,003,000.00	14,969,693.34	15,011,655.27	2.700	387	10	0.613	01/11/2023
931142DH3	40274	Wal-Mart		06/01/2020	26,018,000.00	25,808,034.74	26,152,505.48	2.550	1,044	100	0.668	04/11/2023
931142EW9	40603	Wal-Mart		10/07/2022	3,000,000.00	2,962,650.00	2,963,423.95	3.900	1,068	982	4.387	09/09/2025
931142ERO	40608	Wal-Mart		10/20/2022	10,000,000.00	8,880,600.00	8,780,413.36	1.050	1,428	1,355	4.684	09/17/2026
Subtotal and Average			369,677,350.61		380,102,000.00	369,695,078.49	375,889,810.81		1,063	706	2.539	
Negotiable CDs												
06367CY35	40597	Bank of Montreal		10/04/2022	50,000,000.00	49,936,000.00	50,000,000.00	4.050	147	58	4.050	02/28/2023
78015JEW3	40588	Royal Bank of Canada		09/20/2022	25,000,000.00	24,877,250.00	25,000,000.00	4.530	283	180	4.530	06/30/2023
89115BVJ6	40590	Toronto Dominion Bank		09/22/2022	25,000,000.00	24,902,750.00	25,000,000.00	4.620	281	180	4.620	06/30/2023
89115BK66	40600	TORDNY		10/05/2022	15,640,000.00	15,471,713.60	15,565,871.92	4.020	321	233	4.760	08/22/2023
Subtotal and Average			115,561,099.73		115,640,000.00	115,187,713.60	115,565,871.92		229	134	4.373	
Commercial Paper Discounts												
89233HTW4	40604	Toyota Motor Credit Corp		10/07/2022	50,000,000.00	48,573,000.00	48,872,500.00	4.510	266	180	4.665	06/30/2023
Subtotal and Average			48,778,541.67		50,000,000.00	48,573,000.00	48,872,500.00		266	180	4.665	

**City of San Jose
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Federal Agency Coupon Securities												
31422B127	40299	Federal Agricultural Mitg Corp		07/28/2020	2,500,000.00	2,271,450.00	2,499,936.10	0.500	1,812	925	0.501	07/14/2025
31422B6K1	40334	Federal Agricultural Mitg Corp		01/15/2021	10,000,000.00	8,954,200.00	9,995,137.78	0.480	1,826	1,110	0.496	01/15/2026
31422B6K1	40337	Federal Agricultural Mitg Corp		01/15/2021	10,000,000.00	8,954,200.00	9,994,900.74	0.480	1,826	1,110	0.497	01/15/2026
31422XR38	40622	Federal Agricultural Mitg Corp		11/28/2022	10,000,000.00	10,003,900.00	10,000,000.00	4.920	365	331	4.920	11/28/2023
3133EJD48	40013	Federal Farm Credit Bank		10/17/2018	25,000,000.00	24,616,500.00	24,987,095.24	3.050	1,811	274	3.124	10/02/2023
3133EJ5W5	40049	Federal Farm Credit Bank		01/23/2019	20,000,000.00	19,628,800.00	19,996,735.06	2.650	1,734	295	2.672	10/23/2023
3133ELG81	40283	Federal Farm Credit Bank		06/12/2020	10,000,000.00	9,777,800.00	9,999,868.68	0.300	1,091	158	0.303	06/08/2023
3133ENBT6	40412	Federal Farm Credit Bank		11/23/2021	1,825,000.00	1,813,593.75	1,824,834.97	0.180	428	24	0.316	01/25/2023
3133ENAL4	40480	Federal Farm Credit Bank		01/26/2022	4,150,000.00	3,990,349.50	4,128,746.16	0.290	624	284	0.953	10/12/2023
3133ENAL4	40501	Federal Farm Credit Bank		03/22/2022	1,170,000.00	1,124,990.10	1,154,512.58	0.290	569	284	2.021	10/12/2023
3133ELSP0	40534	Federal Farm Credit Bank		05/12/2022	14,800,000.00	14,624,620.00	14,764,952.03	0.750	305	71	1.949	03/13/2023
3133ENS43	40607	Federal Farm Credit Bank		10/17/2022	10,000,000.00	9,965,000.00	9,961,957.78	4.375	731	655	4.599	10/17/2024
3130AGWK7	40157	Federal Home Loan Bank		08/16/2019	3,000,000.00	2,849,850.00	2,997,711.40	1.500	1,826	592	1.549	08/15/2024
3130ADRG9	40411	Federal Home Loan Bank		11/23/2021	1,050,000.00	1,045,401.00	1,054,680.16	2.750	472	68	0.416	03/10/2023
3130A0F70	40531	Federal Home Loan Bank		05/11/2022	10,215,000.00	10,067,597.55	10,293,077.55	3.375	576	341	2.536	12/08/2023
3130AS3T46	40537	Federal Home Loan Bank		05/17/2022	9,305,000.00	9,205,529.55	9,304,313.26	2.125	360	131	2.145	05/12/2023
3130ATUP0	40615	Federal Home Loan Bank		11/04/2022	5,000,000.00	4,993,950.00	4,992,807.52	4.750	364	306	4.928	11/03/2023
3130AU4V3	40627	Federal Home Loan Bank		12/08/2022	10,000,000.00	10,000,000.00	10,000,000.00	4.800	396	372	4.804	11/08/2024
3137EAEX3	40309	Federal Home Loan Mitg Corp		09/25/2020	5,000,000.00	4,499,250.00	4,991,780.26	0.375	1,824	996	0.436	09/23/2025
3137EAEY1	40316	Federal Home Loan Mitg Corp		10/16/2020	4,000,000.00	3,839,320.00	3,996,062.78	0.125	1,095	288	0.250	10/16/2023
3134G3X54	40536	Federal Home Loan Mitg Corp		05/12/2022	2,635,000.00	2,601,403.75	2,633,426.75	2.000	379	145	2.150	05/26/2023
3135G0V75	40142	Federal National Mitg Assn		07/08/2019	10,000,000.00	9,577,700.00	9,988,570.85	1.750	1,821	548	1.830	07/02/2024
3135G0W66	40183	Federal National Mitg Assn		10/22/2019	10,000,000.00	9,484,500.00	9,993,894.03	1.625	1,820	653	1.661	10/15/2024
3135G04Q3	40271	Federal National Mitg Assn		05/22/2020	10,000,000.00	9,791,300.00	9,996,070.28	0.250	1,095	141	0.351	05/22/2023
3135G04Z3	40288	Federal National Mitg Assn		06/19/2020	10,000,000.00	9,106,900.00	9,989,799.67	0.500	1,824	898	0.542	06/17/2025
3135G05X7	40329	Federal National Mitg Assn		12/29/2020	10,000,000.00	9,027,200.00	9,985,940.45	0.375	1,700	967	0.429	08/25/2025
3135G06G3	40333	Federal National Mitg Assn		01/06/2021	10,000,000.00	8,987,200.00	10,023,389.97	0.500	1,766	1,041	0.417	11/07/2025
3135G0794	40414	Federal National Mitg Assn		11/23/2021	2,700,000.00	2,692,359.00	2,702,763.66	2.375	422	18	0.322	01/19/2023
3135G04O3	40415	Federal National Mitg Assn		11/23/2021	2,963,000.00	2,901,162.19	2,960,279.37	0.250	545	141	0.486	05/22/2023
3135G05U3	40420	Federal National Mitg Assn		11/30/2021	7,000,000.00	6,776,560.00	6,993,597.72	0.350	626	229	0.496	08/18/2023
Subtotal and Average					242,313,000.00	233,172,586.39	242,206,842.80		1,215	471	1.928	
Federal Agency Discounts												
313384BR9	40591	Federal Home Loan Bank		09/23/2022	25,000,000.00	24,787,500.00	24,901,416.67		139	39	3.743	02/09/2023
313384CL1	40592	Federal Home Loan Bank		09/23/2022	25,000,000.00	24,730,000.00	24,851,375.00		158	58	3.803	02/28/2023
Subtotal and Average					50,000,000.00	49,517,500.00	49,752,791.67		148	48	3.773	

**City of San Jose
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Treasury Coupon Securities												
912828W48	40196	U.S. Treasury		12/23/2019	15,000,000.00	14,542,350.00	15,067,918.17	2.125	1,529	424	1.719	02/29/2024
9128283Z1	40578	U.S. Treasury		09/02/2022	30,000,000.00	29,031,000.00	29,514,326.06	2.750	910	789	3.539	02/28/2025
912828S35	40582	U.S. Treasury		09/14/2022	30,000,000.00	29,429,400.00	29,654,033.30	1.375	289	180	3.763	06/30/2023
91282CCU3	40583	U.S. Treasury		09/14/2022	20,000,000.00	19,321,800.00	19,516,301.64	0.125	351	242	3.878	08/31/2023
912828S35	40584	U.S. Treasury		09/15/2022	20,000,000.00	19,619,600.00	19,765,625.00	1.375	288	180	3.082	06/30/2023
91282CAK7	40585	U.S. Treasury		09/15/2022	20,000,000.00	19,293,000.00	19,478,518.84	0.125	365	257	3.938	09/15/2023
9128284Z0	40586	U.S. Treasury		09/15/2022	10,000,000.00	9,642,600.00	9,747,552.18	2.750	1,081	973	3.760	08/31/2025
9128285U0	40625	U.S. Treasury		12/06/2022	10,000,000.00	9,800,937.50	9,800,937.50	2.625	390	364	4.694	12/31/2023
		Subtotal and Average	150,839,180.82		155,000,000.00	150,680,687.50	152,545,212.69		606	402	3.526	
Treasury Discounts												
912796133	40577	U.S. Treasury		09/02/2022	30,000,000.00	29,711,100.00	29,857,871.67	3.218	174	53	3.314	02/23/2023
		Subtotal and Average	41,101,670.19		30,000,000.00	29,711,100.00	29,857,871.67		174	53	3.314	
Federal Agency Callables												
31422XCX8	40360	Federal Agricultural Mitg Corp		04/20/2021	10,000,000.00	8,957,700.00	10,000,000.00	1.000	1,826	1,205	1.000	04/20/2026
31422XRO7	40554	Federal Agricultural Mitg Corp		06/14/2022	10,779,000.00	10,320,030.18	10,530,757.85	0.690	554	353	3.141	12/20/2023
3133ELJ47	40282	Federal Farm Credit Bank		06/17/2020	10,000,000.00	9,371,500.00	10,000,000.00	0.580	1,461	533	0.580	06/17/2024
3133EMLR1	40330	Federal Farm Credit Bank		12/29/2020	10,000,000.00	8,899,100.00	10,000,000.00	0.500	1,820	1,087	0.500	12/23/2025
3133EMSJ7	40358	Federal Farm Credit Bank		03/09/2021	10,000,000.00	8,926,700.00	10,000,000.00	0.800	1,826	1,163	0.800	03/09/2026
3133ENFZ8	40423	Federal Farm Credit Bank		12/02/2021	10,000,000.00	9,308,800.00	10,008,893.43	1.010	1,096	701	0.963	12/02/2024
3133EMZP0	40424	Federal Farm Credit Bank		12/01/2021	1,250,000.00	1,222,725.00	1,248,817.17	0.140	533	137	0.390	05/18/2023
3133ENGW4	40445	Federal Farm Credit Bank		12/17/2021	6,435,000.00	6,153,018.30	6,433,770.52	0.660	726	346	0.680	12/13/2023
3133ENLB4	40468	Federal Farm Credit Bank		01/18/2022	20,000,000.00	19,888,600.00	19,999,433.33	0.460	365	17	0.520	01/18/2023
3133ENMHO	40479	Federal Farm Credit Bank		01/27/2022	10,350,000.00	9,507,924.00	10,349,205.06	1.600	1,461	1,122	1.603	01/27/2026
3133ENPB0	40486	Federal Farm Credit Bank		02/16/2022	15,150,000.00	13,890,883.50	15,140,625.94	2.180	1,826	1,507	2.196	02/16/2027
3133ENOC7	40498	Federal Farm Credit Bank		03/22/2022	150,000.00	142,638.00	148,975.03	1.940	896	611	2.363	09/03/2024
3133EL5J9	40510	Federal Farm Credit Bank		03/30/2022	13,965,000.00	13,484,324.70	13,796,632.93	0.300	520	243	2.146	09/01/2023
3133ENGW4	40513	Federal Farm Credit Bank		03/30/2022	1,859,000.00	1,777,538.62	1,830,623.35	0.660	623	346	2.308	12/13/2023
3133ENYW6	40514	Federal Farm Credit Bank		03/30/2022	1,347,000.00	1,286,896.86	1,324,018.84	0.230	593	316	2.246	11/13/2023
3133EMSC7	40522	Federal Farm Credit Bank		04/22/2022	3,500,000.00	3,193,295.00	3,317,701.46	0.480	1,046	792	3.000	03/03/2025
3133ENUZ1	40524	Federal Farm Credit Bank		04/22/2022	20,000,000.00	19,164,600.00	19,911,772.66	3.090	1,277	1,023	3.258	10/20/2025
3133ENVK3	40526	Federal Farm Credit Bank		04/27/2022	20,000,000.00	19,233,600.00	20,000,000.00	3.650	1,644	1,395	3.650	10/27/2026
3133EMSE3	40530	Federal Farm Credit Bank		05/11/2022	4,916,000.00	4,862,956.36	4,901,353.71	0.110	294	59	1.920	03/01/2023
3133EMST0	40535	Federal Farm Credit Bank		05/12/2022	1,530,000.00	1,510,936.20	1,524,703.04	0.140	302	68	1.970	03/10/2023
3133ENYA2	40550	Federal Farm Credit Bank		06/07/2022	5,200,000.00	4,973,852.00	5,180,182.61	3.450	1,820	1,612	3.545	06/01/2027
3133EMBQ4	40561	Federal Farm Credit Bank		06/15/2022	1,025,000.00	985,670.75	1,001,862.74	0.270	477	277	3.325	10/05/2023
3130AKPW0	40340	Federal Home Loan Bank		01/28/2021	10,000,000.00	8,903,300.00	10,000,000.00	0.500	1,826	1,123	0.500	01/28/2026

