



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Rick Bruneau

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
MARCH 31, 2023**

DATE: May 3, 2023

Approved

Date

5/9/2023

Transmitted herewith is the City Investment Report for the quarter ended March 31, 2023. To meet the reporting requirements set forth in the City of San José Investment Policy, an electronic version of this report will be posted on the City's website at <https://www.sanjoseca.gov/your-government/departments-offices/finance/reports/-folder-450> and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on May 18, 2023 and will be agendized through the PSFSS Committee for review by the full City Council.

Summary of portfolio performance and compliance for quarter ended March 31, 2023:

- **Size of total portfolio:** \$2,681,321,553
- **Earned income yield:** 2.645%
- **Weighted average days to maturity:** 570 days
- **Fiscal year-to-date net interest earnings:** \$42,317,450
- 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 rick.bruneau@sanjoseca.gov.

/s/

RICK BRUNEAU
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
MARCH 31, 2023**



Prepared by
Finance Department
Debt and Treasury Management Division

Rick Bruneau
Director of Finance

**Investment Report for
The Quarter Ended
March 31, 2023**

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

Rick Bruneau
Director of Finance

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Special Assistance by

Lola Gomez, *Accountant*
Rebecca Todd, *Administrative Assistant*

**CITY OF SAN JOSE
INVESTMENT REPORTS FOR
THE QUARTER ENDED MARCH 31, 2023
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May 3, 2023

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED MARCH 31, 2023

I am pleased to present this report of investment activity for the quarter ended March 31, 2023, in compliance with the reporting requirements set forth in the City of San José Investment Policy. The report presents information in the following major categories: Portfolio Statistics, Portfolio Performance, Compliance Reporting Requirements, Investment Trading Activity, and Investment Strategy.

The information presented in the table below highlights the investment activity for the quarter ended March 31, 2023, as well as provides a comparison to the quarters ended December 31, 2022, and March 31, 2022

INVESTMENT SUMMARY			
For the Quarter Ended	March 31, 2023	December 31, 2022	March 31, 2022
<u>Total Portfolio</u>			
Portfolio Value ^{(1) (2)}	\$2,681,321,553	\$2,538,705,032	\$2,333,470,481
Earned Interest Yield	2.645%	2.233%	0.876%
Dollar-weighted average yield			
Purchases	4.716%	4.551%	0.911%
Maturities	2.325%	1.663%	0.749%
Called Securities	1.350%	1.382%	2.109%
Weighted avg. yield at end of period	2.768%	2.333%	0.921%
Weighted avg. days to maturity	570	606	562
<u>Portfolio Fund 3</u>			
Portfolio Value ^{(1) (2) (3)}	\$2,681,321,553	\$2,518,329,979	\$2,312,410,705
Earned Interest Yield	2.636%	2.223%	0.884%
Dollar-weighted average yield			
Purchases	4.716%	4.551%	0.911%
Maturities	2.325%	1.663%	0.749%
Called Securities	1.350%	1.382%	2.109%
Weighted avg. yield at end of period	2.768%	2.323%	0.929%
Weighted avg. days to maturity	570	611	567

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 (\$373,435,869).

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

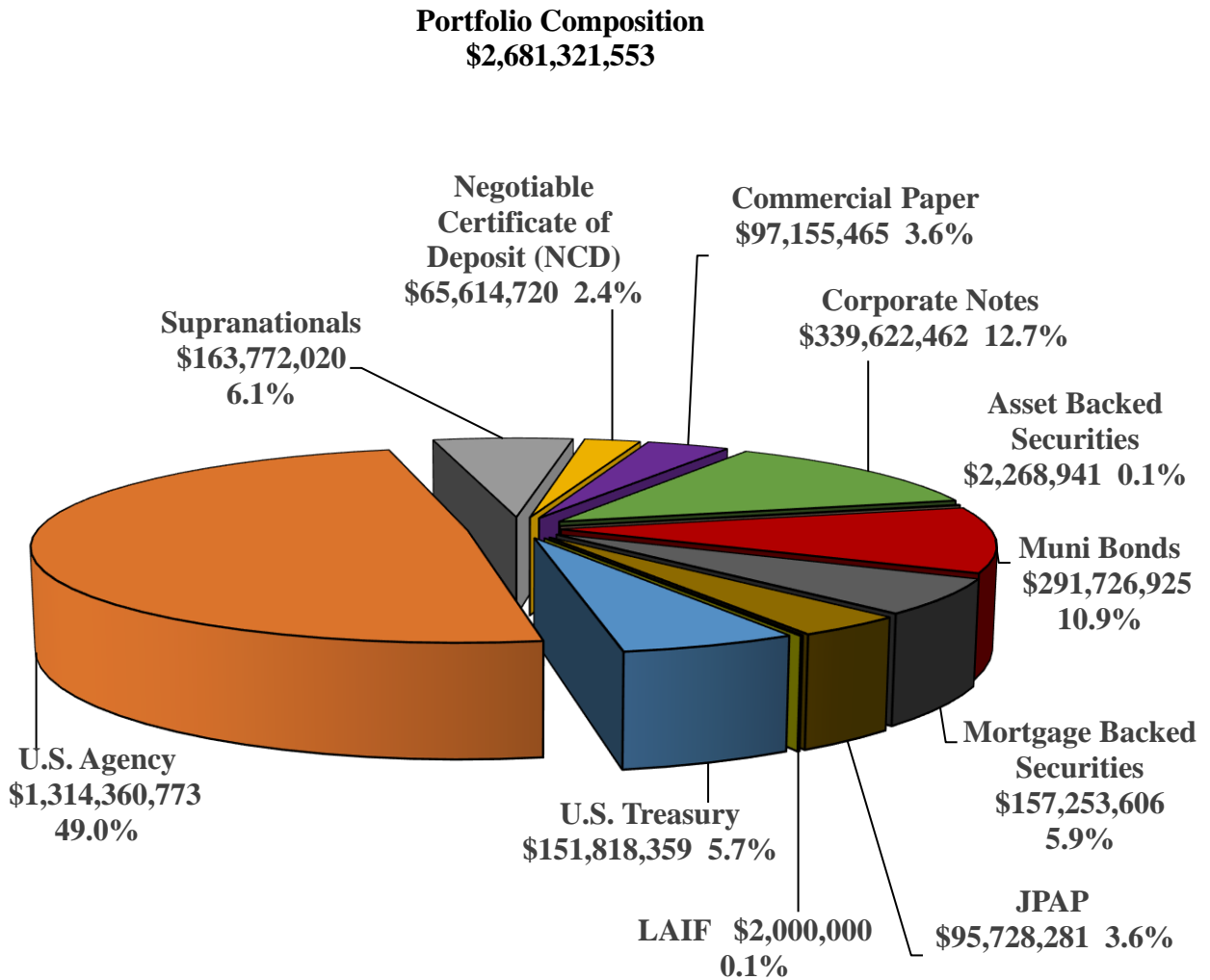
PORTFOLIO STATISTICS

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

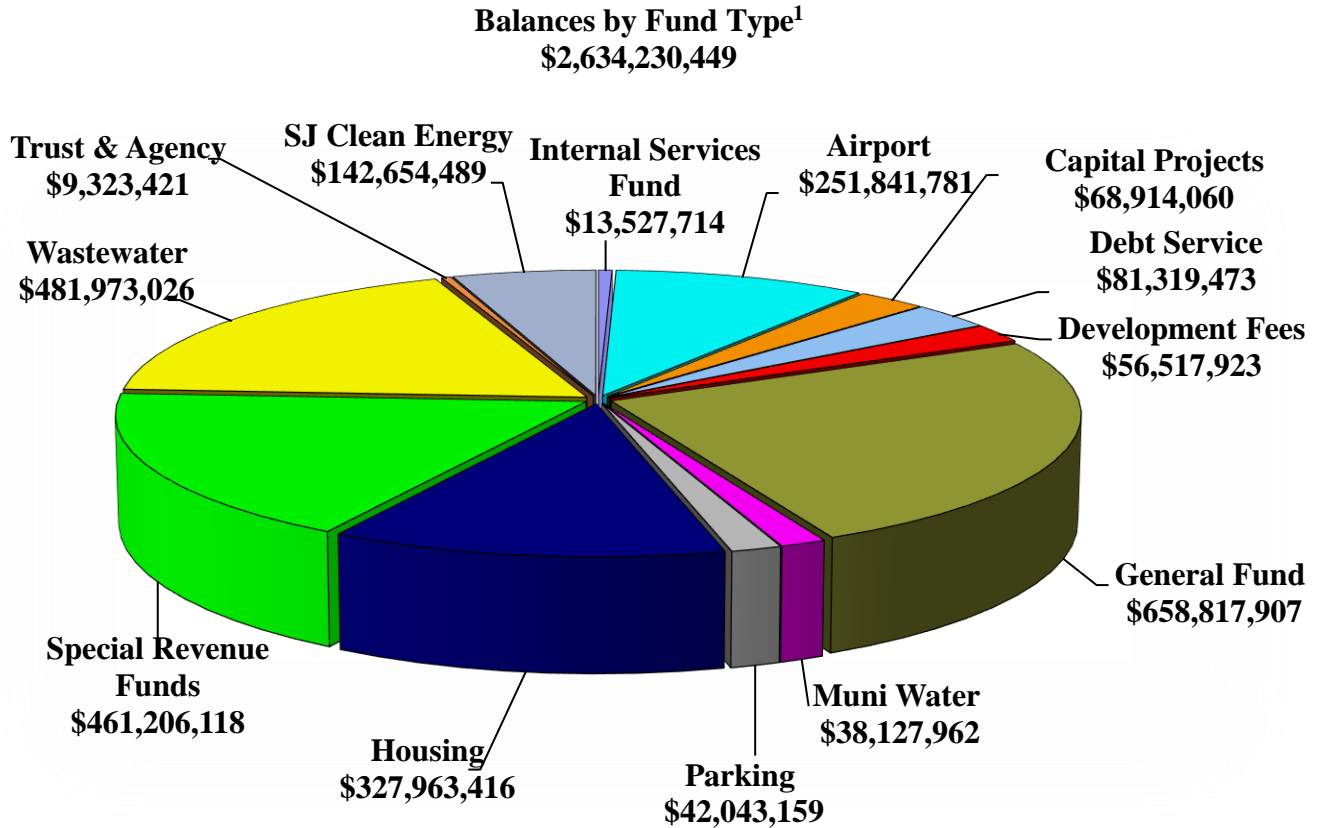
Portfolio Composition

Within this section are snapshots of the City’s total investment portfolio as of March 31, 2023.

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	\$2,681,321,553
General Banking Balance	2,519,908
Deposit-in-Transit, Outstanding Checks ²	<u>(49,611,012)</u>
Total Balances per FMS	\$2,634,230,449

¹ General Fund includes \$559,096,267 of General Fund (Fund 001) as well as \$99,721,640 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.

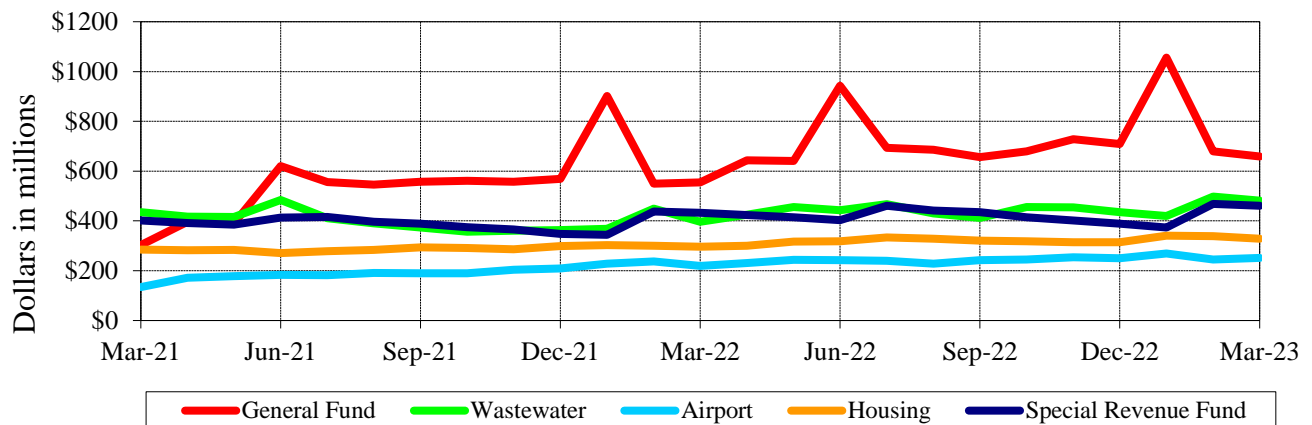
² Reflects timing difference between when deposits are made and accounted for in FMS or when checks are written and not yet cashed by the receiving party.

General Fund Balances

The General Fund balances increased to over \$1 billion in January with the receipt of property tax disbursements. Redemption of \$137.5 million Tax Revenue Anticipation Notes (TRANs) and other operating expenditures brought the balance to \$658.8 million as of March 31, 2023, \$50 million lower than the previous quarter. 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
March 2021 – March 2023



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 TRANs on July 1, 2022, that were purchased directly by Bank of America, N.A. (Bank). The remaining TRANs maturity date is June 30, 2023, with \$137.5 million due along with the accrued interest (\$137.5 million plus accrued interest was paid on February 28, 2023). The fixed interest rate on the Note is 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 March 31, 2023, SARA reported cash balances as outlined in the table below:

	Pledged for Bond/Enforceable Obligations
LAIF	\$315,727
Wells Fargo:	
General Account	\$85,428
Total Wells Fargo Funds	\$85,428
Wilmington Trust:	
Total Wilmington Trust Funds	\$54,099,100 (A)
TOTAL	\$54,500,255
<u>(A) Funds restricted for tax allocation bond debt service payments</u>	

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.

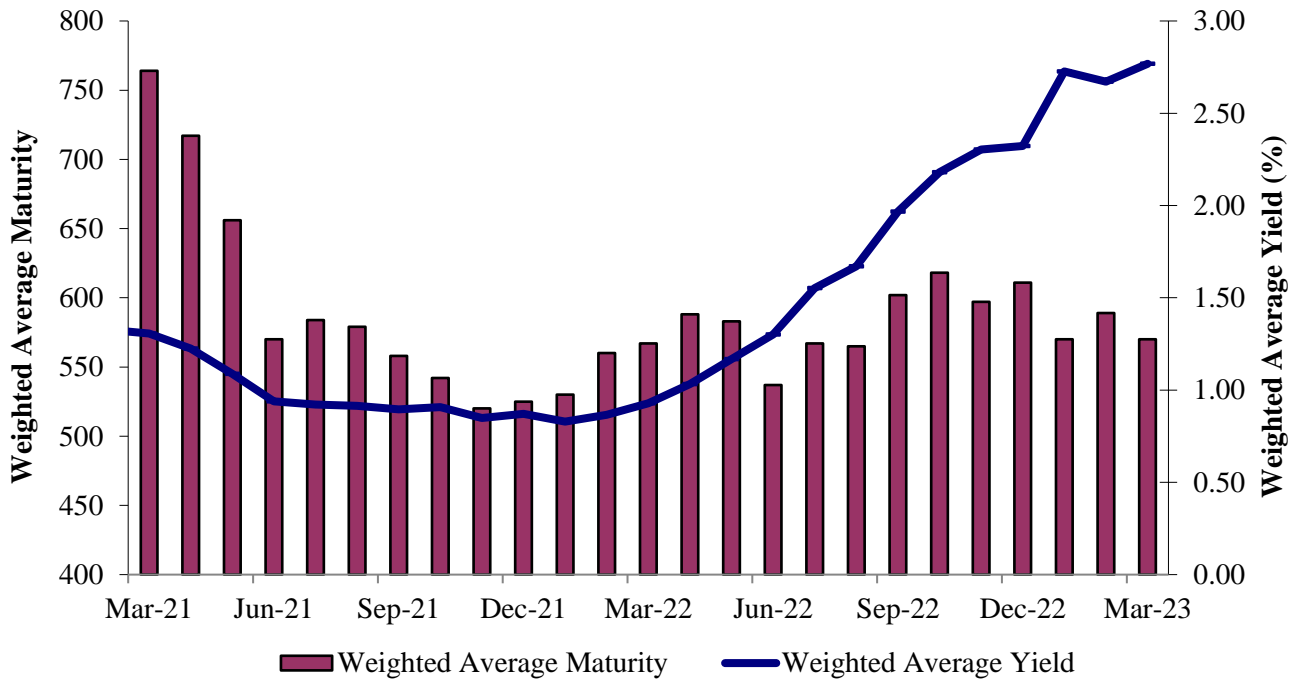
TOTAL PORTFOLIO INCOME RECOGNIZED			
Accrual Basis			
Total Portfolio	March 31, 2023	December 31, 2022	March 31, 2022
<u>Quarter-End</u>			
Total interest earnings	\$17,787,711	\$14,248,697	\$5,028,462
Realized gains (losses)	\$93	\$126	(\$15,497)
Total income recognized	\$17,787,804	\$14,248,823	\$5,012,965
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$42,335,137	\$24,547,426	\$14,337,534
Realized gains (losses)	(\$17,688)	(\$17,781) ¹	(\$14,311)
Total income recognized	\$42,317,449	\$24,529,645	\$14,323,223

¹Realized 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
 March 2021 – March 2023**