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Federal Agency Callables												
3130AKXX9	40350	Federal Home Loan Bank		02/25/2021	10,000,000.00	8,917,200.00	10,000,000.00	0.500	1,826	1,151	0.500	02/25/2026
3130AKXX9	40353	Federal Home Loan Bank		02/25/2021	10,000,000.00	8,917,200.00	9,996,220.00	0.500	1,826	1,151	0.500	02/25/2026
3130APRF4	40409	Federal Home Loan Bank		11/17/2021	20,000,000.00	18,674,200.00	19,994,372.91	1.000	1,094	684	1.015	11/15/2024
3130APWP6	40410	Federal Home Loan Bank		11/24/2021	8,300,000.00	7,960,530.00	8,296,648.88	0.600	730	327	0.645	11/24/2023
3130APZU2	40417	Federal Home Loan Bank		11/30/2021	1,900,000.00	1,790,693.00	1,900,000.00	0.875	910	513	0.875	05/28/2024
3130APU45	40418	Federal Home Loan Bank		11/30/2021	4,875,000.00	4,522,440.00	4,870,354.65	0.850	1,088	691	0.901	11/22/2024
3130APKF1	40421	Federal Home Loan Bank		11/30/2021	2,725,000.00	2,525,802.50	2,716,410.33	0.750	1,074	677	0.923	11/08/2024
3130APMH5	40422	Federal Home Loan Bank		12/01/2021	3,150,000.00	2,960,842.50	3,147,319.58	0.625	898	502	0.687	05/17/2024
3130APOU2	40435	Federal Home Loan Bank		12/15/2021	14,370,000.00	13,763,298.60	14,360,072.95	0.650	707	325	0.728	11/22/2023
3130APSA8	40446	Federal Home Loan Bank		12/17/2021	13,240,000.00	12,335,046.00	13,240,707.87	1.050	1,067	687	1.047	11/18/2024
3130AOG49	40461	Federal Home Loan Bank		01/18/2022	2,485,000.00	2,318,728.65	2,476,246.45	1.000	1,004	656	1.200	10/18/2024
3130AOCN1	40467	Federal Home Loan Bank		01/18/2022	5,000,000.00	4,680,100.00	4,990,620.95	1.000	1,095	747	0.989	01/17/2025
3130ALH0	40470	Federal Home Loan Bank		01/18/2022	25,000,000.00	22,417,750.00	24,599,753.87	0.960	1,507	1,159	1.481	03/05/2026
3130AQQO9	40472	Federal Home Loan Bank		01/28/2022	20,000,000.00	18,844,400.00	20,000,000.00	1.125	1,096	758	1.063	01/28/2025
3130AQN584	40473	Federal Home Loan Bank		01/27/2022	14,000,000.00	13,145,860.00	13,987,912.04	0.700	1,096	757	1.438	01/27/2025
3130AQM03	40475	Federal Home Loan Bank		01/28/2022	7,200,000.00	6,679,584.00	7,191,864.00	1.125	1,369	1,031	1.076	10/28/2025
3130AQQO9	40477	Federal Home Loan Bank		01/28/2022	20,000,000.00	18,844,400.00	20,000,000.00	1.125	1,096	758	0.750	01/28/2025
3130AQMU4	40478	Federal Home Loan Bank		01/28/2022	12,500,000.00	11,820,875.00	12,497,262.50	1.000	1,004	666	0.754	10/28/2024
3130ARAY7	40495	Federal Home Loan Bank		03/24/2022	1,000,000.00	948,000.00	994,423.61	1.375	1,096	813	2.137	03/24/2025
3130ARBV6	40496	Federal Home Loan Bank		03/28/2022	4,600,000.00	4,425,476.00	4,592,781.83	1.500	1,096	817	1.713	03/28/2025
3130ARTC9	40497	Federal Home Loan Bank		03/28/2022	1,565,000.00	1,472,085.95	1,549,817.76	1.850	1,005	726	2.357	12/27/2024
3130AQI78	40499	Federal Home Loan Bank		03/22/2022	2,360,000.00	2,212,122.40	2,326,833.28	1.750	1,074	789	2.428	02/28/2025
3130AMR53	40502	Federal Home Loan Bank		03/22/2022	20,000,000.00	18,488,600.00	19,335,578.30	0.620	993	708	2.400	12/09/2024
3130ANWN6	40508	Federal Home Loan Bank		03/22/2022	825,000.00	748,407.00	789,606.74	0.700	1,196	911	2.500	06/30/2025
3130APWH4	40512	Federal Home Loan Bank		03/30/2022	2,000,000.00	1,923,040.00	1,973,962.13	0.750	602	325	2.245	11/22/2023
3130AQMJ6	40516	Federal Home Loan Bank		04/11/2022	1,400,000.00	1,298,892.00	1,356,968.50	1.250	1,023	758	2.800	01/28/2025
3130AMU67	40517	Federal Home Loan Bank		04/11/2022	6,000,000.00	5,610,900.00	5,804,731.44	0.400	809	544	2.661	06/28/2024
3130AOGT4	40518	Federal Home Loan Bank		04/11/2022	23,060,000.00	21,400,602.40	22,294,277.82	1.100	1,008	743	2.808	01/13/2025
3130AOMR1	40519	Federal Home Loan Bank		04/11/2022	23,390,000.00	21,763,927.20	22,668,279.93	1.250	1,022	757	2.808	01/27/2025
3130AQZ48	40520	Federal Home Loan Bank		04/11/2022	3,060,000.00	2,917,006.20	3,024,614.69	2.000	870	605	2.724	08/28/2024
3130APXH3	40521	Federal Home Loan Bank		04/22/2022	9,120,000.00	8,767,420.80	8,974,963.45	0.800	584	330	2.604	11/27/2023
3130ARVJ7	40523	Federal Home Loan Bank		04/29/2022	20,000,000.00	19,001,400.00	20,000,000.00	3.250	1,826	1,579	3.250	04/29/2027
3130APM44	40527	Federal Home Loan Bank		04/22/2022	3,565,000.00	3,408,639.10	3,499,614.41	0.500	581	327	2.600	11/24/2023
3130ARR86	40529	Federal Home Loan Bank		04/29/2022	13,270,000.00	13,040,163.60	13,256,712.24	2.625	546	299	1.997	10/27/2023
3130APOJ7	40532	Federal Home Loan Bank		05/11/2022	1,500,000.00	1,435,620.00	1,475,968.69	0.575	560	325	2.416	11/22/2023
3130APWH4	40533	Federal Home Loan Bank		05/12/2022	6,000,000.00	5,769,120.00	5,908,924.71	0.750	559	325	2.496	11/22/2023
3130AS2M0	40539	Federal Home Loan Bank		05/24/2022	3,835,000.00	3,749,978.05	3,835,000.00	2.650	549	327	2.650	11/24/2023
3130ASSJ6	40542	Federal Home Loan Bank		05/24/2022	2,700,000.00	2,632,716.00	2,699,677.00	2.500	549	327	2.514	11/24/2023

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									Term	Maturity		
Federal Agency Callables												
3130AS4H9	40543	Federal Home Loan Bank		05/26/2022	4,885,000.00	4,820,566.85	4,885,000.00	2.250	365	145	2.250	05/26/2023
3130ARVT5	40544	Federal Home Loan Bank		05/24/2022	3,630,000.00	3,530,247.60	3,636,893.84	3.000	724	502	2.716	05/17/2024
3130AMN9R	40545	Federal Home Loan Bank		05/24/2022	20,000,000.00	18,520,600.00	19,164,072.91	0.625	918	696	2.916	11/27/2024
3130AMU67	40546	Federal Home Loan Bank		05/24/2022	20,000,000.00	18,703,000.00	19,326,114.85	0.400	766	544	2.740	06/28/2024
3130APWH4	40547	Federal Home Loan Bank		05/24/2022	20,000,000.00	19,230,400.00	19,686,756.51	0.750	547	325	2.551	11/22/2023
3130ASB65	40548	Federal Home Loan Bank		05/27/2022	11,000,000.00	10,937,630.00	10,999,946.24	1.880	272	53	1.885	02/23/2023
3130ASBG3	40549	Federal Home Loan Bank		06/15/2022	7,150,000.00	6,972,394.00	7,136,454.72	2.125	639	439	2.125	03/15/2024
3130ARMT5	40552	Federal Home Loan Bank		06/07/2022	8,905,000.00	8,582,104.70	8,873,844.33	2.800	871	663	3.000	10/25/2024
3130ASD30	40555	Federal Home Loan Bank		06/16/2022	1,540,000.00	1,517,131.00	1,536,816.69	2.290	365	166	2.750	06/16/2023
3130AS6D6	40560	Federal Home Loan Bank		06/15/2022	1,250,000.00	1,212,712.50	1,238,143.39	2.875	730	530	3.557	06/14/2024
3134GVQX9	40261	Federal Home Loan Mitg Corp		05/05/2020	10,000,000.00	9,116,900.00	9,995,311.11	0.700	1,826	855	0.720	05/05/2025
3134GVSN9	40265	Federal Home Loan Mitg Corp		05/08/2020	10,000,000.00	9,165,000.00	10,000,000.00	0.700	1,789	821	0.700	04/01/2025
3134GVBA9	40273	Federal Home Loan Mitg Corp		06/23/2020	40,000,000.00	36,375,600.00	40,000,000.00	0.750	1,821	899	0.750	06/18/2025
3134GXJH8	40469	Federal Home Loan Mitg Corp		01/18/2022	4,225,000.00	4,058,915.25	4,203,614.17	0.220	619	271	0.907	09/29/2023
3134GW6E1	40490	Federal Home Loan Mitg Corp		03/15/2022	20,000,000.00	19,177,000.00	19,753,867.12	0.320	597	305	1.820	11/02/2023
3134GW5R3	40505	Federal Home Loan Mitg Corp		03/22/2022	2,000,000.00	1,794,320.00	1,900,722.29	0.650	1,315	1,030	2.500	10/27/2025
3134GWUG9	40506	Federal Home Loan Mitg Corp		03/22/2022	1,500,000.00	1,351,965.00	1,424,764.05	0.570	1,282	997	2.500	09/24/2025
3134GWVN3	40507	Federal Home Loan Mitg Corp		03/22/2022	17,490,000.00	15,765,660.90	16,621,282.91	0.600	1,288	1,003	2.500	09/30/2025
3134GW6E1	40509	Federal Home Loan Mitg Corp		03/30/2022	18,300,000.00	17,546,955.00	18,004,169.62	0.320	582	305	2.300	11/02/2023
3134GXMZ4	40511	Federal Home Loan Mitg Corp		03/30/2022	1,033,000.00	992,651.02	1,024,961.16	1.800	729	452	2.446	03/28/2024
3134GXSF2	40525	Federal Home Loan Mitg Corp		04/29/2022	10,000,000.00	9,837,000.00	10,000,000.00	2.750	1,096	849	2.708	04/29/2025
3134GXRLO	40551	Federal Home Loan Mitg Corp		06/07/2022	12,940,000.00	12,473,642.40	12,897,935.43	3.125	1,070	862	3.270	05/12/2025
3134GXVMO	40556	Federal Home Loan Mitg Corp		06/28/2022	5,615,000.00	5,499,780.20	5,595,191.45	3.125	731	544	3.372	06/28/2024
3134GXVY5	40558	Federal Home Loan Mitg Corp		06/29/2022	7,250,000.00	7,108,117.50	7,218,613.68	2.900	548	362	3.350	12/29/2023
3134GXVY5	40559	Federal Home Loan Mitg Corp		06/29/2022	4,500,000.00	4,411,935.00	4,480,518.83	2.900	548	362	3.350	12/29/2023
3134GXKH6	40565	Federal Home Loan Mitg Corp		06/15/2022	5,000,000.00	4,965,150.00	4,990,859.01	0.125	226	26	2.694	01/27/2023
3136G4WU3	40281	Federal National Mitg Assn		06/23/2020	30,000,000.00	27,373,500.00	30,000,000.00	0.850	1,826	904	0.850	06/23/2025
3135G06R9	40331	Federal National Mitg Assn		01/28/2021	15,000,000.00	13,325,850.00	15,000,000.00	0.550	1,826	1,123	0.550	01/28/2026
3136G46V0	40500	Federal National Mitg Assn		03/22/2022	1,500,000.00	1,421,775.00	1,470,951.05	0.310	675	390	2.167	01/26/2024
3136G4H55	40503	Federal National Mitg Assn		03/22/2022	2,350,000.00	2,119,559.00	2,236,650.51	0.550	1,232	947	2.500	08/05/2025
3136G4R62	40504	Federal National Mitg Assn		03/22/2022	1,715,000.00	1,546,998.60	1,633,566.66	0.625	1,255	970	2.500	08/28/2025
3135G05P4	40515	Federal National Mitg Assn		04/11/2022	3,371,000.00	3,268,656.44	3,334,101.55	0.300	479	214	2.196	08/03/2023
3135G05U3	40562	Federal National Mitg Assn		06/15/2022	7,200,000.00	6,970,176.00	7,070,754.89	0.350	429	229	3.275	08/18/2023
3135G05P4	40563	Federal National Mitg Assn		06/15/2022	5,000,000.00	4,848,200.00	4,914,992.16	0.300	414	214	3.264	08/03/2023
Subtotal and Average					875,800,000.00	822,641,750.38	867,534,704.31		1,119	725	1.841	