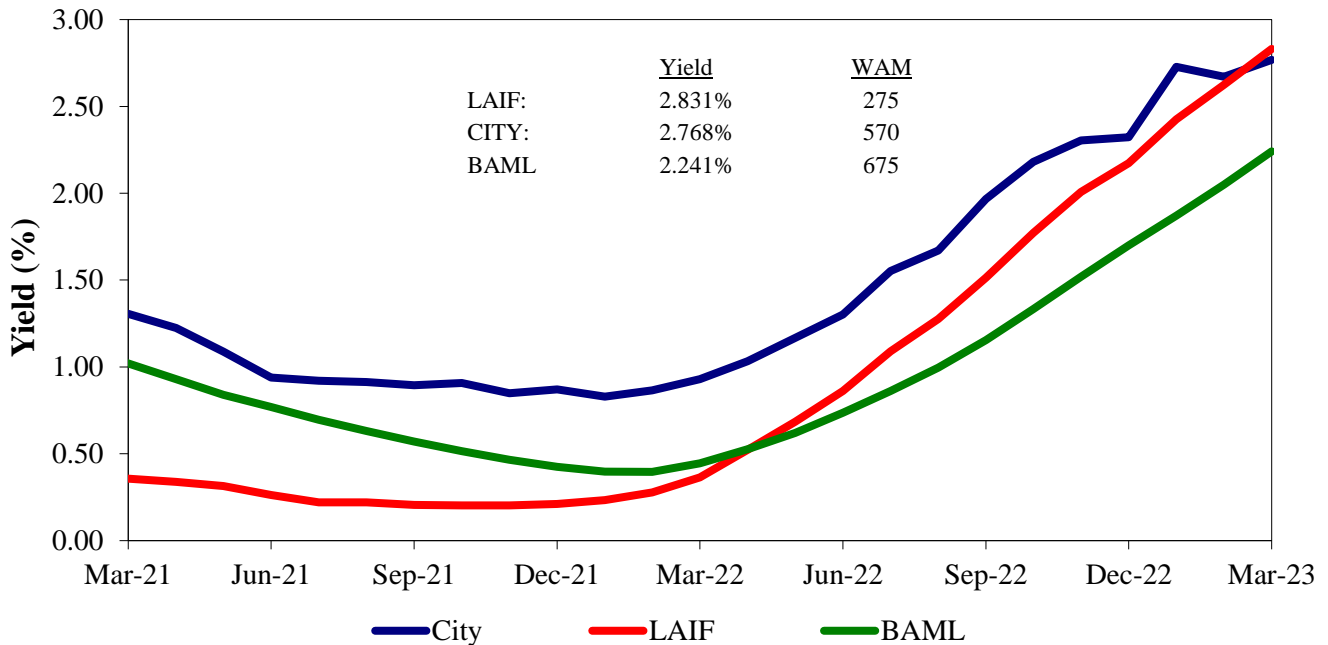
Fund 3 Portfolio’s WAM decreased from 611 days on December 31, 2022, to 570 days on March 31, 2023. The weighted average yield increased from 2.323% on December 31, 2022, to 2.768% on March 31, 2023.

During the quarter, no corporate notes were called before maturity, and. The Federal Reserve Bank raised the Federal Funds Target Rate by a total of 0.50% in the first two Federal Open Market Committee (“FOMC”) meetings of 2023. With steepening yield curve inversion, staff shifted the investment horizon to the near-term, matching anticipated cash outflows such as TRAN and debt service payments. Overall interest rates continued to rise and staff were able to purchase new investments at higher yields, compared with matured and called securities. Furthermore, \$2.4 million of principal was amortized from various mortgage-backed and asset-backed securities. As a result, the aggregate portfolio yield increased while the portfolio WAM decreased.

Comparison with Benchmarks

The City Total Portfolio is not compared to benchmarks as it includes various funds which have separate cash flows and investment requirements. Only the City’s Fund 3 Portfolio is compared against benchmarks for performance purposes. The following graph demonstrates a yield comparison by month of the City Fund 3 Portfolio, the California LAIF, and the BAML Index for the period from March 2021 to March 2023.

**Portfolio vs. Benchmarks
 March 2021 – March 2023**



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 275 days as of March 31, 2023, much shorter than the City Fund 3 portfolio’s WAM of 570 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.

The BAML Index is a broad market index that tracks dollar-denominated, investment-grade, bonds with a remaining maturity of up to three (3) years. To simulate an index portfolio for comparison purposes, Treasury staff calculates a 2-year rolling average of daily BAML Index effective yields. In the period from April 1, 2021, to March 31, 2023, the BAML Index effective yield averaged under 1% 11 of the past 24 months, causing the simulated 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 March 31, 2023, was approximately \$2.68 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	\$2,614,745,139	Market Value	\$2,614,745,139	
Original Cost	<u>(2,681,321,553)</u>	Amortized Cost	<u>(2,686,229,036)</u>	
Net Unrealized Loss	\$ (66,576,414)	Net Unrealized Loss	\$ (71,483,897)	

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 but at a slower rate. Given the inverse relationship between interest rates and value, this has led to unrealized losses of \$67 million (original cost) and \$71 million (amortized cost) as of March 31, 2023, respectively, as shown in the table above. As interest rates are expected to continue to rise, this may lead to additional unrealized losses. This is partly offset over time by maturing securities being replaced by new purchases at rates more in line with current market value.

Earned Interest Yield

The earned interest yield of the total investment portfolio for the quarter ended March 31, 2023, was 2.645%, 0.412% higher than the previous quarter and 1.769% higher than a year ago.

COMPLIANCE REPORTING REQUIREMENTS

Cash Management Projection

Based on the Finance Department’s pooled cash flow projection as of March 31, 2023, total revenues, investment maturities, and cash for the next six months are anticipated to be approximately \$2.1 billion. This is sufficient to cover projected expenditures of approximately \$2.0 billion.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended March 31, 2023. 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 March 31, 2023. 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>2.49%</u>
Variance	0.87%
<i>Fiscal Year to Date</i>	
Budget ^(a)	1.62%
Actual ^(b)	<u>2.02%</u>
Variance	0.40%

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

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

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

INVESTMENT STRATEGY AND MARKET UPDATE

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

Economic activity slowed during the third quarter of FY 2023. Gross Domestic Product (GDP) reported an annualized rate of 2.6% in the fourth quarter of 2022 compared to the previous quarter rate of 3.2%, a decrease of 0.6%. Although the national unemployment rate remained unchanged at 3.5% in March 2023 from the previous quarter ended December 31, 2022, persistent high inflation, the potential for recession, and future Federal Reserve Bank action dominated investor sentiment during this quarter. Year-over-year inflation remained high at 5.0% in March 2023, though down from the previous quarter rate of 6.5% and the March 2022 rate of 8.5%. U.S. and global markets experienced intense volatility, and fear of contagion in the banking sector heightened in early March due to several bank failures. The Federal Reserve raised its benchmark rate by a total of 0.50% in its first two FOMC meetings of 2023 in a bid to control inflation. Federal Reserve Bank officials continued to signal more rate hikes to lower inflation but have acknowledged that the US central bank is near the end of its interest rate tightening campaign.

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

Future Commitments – As of March 31, 2023, the City had no obligations to sell securities and no commitments to participate in securities trading.

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

Restructuring – No restructuring activities took place during this quarter.

CONCLUSION

The total investment portfolio as of March 31, 2023, was \$2,681,321,553 an increase of approximately \$143 million from the previous quarter. For the quarter ended March 31, 2023, the earned interest yield increased from 2.233% to 2.645% as compared to the quarter ended December 31, 2022, and the weighted average days to maturity decreased from 606 days to 570 days over the same period. As of March 31, 2023, approximately 55% of the total portfolio was invested in U.S. Treasuries and Agency securities.

/s/

RICK BRUNEAU
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
1/1/23 THROUGH 3/31/23

	<u>Fund 003</u>	<u>Fund 501</u>	<u>Consolidated</u>
TOTAL INCOME RECEIVED IN THIS PERIOD:	10,150,438.54	205,007.42	10,355,445.96
TOTAL NET EARNINGS THIS PERIOD:	17,614,921.57	172,883.13	17,787,804.70
AVERAGE DAILY PORTFOLIO BALANCE:	2,710,537,022.96	16,620,153.91	2,727,157,176.87
EARNED INCOME YIELD THIS PERIOD	2.636	4.219	2.645
END OF PERIOD PORTFOLIO BALANCE:	2,681,321,553.11	-	2,681,321,553.11
CURRENT AMORTIZED BOOK VALUE:	2,686,024,150.34	-	2,686,024,150.34
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.768	-	2.768
WEIGHTED AVERAGE DAYS OF MATURITY:	570	-	570

City of San Jose
Portfolio Statistics
Funds: 003, 501
7/1/22 THROUGH 3/31/23

	<u>Fund 003</u>	<u>Fund 501</u>	<u>Consolidated</u>
TOTAL INCOME RECEIVED IN THIS PERIOD:	26,851,396.64	423,163.98	27,274,560.62
TOTAL NET EARNINGS THIS PERIOD:	41,875,125.43	442,324.51	42,317,449.94
AVERAGE DAILY PORTFOLIO BALANCE:	2,572,300,921.13	19,062,962.87	2,591,363,884.00
EARNED INCOME YIELD THIS PERIOD	2.168	3.091	2.175
END OF PERIOD PORTFOLIO BALANCE:	2,681,321,553.11	-	2,681,321,553.11
CURRENT AMORTIZED BOOK VALUE:	2,686,024,150.34	-	2,686,024,150.34
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.768	-	2.768
WEIGHTED AVERAGE DAYS OF MATURITY:	570	-	570

SECTION B

TOTAL EARNINGS REPORT

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

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**City of San Jose
Total Earnings
Sorted by Fund - Investment Number
January 1, 2023 - March 31, 2023**

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

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
CITY	32936	003	STPOOL	1,000,000.00	1,000,000.00	1,000,232.52	2.880	2.735	6,746.08	0.00	0.00	6,746.08
VP6000104	36512	003	FEDRAT	0.00	347,146.26	174,551.64	4.650	4.195	1,805.54	0.00	0.00	1,805.54
CSJFA	37042	003	STPOOL	1,000,000.00	1,000,000.00	1,000,232.52	2.880	2.735	6,746.08	0.00	0.00	6,746.08
91412HBK8	37624	003	UNVHGR	4,000,000.00	4,000,000.00	4,000,000.00	3.297	3.343	32,970.00	0.00	0.00	32,970.00
13063DGN2	40008	003	CAS	5,000,000.00	5,075,550.00	5,075,550.00	3.400	3.086	42,500.00	-3,878.77	0.00	38,621.23
3133EJD48	40013	003	FFCB	25,000,000.00	24,915,000.00	24,915,000.00	3.050	3.173	190,625.00	4,285.71	0.00	194,910.71
3133EJ5W5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.710	132,500.00	1,006.32	0.00	133,506.32
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.572	31,250.00	407.50	0.00	31,657.50
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.929	46,875.00	650.00	0.00	47,525.00
3135GOV75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.858	43,750.00	1,901.34	0.00	45,651.34
3137B4WB8	40148	003	FHLMC	3,810,677.97	4,250,000.00	4,352,394.15	3.060	1.567	31,367.75	-14,552.54	0.00	16,815.21
70922PAK8	40152	003	PASTRN	1,750,000.00	1,837,920.00	1,837,920.00	2.929	1.699	12,814.37	-5,114.93	0.00	7,699.44
91412GVB8	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.795	9,095.00	-4,306.43	0.00	4,788.57
649902ZM8	40156	003	NYSHGR	0.00	2,972,376.00	2,410,927.20	5.092	2.124	28,260.60	-15,636.79	0.00	12,623.81
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.572	11,250.00	352.69	0.00	11,602.69
3137B36J2	40167	003	FHLMC	0.00	3,345,450.05	1,071,443.89	3.320	-53.445	984.51	-142,181.63	0.00	-141,197.12
3138LC5B7	40169	003	FNMA	0.00	1,000,000.00	271,958.33	2.710	-29.592	0.00	-19,843.75	0.00	-19,843.75
3140HUNV4	40171	003	FNMA	4,845,526.05	4,869,885.70	4,944,930.86	2.420	2.374	29,367.60	-422.49	0.00	28,945.11
30298LAA9	40173	003	FHLMC	4,882,358.08	4,906,714.70	4,897,614.28	1.990	2.015	24,333.43	0.00	0.00	24,333.43
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.883	2,321.25	0.00	0.00	2,321.25
30314KAS2	40180	003	FHLMC	1,250,773.13	1,255,202.33	1,259,503.49	2.090	2.100	6,543.61	-21.06	0.00	6,522.55
3135GOW66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.685	40,625.00	853.32	0.00	41,478.32
649791PP9	40185	003	NYS	5,000,000.00	5,002,600.00	5,002,600.00	2.010	2.025	25,125.00	-151.46	0.00	24,973.54
89233MAD5	40186	003	TMCC	0.00	243,050.10	91,775.29	1.920	1.947	436.32	0.40	3.97	440.69
3138ELJW4	40189	003	FNMA	865,162.75	872,075.23	891,752.13	2.791	2.672	6,053.44	-177.67	0.00	5,875.77
43813VAC2	40190	003	HAROT	78,901.65	1,017,872.57	561,145.97	1.830	1.849	2,514.82	5.89	37.09	2,557.80
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.712	78,787.83	-14,416.60	0.00	64,371.23
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.715	46,750.00	-204.00	0.00	46,546.00
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.376	46,288.32	0.00	0.00	46,288.32
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.247	41,720.01	0.00	0.00	41,720.01
3138L4EN9	40206	003	FNMA	21,402,762.56	21,579,160.24	21,981,277.78	2.610	2.513	140,051.06	-3,858.70	0.00	136,192.36
6500354U9	40207	003	NYSDEV	5,000,000.00	5,190,300.00	5,190,300.00	2.860	1.901	35,750.00	-11,418.00	0.00	24,332.00

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3138LL3J2	40209	003	FNMA	1,000,000.00	1,000,000.00	1,023,750.00	2.710	2.684	6,774.99	0.00	0.00	6,774.99
30295NAE0	40214	003	FHLMC	254,529.65	256,306.17	255,955.73	2.050	2.069	1,307.72	-2.22	0.00	1,305.50
46625HJH4	40223	003	JPM	0.00	10,405,200.00	2,774,720.00	3.200	1.795	21,333.33	-9,054.75	0.00	12,278.58
3138L8CE2	40225	003	FNMA	3,500,000.00	3,500,000.00	3,577,656.25	2.960	2.936	25,899.99	0.00	0.00	25,899.99
30298LAA9	40231	003	FHLMC	573,677.10	576,539.01	582,663.08	1.990	1.965	2,859.18	-35.78	0.00	2,823.40
574193SP4	40234	003	MDS	1,000,000.00	1,000,000.00	1,000,000.00	0.970	0.983	2,425.00	0.00	0.00	2,425.00
06406RAE7	40242	003	BK	0.00	10,763,199.97	3,348,551.10	2.950	1.826	23,963.18	-8,884.29	0.00	15,078.89
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.771	42,187.50	-18,724.83	0.00	23,462.67
459058JB0	40246	003	IBRD	3,000,000.00	2,988,390.00	2,988,390.00	0.625	0.715	4,687.50	580.50	0.00	5,268.00
89239RAC0	40252	003	TMCC	265,092.20	440,532.98	349,512.66	1.360	1.398	1,188.47	4.08	12.28	1,204.83
44891LAC7	40253	003	HART	324,578.84	484,434.98	401,341.44	1.410	1.450	1,414.98	5.15	14.38	1,434.51
76913CAx7	40255	003	RIV	0.00	1,655,000.00	827,500.00	2.363	2.343	4,779.83	0.00	0.00	4,779.83
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.704	26,670.00	0.00	0.00	26,670.00
3134GVQX9	40261	003	FHLMC	10,000,000.00	9,990,000.00	9,990,000.00	0.700	0.731	17,500.00	500.00	0.00	18,000.00
64990GZW5	40262	003	NYU	2,450,000.00	2,438,877.00	2,438,877.00	1.438	1.576	8,807.75	669.61	0.00	9,477.36
037833DV9	40263	003	AAPL	6,795,000.00	6,793,097.40	6,793,097.40	0.750	0.770	12,740.62	158.55	0.00	12,899.17
882722VK4	40264	003	TXS	3,425,000.00	3,705,815.75	3,705,815.75	3.823	0.931	32,734.44	-24,231.46	0.00	8,502.98
3134GVSN9	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.710	17,500.00	0.00	0.00	17,500.00
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.595	69,249.99	0.00	0.00	69,249.99
43813DAC2	40270	003	HAROT	397,361.12	629,442.18	509,608.84	0.820	0.838	1,044.70	2.42	6.27	1,053.39
3135G04Q3	40271	003	FNMA	10,000,000.00	9,969,900.00	9,969,900.00	0.250	0.356	6,250.00	2,508.33	0.00	8,758.33
3136AL7K1	40272	003	FNMA	2,478,404.71	2,489,785.67	2,690,360.67	2.967	2.634	18,414.02	-937.79	0.00	17,476.23
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.760	75,000.00	0.00	0.00	75,000.00
931142DH3	40274	003	WMT	26,018,000.00	27,403,406.46	27,403,406.46	2.550	0.663	165,864.75	-121,054.93	0.00	44,809.82
69371RQ82	40275	003	PCAR	2,000,000.00	1,997,220.00	1,997,220.00	0.800	0.859	4,000.00	231.67	0.00	4,231.67
3137B04Y7	40276	003	FHLMC	0.00	5,450,000.00	1,527,362.50	2.615	-73.713	0.00	-277,609.38	0.00	-277,609.38
923078CT4	40277	003	VNTCTF	1,000,000.00	1,000,000.00	1,000,000.00	1.048	1.063	2,620.00	0.00	0.00	2,620.00
923078CU1	40278	003	VNTCTF	900,000.00	900,000.00	900,000.00	1.223	1.240	2,751.75	0.00	0.00	2,751.75
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.862	63,750.00	0.00	0.00	63,750.00
3133ELJ47	40282	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.580	0.588	14,500.00	0.00	0.00	14,500.00
3133ELG81	40283	003	FFCB	10,000,000.00	9,999,100.00	9,999,100.00	0.300	0.307	7,500.00	75.28	0.00	7,575.28
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.550	12,500.00	1,036.15	0.00	13,536.15
3136AGMB5	40289	003	FNMA	0.00	280,332.89	216,296.62	2.492	-21.504	828.58	-12,297.38	0.00	-11,468.80
91412HFL2	40293	003	UNVHGR	1,000,000.00	1,000,000.00	1,000,000.00	0.833	0.845	2,082.50	0.00	0.00	2,082.50
91412HFL2	40294	003	UNVHGR	650,000.00	650,000.00	650,000.00	0.833	0.845	1,353.63	0.00	0.00	1,353.63
30315EAA4	40295	003	FHLMC	3,146,588.30	3,159,896.99	3,170,261.56	0.830	0.828	6,538.92	-65.10	0.00	6,473.82
89237VAB5	40296	003	TMCC	1,203,274.15	1,845,421.79	1,512,774.30	0.440	0.453	1,663.97	6.90	19.57	1,690.44
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.644	8,250.00	-305.68	0.00	7,944.32
574193TQ1	40298	003	MDS	5,000,000.00	5,001,950.00	5,001,950.00	0.510	0.507	6,375.00	-122.22	0.00	6,252.78
31422BJ27	40299	003	FAMC	2,500,000.00	2,499,875.00	2,499,875.00	0.500	0.508	3,125.00	6.30	0.00	3,131.30