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Supranational												
45818WCS3	40201	IADB		01/08/2020	11,000,000.00	10,391,370.00	11,001,527.78	1.700	1,773	684	1.692	11/15/2024
45818WCW4	40321	IADB		11/12/2020	10,000,000.00	9,229,500.00	9,997,871.56	0.340	1,433	653	0.352	10/15/2024
45818WCZ7	40357	IADB		02/24/2021	10,000,000.00	9,069,500.00	10,000,000.00	0.650	1,822	1,146	0.650	02/20/2026
459058GQ0	40079	IBRD		03/19/2019	5,000,000.00	4,865,900.00	4,998,016.83	2.500	1,827	443	2.535	03/19/2024
459058GX5	40126	IBRD		06/19/2019	10,000,000.00	9,845,000.00	9,998,786.67	1.875	1,461	169	1.902	06/19/2023
459058JB0	40246	IBRD		04/22/2020	3,000,000.00	2,755,170.00	2,994,640.05	0.625	1,826	842	0.704	04/22/2025
459058JA2	40335	IBRD		01/11/2021	20,000,000.00	18,493,800.00	20,151,743.20	0.750	1,520	800	0.401	03/11/2025
459058JL8	40336	IBRD		01/11/2021	10,000,000.00	8,998,200.00	9,997,856.47	0.500	1,751	1,031	0.508	10/28/2025
459058JL8	40338	IBRD		01/11/2021	10,000,000.00	8,998,200.00	9,996,095.71	0.500	1,751	1,031	0.514	10/28/2025
459058DX8	40339	IBRD		01/12/2021	4,765,000.00	4,588,504.40	4,958,070.79	2.500	1,413	694	0.351	11/25/2024
459058JE4	40341	IBRD		01/13/2021	10,000,000.00	9,043,800.00	9,962,568.48	0.375	1,657	939	0.522	07/28/2025
459056HV2	40344	IBRD		01/22/2021	10,000,000.00	9,467,000.00	10,196,788.89	1.500	1,314	605	0.306	08/28/2024
45905U5Y6	40354	IBRD		02/18/2021	5,000,000.00	4,452,650.00	5,000,000.00	0.600	1,826	1,144	0.600	02/18/2026
45905U5Y6	40355	IBRD		02/18/2021	5,000,000.00	4,452,650.00	5,000,000.00	0.600	1,826	1,144	0.600	02/18/2026
459058JA2	40359	IBRD		03/12/2021	10,000,000.00	9,246,900.00	10,030,084.78	0.750	1,460	800	0.611	03/11/2025
459056LD7	40460	IBRD		01/07/2022	2,000,000.00	2,008,040.00	2,007,133.81	7.625	377	18	0.465	01/19/2023
459058JM6	40538	IBRD		05/25/2022	5,580,000.00	5,345,193.60	5,468,820.03	0.250	548	327	2.527	11/24/2023
45905VPG5	40332	International Finance Corp		01/06/2021	8,550,000.00	7,874,892.00	8,566,787.29	0.425	1,413	688	0.320	11/19/2024
45950VPL4	40347	International Finance Corp		02/05/2021	10,000,000.00	8,863,000.00	9,982,609.22	0.450	1,826	1,131	0.507	02/05/2026
45950KCS7	40408	International Finance Corp		11/17/2021	24,721,000.00	24,431,022.67	24,728,803.75	0.500	488	78	0.356	03/20/2023
45950VRK4	40616	International Finance Corp		11/18/2022	5,000,000.00	5,050,900.00	5,000,000.00	5.000	1,823	1,779	5.000	11/15/2027
Subtotal and Average			190,051,347.05		189,616,000.00	177,471,192.67	190,038,205.31		1,431	721	0.838	
Asset Backed Securities												
43813VAC2	40190	American Honda Finance Corp		11/26/2019	1,018,053.99	1,013,370.94	1,018,008.15	1.830	1,514	382	1.845	01/18/2024
43813DAC2	40270	American Honda Finance Corp		05/27/2020	629,491.72	619,621.29	629,473.28	0.820	1,510	561	0.825	07/15/2024
44891LAC7	40253	Hyundai Auto Receivables Trust		04/29/2020	484,547.88	477,817.51	484,501.37	1.410	1,661	684	1.424	11/15/2024
89233MAD5	40186	Toyota Motor Credit Corp		11/13/2019	243,067.65	242,311.71	243,063.27	1.920	1,525	380	1.931	01/16/2024
89239RAC0	40252	Toyota Motor Credit Corp		04/29/2020	440,621.10	435,289.58	440,587.81	1.360	1,569	592	1.373	08/15/2024
89237VAB5	40296	Toyota Motor Credit Corp		07/27/2020	1,845,563.90	1,814,447.69	1,845,503.61	0.440	1,541	653	0.444	10/15/2024
Subtotal and Average			5,084,880.44		4,661,346.24	4,602,858.72	4,661,137.49		1,545	565	1.069	
Municipal Bonds												
13063DGN2	40008	State of California GO		09/18/2018	5,000,000.00	4,968,300.00	5,009,050.48	3.400	1,778	212	3.064	08/01/2023
13063DGB8	40243	State of California GO		04/13/2020	5,000,000.00	4,891,400.00	5,168,523.49	3.375	1,814	821	1.802	04/01/2025
13063DMA3	40449	State of California GO		01/07/2022	10,110,000.00	9,558,499.50	10,510,033.59	2.650	1,545	1,186	1.392	04/01/2026
13063DRD2	40581	State of California GO		09/09/2022	5,570,000.00	5,163,000.10	5,311,189.30	2.375	1,483	1,369	3.721	10/01/2026
13063D3A4	40620	State of California GO		11/17/2022	5,000,000.00	5,213,800.00	5,217,413.92	5.700	1,414	1,369	4.424	10/01/2026
											Portfolio CITY	
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**City of San Jose
Portfolio Management
Portfolio Details - Investments
December 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Municipal Bonds												
13063D3A4	40626	State of California GO		12/08/2022	7,075,000.00	7,424,563.23	7,424,563.23	5.700	1,393	1,369	4.257	10/01/2026
13034AL65	40323	California Infra & Econ Dev		12/17/2020	1,385,000.00	1,244,464.05	1,385,000.00	0.765	1,749	1,004	0.765	10/01/2025
13077DML3	40318	California State Univ Rev		11/02/2020	10,000,000.00	8,999,500.00	10,022,168.98	0.885	1,825	1,035	0.805	11/01/2025
13067WRC8	40623	CA Dept of Water Resource Pwr		11/28/2022	3,155,000.00	2,827,321.70	2,827,242.69	0.790	1,099	1,065	0.648	12/01/2025
34153QUD6	40311	Florida State Brd of Edu GO		10/22/2020	10,000,000.00	9,063,800.00	10,000,000.00	0.550	1,683	882	0.550	06/01/2025
34153QUC8	40313	Florida State Brd of Edu GO		10/22/2020	5,000,000.00	4,699,300.00	4,998,370.67	0.390	1,318	517	0.413	06/01/2024
373385FO1	40304	State of Georgia GO		08/27/2020	14,615,000.00	13,238,851.60	14,615,000.00	0.520	1,800	943	0.520	08/01/2025
373385FP3	40305	State of Georgia GO		08/27/2020	4,345,000.00	4,070,656.70	4,345,000.00	0.420	1,435	578	0.420	08/01/2024
41979ZM1	40317	State of Hawaii GO		10/29/2020	5,000,000.00	4,518,900.00	5,008,324.49	0.852	1,798	1,004	0.790	10/01/2025
546417DQ6	40312	State of Louisiana GO		10/14/2020	4,000,000.00	3,655,040.00	4,000,000.00	0.840	1,691	882	0.840	06/01/2025
544351MQ9	40315	City of Los Angeles		10/14/2020	3,670,000.00	3,595,792.60	3,839,902.35	3.320	1,418	609	0.511	09/01/2024
544351QQ5	40589	City of Los Angeles		09/28/2022	9,475,000.00	9,585,952.25	9,687,671.91	5.000	1,069	974	4.097	09/01/2025
544351QP7	40593	City of Los Angeles		09/28/2022	10,000,000.00	10,076,800.00	10,128,571.43	5.000	704	609	4.187	09/01/2024
57582RK88	40322	State of Massachusetts GO		12/03/2020	1,000,000.00	893,060.00	1,000,000.00	0.695	1,794	1,035	0.695	11/01/2025
574193SP4	40234	Maryland State GO		03/18/2020	1,000,000.00	954,110.00	1,000,000.00	0.970	1,458	439	0.970	03/15/2024
574193TR9	40297	Maryland State GO		08/05/2020	5,000,000.00	4,534,900.00	5,003,158.69	0.660	1,822	943	0.635	08/01/2025
574193TQ1	40298	Maryland State GO		08/05/2020	5,000,000.00	4,678,500.00	5,000,774.03	0.510	1,457	578	0.500	08/01/2024
649791PP9	40185	New York State GO		10/30/2019	5,000,000.00	4,852,850.00	5,000,679.87	2.010	1,569	410	1.998	02/15/2024
6500354U9	40207	New York ST Urban Dev Corp Rev		01/15/2020	5,000,000.00	4,893,700.00	5,055,060.13	2.860	1,521	439	1.905	03/15/2024
6500354W5	40606	New York ST Urban Dev Corp Rev		10/11/2022	4,565,000.00	4,374,913.40	4,384,034.89	3.170	1,251	1,169	4.518	03/15/2026
649902ZM8	40156	NYS Dormitory Authority		08/16/2019	2,700,000.00	2,700,972.00	2,715,636.79	5.092	1,307	73	2.149	03/15/2023
649902T45	40596	NYS Dormitory Authority		10/05/2022	7,850,000.00	7,909,267.50	7,971,847.61	5.051	1,806	1,718	4.677	09/15/2027
649906ZM5	40262	New York University		05/06/2020	2,450,000.00	2,323,188.00	2,445,982.33	1.438	1,517	547	1.551	07/01/2024
677522SQ8	40576	State of Ohio GO		08/30/2022	7,930,000.00	7,764,818.10	7,855,974.11	2.300	428	304	3.451	11/01/2023
70922PAK8	40152	Pennsylvania Turnpike Comm		08/14/2019	1,750,000.00	1,719,777.50	1,768,754.75	2.929	1,570	334	1.711	12/01/2023
76913CAX7	40255	County of Riverside CA		05/06/2020	1,655,000.00	1,646,658.80	1,655,000.00	2.363	1,015	45	2.362	02/15/2023
76913CAZ2	40256	County of Riverside CA		05/06/2020	4,000,000.00	3,804,440.00	4,000,000.00	2.667	1,746	776	2.667	02/15/2025
882722VK4	40264	State of Texas GO		05/08/2020	3,425,000.00	3,418,629.50	3,449,231.46	3.823	1,058	90	0.947	04/01/2023
882724RA7	40319	State of Texas GO		10/30/2020	1,600,000.00	1,623,888.00	1,792,906.34	5.000	1,797	1,004	0.550	10/01/2025
91412HBK8	37624	UC General Revenue Bonds		06/05/2018	4,000,000.00	3,971,920.00	4,000,000.00	3.297	1,805	134	3.297	05/15/2023
91412GVBB	40153	UC General Revenue Bonds		08/14/2019	1,000,000.00	983,310.00	1,023,637.51	3.638	1,736	500	1.831	05/15/2024
91412HFL2	40293	UC General Revenue Bonds		07/16/2020	1,000,000.00	944,430.00	1,000,000.00	0.833	1,399	500	0.833	05/15/2024
91412HFL2	40294	UC General Revenue Bonds		07/16/2020	650,000.00	613,879.50	650,000.00	0.833	1,399	500	0.833	05/15/2024
91412HGE7	40324	UC General Revenue Bonds		12/10/2020	2,215,000.00	2,023,646.15	2,227,843.97	0.883	1,617	865	0.630	05/15/2025
91412HGE7	40325	UC General Revenue Bonds		12/15/2020	3,560,000.00	3,252,451.60	3,583,098.18	0.883	1,612	865	0.605	05/15/2025
91412HGE7	40326	UC General Revenue Bonds		12/16/2020	10,000,000.00	9,136,100.00	10,063,740.97	0.883	1,611	865	0.610	05/15/2025
91412HGE7	40343	UC General Revenue Bonds		01/22/2021	7,000,000.00	6,395,270.00	7,061,627.68	0.883	1,574	865	0.507	05/15/2025
91412GU94	40594	UC General Revenue Bonds		09/27/2022	3,820,000.00	3,671,516.60	3,691,334.41	3.063	1,008	912	4.509	07/01/2025