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
30288WAK5	40300	003	FHLMC	0.00	259,795.03	245,912.88	2.190	-10.557	945.77	-7,347.33	0.00	-6,401.56
46625HRL6	40303	003	JPM	5,000,000.00	5,284,400.00	5,284,400.00	2.700	0.602	33,750.00	-25,906.88	0.00	7,843.12
373385FQ1	40304	003	GAS	14,615,000.00	14,615,000.00	14,615,000.00	0.520	0.527	18,999.50	0.00	0.00	18,999.50
373385FP3	40305	003	GAS	4,345,000.00	4,345,000.00	4,345,000.00	0.420	0.426	4,562.25	0.00	0.00	4,562.25
46625HJH4	40308	003	JPM	0.00	2,587,738.80	690,063.68	3.200	0.452	5,190.40	-4,421.11	0.00	769.29
3137EAEX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.443	4,687.50	753.33	0.00	5,440.83
34153QUD6	40311	003	FLSEDU	10,000,000.00	10,000,000.00	10,000,000.00	0.550	0.558	13,750.00	0.00	0.00	13,750.00
546417DQ6	40312	003	LAS	4,000,000.00	4,000,000.00	4,000,000.00	0.840	0.852	8,400.00	0.00	0.00	8,400.00
34153QUC8	40313	003	FLSEDU	5,000,000.00	4,995,850.00	4,995,850.00	0.390	0.419	4,875.00	287.53	0.00	5,162.53
544351MQ9	40315	003	LOS	3,670,000.00	4,065,589.30	4,065,589.30	3.320	0.496	30,461.00	-25,485.35	0.00	4,975.65
3137EAey1	40316	003	FHLMC	4,000,000.00	3,985,080.00	3,985,080.00	0.125	0.254	1,250.00	1,243.33	0.00	2,493.33
419792ZM1	40317	003	HIS	5,000,000.00	5,014,900.00	5,014,900.00	0.852	0.800	10,650.00	-756.77	0.00	9,893.23
13077DML3	40318	003	CASHGR	10,000,000.00	10,039,100.00	10,039,100.00	0.885	0.815	22,125.00	-1,956.08	0.00	20,168.92
882724RA7	40319	003	TXS	1,600,000.00	1,945,088.00	1,945,088.00	5.000	0.514	20,000.00	-17,536.94	0.00	2,463.06
06406RAJ6	40320	003	BK	3,868,000.00	4,193,530.88	4,193,530.88	3.450	0.387	33,361.50	-29,356.49	0.00	4,005.01
45818WCW4	40321	003	IADB	10,000,000.00	9,995,330.00	9,995,330.00	0.340	0.357	8,500.00	297.46	0.00	8,797.46
57582RK88	40322	003	MAS	1,000,000.00	1,000,000.00	1,000,000.00	0.695	0.705	1,737.50	0.00	0.00	1,737.50
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.776	2,648.82	0.00	0.00	2,648.82
91412HGE7	40324	003	UNVHGR	2,215,000.00	2,238,988.45	2,238,988.45	0.883	0.640	4,889.61	-1,353.58	0.00	3,536.03
91412HGE7	40325	003	UNVHGR	3,560,000.00	3,603,004.80	3,603,004.80	0.883	0.611	7,858.70	-2,434.24	0.00	5,424.46
91412HGE7	40326	003	UNVHGR	10,000,000.00	10,118,600.00	10,118,600.00	0.883	0.616	22,075.00	-6,717.43	0.00	15,357.57
3136AY6S7	40327	003	FNMA	2,973,044.31	2,979,103.96	3,199,117.69	2.624	2.417	19,517.30	-452.53	0.00	19,064.77
3137BGK24	40328	003	FHLMC	4,500,000.00	4,500,000.00	4,937,850.00	3.062	2.829	34,447.50	0.00	0.00	34,447.50
3135G05X7	40329	003	FNMA	10,000,000.00	9,975,300.00	9,975,300.00	0.375	0.435	9,375.00	1,326.38	0.00	10,701.38
3133EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.507	12,500.00	0.00	0.00	12,500.00
3135G06R9	40331	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	0.550	0.558	20,625.00	0.00	0.00	20,625.00
45950VPG5	40332	003	IFC	8,550,000.00	8,584,490.70	8,584,490.70	0.425	0.324	9,084.37	-2,228.40	0.00	6,855.97
3135G06G3	40333	003	FNMA	10,000,000.00	10,039,690.00	10,039,690.00	0.500	0.422	12,500.00	-2,051.75	0.00	10,448.25
31422B6K1	40334	003	FAMC	10,000,000.00	9,992,000.00	9,992,000.00	0.480	0.503	12,000.00	400.00	0.00	12,400.00
459058JA2	40335	003	IBRD	20,000,000.00	20,288,120.00	20,288,120.00	0.750	0.404	37,500.00	-17,287.20	0.00	20,212.80
459058JL8	40336	003	IBRD	10,000,000.00	9,996,360.00	9,996,360.00	0.500	0.515	12,500.00	189.69	0.00	12,689.69
31422B6K1	40337	003	FAMC	10,000,000.00	9,991,610.00	9,991,610.00	0.480	0.504	12,000.00	419.50	0.00	12,419.50
459058JL8	40338	003	IBRD	10,000,000.00	9,993,370.00	9,993,370.00	0.500	0.521	12,500.00	345.51	0.00	12,845.51
459058DX8	40339	003	IBRD	4,765,000.00	5,158,198.27	5,158,198.27	2.500	0.344	29,781.25	-25,404.05	0.00	4,377.20
3130AKPW0	40340	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.507	12,500.00	0.00	0.00	12,500.00
459058JE4	40341	003	IBRD	10,000,000.00	9,933,980.00	9,933,980.00	0.375	0.531	9,375.00	3,634.13	0.00	13,009.13
30318CAA5	40342	003	FHLMC	3,834,599.30	3,851,994.80	3,864,244.17	0.670	0.666	6,433.26	-85.31	0.00	6,347.95
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.511	15,452.50	-6,494.72	0.00	8,957.78
459056HV2	40344	003	IBRD	10,000,000.00	10,427,200.00	10,427,200.00	1.500	0.305	37,500.00	-29,666.67	0.00	7,833.33
45950VPL4	40347	003	IFC	10,000,000.00	9,971,900.00	9,971,900.00	0.450	0.515	11,250.00	1,405.00	0.00	12,655.00

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
46625HJT8	40348	003	JPM	15,000,000.00	16,528,245.00	16,528,245.00	3.875	0.441	145,312.50	-127,353.75	0.00	17,958.75
69371RR24	40349	003	PCAR	7,000,000.00	6,991,880.00	6,991,880.00	0.350	0.395	6,125.00	676.67	0.00	6,801.67
3130AKXX9	40350	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.507	12,500.00	0.00	0.00	12,500.00
3130AKXX9	40353	003	FHLB	10,000,000.00	9,994,000.00	9,994,000.00	0.500	0.519	12,500.00	300.00	0.00	12,800.00
45905U5Y6	40354	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.608	7,500.00	0.00	0.00	7,500.00
45905U5Y6	40355	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.608	7,500.00	0.00	0.00	7,500.00
3137FQ3W1	40356	003	FHLMC	4,596,905.57	4,803,882.44	5,002,054.07	2.588	1.172	29,776.42	-15,316.29	0.00	14,460.13
45818WCZ7	40357	003	IADB	10,000,000.00	10,000,000.00	10,000,000.00	0.650	0.649	16,013.84	0.00	0.00	16,013.84
3133EMSU7	40358	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.800	0.811	20,000.00	0.00	0.00	20,000.00
459058JA2	40359	003	IBRD	10,000,000.00	10,054,800.00	10,054,800.00	0.750	0.618	18,750.00	-3,427.38	0.00	15,322.62
31422XCX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	1.014	25,000.00	0.00	0.00	25,000.00
COVID RELIEF	40363	003	STPOOL	0.00	252,510.70	109,761.28	2.550	2.350	636.04	0.00	0.00	636.04
45950KCS7	40408	003	IFC	0.00	24,768,711.53	21,466,216.66	0.500	0.365	27,124.43	-7,803.75	0.00	19,320.68
3130APRF4	40409	003	FHLB	20,000,000.00	19,991,000.00	19,991,000.00	1.000	1.030	50,000.00	751.39	0.00	50,751.39
3130APWP6	40410	003	FHLB	8,300,000.00	8,292,530.00	8,292,530.00	0.600	0.655	12,450.00	933.75	0.00	13,383.75
3130ADRG9	40411	003	FHLB	0.00	1,081,675.88	817,266.22	2.750	0.424	5,534.37	-4,680.16	0.00	854.21
3133ENBT6	40412	003	FFCB	0.00	1,822,098.25	485,892.87	0.180	0.321	219.00	165.03	0.00	384.03
3135G0T94	40414	003	FNMA	0.00	2,763,871.20	552,774.24	2.375	0.325	3,206.25	-2,763.66	0.00	442.59
3135G04Q3	40415	003	FNMA	2,963,000.00	2,952,599.87	2,952,599.87	0.250	0.493	1,851.87	1,736.57	0.00	3,588.44
3130APZU2	40417	003	FHLB	1,900,000.00	1,900,000.00	1,900,000.00	0.875	0.887	4,156.25	0.00	0.00	4,156.25
3130APU45	40418	003	FHLB	4,875,000.00	4,867,687.50	4,867,687.50	0.850	0.914	10,359.38	613.93	0.00	10,973.31
3135G05U3	40420	003	FNMA	7,000,000.00	6,982,570.00	6,982,570.00	0.350	0.503	6,125.00	2,538.35	0.00	8,663.35
3130APKF1	40421	003	FHLB	2,725,000.00	2,711,375.00	2,711,375.00	0.750	0.938	5,109.38	1,159.02	0.00	6,268.40
3130APMH5	40422	003	FHLB	3,150,000.00	3,145,212.00	3,145,212.00	0.625	0.697	4,921.88	486.37	0.00	5,408.25
3133ENFZ8	40423	003	FFCB	10,000,000.00	10,013,900.00	10,013,900.00	1.010	0.976	25,250.00	-1,158.34	0.00	24,091.66
3133EMZP0	40424	003	FFCB	1,250,000.00	1,245,450.00	1,245,450.00	0.140	0.395	437.50	777.04	0.00	1,214.54
594918AW4	40432	003	MSFT	1,851,000.00	1,948,566.21	1,948,566.21	3.625	0.977	16,774.68	-12,078.35	0.00	4,696.33
3130APQU2	40435	003	FHLB	14,370,000.00	14,348,445.00	14,348,445.00	0.650	0.739	23,351.25	2,783.28	0.00	26,134.53
594918BX1	40442	003	MSFT	1,025,000.00	1,067,732.25	1,067,732.25	2.875	0.891	7,367.19	-5,020.76	0.00	2,346.43
594918BQ6	40443	003	MSFT	2,876,000.00	2,936,971.20	2,936,971.20	2.000	0.697	14,380.00	-9,332.33	0.00	5,047.67
3133ENGW4	40445	003	FFCB	6,435,000.00	6,432,426.00	6,432,426.00	0.660	0.690	10,617.75	323.55	0.00	10,941.30
3130APS48	40446	003	FHLB	13,240,000.00	13,241,098.92	13,241,098.92	1.050	1.062	34,755.00	-94.11	0.00	34,660.89
89236TEL5	40448	003	TMCC	0.00	15,332,765.94	1,703,640.66	2.700	0.618	11,252.25	-8,655.27	0.00	2,596.98
13063DMA3	40449	003	CAS	10,110,000.00	10,631,069.40	10,631,069.40	2.650	1.381	66,978.75	-30,771.81	0.00	36,206.94
037833CG3	40459	003	AAPL	10,000,000.00	10,407,000.00	10,407,000.00	3.000	1.025	75,000.00	-48,710.10	0.00	26,289.90
459056LD7	40460	003	IBRD	0.00	2,147,432.00	429,486.40	7.625	0.464	7,625.00	-7,133.81	0.00	491.19
3130AQG49	40461	003	FHLB	2,485,000.00	2,471,605.85	2,471,605.85	1.000	1.219	6,212.50	1,217.65	0.00	7,430.15
037833DE7	40462	003	AAPL	0.00	15,537,963.79	2,071,728.51	2.400	0.616	12,212.80	-9,065.46	0.00	3,147.34
037833DF4	40463	003	AAPL	15,114,000.00	15,723,396.48	15,723,396.48	2.750	1.369	103,908.75	-50,830.11	0.00	53,078.64
037833BU3	40464	003	AAPL	0.00	3,118,625.16	1,836,523.71	2.850	0.838	12,564.07	-8,770.91	0.00	3,793.16

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3130AQC�1	40467	003	FHLB	5,000,000.00	4,986,250.00	4,986,250.00	1.125	1.130	12,743.06	1,146.89	0.00	13,889.95
3133ENLB4	40468	003	FFCB	0.00	19,988,000.00	3,775,511.11	0.460	0.528	4,344.44	566.67	0.00	4,911.11
3134GXJH8	40469	003	FHLMC	4,225,000.00	4,176,243.50	4,176,243.50	0.220	0.923	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	1.516	60,000.00	31,487.89	0.00	91,487.89
037833CG3	40471	003	AAPL	11,966,000.00	12,402,280.36	12,402,280.36	3.000	1.200	89,745.00	-53,061.13	0.00	36,683.87
3130AQQQ9	40472	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.250	1.229	60,625.00	0.00	0.00	60,625.00
3130AQN58	40473	003	FHLB	14,000,000.00	13,982,500.00	13,982,500.00	1.750	1.511	50,633.34	1,458.33	0.00	52,091.67
3130AQMQ3	40475	003	FHLB	7,200,000.00	7,189,200.00	7,189,200.00	1.250	1.272	21,825.00	720.00	0.00	22,545.00
3130AQQQ9	40477	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.250	1.229	60,625.00	0.00	0.00	60,625.00
3130AQMU4	40478	003	FHLB	12,500,000.00	12,495,875.00	12,495,875.00	1.125	1.115	33,984.38	375.00	0.00	34,359.38
3133ENMH0	40479	003	FFCB	10,350,000.00	10,348,965.00	10,348,965.00	1.600	1.625	41,400.00	64.69	0.00	41,464.69
3133ENAL4	40480	003	FFCB	4,150,000.00	4,103,407.95	4,103,407.95	0.290	0.970	3,008.75	6,807.28	0.00	9,816.03
037833BU3	40482	003	AAPL	0.00	2,371,857.60	1,396,760.59	2.850	1.325	9,616.53	-5,053.10	0.00	4,563.43
037833CG3	40485	003	AAPL	12,318,000.00	12,613,016.10	12,613,016.10	3.000	1.776	92,385.00	-37,134.89	0.00	55,250.11
3133ENPB0	40486	003	FFCB	15,150,000.00	15,138,637.50	15,138,637.50	2.180	2.227	82,567.50	568.12	0.00	83,135.62
037833CU2	40487	003	AAPL	7,300,000.00	7,460,673.00	7,460,673.00	2.850	1.836	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	1.861	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	2.375	1.739	3,631.95	625.00	0.00	4,256.95
3130ARBY6	40496	003	FHLB	4,600,000.00	4,590,340.00	4,590,340.00	2.500	1.629	17,633.33	805.00	0.00	18,438.33
3130AR7C9	40497	003	FHLB	1,565,000.00	1,544,029.00	1,544,029.00	1.850	2.402	7,238.13	1,908.38	0.00	9,146.51
3133ENQC7	40498	003	FFCB	150,000.00	148,500.00	148,500.00	1.940	2.405	727.50	153.23	0.00	880.73
3130AQT78	40499	003	FHLB	2,360,000.00	2,314,924.00	2,314,924.00	1.750	2.482	10,325.00	3,841.71	0.00	14,166.71
3136G46V0	40500	003	FNMA	1,500,000.00	1,449,900.00	1,449,900.00	0.310	2.225	1,162.50	6,790.67	0.00	7,953.17
3133ENAL4	40501	003	FFCB	1,170,000.00	1,139,135.40	1,139,135.40	0.290	2.068	848.25	4,960.39	0.00	5,808.64
3130AMR53	40502	003	FHLB	20,000,000.00	19,070,000.00	19,070,000.00	0.620	2.481	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	2.606	3,231.25	10,922.33	0.00	14,153.58
3136G4R62	40504	003	FNMA	1,715,000.00	1,609,825.91	1,609,825.91	0.625	2.604	2,679.69	7,658.31	0.00	10,338.00
3134GW5R3	40505	003	FHLMC	2,000,000.00	1,873,460.00	1,873,460.00	0.650	2.607	3,250.00	8,794.28	0.00	12,044.28
3134GWUG9	40506	003	FHLMC	1,500,000.00	1,403,410.20	1,403,410.20	0.570	2.608	2,137.50	6,888.33	0.00	9,025.83
3134GWVN3	40507	003	FHLMC	17,490,000.00	16,376,215.10	16,376,215.10	0.600	2.607	26,235.00	79,054.14	0.00	105,289.14
3130ANWN6	40508	003	FHLB	825,000.00	778,622.63	778,622.63	0.700	2.598	1,443.75	3,543.27	0.00	4,987.02
3134GW6E1	40509	003	FHLMC	18,300,000.00	17,737,824.00	17,737,824.00	0.320	2.357	14,640.00	88,454.27	0.00	103,094.27
3133EL5J9	40510	003	FFCB	13,965,000.00	13,606,518.45	13,606,518.45	0.300	2.194	10,473.75	63,137.65	0.00	73,611.40
3134GXMX4	40511	003	FHLMC	1,033,000.00	1,020,087.50	1,020,087.50	1.800	2.492	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	2.296	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	2.363	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	2.303	774.53	6,629.18	0.00	7,403.71
3135G05P4	40515	003	FNMA	3,371,000.00	3,288,848.73	3,288,848.73	0.300	2.243	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	2.889	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	2.750	6,000.00	32,726.57	0.00	38,726.57