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Municipal Bonds												
91412HGE7	40595	UC General Revenue Bonds		09/27/2022	3,000,000.00	2,740,830.00	2,759,177.41	0.883	961	865	4.509	05/15/2025
91412GU94	40619	UC General Revenue Bonds		11/17/2022	4,685,000.00	4,502,894.05	4,509,684.72	3.063	957	912	4.669	07/01/2025
91754ZQV7	40629	State of Utah GO		12/13/2022	5,931,258.67	5,841,533.85	5,841,533.85	3.539	931	912	4.183	07/01/2025
923078CT4	40277	Ventura Cnty Pub Fin Auth Leas		06/11/2020	1,000,000.00	966,810.00	1,000,000.00	1.048	1,238	304	1.048	11/01/2023
923078CU1	40278	Ventura Cnty Pub Fin Auth Leas		06/11/2020	900,000.00	842,994.00	900,000.00	1.223	1,604	670	1.223	11/01/2024
923078CX5	40621	Ventura Cnty Pub Fin Auth Leas		11/21/2022	3,645,000.00	3,151,867.95	3,195,943.78	1.741	1,806	1,765	4.621	11/01/2027
97705MNM3	40177	State of Wisconsin GO		10/30/2019	500,000.00	480,590.00	500,000.00	1.857	1,645	486	1.857	05/01/2024
		Subtotal and Average	227,680,928.18		231,231,258.67	220,409,658.23	231,604,690.01		1,451	851	2.198	
Agency Floaters												
31315PF38	40611	Federal Agricultural Mitg Corp		10/27/2022	2,500,000.00	2,499,950.00	2,500,000.00	4.330	833	767	3.753	02/06/2025
31315P6T1	40612	Federal Agricultural Mitg Corp		10/27/2022	3,000,000.00	2,999,910.00	3,000,000.00	4.330	908	842	3.770	04/22/2025
		Subtotal and Average	5,500,000.00		5,500,000.00	5,499,860.00	5,500,000.00		874	808	3.762	
Mortgage Backed Securities												
3137B4WB8	40148	Federal Home Loan Mitg Corp		08/01/2019	4,250,000.00	4,198,320.00	4,390,781.25	3.060	1,454	205	2.119	07/25/2023
3137B36J2	40167	Federal Home Loan Mitg Corp		09/16/2019	3,345,450.05	3,331,332.25	3,487,631.68	3.320	1,258	55	1.948	02/25/2023
30298LAA9	40173	Federal Home Loan Mitg Corp		09/30/2019	4,906,714.70	4,719,817.94	4,906,714.70	1.990	1,699	510	1.962	05/25/2024
30314KAS2	40180	Federal Home Loan Mitg Corp		10/18/2019	1,255,202.33	1,197,940.00	1,261,172.07	2.090	1,742	571	1.941	07/25/2024
30295NAE0	40214	Federal Home Loan Mitg Corp		01/22/2020	256,306.17	249,326.95	256,626.55	2.050	1,372	297	1.973	10/25/2023
30298LAA9	40231	Federal Home Loan Mitg Corp		02/27/2020	576,539.01	554,578.64	583,745.75	1.990	1,549	510	1.590	05/25/2024
3137BJO71	40266	Federal Home Loan Mitg Corp		05/26/2020	10,000,000.00	9,546,500.00	10,823,437.50	2.770	1,825	875	1.043	05/25/2025
3137B04Y7	40276	Federal Home Loan Mitg Corp		06/04/2020	5,450,000.00	5,424,276.00	5,727,609.38	2.615	965	24	0.605	01/25/2023
30315EAA4	40295	Federal Home Loan Mitg Corp		07/24/2020	3,159,896.99	2,912,698.25	3,175,352.05	0.830	1,766	875	0.695	05/25/2025
30288WAK5	40300	Federal Home Loan Mitg Corp		07/31/2020	259,795.03	256,965.86	267,142.36	2.190	967	83	0.919	03/25/2023
3137BGK24	40328	Federal Home Loan Mitg Corp		12/28/2020	4,500,000.00	4,352,760.00	4,937,850.00	3.062	1,458	724	0.496	12/25/2024
30318CAA5	40342	Federal Home Loan Mitg Corp		01/22/2021	3,851,994.80	3,489,868.77	3,870,884.98	0.670	1,768	1,059	0.537	11/25/2025
3137FQ3W1	40356	Federal Home Loan Mitg Corp		02/22/2021	4,803,882.44	4,595,345.90	5,159,369.74	2.588	1,492	814	0.554	03/25/2025
3137FBTA4	40605	Federal Home Loan Mitg Corp		10/12/2022	9,746,059.53	9,464,593.33	9,498,217.23	3.064	683	602	4.546	08/25/2024
30329MAA0	40609	Federal Home Loan Mitg Corp		10/28/2022	3,496,401.78	3,190,676.41	3,132,380.90	2.080	1,701	1,636	4.989	06/25/2027
30329MAA0	40610	Federal Home Loan Mitg Corp		10/28/2022	4,495,373.72	4,102,298.24	4,027,346.88	2.080	1,701	1,636	4.989	06/25/2027
3137BJO71	40635	Federal Home Loan Mitg Corp		12/22/2022	7,101,000.00	6,821,398.13	6,821,398.13	2.770	885	875	4.445	05/25/2025
3138LC5B7	40169	Federal National Mitg Assn		09/17/2019	1,000,000.00	993,590.00	1,019,843.75	2.710	1,233	31	2.108	02/01/2023
3140HUNV4	40171	Federal National Mitg Assn		09/19/2019	4,869,885.70	4,684,294.36	4,954,347.78	2.420	1,747	547	2.046	07/01/2024
3138ELJW4	40189	Federal National Mitg Assn		11/12/2019	872,179.29	859,942.61	894,597.02	2.791	1,297	151	1.999	06/01/2023
3138L84Z4	40202	Federal National Mitg Assn		02/03/2020	7,747,000.00	7,371,580.38	7,899,519.06	2.390	1,825	762	1.991	02/01/2025
3140HWYW6	40203	Federal National Mitg Assn		01/22/2020	7,450,000.00	7,075,637.50	7,531,484.38	2.240	1,806	731	2.021	01/01/2025
3138L4EN9	40206	Federal National Mitg Assn		01/22/2020	21,579,160.24	21,168,724.61	22,051,204.38	2.610	1,287	212	1.939	08/01/2023

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to		YTM	Maturity Date
									Term	Maturity		
Mortgage Backed Securities												
3138LL3J2	40209	Federal National Mtg Assn		01/17/2020	1,000,000.00	958,210.00	1,023,750.00	2.710	1,811	731	2.223	01/01/2025
3138L8CE2	40225	Federal National Mtg Assn		02/05/2020	3,500,000.00	3,374,315.00	3,577,656.25	2.960	1,731	670	2.482	11/01/2024
3136AL7K1	40272	Federal National Mtg Assn		05/27/2020	2,489,785.67	2,374,782.47	2,694,944.01	2.967	1,763	814	1.008	03/25/2025
3136AGMB5	40289	Federal National Mtg Assn		06/22/2020	280,332.89	277,868.76	292,630.31	2.492	1,006	83	0.675	03/25/2023
3136AY6S7	40327	Federal National Mtg Assn		12/22/2020	2,979,103.96	2,854,309.30	3,201,583.44	2.624	1,434	694	0.543	11/25/2024
3136AR5S3	40579	Federal National Mtg Assn		09/12/2022	5,825,000.00	5,428,841.75	5,556,503.91	2.469	1,321	1,210	3.844	04/25/2026
3136AKQM8	40614	Federal National Mtg Assn		10/31/2022	4,991,403.14	4,841,810.79	4,856,089.32	3.056	603	541	4.805	06/25/2024
3138L8UV4	40618	Federal National Mtg Assn		11/18/2022	12,306,313.11	11,834,489.07	11,856,363.54	2.920	775	731	4.716	01/01/2025
Subtotal and Average			145,903,098.27		148,344,780.55	142,507,093.27	149,738,178.30		1,367	648	2.455	
Total and Average			2,549,757,527.05		2,551,400,084.87	2,442,861,778.66	2,536,959,516.39		1,038	606	2.333	

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM
		Average Balance	0.00	Accrued Interest at Purchase		1,138,794.49	1,138,794.49			0	0
				Subtotal		1,138,794.49	1,138,794.49				
Total Cash and Investments			2,549,757,527.05		2,551,400,084.87	2,444,000,573.15	2,538,098,310.88		1,038	606	2.333

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SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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

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

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City of San Jose
Transaction Activity Report
October 1, 2022 - December 31, 2022
Sorted by Fund - Investment Number
All Funds

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
32936	003	CITY	STPOOL 0.24%	Purchase	10/14/2022			30,420.53			-30,420.53
32936	003	CITY	STPOOL 0.24%	Redemption	10/17/2022				30,420.53		30,420.53
32936	003	CITY	STPOOL 0.24%	Interest	10/14/2022					30,420.53	30,420.53
36512	003	VP6000104	Federated Govt	Purchase	10/03/2022			60,000,000.00			-60,000,000.00
36512	003	VP6000104	Federated Govt	Purchase	10/04/2022			76,382.59			-76,382.59
36512	003	VP6000104	Federated Govt	Purchase	11/01/2022			6,842.98			-6,842.98
36512	003	VP6000104	Federated Govt	Purchase	11/28/2022			1,566,938.42			-1,566,938.42
36512	003	VP6000104	Federated Govt	Purchase	12/02/2022			1,242.61			-1,242.61
36512	003	VP6000104	Federated Govt	Purchase	12/23/2022			25,000.00			-25,000.00
36512	003	VP6000104	Federated Govt	Redemption	10/04/2022				42,000,000.00		42,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	10/05/2022				20,000,000.00		20,000,000.00
36512	003	VP6000104	Federated Govt	Redemption	11/29/2022				237.87		237.87
36512	003	VP6000104	Federated Govt	Redemption	12/06/2022				1,354,000.00		1,354,000.00
36512	003	VP6000104	Federated Govt	Interest	10/04/2022					76,382.59	76,382.59
36512	003	VP6000104	Federated Govt	Interest	10/13/2022					30.71	30.71
36512	003	VP6000104	Federated Govt	Interest	11/01/2022					6,842.98	6,842.98
36512	003	VP6000104	Federated Govt	Interest	12/02/2022					1,242.61	1,242.61
37042	003	CSJFA	STPOOL 0.22%	Purchase	10/14/2022			30,422.59			-30,422.59
37042	003	CSJFA	STPOOL 0.22%	Redemption	10/17/2022				30,422.59		30,422.59
37042	003	CSJFA	STPOOL 0.22%	Interest	10/14/2022					30,422.59	30,422.59
37579	003	13063DDF2	CAS 2.5% MAT	Redemption	10/03/2022	10/01/2022	Maturity		5,000,000.00		5,000,000.00
37579	003	13063DDF2	CAS 2.5% MAT	Interest	10/03/2022	10/01/2022				62,500.00	62,500.00
37588	003	13063DDF2	CAS 2.5% MAT	Redemption	10/03/2022	10/01/2022	Maturity		5,000,000.00		5,000,000.00
37588	003	13063DDF2	CAS 2.5% MAT	Interest	10/03/2022	10/01/2022				62,500.00	62,500.00
37624	003	91412HBK8	UNVHGR 3.297% MAT	Interest	11/15/2022	05/15/2023				65,940.00	65,940.00
37625	003	13067WPE6	CASWTR 2.518% MAT	Redemption	12/01/2022	12/01/2022	Call		1,000,000.00		1,000,000.00
37625	003	13067WPE6	CASWTR 2.518% MAT	Interest	12/01/2022	12/01/2022				12,590.00	12,590.00
40013	003	3133EJD48	FEDERAL FARM CR	Interest	10/03/2022	10/02/2023				381,250.00	381,250.00
40049	003	3133EJ5W5	FFCB 2.65% MAT	Interest	10/24/2022	10/23/2023				265,000.00	265,000.00
40126	003	459058GX5	IBRD 1.875% MAT	Interest	12/19/2022	06/19/2023				93,800.00	93,800.00
40148	003	3137B4WB8	FHLMC REMIC	Interest	10/25/2022	07/25/2023				10,837.50	10,837.50
40148	003	3137B4WB8	FHLMC REMIC	Interest	11/25/2022	07/25/2023				10,837.50	10,837.50
40148	003	3137B4WB8	FHLMC REMIC	Interest	12/25/2022	07/25/2023				10,837.50	10,837.50
40152	003	70922PAK8	PENNSYLVANIA ST	Interest	12/01/2022	12/01/2023				25,628.75	25,628.75
40153	003	91412GVB8	UNIVERSITY CALIF	Interest	11/15/2022	05/15/2024				18,190.00	18,190.00
40158	003	43815NAC8	HAROT 2019-3 A3	Redemption	10/17/2022		Sale		197,285.48		197,285.48
40158	003	43815NAC8	HAROT 2019-3 A3	Cap G/L	10/17/2022				1.64		1.64

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40158	003	43815NAC8	HAROT 2019-3 A3	Redemption	11/15/2022	08/15/2023	Sale	125,373.39			125,373.39
40158	003	43815NAC8	HAROT 2019-3 A3	Cap G/L	11/15/2022	08/15/2023		1.04			1.04
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	10/17/2022	08/15/2023				478.61	478.61
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	11/15/2022	08/15/2023				185.97	185.97
40167	003	3137B36J2	FHLMC 3.32% MAT	Interest	10/25/2022	02/25/2023				12,849.88	12,849.88
40167	003	3137B36J2	FHLMC 3.32% MAT	Redemption	10/25/2022	02/25/2023			313,891.90		313,891.90
40167	003	3137B36J2	FHLMC 3.32% MAT	Interest	11/25/2022	02/25/2023				12,011.35	12,011.35
40167	003	3137B36J2	FHLMC 3.32% MAT	Redemption	12/25/2022	02/25/2023			423,720.40		423,720.40
40167	003	3137B36J2	FHLMC 3.32% MAT	Interest	12/25/2022	02/25/2023				10,792.18	10,792.18
40169	003	3138LCSB7	FNMA 2.71% MAT	Interest	10/25/2022	02/01/2023				2,258.33	2,258.33
40169	003	3138LCSB7	FNMA 2.71% MAT	Interest	11/25/2022	02/01/2023				2,333.61	2,333.61
40169	003	3138LCSB7	FNMA 2.71% MAT	Interest	12/25/2022	02/01/2023				2,258.33	2,258.33
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	10/25/2022	07/01/2024				9,868.65	9,868.65
40171	003	3140HUNV4	FNMA 2.42% MAT	Redemption	10/25/2022	07/01/2024		8,026.30			8,026.30
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	11/25/2022	07/01/2024				10,180.88	10,180.88
40171	003	3140HUNV4	FNMA 2.42% MAT	Redemption	12/25/2022	07/01/2024				9,837.22	9,837.22
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	12/25/2022	07/01/2024				8,073.35	8,073.35
40173	003	30298LAA9	FRESB 2019-SB65	Interest	10/25/2022	05/25/2024				8,175.85	8,175.85
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	10/25/2022	05/25/2024				8,000.90	8,000.90
40173	003	30298LAA9	FRESB 2019-SB65	Interest	11/25/2022	05/25/2024				8,162.58	8,162.58
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	12/25/2022	05/25/2024				7,383.50	7,383.50
40173	003	30298LAA9	FRESB 2019-SB65	Interest	12/25/2022	05/25/2024				8,150.33	8,150.33
40177	003	97705MNM3	WIS 1.857% MAT	Interest	11/01/2022	05/01/2024				4,642.50	4,642.50
40180	003	30314KAS2	FRESB 2019-SB67	Interest	10/25/2022	07/25/2024				2,193.58	2,193.58
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	10/25/2022	07/25/2024				1,455.35	1,455.35
40180	003	30314KAS2	FRESB 2019-SB67	Interest	11/25/2022	07/25/2024				2,191.05	2,191.05
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	11/25/2022	07/25/2024				1,348.69	1,348.69
40180	003	30314KAS2	FRESB 2019-SB67	Interest	12/25/2022	07/25/2024				2,188.70	2,188.70
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	12/25/2022	07/25/2024				1,466.21	1,466.21
40183	003	3135G0W66	FNMA 1.625% MAT	Interest	10/17/2022	10/15/2024				81,250.00	81,250.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Redemption	10/18/2022	01/16/2024	Sale		126,154.96		126,154.96
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Cap G/L	10/18/2022	01/16/2024			9.11		9.11
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Redemption	11/15/2022	01/16/2024	Sale		116,282.19		116,282.19
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Cap G/L	11/15/2022	01/16/2024			8.40		8.40
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Redemption	12/15/2022	01/16/2024	Sale		112,162.44		112,162.44
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Cap G/L	12/15/2022	01/16/2024			8.10		8.10
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	10/18/2022	01/16/2024				956.31	956.31
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	11/15/2022	01/16/2024				754.45	754.45
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	12/15/2022	01/16/2024				568.38	568.38
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	10/25/2022	06/01/2023				2,081.38	2,081.38

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40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	10/25/2022	06/01/2023		137,465.98			137,465.98
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	11/25/2022	06/01/2023				1,725.38	1,725.38
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	11/25/2022	06/01/2023		2,083.94			2,083.94
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	12/25/2022	06/01/2023				1,748.73	1,748.73
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	12/25/2022	06/01/2023		2,289.78			2,289.78
40190	003	43813VAC2	HAROT 2019-4 A3	Redemption	10/18/2022	01/18/2024	Sale	363,282.71			363,282.71
40190	003	43813VAC2	HAROT 2019-4 A3	Cap G/L	10/18/2022	01/18/2024		64.75			64.75
40190	003	43813VAC2	HAROT 2019-4 A3	Redemption	11/18/2022	01/18/2024	Sale	340,849.26			340,849.26
40190	003	43813VAC2	HAROT 2019-4 A3	Cap G/L	11/18/2022	01/18/2024		60.75			60.75
40190	003	43813VAC2	HAROT 2019-4 A3	Redemption	12/19/2022	01/18/2024	Sale	331,481.30			331,481.30
40190	003	43813VAC2	HAROT 2019-4 A3	Cap G/L	12/19/2022	01/18/2024		59.08			59.08
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	10/18/2022	01/18/2024				3,132.13	3,132.13
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	11/18/2022	01/18/2024				2,578.02	2,578.02
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	12/19/2022	01/18/2024				2,058.13	2,058.13
40201	003	45818WVCS3	IADB 1.7% MAT	Interest	11/15/2022	11/15/2024				93,500.00	93,500.00
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	10/25/2022	02/01/2025				15,429.44	15,429.44
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	11/25/2022	02/01/2025				15,943.76	15,943.76
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	12/25/2022	02/01/2025				15,429.44	15,429.44
40203	003	3140HWYW6	FN BL5224 2.240	Interest	10/25/2022	01/01/2025				13,906.67	13,906.67
40203	003	3140HWYW6	FN BL5224 2.240	Interest	11/25/2022	01/01/2025				14,370.22	14,370.22
40203	003	3140HWYW6	FN BL5224 2.240	Interest	12/25/2022	01/01/2025				13,906.67	13,906.67
40206	003	3138L4EN9	FN AM3740 2.610	Interest	10/25/2022	08/01/2023		58,135.71		47,310.52	47,310.52
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	10/25/2022	08/01/2023				48,756.87	48,756.87
40206	003	3138L4EN9	FN AM3740 2.610	Interest	11/25/2022	08/01/2023		56,196.06			56,196.06
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	11/25/2022	08/01/2023		58,469.00		47,061.84	47,061.84
40206	003	3138L4EN9	FN AM3740 2.610	Interest	12/25/2022	08/01/2023				47,061.84	47,061.84
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	10/25/2022	01/01/2025				2,258.33	2,258.33
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	11/25/2022	01/01/2025				2,333.61	2,333.61
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	12/25/2022	01/01/2025				2,258.33	2,258.33
40214	003	30295NAE0	FRESB 2016-SB24	Interest	10/25/2022	10/25/2023		583.83		440.79	440.79
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	10/25/2022	10/25/2023				583.83	583.83
40214	003	30295NAE0	FRESB 2016-SB24	Interest	11/25/2022	10/25/2023		545.14		439.79	439.79
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	11/25/2022	10/25/2023				438.86	438.86
40214	003	30295NAE0	FRESB 2016-SB24	Interest	12/25/2022	10/25/2023		587.99		977.49	977.49
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	10/25/2022	11/25/2022		408,027.64			408,027.64
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	10/25/2022	11/25/2022				136.51	136.51
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	11/25/2022	11/25/2022		65,523.44			65,523.44
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	11/25/2022	11/25/2022				8,633.33	8,633.33
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	10/25/2022	11/01/2024				8,921.11	8,921.11
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	11/25/2022	11/01/2024				8,633.33	8,633.33
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	12/25/2022	11/01/2024				8,633.33	8,633.33

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40231	003	30298LAA9	FRESB 2019-SB65	Interest	10/25/2022	05/25/2024				960.66	960.66
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	10/25/2022	05/25/2024		940.11			940.11
40231	003	30298LAA9	FRESB 2019-SB65	Interest	11/25/2022	05/25/2024				959.10	959.10
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	11/25/2022	05/25/2024		867.56			867.56
40231	003	30298LAA9	FRESB 2019-SB65	Interest	12/25/2022	05/25/2024				957.66	957.66
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	12/25/2022	05/25/2024		947.06			947.06
40243	003	13063DGG8	CALIFORNIA ST.	Interest	10/03/2022	04/01/2025				84,375.00	84,375.00
40245	003	60412AKS1	MNS 2.02% MAT	Redemption	10/03/2022	10/01/2022	Maturity	3,500,000.00			3,500,000.00
40245	003	60412AKS1	MNS 2.02% MAT	Interest	10/03/2022	10/01/2022				35,350.00	35,350.00
40246	003	459058JB0	IBRD 0.625% MAT	Interest	10/24/2022	04/22/2025				9,390.00	9,390.00
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Redemption	10/18/2022	08/15/2024	Sale	68,913.24			68,913.24
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Cap G/L	10/18/2022	08/15/2024		13.79			13.79
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Redemption	11/15/2022	08/15/2024	Sale	64,056.54			64,056.54
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Cap G/L	11/15/2022	08/15/2024		12.81			12.81
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Redemption	12/15/2022	08/15/2024	Sale	62,448.98			62,448.98
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Cap G/L	12/15/2022	08/15/2024		12.49			12.49
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	10/18/2022	08/15/2024				720.89	720.89
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	11/15/2022	08/15/2024				642.77	642.77
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	12/15/2022	08/15/2024				570.16	570.16
40253	003	44891LAC7	HART 2020-A A3	Redemption	10/17/2022	11/15/2024	Sale	59,288.36			59,288.36
40253	003	44891LAC7	HART 2020-A A3	Cap G/L	10/17/2022	11/15/2024		13.82			13.82
40253	003	44891LAC7	HART 2020-A A3	Redemption	11/15/2022	11/15/2024	Sale	57,265.73			57,265.73
40253	003	44891LAC7	HART 2020-A A3	Cap G/L	11/15/2022	11/15/2024		13.35			13.35
40253	003	44891LAC7	HART 2020-A A3	Redemption	12/15/2022	11/15/2024	Sale	54,922.43			54,922.43
40253	003	44891LAC7	HART 2020-A A3	Cap G/L	12/15/2022	11/15/2024		12.80			12.80
40253	003	44891LAC7	HART 2020-A A3	Interest	10/17/2022	11/15/2024				770.88	770.88
40253	003	44891LAC7	HART 2020-A A3	Interest	11/15/2022	11/15/2024				701.19	701.19
40253	003	44891LAC7	HART 2020-A A3	Interest	12/15/2022	11/15/2024				633.89	633.89
40261	003	3134GVQX9	FHLMC 0.7% MAT	Interest	11/07/2022	05/05/2025				35,000.00	35,000.00
40263	003	037833DV9	APPLE INC, SR NT	Interest	11/15/2022	05/11/2023				25,481.25	25,481.25
40264	003	882722VK4	TXS 3.823% MAT	Interest	10/03/2022	04/01/2023				65,468.88	65,468.88
40266	003	3137BJQ71	FHMS KPLB A	Interest	10/25/2022	05/25/2025				23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	11/25/2022	05/25/2025				23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	12/25/2022	05/25/2025				23,083.33	23,083.33
40270	003	43813DAC2	HAROT 2020-2 A3	Redemption	10/17/2022	07/15/2024	Sale	91,431.50			91,431.50
40270	003	43813DAC2	HAROT 2020-2 A3	Cap G/L	10/17/2022	07/15/2024		7.20			7.20
40270	003	43813DAC2	HAROT 2020-2 A3	Redemption	11/15/2022	07/15/2024	Sale	84,926.84			84,926.84
40270	003	43813DAC2	HAROT 2020-2 A3	Cap G/L	11/15/2022	07/15/2024		6.68			6.68
40270	003	43813DAC2	HAROT 2020-2 A3	Redemption	12/15/2022	07/15/2024	Sale	79,758.68			79,758.68
40270	003	43813DAC2	HAROT 2020-2 A3	Cap G/L	12/15/2022	07/15/2024		6.28			6.28
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	10/17/2022	07/15/2024				605.18	605.18
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	11/15/2022	07/15/2024				542.70	542.70
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	12/15/2022	07/15/2024				484.66	484.66

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40271	003	3135G04Q3	FNMA 0.25% MAT	Interest	11/22/2022	05/22/2023				12,500.00	12,500.00
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	10/25/2022	03/25/2025				6,893.48	6,893.48
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	10/25/2022	03/25/2025		206,860.36			206,860.36
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	11/25/2022	03/25/2025				6,627.62	6,627.62
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	11/25/2022	03/25/2025		199,067.44			199,067.44
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	12/25/2022	03/25/2025				5,953.03	5,953.03
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	12/25/2022	03/25/2025		3,631.12			3,631.12
40273	003	3134GV849	FHLMC 0.75% MAT	Interest	12/19/2022	06/18/2025				150,000.00	150,000.00
40274	003	931142DH3	WALMART INC, SR	Interest	10/11/2022	04/11/2023				331,729.50	331,729.50
40275	003	69371R082	PACCAR FINL CORP	Interest	12/08/2022	06/08/2023				8,000.00	8,000.00
40276	003	3137B04Y7	FHMS KSMC A2	Interest	10/25/2022	01/25/2023				11,876.46	11,876.46
40276	003	3137B04Y7	FHMS KSMC A2	Interest	11/25/2022	01/25/2023				11,876.46	11,876.46
40276	003	3137B04Y7	FHMS KSMC A2	Interest	12/25/2022	01/25/2023				11,876.46	11,876.46
40277	003	923078CT4	VNTCTF 1.048% MAT	Interest	11/01/2022	11/01/2023				5,240.00	5,240.00
40278	003	923078CU1	VENTURA CNTY	Interest	11/01/2022	11/01/2024				5,503.50	5,503.50
40282	003	3133ELJ47	FFCB 0.58% MAT	Interest	12/19/2022	06/17/2024				29,000.00	29,000.00
40283	003	3133ELG81	FEDERAL FARM CR	Interest	12/08/2022	06/08/2023				15,000.00	15,000.00
40288	003	3135G04Z3	FNMA 0.5% MAT	Interest	12/19/2022	06/17/2025				25,000.00	25,000.00
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	10/25/2022	03/25/2023				1,459.76	1,459.76
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	10/25/2022	03/25/2023		101,309.64			101,309.64
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	11/25/2022	03/25/2023				1,297.10	1,297.10
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	11/25/2022	03/25/2023		132,619.94			132,619.94
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	12/25/2022	03/25/2023				1,002.21	1,002.21
40293	003	91412HFL2	UNIVERSITY CALIF	Interest	11/15/2022	05/15/2024				4,165.00	4,165.00
40294	003	91412HFL2	UNIVERSITY CALIF	Interest	11/15/2022	05/15/2024				2,707.25	2,707.25
40295	003	30315EAA4	FRESB 2020-SB76	Interest	10/25/2022	05/25/2025				2,302.78	2,302.78
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	10/25/2022	05/25/2025					
40295	003	30315EAA4	FRESB 2020-SB76	Interest	11/25/2022	05/25/2025				2,191.51	2,191.51
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	11/25/2022	05/25/2025		4,136.55			4,136.55
40295	003	30315EAA4	FRESB 2020-SB76	Interest	12/25/2022	05/25/2025				2,188.65	2,188.65
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	12/25/2022	05/25/2025		4,408.43			4,408.43
40296	003	89237VAB5	TMCC 0.44% MAT	Redemption	10/18/2022	10/15/2024	Sale	246,388.78			246,388.78
40296	003	89237VAB5	TMCC 0.44% MAT	Cap G/L	10/18/2022	10/15/2024		18.97			18.97
40296	003	89237VAB5	TMCC 0.44% MAT	Redemption	11/15/2022	10/15/2024	Sale	235,183.44			235,183.44
40296	003	89237VAB5	TMCC 0.44% MAT	Cap G/L	11/15/2022	10/15/2024		18.11			18.11
40296	003	89237VAB5	TMCC 0.44% MAT	Redemption	12/15/2022	10/15/2024	Sale	226,407.32			226,407.32
40296	003	89237VAB5	TMCC 0.44% MAT	Cap G/L	12/15/2022	10/15/2024		17.43			17.43
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	10/18/2022	10/15/2024				936.32	936.32
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	11/15/2022	10/15/2024				845.97	845.97
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	12/15/2022	10/15/2024				759.73	759.73
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	10/25/2022	03/25/2023				476.70	476.70
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	10/25/2022	03/25/2023		478.38			478.38