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3130AQGT4	40518	003	FHLB	23,060,000.00	22,022,300.00	22,022,300.00	1.100	2.902	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	2.898	73,093.75	87,070.78	0.00	160,164.53
3130AQZ48	40520	003	FHLB	3,060,000.00	3,009,204.00	3,009,204.00	2.000	2.781	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	2.666	18,240.00	40,040.77	0.00	58,280.77
3133EMSC7	40522	003	FFCB	3,500,000.00	3,259,655.00	3,259,655.00	0.480	3.133	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	3.295	162,500.00	0.00	0.00	162,500.00
3133ENUZ1	40524	003	FFCB	20,000,000.00	19,890,000.00	19,890,000.00	3.090	3.311	154,500.00	7,869.63	0.00	162,369.63
3134GXSF2	40525	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	2.750	2.788	68,750.00	0.00	0.00	68,750.00
3133ENVK3	40526	003	FFCB	20,000,000.00	20,000,000.00	20,000,000.00	3.650	3.701	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	2.666	4,456.25	18,218.89	0.00	22,675.14
594918BJ2	40528	003	MSFT	4,000,000.00	3,999,400.00	3,999,400.00	3.125	3.173	31,250.00	42.59	0.00	31,292.59
3130ARR86	40529	003	FHLB	13,270,000.00	13,245,848.60	13,245,848.60	2.625	2.790	87,084.37	4,040.20	0.00	91,124.57
3133EMSE3	40530	003	FFCB	0.00	4,845,209.60	3,176,304.07	0.110	1.985	901.27	14,646.29	0.00	15,547.56
3130A0F70	40531	003	FHLB	10,215,000.00	10,346,364.90	10,346,364.90	3.375	2.561	86,189.07	-20,851.57	0.00	65,337.50
3130APQJ7	40532	003	FHLB	1,500,000.00	1,458,750.00	1,458,750.00	0.575	2.473	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	2.553	11,250.00	25,535.13	0.00	36,785.13
3133ELSP0	40534	003	FFCB	0.00	14,653,480.00	11,559,967.56	0.750	2.008	22,200.00	35,047.97	0.00	57,247.97
3133EMST0	40535	003	FFCB	0.00	1,507,123.29	1,138,715.37	0.140	2.033	410.55	5,296.96	0.00	5,707.51
3134G3X54	40536	003	FHLMC	2,635,000.00	2,630,942.10	2,630,942.10	2.000	2.181	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	2.176	49,432.81	471.81	0.00	49,904.62
459058JM6	40538	003	IBRD	5,580,000.00	5,394,470.58	5,394,470.58	0.250	2.591	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	2.687	25,406.87	0.00	0.00	25,406.87
3130AS3J6	40542	003	FHLB	2,700,000.00	2,699,460.00	2,699,460.00	2.500	2.549	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	2.281	27,478.12	0.00	0.00	27,478.12
3130ARVT5	40544	003	FHLB	3,630,000.00	3,639,909.90	3,639,909.90	3.000	2.894	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	3.024	31,250.00	109,669.74	0.00	140,919.74
3130AMU67	40546	003	FHLB	20,000,000.00	19,053,800.00	19,053,800.00	0.400	2.830	20,000.00	112,941.65	0.00	132,941.65
3130APWH4	40547	003	FHLB	20,000,000.00	19,475,000.00	19,475,000.00	0.750	2.610	37,500.00	87,825.27	0.00	125,325.27
3130ASB65	40548	003	FHLB	0.00	10,999,725.00	6,477,615.83	1.880	1.874	29,871.11	53.76	0.00	29,924.87
3130ASBG3	40549	003	FHLB	7,150,000.00	7,130,337.50	7,130,337.50	3.250	2.524	41,559.38	2,808.93	0.00	44,368.31
3133ENYA2	40550	003	FFCB	5,200,000.00	5,177,640.00	5,177,640.00	3.450	3.601	44,850.00	1,121.74	0.00	45,971.74
3134GXRL0	40551	003	FHLMC	12,940,000.00	12,887,851.80	12,887,851.80	3.125	3.321	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	3.048	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	2.305	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	3.224	18,593.78	64,016.60	0.00	82,610.38
3130ASD30	40555	003	FHLB	1,540,000.00	1,533,054.60	1,533,054.60	2.290	2.792	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	3.424	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	3.577	76,511.25	21,447.67	0.00	97,958.92
3134GXYT5	40558	003	FHLMC	7,250,000.00	7,202,657.50	7,202,657.50	2.900	3.404	52,562.50	7,890.41	0.00	60,452.91
3134GXYT5	40559	003	FHLMC	4,500,000.00	4,470,615.00	4,470,615.00	2.900	3.404	32,625.00	4,897.50	0.00	37,522.50

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3130AS6D6	40560	003	FHLB	1,250,000.00	1,233,700.00	1,233,700.00	2.875	3.624	8,984.37	2,040.34	0.00	11,024.71
3133EMBQ4	40561	003	FFCB	1,025,000.00	985,312.00	985,312.00	0.270	3.413	691.87	7,599.83	0.00	8,291.70
3135G05U3	40562	003	FNMA	7,200,000.00	6,959,160.00	6,959,160.00	0.350	3.353	6,300.00	51,242.56	0.00	57,542.56
3135G05P4	40563	003	FNMA	5,000,000.00	4,836,400.00	4,836,400.00	0.300	3.341	3,750.00	36,088.23	0.00	39,838.23
594918BB9	40564	003	MSFT	7,250,000.00	7,084,700.00	7,084,700.00	2.700	3.692	48,937.50	15,561.72	0.00	64,499.22
3134GXKH6	40565	003	FHLMC	0.00	4,921,950.00	1,421,896.67	0.125	2.736	451.39	9,140.99	0.00	9,592.38
CAMP	40566	003	CAMP	95,728,281.33	50,216,989.00	128,546,282.49	4.920	4.683	1,484,418.35	0.00	0.00	1,484,418.35
48133DP95	40569	003	JPM	10,000,000.00	10,000,000.00	10,000,000.00	4.570	4.633	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	4.157	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	4.309	106,250.00	0.00	0.00	106,250.00
478160BY9	40574	003	JNJ	13,945,000.00	13,533,204.15	13,533,204.15	2.450	3.437	85,413.12	29,274.59	0.00	114,687.71
478160BY9	40575	003	JNJ	4,214,000.00	4,074,727.30	4,074,727.30	2.450	3.555	25,810.75	9,908.73	0.00	35,719.48
677522SQ8	40576	003	OHS	7,930,000.00	7,826,117.00	7,826,117.00	2.300	3.514	45,597.50	22,207.77	0.00	67,805.27
912796T33	40577	003	USTR	0.00	29,533,390.00	17,391,885.22	3.218	3.314	0.00	142,128.33	0.00	142,128.33
912828Z1	40578	003	USTR	30,000,000.00	29,439,843.75	29,439,843.75	2.750	3.572	203,921.45	55,400.07	0.00	259,321.52
3136AR5S3	40579	003	FNMA	5,825,000.00	5,825,000.00	5,556,503.91	2.469	2.126	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	3.878	63,565.50	12,506.66	0.00	76,072.16
13063DRD2	40581	003	CAS	5,570,000.00	5,289,717.60	5,289,717.60	2.375	3.858	33,071.87	17,254.05	0.00	50,325.92
912828S35	40582	003	USTR	30,000,000.00	29,444,531.25	29,444,531.25	1.375	3.795	102,555.25	172,983.35	0.00	275,538.60
91282CCU3	40583	003	USTR	20,000,000.00	19,298,437.50	19,298,437.50	0.125	3.910	6,179.43	179,887.82	0.00	186,067.25
912828S35	40584	003	USTR	20,000,000.00	19,625,000.00	19,625,000.00	1.375	3.835	68,370.16	117,187.50	0.00	185,557.66
91282CAK7	40585	003	USTR	20,000,000.00	19,259,375.00	19,259,375.00	0.125	3.976	6,196.33	182,619.86	0.00	188,816.19
9128284Z0	40586	003	USTR	10,000,000.00	9,719,531.25	9,719,531.25	2.750	3.811	67,973.81	23,350.77	0.00	91,324.58
78015JEW3	40588	003	RY	25,000,000.00	25,000,000.00	25,000,000.00	4.530	4.593	283,125.00	0.00	0.00	283,125.00
544351QQ5	40589	003	LOS	9,475,000.00	9,708,274.50	9,708,274.50	5.000	4.115	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	288,750.00	0.00	0.00	288,750.00
313384BR9	40591	003	FHLB	0.00	24,648,638.89	10,681,076.85		3.743	0.00	98,583.33	0.00	98,583.33
313384CL1	40592	003	FHLB	0.00	24,595,125.00	15,850,191.67		3.803	0.00	148,625.00	0.00	148,625.00
544351QP7	40593	003	LOS	10,000,000.00	10,148,500.00	10,148,500.00	5.000	4.225	125,000.00	-19,285.72	0.00	105,714.28
91412GU94	40594	003	UNVHGR	3,820,000.00	3,677,896.00	3,677,896.00	3.063	4.644	29,251.65	12,866.56	0.00	42,118.21
91412HGE7	40595	003	UNVHGR	3,000,000.00	2,732,670.00	2,732,670.00	0.883	4.749	6,622.50	25,379.43	0.00	32,001.93
649902T45	40596	003	NYSHGR	7,850,000.00	7,978,033.50	7,978,033.50	5.051	4.710	99,125.88	-6,473.60	0.00	92,652.28
06367CY35	40597	003	BMO	0.00	50,000,000.00	32,222,222.22	4.050	4.106	326,250.00	0.00	0.00	326,250.00
88579YAV3	40598	003	MMM	7,150,000.00	6,490,770.00	6,490,770.00	2.250	5.116	40,218.75	41,664.82	0.00	81,883.57
039483BL5	40599	003	ADM	9,780,000.00	9,060,681.00	9,060,681.00	2.500	4.827	61,125.00	46,709.03	0.00	107,834.03
89115BK66	40600	003	TORDNY	15,640,000.00	15,537,875.05	15,537,875.05	4.020	4.850	157,182.00	28,633.16	0.00	185,815.16
039483BL5	40601	003	ADM	9,215,000.00	8,517,148.05	8,517,148.05	2.500	4.903	57,593.75	45,380.54	0.00	102,974.29
69371RS23	40602	003	PCAR	5,000,000.00	5,045,950.00	5,045,950.00	4.950	4.664	61,875.00	-3,843.41	0.00	58,031.59
931142EW9	40603	003	WMT	3,000,000.00	2,960,250.00	2,960,250.00	3.900	4.473	29,250.00	3,400.67	0.00	32,650.67
89233HTW4	40604	003	TMCC	50,000,000.00	48,333,805.56	48,333,805.56	4.510	4.730	0.00	563,750.00	0.00	563,750.00