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40300	003	30288WAK5	FRESB 2016-SB15, Interest		11/25/2022	03/25/2023				475.83	475.83
40300	003	30288WAK5	FRESB 2016-SB15, Redemption		11/25/2022	03/25/2023		450.70			450.70
40300	003	30288WAK5	FRESB 2016-SB15, Interest		12/25/2022	03/25/2023				475.01	475.01
40300	003	30288WAK5	FRESB 2016-SB15, Redemption		12/25/2022	03/25/2023		481.53			481.53
40303	003	46625HRL6	JPM 2.7 5/18/2023 Interest		11/18/2022	05/18/2023				67,500.00	67,500.00
40311	003	34153QUD6	FLORIDA ST BRD EDInterest		12/01/2022	06/01/2025				27,500.00	27,500.00
40312	003	546417DO6	LAS 0.84% MAT Interest		12/01/2022	06/01/2025				16,800.00	16,800.00
40313	003	34153QUC8	FLSEDU 0.39% MAT Interest		12/01/2022	06/01/2024				9,750.00	9,750.00
40316	003	3137EAEY1	FEDERAL HOME LN Interest		10/17/2022	10/16/2023				2,500.00	2,500.00
40317	003	419792ZM1	HAWAII ST, Interest		10/03/2022	10/01/2025				21,300.00	21,300.00
40318	003	13077DML3	CALIFORNIA ST Interest		11/01/2022	11/01/2025				44,250.00	44,250.00
40319	003	882724RA7	TEXAS ST, TAXABLEInterest		10/03/2022	10/01/2025				40,000.00	40,000.00
40321	003	45818WCW4	Inter-American Interest		10/17/2022	10/15/2024				17,000.00	17,000.00
40322	003	57582RK88	MAS 0.695 Interest		11/01/2022	11/01/2025				3,475.00	3,475.00
40323	003	13034AL65	CALIFORNIA Interest		10/03/2022	10/01/2025				5,297.63	5,297.63
40324	003	91412HGE7	UNIVERSITY CALIF Interest		11/15/2022	05/15/2025				9,779.23	9,779.23
40325	003	91412HGE7	UNIVERSITY CALIF Interest		11/15/2022	05/15/2025				15,717.40	15,717.40
40326	003	91412HGE7	UNIVERSITY CALIF Interest		11/15/2022	05/15/2025				44,150.00	44,150.00
40327	003	3136AY6S7	FNA 2017-M15 AV2 Interest		10/25/2022	11/25/2024		1,992.50		6,735.94	6,735.94
40327	003	3136AY6S7	FNA 2017-M15 AV2 Redemption		10/25/2022	11/25/2024				6,955.89	6,955.89
40327	003	3136AY6S7	FNA 2017-M15 AV2 Interest		11/25/2022	11/25/2024		162,343.45		6,369.64	162,343.45
40327	003	3136AY6S7	FNA 2017-M15 AV2 Redemption		12/25/2022	11/25/2024		2,006.25			2,006.25
40328	003	3137BGK24	FHMS K043 A2 3.062 Interest		10/25/2022	12/25/2024				11,482.50	11,482.50
40328	003	3137BGK24	FHMS K043 A2 3.062 Interest		11/25/2022	12/25/2024				11,482.50	11,482.50
40328	003	3137BGK24	FHMS K043 A2 3.062 Interest		12/23/2022	12/23/2025				25,000.00	25,000.00
40330	003	3133EMLR1	FEDERAL FARM CR Interest		11/21/2022	11/19/2024				18,168.75	18,168.75
40332	003	45950VPG5	IFC 0.425% MAT Interest		11/07/2022	11/07/2025				25,000.00	25,000.00
40333	003	3135G06G3	FEDERAL NATL MTGInterest		10/28/2022	10/28/2025				25,000.00	25,000.00
40336	003	459058JL8	IBRD 0.5% MAT Interest		10/28/2022	10/28/2025				25,000.00	25,000.00
40338	003	459058JL8	IBRD 0.5% MAT Interest		11/28/2022	11/25/2024				59,562.50	59,562.50
40339	003	459058DX8	IBRD 2.5% MAT Interest		10/25/2022	11/25/2025				2,189.98	2,189.98
40342	003	30318CAA5	FRESB 2021-SB82 Interest		10/25/2022	11/25/2025		5,818.05			5,818.05
40342	003	30318CAA5	FRESB 2021-SB82 Redemption		10/25/2022	11/25/2025				2,186.73	2,186.73
40342	003	30318CAA5	FRESB 2021-SB82 Interest		11/25/2022	11/25/2025		5,477.05			5,477.05
40342	003	30318CAA5	FRESB 2021-SB82 Redemption		12/25/2022	11/25/2025				2,183.68	2,183.68
40342	003	30318CAA5	FRESB 2021-SB82 Interest		12/25/2022	11/25/2025		59,062.40			59,062.40
40342	003	30318CAA5	FRESB 2021-SB82 Redemption		11/15/2022	05/15/2025				30,905.00	30,905.00
40343	003	91412HGE7	UNIVERSITY CALIF Interest		10/25/2022	03/25/2025				10,675.50	10,675.50
40356	003	3137FO3W1	FHMS KJ27 A2, Interest		11/25/2022	03/25/2025				10,675.50	10,675.50
40356	003	3137FO3W1	FHMS KJ27 A2, Redemption		11/25/2022	03/25/2025		141,065.74			141,065.74

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40356	003	3137FO3W1	FHMS KJ27 A2,	Interest	12/25/2022	03/25/2025				10,371.27	10,371.27
40356	003	3137FO3W1	FHMS KJ27 A2,	Redemption	12/25/2022	03/25/2025			5,051.82		5,051.82
40360	003	31422XCX8	FEDERAL AGRIC	Interest	10/20/2022	04/20/2026				50,000.00	50,000.00
40363	003	COVID RELIEF	STPOOL 0.33%	Purchase	10/14/2022			252,510.70			-252,510.70
40363	003	COVID RELIEF	STPOOL 0.33%	Interest	10/14/2022					252,510.70	252,510.70
40409	003	3130APRF4	FEDERAL HOME	Interest	11/15/2022	11/15/2024				100,000.00	100,000.00
40410	003	3130APW6	FEDERAL HOME	Interest	11/28/2022	11/24/2023				24,900.00	24,900.00
40415	003	3135G04Q3	FNMA 0.25% MAT	Interest	11/22/2022	05/22/2023				3,703.75	3,703.75
40417	003	3130APZU2	FEDERAL HOME	Interest	11/28/2022	05/28/2024				8,312.50	8,312.50
40418	003	3130APU45	FEDERAL HOME	Interest	11/22/2022	11/22/2024				20,718.75	20,718.75
40419	003	45950VLH7	IFC 2. % MAT	Redemption	10/24/2022	10/24/2022	Maturity		3,173,000.00		3,173,000.00
40419	003	45950VLH7	IFC 2. % MAT	Interest	10/24/2022	10/24/2022				31,730.00	31,730.00
40421	003	3130APKF1	FEDERAL HOME	Interest	11/08/2022	11/08/2024				10,218.75	10,218.75
40422	003	3130APMH5	FEDERAL HOME	Interest	11/17/2022	05/17/2024				9,843.75	9,843.75
40423	003	3133ENFZ8	FEDERAL FARM CR	Interest	12/02/2022	12/02/2024				50,500.00	50,500.00
40424	003	3133EMZP0	FEDERAL FARM CR	Interest	11/18/2022	05/18/2023				875.00	875.00
40432	003	594918AW4	MICROSOFT CORP,	Interest	12/15/2022	12/15/2023				33,549.38	33,549.38
40433	003	3133EMGX4	FEDERAL FARM CR	Redemption	11/23/2022	11/23/2022	Maturity		20,000,000.00		20,000,000.00
40433	003	3133EMGX4	FEDERAL FARM CR	Interest	11/23/2022	11/23/2022				12,500.00	12,500.00
40434	003	931142DU4	WAL-MART STORES	Redemption	12/15/2022	12/15/2022	Maturity		5,000,000.00		5,000,000.00
40434	003	931142DU4	WAL-MART STORES	Interest	12/15/2022	12/15/2022				58,750.00	58,750.00
40435	003	3130APOU2	FEDERAL HOME	Interest	11/22/2022	11/22/2023				46,702.50	46,702.50
40437	003	3133ENAO3	FEDERAL FARM CR	Redemption	10/13/2022	10/13/2022	Maturity		20,350,000.00		20,350,000.00
40437	003	3133ENAO3	FEDERAL FARM CR	Interest	10/13/2022	10/13/2022				7,122.50	7,122.50
40440	003	3130AKDH6	FEDERAL HOME	Redemption	10/21/2022	10/21/2022	Maturity		5,300,000.00		5,300,000.00
40440	003	3130AKDH6	FEDERAL HOME	Interest	10/21/2022	10/21/2022				3,312.50	3,312.50
40444	003	931142DU4	WAL-MART STORES	Redemption	12/15/2022	12/15/2022	Maturity		10,000,000.00		10,000,000.00
40444	003	931142DU4	WAL-MART STORES	Interest	12/15/2022	12/15/2022				117,500.00	117,500.00
40445	003	3133ENGW4	FEDERAL FARM CR	Interest	12/13/2022	12/13/2023				21,235.50	21,235.50
40446	003	3130APS48	FEDERAL HOME	Interest	11/18/2022	11/18/2024				69,510.00	69,510.00
40449	003	13063DMA3	CALIFORNIA ST,	Interest	10/03/2022	04/01/2026				133,957.50	133,957.50
40467	003	3130AQCN1	FEDERAL HOME	Interest	12/19/2022	01/17/2025				10,937.50	10,937.50
40469	003	3134GXJH8	FEDERAL HOME LN	Interest	12/29/2022	09/29/2023				4,647.50	4,647.50
40472	003	3130AQOO9	FEDERAL HOME	Interest	10/28/2022	01/28/2025				50,000.00	50,000.00
40475	003	3130AQMQ3	FEDERAL HOME	Interest	10/28/2022	10/28/2025				18,000.00	18,000.00
40477	003	3130AQQQ9	FEDERAL HOME	Interest	10/28/2022	01/28/2025				50,000.00	50,000.00
40478	003	3130AOMU4	FEDERAL HOME	Interest	10/28/2022	10/28/2024				27,343.75	27,343.75
40480	003	3133ENAL4	FEDERAL FARM CR	Interest	10/12/2022	10/12/2023				6,017.50	6,017.50
40487	003	037833CU2	APPLE INC, SR GLB	Interest	11/15/2022	05/11/2024				104,025.00	104,025.00
40490	003	3134GW6E1	FEDERAL HOME LN	Interest	11/02/2022	11/02/2023				32,000.00	32,000.00
40497	003	3130AR7C9	FEDERAL HOME	Interest	12/27/2022	12/27/2024				14,476.25	14,476.25
40501	003	3133ENAL4	FEDERAL FARM CR	Interest	10/12/2022	10/12/2023				1,696.50	1,696.50
40502	003	3130AMR53	FEDERAL HOME	Interest	12/09/2022	12/09/2024				62,000.00	62,000.00

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40505	003	3134GW5R3	FEDERAL HOME LN	Interest	10/27/2022	10/27/2025				6,500.00	6,500.00
40509	003	3134GW6E1	FEDERAL HOME LN	Interest	11/02/2022	11/02/2023				29,280.00	29,280.00
40512	003	3130APWH4	FEDERAL HOME	Interest	11/23/2022	11/22/2023				7,500.00	7,500.00
40513	003	3133ENGW4	FEDERAL FARM CR	Interest	12/13/2022	12/13/2023				6,134.70	6,134.70
40514	003	3133EMYW6	FFCB 0.23% MAT	Interest	11/14/2022	11/13/2023				1,549.05	1,549.05
40517	003	3130AMU67	FEDERAL HOME	Interest	12/28/2022	06/28/2024				12,000.00	12,000.00
40521	003	3130APXH3	FEDERAL HOME	Interest	11/28/2022	11/27/2023				36,480.00	36,480.00
40523	003	3130ARVJ7	FEDERAL HOME	Interest	10/31/2022	04/29/2027				325,000.00	325,000.00
40524	003	3133ENUZ1	FEDERAL FARM CR	Interest	10/20/2022	10/20/2025				309,000.00	309,000.00
40524	003	3133ENUZ1	FEDERAL FARM CR	Accr Int	10/20/2022	10/20/2025		3,433.33		-3,433.33	0.00
40525	003	3134GXSF2	FHLMC 2.5% MAT	Interest	10/31/2022	04/29/2025				125,000.00	125,000.00
40526	003	3133ENVK3	FEDERAL FARM CR	Interest	10/27/2022	10/27/2026				365,000.00	365,000.00
40527	003	3130APM44	FEDERAL HOME	Interest	11/28/2022	11/24/2023				8,912.50	8,912.50
40528	003	594918BJ2	MICROSOFT CORP,	Interest	11/03/2022	11/03/2025				62,500.00	62,500.00
40529	003	3130ARR86	FEDERAL HOME	Interest	10/27/2022	10/27/2023				106,620.76	106,620.76
40531	003	3130A0F70	FEDERAL HOME	Interest	12/08/2022	12/08/2023				172,378.13	172,378.13
40532	003	3130APQJ7	FEDERAL HOME	Interest	11/22/2022	11/22/2023				4,312.50	4,312.50
40533	003	3130APWH4	FEDERAL HOME	Interest	11/23/2022	11/22/2023				22,500.00	22,500.00
40536	003	3134G3X54	FEDERAL HOME LN	Interest	11/28/2022	05/26/2023				26,350.00	26,350.00
40537	003	3130AS3T46	FHLB 2.125% MAT	Interest	11/14/2022	05/12/2023				98,865.63	98,865.63
40537	003	3130AS3T46	FHLB 2.125% MAT	Accr Int	11/14/2022	05/12/2023		2,746.27		-2,746.27	0.00
40538	003	459058JM6	IBRD 0.25% MAT	Interest	11/28/2022	11/24/2023				6,975.00	6,975.00
40538	003	459058JM6	IBRD 0.25% MAT	Accr Int	11/28/2022	11/24/2023		38.75		-38.75	0.00
40539	003	3130AS2M0	FEDERAL HOME	Interest	11/28/2022	11/24/2023				50,813.75	50,813.75
40542	003	3130AS3J6	FEDERAL HOME	Interest	11/28/2022	11/24/2023				33,750.00	33,750.00
40543	003	3130AS4H9	FEDERAL HOME	Interest	11/28/2022	05/26/2023				54,956.25	54,956.25
40544	003	3130ARVT5	FEDERAL HOME	Interest	11/17/2022	05/17/2024				54,450.00	54,450.00
40544	003	3130ARVT5	FEDERAL HOME	Accr Int	11/17/2022	05/17/2024		2,117.50		-2,117.50	0.00
40545	003	3130AMNR9	FEDERAL HOME	Interest	11/28/2022	11/27/2024				62,500.00	62,500.00
40546	003	3130AMU67	FEDERAL HOME	Interest	12/28/2022	06/28/2024				40,000.00	40,000.00
40547	003	3130APWH4	FEDERAL HOME	Interest	11/23/2022	11/22/2023				75,000.00	75,000.00
40547	003	3130APWH4	FEDERAL HOME	Accr Int	11/23/2022	11/22/2023		416.67		-416.67	0.00
40548	003	3130ASB65	FEDERAL HOME	Interest	11/23/2022	02/23/2023				101,102.22	101,102.22
40550	003	3133ENYA2	FEDERAL FARM CR	Interest	12/01/2022	06/01/2027				89,700.00	89,700.00
40550	003	3133ENYA2	FEDERAL FARM CR	Accr Int	12/01/2022	06/01/2027		2,990.00		-2,990.00	0.00
40551	003	3134GXRL0	FEDERAL HOME LN	Interest	11/14/2022	05/12/2025				202,187.50	202,187.50
40551	003	3134GXRL0	FEDERAL HOME LN	Accr Int	11/14/2022	05/12/2025		28,081.60		-28,081.60	0.00
40552	003	3130ARMT5	FEDERAL HOME	Interest	10/25/2022	10/25/2024				124,670.00	124,670.00
40552	003	3130ARMT5	FEDERAL HOME	Accr Int	10/25/2022	10/25/2024		29,089.67		-29,089.67	0.00
40553	003	037833DV9	APPLE INC, SR NT	Interest	11/15/2022	05/11/2023				37,500.00	37,500.00
40553	003	037833DV9	APPLE INC, SR NT	Accr Int	11/15/2022	05/11/2023		5,625.00		-5,625.00	0.00
40554	003	31422XR07	FEDERAL AGRIC	Interest	12/20/2022	12/20/2023				37,187.55	37,187.55
40555	003	3130ASD30	FEDERAL HOME	Interest	12/16/2022	06/16/2023				17,633.00	17,633.00

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40556	003	3134GXYM0	FEDERAL HOME LN	Interest	12/28/2022	06/28/2024				87,734.38	87,734.38
40558	003	3134GXYT5	FHLMC 2.9% MAT	Interest	12/29/2022	12/29/2023				105,125.00	105,125.00
40559	003	3134GXYT5	FHLMC 2.9% MAT	Interest	12/29/2022	12/29/2023				65,250.00	65,250.00
40560	003	3130AS6D6	FEDERAL HOME	Interest	12/14/2022	06/14/2024				17,968.75	17,968.75
40560	003	3130AS6D6	FEDERAL HOME	Accr Int	12/14/2022	06/14/2024			99.83	-99.83	0.00
40561	003	3133EMBO4	FEDERAL FARM CR	Interest	10/05/2022	10/05/2023				1,383.75	1,383.75
40561	003	3133EMBO4	FEDERAL FARM CR	Accr Int	10/05/2022	10/05/2023			538.13	-538.13	0.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/03/2022			41,000,000.00			-41,000,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/03/2022			371,372.92			-371,372.92
40566	003	CAMP	CAMP 1.27%	Purchase	10/06/2022			7,000,000.00			-7,000,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/11/2022			2,800,000.00			-2,800,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/13/2022			23,900,000.00			-23,900,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/17/2022			1,500,000.00			-1,500,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/18/2022			6,700,000.00			-6,700,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/24/2022			26,200,000.00			-26,200,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/25/2022			11,300,000.00			-11,300,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/27/2022			1,200,000.00			-1,200,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	10/31/2022			5,600,000.00			-5,600,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/01/2022			7,800,000.00			-7,800,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/01/2022			369,483.86			-369,483.86
40566	003	CAMP	CAMP 1.27%	Purchase	11/02/2022			5,290,000.00			-5,290,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/03/2022			6,000,000.00			-6,000,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/08/2022			20,300,000.00			-20,300,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/09/2022			27,000,000.00			-27,000,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/15/2022			10,720,000.00			-10,720,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/21/2022			14,760,000.00			-14,760,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/22/2022			6,220,000.00			-6,220,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/23/2022			16,000,000.00			-16,000,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/29/2022			34,000,000.00			-34,000,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	11/30/2022			10,000,000.00			-10,000,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/01/2022			17,000,000.00			-17,000,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/02/2022			283,059.65			-283,059.65
40566	003	CAMP	CAMP 1.27%	Purchase	12/05/2022			645,000.00			-645,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/07/2022			3,720,000.00			-3,720,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/09/2022			5,098,000.00			-5,098,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/14/2022			27,585,000.00			-27,585,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/15/2022			31,770,000.00			-31,770,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/20/2022			7,823,000.00			-7,823,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/21/2022			3,685,000.00			-3,685,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/27/2022			23,093,000.00			-23,093,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	12/28/2022			3,251,000.00			-3,251,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/05/2022				20,000,000.00		20,000,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/07/2022				66,000,000.00		66,000,000.00

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40566	003	CAMP	CAMP 1.27%	Redemption	10/12/2022				2,300,000.00		2,300,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/14/2022				27,800,000.00		27,800,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/19/2022				23,200,000.00		23,200,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/20/2022				2,200,000.00		2,200,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/21/2022				22,100,000.00		22,100,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/26/2022				2,600,000.00		2,600,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	10/28/2022				30,000,000.00		30,000,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	11/04/2022				48,200,000.00		48,200,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	11/07/2022				850,000.00		850,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	11/10/2022				22,550,000.00		22,550,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	11/14/2022				1,400,000.00		1,400,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	11/16/2022				17,160,000.00		17,160,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	11/17/2022				2,910,000.00		2,910,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	11/18/2022				49,210,000.00		49,210,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/02/2022				50,000,000.00		50,000,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/08/2022				14,452,000.00		14,452,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/12/2022				21,025,000.00		21,025,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/13/2022				17,170,000.00		17,170,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/16/2022				56,630,000.00		56,630,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/19/2022				4,484,000.00		4,484,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/22/2022				11,137,000.00		11,137,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/23/2022				1,535,000.00		1,535,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/29/2022				2,770,000.00		2,770,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	12/30/2022				17,694,000.00		17,694,000.00
40566	003	CAMP	CAMP 1.27%	Interest	10/03/2022					371,372.92	371,372.92
40566	003	CAMP	CAMP 1.27%	Interest	11/01/2022					369,483.86	369,483.86
40566	003	CAMP	CAMP 1.27%	Interest	12/02/2022					283,059.65	283,059.65
40573	003	89233HK78	TMCC ZERO CPN	Redemption	10/07/2022	10/07/2022	Maturity		50,000,000.00		50,000,000.00
40576	003	677522SQ8	OHS 2.3% MAT	Interest	11/01/2022	11/01/2023				91,195.00	91,195.00
40576	003	677522SQ8	OHS 2.3% MAT	Accr Int	11/01/2022	11/01/2023			60,290.03	-60,290.03	0.00
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	10/25/2022	04/25/2026				11,984.94	11,984.94
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	10/25/2022	04/25/2026				-4,394.48	-4,394.48
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	11/25/2022	04/25/2026				11,984.94	11,984.94
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	12/25/2022	04/25/2026				11,984.94	11,984.94
40581	003	13063DRD2	CALIFORNIA ST,	Interest	10/03/2022	10/01/2026				66,143.75	66,143.75
40581	003	13063DRD2	CALIFORNIA ST,	Accr Int	10/03/2022	10/01/2026				-58,059.51	0.00
40587	003	912796X79	UNITED STATES	Redemption	12/15/2022	12/15/2022	Maturity		25,000,000.00		25,000,000.00
40595	003	91412HGE7	UNIVERSITY CALIF	Interest	11/15/2022	05/15/2025				13,245.00	13,245.00
40595	003	91412HGE7	UNIVERSITY CALIF	Accr Int	11/15/2022	05/15/2025			9,713.00	-9,713.00	0.00
40596	003	649902T45	NEW YORK ST	Purchase	10/05/2022	09/15/2027		8,000,061.47			8,000,061.47
40597	003	06367CY35	BMO 4.05% MAT	Purchase	10/04/2022	02/28/2023		50,000,000.00			50,000,000.00
40598	003	88579YAV3	3M CO, FR	Purchase	10/05/2022	09/19/2026		6,497,920.00			6,497,920.00
40599	003	039483BL5	ADM 2.5% MAT	Purchase	10/05/2022	08/11/2026		9,097,356.00			9,097,356.00

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40600	003	89115BK66	TORDNY 4.02% MAT	Purchase	10/05/2022	08/22/2023		15,614,719.58			-15,614,719.58
40601	003	039483BL5	ADM 2.5% MAT	Purchase	10/07/2022	08/11/2026		8,552,984.16			-8,552,984.16
40602	003	69371RS23	PACCAR FINANCIAL	Purchase	10/07/2022	10/03/2025		5,048,700.00			-5,048,700.00
40603	003	931142EW9	WALMART INC, SR	Purchase	10/07/2022	09/09/2025		2,969,350.00			-2,969,350.00
40604	003	89233HTW4	TMCC ZERO CPN	Purchase	10/07/2022	06/30/2023		48,333,805.56			-48,333,805.56
40605	003	3137FBTA4	FHLMC 3.064% MAT	Purchase	10/12/2022	08/25/2024		9,534,406.22			-9,534,406.22
40605	003	3137FBTA4	FHLMC 3.064% MAT	Interest	11/25/2022	08/25/2024			13,374.97	24,955.78	24,955.78
40605	003	3137FBTA4	FHLMC 3.064% MAT	Redemption	11/25/2022	08/25/2024				-9,150.45	-9,150.45
40605	003	3137FBTA4	FHLMC 3.064% MAT	Interest	11/25/2022	08/25/2024				24,921.63	24,921.63
40605	003	3137FBTA4	FHLMC 3.064% MAT	Interest	12/25/2022	08/25/2024			14,369.10		14,369.10
40605	003	3137FBTA4	FHLMC 3.064% MAT	Redemption	12/25/2022	08/25/2024					-4,381,940.96
40606	003	6500354W5	NEW YORK ST	Purchase	10/11/2022	03/15/2026		4,381,940.96			-4,381,940.96
40607	003	3133ENS43	FEDERAL FARM CR	Purchase	10/17/2022	10/17/2024		9,957,600.00			-9,957,600.00
40608	003	931142ERO	WALMART INC, NT	Purchase	10/20/2022	09/17/2026		8,725,225.00			-8,725,225.00
40609	003	30329MAA0	FHLMC 2.08% MAT	Purchase	10/28/2022	06/25/2027		3,141,064.50			-3,141,064.50
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	11/25/2022	06/25/2027			1,737.58	6,066.67	6,066.67
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	11/25/2022	06/25/2027				-5,460.00	-5,460.00
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	12/25/2022	06/25/2027				6,063.65	6,063.65
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	12/25/2022	06/25/2027			1,860.64		1,860.64
40610	003	30329MAA0	FHLMC 2.08% MAT	Purchase	10/28/2022	06/25/2027		4,038,511.50			-4,038,511.50
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	11/25/2022	06/25/2027			7,800.00		7,800.00
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	11/25/2022	06/25/2027			2,234.03		2,234.03
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	11/25/2022	06/25/2027				-7,020.00	-7,020.00
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	12/25/2022	06/25/2027				7,796.13	7,796.13
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	12/25/2022	06/25/2027			2,392.25		2,392.25
40611	003	31315PF38	FARMER MAC FLT	Purchase	10/27/2022	02/06/2025		2,517,493.06			-2,517,493.06
40611	003	31315PF38	FARMER MAC FLT	Interest	11/08/2022	02/06/2025				20,227.78	20,227.78
40611	003	31315PF38	FARMER MAC FLT	Accr Int	11/08/2022	02/06/2025			17,493.06		17,493.06
40612	003	31315P6T1	FARMER MAC FLT	Purchase	10/27/2022	04/22/2025		3,001,491.67			-3,001,491.67
40613	003	69371RS23	PACCAR FINANCIAL	Purchase	10/28/2022	10/03/2025		10,057,175.00			-10,057,175.00
40614	003	3136AKOM8	FNA 2014-M8 A2	Purchase	10/31/2022	06/25/2024		4,953,470.56			-4,953,470.56
40614	003	3136AKOM8	FNA 2014-M8 A2	Interest	11/25/2022	06/25/2024				12,970.12	12,970.12
40614	003	3136AKOM8	FNA 2014-M8 A2	Redemption	11/25/2022	06/25/2024			75,735.50		75,735.50
40614	003	3136AKOM8	FNA 2014-M8 A2	Interest	11/25/2022	06/25/2024				-12,932.50	-12,932.50
40614	003	3136AKOM8	FNA 2014-M8 A2	Interest	12/25/2022	06/25/2024				12,739.62	12,739.62
40614	003	3136AKOM8	FNA 2014-M8 A2	Redemption	12/25/2022	06/25/2024			11,066.38		11,066.38
40615	003	3130ATUPO	FEDERAL HOME	Purchase	11/04/2022	11/03/2023		4,992,109.72			-4,992,109.72
40616	003	45950VRR4	IFC 5 % MAT	Purchase	11/18/2022	11/15/2027		5,000,000.00			-5,000,000.00
40617	003	06406HDA4	BK 3 % MAT	Purchase	11/14/2022	02/24/2025		9,624,066.67			-9,624,066.67
40618	003	3138L8UV4	FN AM7795 2.92%	Purchase	11/18/2022	01/01/2025		11,894,729.84			-11,894,729.84
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	12/25/2022	01/01/2025				29,999.33	29,999.33
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	12/25/2022	01/01/2025			22,177.55		22,177.55

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40618	003	3138L8UV4	FN AM7795 2.92% Interest	Interest	12/25/2022	01/01/2025				-16,999.62	-16,999.62
40619	003	91412GU94	UNIVERSITY CALIF Purchase	Purchase	11/17/2022	07/01/2025		4,555,325.45			-4,555,325.45
40620	003	13063D3A4	CALIFORNIA ST, Purchase	Purchase	11/17/2022	10/01/2026		5,224,500.00			-5,224,500.00
40621	003	923078CX5	VENTURA CNTY Purchase	Purchase	11/21/2022	11/01/2027		3,189,146.18			-3,189,146.18
40622	003	31422XR38	FAMC 4.92% MAT Purchase	Purchase	11/28/2022	11/28/2023		10,000,000.00			-10,000,000.00
40623	003	13067WRC8	CALIFORNIA ST Purchase	Purchase	11/28/2022	12/01/2025		2,829,196.30			-2,829,196.30
40623	003	13067WRC8	CALIFORNIA ST Interest	Interest	12/01/2022	12/01/2025			12,254.55	12,462.25	12,462.25
40623	003	13067WRC8	CALIFORNIA ST Accr Int	Accr Int	12/01/2022	12/01/2025				-12,254.55	0.00
40624	003	594918BY9	MICROSOFT CORP, Purchase	Purchase	12/02/2022	02/06/2027		8,214,650.61			-8,214,650.61
40625	003	9128285U0	UNITED STATES Purchase	Purchase	12/06/2022	12/31/2023		9,900,135.87			-9,900,135.87
40626	003	13063D3A4	CALIFORNIA ST, Purchase	Purchase	12/08/2022	10/01/2026		7,454,043.13			-7,454,043.13
40627	003	3130AU4V3	FEDERAL HOME Purchase	Purchase	12/08/2022	01/08/2024		10,000,000.00			-10,000,000.00
40628	003	14913R3A3	CATERPILLAR FINL Purchase	Purchase	12/13/2022	08/12/2027		7,276,185.47			-7,276,185.47
40629	003	917542QV7	UTS 3.539% MAT Purchase	Purchase	12/13/2022	07/01/2025		5,934,197.61			-5,934,197.61
40630	003	06406FAE3	BK 2.45% MAT Purchase	Purchase	12/13/2022	08/17/2026		4,204,721.46			-4,204,721.46
40631	003	438516BL9	HONEYWELL INTL Purchase	Purchase	12/13/2022	11/01/2026		4,675,333.33			-4,675,333.33
40632	003	713448CT3	PEPSICO INC, SR NTPurchase	Purchase	12/15/2022	04/30/2025		4,828,437.50			-4,828,437.50
40633	003	06406RAD9	BANK NEW YORK Purchase	Purchase	12/15/2022	05/16/2027		4,802,190.28			-4,802,190.28
40634	003	24422EWK1	DEERE JOHN Purchase	Purchase	12/15/2022	09/15/2027		5,013,259.72			-5,013,259.72
40635	003	3137BJQ71	FHMS KPLB A Purchase	Purchase	12/22/2022	05/25/2025		6,832,872.16			-6,832,872.16
Totals for General Pool								822,842,053.39	759,090,779.32	8,897,506.52	-54,853,767.55
40162	501	VP4560000	Allspring Govt Money Purchase	Purchase	10/04/2022			37,486.29			-37,486.29
40162	501	VP4560000	Allspring Govt Money Purchase	Purchase	11/01/2022			48,893.97			-48,893.97
40162	501	VP4560000	Allspring Govt Money Purchase	Purchase	11/10/2022			728.61			-728.61
40162	501	VP4560000	Allspring Govt Money Purchase	Purchase	12/02/2022			58,022.03			-58,022.03
40162	501	VP4560000	Allspring Govt Money Interest	Interest	10/04/2022				37,486.29		37,486.29
40162	501	VP4560000	Allspring Govt Money Interest	Interest	11/01/2022				48,893.97		48,893.97
40162	501	VP4560000	Allspring Govt Money Interest	Interest	11/10/2022				728.61		728.61
40162	501	VP4560000	Allspring Govt Money Interest	Interest	12/02/2022				58,022.03		58,022.03
Totals for SJCE								145,130.90	145,130.90	0.00	0.00
Grand Total								822,987,184.29	759,090,779.32	9,042,637.42	-54,853,767.55

CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
10/1/22 THROUGH 12/31/22

	BALANCE 9/30/2022	SALES OR MATURITIES	ADDITIONS	BALANCE 12/3/2022
Asset Backed Securities	7,704,618.17	3,043,863.57		4,660,754.60
JPA Pool	175,610,072.57	535,377,000.00	409,983,916.43	50,216,989.00
Commercial Paper/Discount	49,791,666.67	50,000,000.00	48,542,138.89	48,333,805.56
Corporate Medium Term Notes	296,790,703.17	15,284,625.00	99,587,555.20	381,093,633.37
Federal Agency Securities	1,165,476,241.85	45,719,513.00	40,524,155.89	1,160,280,884.74
Mortgage Backed Securities	113,251,946.59	3,897,349.04	40,395,054.78	149,749,652.33
Money Market Mutual Fund	22,254,900.08	63,354,237.87	61,821,537.50	20,722,199.71
Muni Bonds	206,687,817.92	14,789,327.09	41,568,411.10	233,466,901.93
Negotiable CD's	50,000,000.00		65,614,719.58	115,614,719.58
State Pool	2,000,000.00	60,843.12	313,353.82	2,252,510.70
Supranationals	188,911,002.07	3,222,838.99	5,000,000.00	190,688,163.08
UST Bills, Notes & Bonds	196,537,994.00	25,000,000.00	10,086,823.37	181,624,817.37
Total	2,475,016,963.09	759,749,597.68	823,437,666.56	2,538,705,031.97

NET PURCHASES/(SALES):

63,688,068.88

PORTFOLIO TURNOVER RATIO:

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

OCTOBER THROUGH DECEMBER 2022 TURNOVER RATIO:

0.63

AVERAGE DAILY PORTFOLIO BALANCE:

2,531,975,063.70

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

City of San Jose Purchases Report Sorted by Dealer - Fund October 1, 2022 - December 31, 2022

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: CastleOak Securities LP													
06367CV35	40597	003	NC2	BMO	50,000,000.00	10/04/2022	02/28 - At Maturity	50,000,000.00		4.050	02/28/2023	4.050	50,000,000.00
3133ENS43	40607	003	FAC	FFCB	10,000,000.00	10/17/2022	04/17 - 10/17	9,957,600.00		4.375	10/17/2024	4.599	9,961,957.78
30329MAA0	40610	003	GN4	FHLMC	4,500,000.00	10/28/2022	11/25 - Monthly	4,031,491.50	Received	2.080	06/25/2027	4.989	4,027,346.88
31422XR38	40622	003	FAC	FAMC	10,000,000.00	11/28/2022	05/28 - 11/28	10,000,000.00		4.920	11/28/2023	4.920	10,000,000.00
			Subtotal		74,500,000.00			73,989,091.50	0.00				73,989,304.66
Purchased from: FHN Financial													
69371RS23	40602	003	MTN	PCAR	5,000,000.00	10/07/2022	04/03 - 10/03	5,045,950.00	2,750.00	4.950	10/03/2025	4.617	5,042,362.83
931142EW9	40603	003	MTN	WMT	3,000,000.00	10/07/2022	03/09 - 09/09	2,960,250.00	9,100.00	3.900	09/09/2025	4.387	2,963,423.95
06406HDA4	40617	003	MTN	BK	10,000,000.00	11/14/2022	02/24 - 08/24	9,557,400.00	66,666.67	3.000	02/24/2025	5.080	9,582,768.54
			Subtotal		18,000,000.00			17,563,600.00	78,516.67				17,588,555.32
Purchased from: Piper Sandler & Co.													
3137FBTA4	40605	003	GN4	FHLMC	9,773,803.60	10/12/2022	11/25 - Monthly	9,525,255.77	Received	3.064	08/25/2024	4.546	9,498,217.23
31315PF38	40611	003	VR1	FAMC	2,500,000.00	10/27/2022	11/06 - Quarterly	2,500,000.00	Received	3.580	02/06/2025	3.580	2,500,000.00
31315P6T1	40612	003	VR1	FAMC	3,000,000.00	10/27/2022	01/22 - Quarterly	3,000,000.00	1,491.67	3.580	04/22/2025	3.580	3,000,000.00
30329MAA0	40609	003	GN4	FHLMC	3,500,000.00	10/28/2022	11/25 - Monthly	3,135,604.50	Received	2.080	06/25/2027	4.989	3,132,380.90
3136AKQM8	40614	003	GN4	FNMA	5,078,205.02	10/31/2022	11/25 - Monthly	4,940,538.06	Received	3.056	06/25/2024	4.805	4,856,089.32
3138L8UV4	40618	003	GN4	FNMA	12,328,490.66	11/18/2022	12/25 - Monthly	11,877,730.22	Received	2.920	01/01/2025	4.716	11,856,363.54
45950VRK4	40616	003	MC2	IFC	5,000,000.00	11/18/2022	05/15 - 11/15	5,000,000.00		5.000	11/15/2027	5.000	5,000,000.00
13063D3A4	40626	003	MUN	CAS	7,075,000.00	12/08/2022	04/01 - 10/01	7,430,518.75	23,524.38	5.700	10/01/2026	4.257	7,424,563.23
06406RAD9	40633	003	MTN	BK	5,000,000.00	12/15/2022	05/16 - 11/16	4,789,100.00	13,090.28	3.250	05/16/2027	4.308	4,791,220.93
24422EWK1	40634	003	MTN	DE	5,000,000.00	12/15/2022	03/15 - 09/15	4,957,350.00	55,909.72	4.150	09/15/2027	4.349	4,957,749.06
3137BJO71	40635	003	GN4	FHLMC	7,101,000.00	12/22/2022	01/25 - Monthly	6,821,398.13	11,474.03	2.770	05/25/2025	4.445	6,821,398.13
			Subtotal		65,356,499.28			63,977,495.43	105,490.08				63,837,982.34
Purchased from: RBC Capital Markets													
3130ATUP0	40615	003	FAC	FHLB	5,000,000.00	11/04/2022	05/03 - 11/03	4,991,450.00	659.72	4.750	11/03/2023	4.928	4,992,807.52
			Subtotal		5,000,000.00			4,991,450.00	659.72				4,992,807.52
Purchased from: Raymond James & Associates													
649902T45	40596	003	MUN	NYSHGR	7,850,000.00	10/05/2022	03/15 - 09/15	7,978,033.50	22,027.97	5.051	09/15/2027	4.677	7,971,847.61
6500354W5	40606	003	MUN	NYSDEV	4,565,000.00	10/11/2022	03/15 - 09/15	4,371,489.65	10,451.31	3.170	03/15/2026	4.518	4,384,034.89
91412GU94	40619	003	MUN	UNVHGR	4,685,000.00	11/17/2022	01/01 - 07/01	4,501,113.75	54,211.70	3.063	07/01/2025	4.669	4,509,684.72
923078CX5	40621	003	MUN	VNTCTF	3,645,000.00	11/21/2022	05/01 - 11/01	3,185,620.65	3,525.53	1.741	11/01/2027	4.621	3,195,943.78

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

City of San Jose
Purchases Report
October 1, 2022 - December 31, 2022

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: Raymond James & Associates													
13067WRC8	40623	003	MUN	CASPWR	3,155,000.00	11/28/2022	12/01 - 06/01	2,816,941.75	Received	0.790	12/01/2025	4.648	2,827,242.69
594918BY9	40624	003	MTN	MSFT	8,436,000.00	12/02/2022	02/06 - 08/06	8,124,947.81	89,702.80	3.300	02/06/2027	4.272	8,130,945.49
3130AUAV3	40627	003	FAC	FHLB	10,000,000.00	12/08/2022	01/08 - 07/08	10,000,000.00		4.800	01/08/2024	4.804	10,000,000.00
06406FAE3	40630	003	MTN	BK	4,481,000.00	12/13/2022	02/17 - 08/17	4,169,346.45	35,375.01	2.450	08/17/2026	4.523	4,173,583.43
14913R3A3	40628	003	MTN	CAT	7,429,000.00	12/13/2022	02/12 - 08/12	7,186,294.57	89,890.90	3.600	08/12/2027	4.381	7,188,896.53
91754ZCV7	40629	003	MUN	UTS	5,931,258.67	12/13/2022	01/01 - 07/01	5,839,739.35	94,458.26	3.539	07/01/2025	4.183	5,841,533.85
			Subtotal		60,177,258.67			58,173,527.48	399,643.48				58,223,712.99
Purchased from: Truist Securities Inc													
9128285U0	40625	003	TRC	USTR	10,000,000.00	12/06/2022	12/31 - 06/30	9,786,718.75	113,417.12	2.625	12/31/2023	4.694	9,800,937.50
			Subtotal		10,000,000.00			9,786,718.75	113,417.12				9,800,937.50
Purchased from: Toyota Financial Services													
89233HTW4	40604	003	ACP	TMCC	50,000,000.00	10/07/2022	06/30 - At Maturity	48,333,805.56		4.510	06/30/2023	4.665	48,872,500.00
			Subtotal		50,000,000.00			48,333,805.56	0.00				48,872,500.00
Purchased from: Unionbank Investment													
039483BL5	40599	003	MTN	ADM	9,780,000.00	10/05/2022	02/11 - 08/11	9,060,681.00	36,675.00	2.500	08/11/2026	4.606	9,105,314.07
88579YAV3	40598	003	MTN	MMM	7,150,000.00	10/05/2022	03/19 - 09/19	6,490,770.00	7,150.00	2.250	09/19/2026	4.839	6,530,583.05
89115BK66	40600	003	NC2	TORDNY	15,640,000.00	10/05/2022	08/22 - At Maturity	15,537,875.05	76,844.53	4.020	08/22/2023	4.760	15,565,871.92
039483BL5	40601	003	MTN	ADM	9,215,000.00	10/07/2022	02/11 - 08/11	8,517,148.05	35,836.11	2.500	08/11/2026	4.674	8,559,503.23
93114ZER0	40608	003	MTN	WMT	10,000,000.00	10/20/2022	03/17 - 09/17	8,715,600.00	9,625.00	1.050	09/17/2026	4.684	8,780,413.36
69371RS23	40613	003	MTN	PCAR	10,000,000.00	10/28/2022	04/03 - 10/03	10,022,800.00	34,375.00	4.950	10/03/2025	4.864	10,021,438.48
13063D3A4	40620	003	MUN	CAS	5,000,000.00	11/17/2022	04/01 - 10/01	5,224,500.00		5.700	10/01/2026	4.424	5,217,413.92
438516BL9	40631	003	MTN	HON	5,000,000.00	12/13/2022	05/01 - 11/01	4,660,750.00	14,583.33	2.500	11/01/2026	4.420	4,665,118.03
713448CT3	40632	003	MTN	PEP	5,000,000.00	12/15/2022	04/30 - 10/30	4,811,250.00	17,187.50	2.750	04/30/2025	4.441	4,814,782.16
			Subtotal		76,785,000.00			73,041,374.10	232,276.47				73,260,438.22
			Total Purchases		359,818,757.95			349,857,062.82	930,003.54				350,566,238.55

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