City of San Jose
Total Earnings
January 1, 2023 - March 31, 2023

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3137FBTA4	40605	003	FHLMC	9,702,678.43	9,746,059.53	9,482,224.53	3.064	3.231	74,440.74	1,103.18	0.00	75,543.92
6500354W5	40606	003	NYSDEV	4,565,000.00	4,371,489.65	4,371,489.65	3.170	4.666	36,177.63	14,113.40	0.00	50,291.03
3133ENS43	40607	003	FFCB	10,000,000.00	9,957,600.00	9,957,600.00	4.375	4.671	109,375.00	5,300.00	0.00	114,675.00
931142ER0	40608	003	WMT	10,000,000.00	8,715,600.00	8,715,600.00	1.050	5.044	26,250.00	82,157.78	0.00	108,407.78
30329MAA0	40609	003	FHLMC	3,490,787.87	3,496,401.78	3,130,473.78	2.080	2.429	18,162.46	584.48	0.00	18,746.94
30329MAA0	40610	003	FHLMC	4,488,155.84	4,495,373.72	4,024,894.86	2.080	2.429	23,351.72	751.47	0.00	24,103.19
31315PF38	40611	003	FAMC	2,500,000.00	2,500,000.00	2,500,000.00	4.830	4.756	29,319.44	0.00	0.00	29,319.44
31315P6T1	40612	003	FAMC	3,000,000.00	3,000,000.00	3,000,000.00	4.330	4.390	32,475.00	0.00	0.00	32,475.00
69371RS23	40613	003	PCAR	10,000,000.00	10,022,800.00	10,022,800.00	4.950	4.929	123,750.00	-1,945.02	0.00	121,804.98
3136AKQM8	40614	003	FNMA	4,467,939.38	4,991,403.14	4,713,950.80	3.056	4.316	35,973.95	14,190.78	0.00	50,164.73
3130ATUP0	40615	003	FHLB	5,000,000.00	4,991,450.00	4,991,450.00	4.750	4.998	59,375.00	2,143.45	0.00	61,518.45
45950VRK4	40616	003	IFC	5,000,000.00	5,000,000.00	5,000,000.00	5.000	5.069	62,500.00	0.00	0.00	62,500.00
06406HDA4	40617	003	BK	10,000,000.00	9,557,400.00	9,557,400.00	3.000	5.244	75,000.00	48,578.05	0.00	123,578.05
3138LUV4	40618	003	FNMA	12,239,395.42	12,306,313.11	11,831,765.08	2.920	3.152	89,519.74	2,446.67	0.00	91,966.41
91412GU94	40619	003	UNVHGR	4,685,000.00	4,501,113.75	4,501,113.75	3.063	4.812	35,875.39	17,531.53	0.00	53,406.92
13063D3A4	40620	003	CAS	5,000,000.00	5,224,500.00	5,224,500.00	5.700	4.406	71,250.00	-14,494.26	0.00	56,755.74
923078CX5	40621	003	VNTCTF	3,645,000.00	3,185,620.65	3,185,620.65	1.741	4.977	15,864.86	23,227.05	0.00	39,091.91
31422XR38	40622	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	4.920	4.988	123,000.00	0.00	0.00	123,000.00
13067WRC8	40623	003	CASPWR	3,155,000.00	2,816,941.75	2,816,941.75	0.790	4.942	6,231.13	28,093.49	0.00	34,324.62
594918BY9	40624	003	MSFT	8,436,000.00	8,124,947.81	8,124,947.81	3.300	4.403	69,597.00	18,613.50	0.00	88,210.50
9128285U0	40625	003	USTR	10,000,000.00	9,786,718.75	9,786,718.75	2.625	4.744	65,262.43	49,218.75	0.00	114,481.18
13063D3A4	40626	003	CAS	7,075,000.00	7,430,518.75	7,430,518.75	5.700	4.231	100,818.75	-23,304.22	0.00	77,514.53
3130AU4V3	40627	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	4.800	4.867	120,000.00	0.00	0.00	120,000.00
14913R3A3	40628	003	CAT	7,429,000.00	7,186,294.57	7,186,294.57	3.600	4.507	66,861.00	13,009.82	0.00	79,870.82
917542QV7	40629	003	UTS	5,931,258.67	5,839,739.35	5,839,739.35	3.539	4.268	52,476.81	8,972.48	0.00	61,449.29
06406FAE3	40630	003	BK	4,481,000.00	4,169,346.45	4,169,346.45	2.450	4.730	27,446.13	21,184.91	0.00	48,631.04
438516BL9	40631	003	HON	5,000,000.00	4,660,750.00	4,660,750.00	2.500	4.620	31,250.00	21,840.12	0.00	53,090.12
713448CT3	40632	003	PEP	5,000,000.00	4,811,250.00	4,811,250.00	2.750	4.572	34,375.00	19,868.42	0.00	54,243.42
06406RAD9	40633	003	BK	5,000,000.00	4,789,100.00	4,789,100.00	3.250	4.451	40,625.00	11,930.23	0.00	52,555.23
24422EWK1	40634	003	DE	5,000,000.00	4,957,350.00	4,957,350.00	4.150	4.427	51,875.00	2,244.74	0.00	54,119.74
3137BJQ71	40635	003	FHLMC	7,101,000.00	7,101,000.00	6,821,398.13	2.770	2.924	49,174.41	0.00	0.00	49,174.41
91412HJN4	40636	003	UNVHGR	2,015,000.00	0.00	1,679,266.07	1.272	5.212	6,194.11	15,385.78	0.00	21,579.89
24422EWPO	40637	003	JD	10,000,000.00	0.00	9,106,828.89	4.800	4.885	109,333.33	356.85	0.00	109,690.18
3134GYDA7	40638	003	FHLMC	15,000,000.00	0.00	10,833,333.33	5.020	5.090	135,958.33	0.00	0.00	135,958.33
3135GADY4	40639	003	FNMA	50,000,000.00	0.00	39,444,444.44	5.000	5.069	493,055.56	0.00	0.00	493,055.56
69371RR65	40640	003	PCAR	10,000,000.00	0.00	8,602,000.00	2.000	4.661	47,222.23	51,648.50	0.00	98,870.73
62479MU35	40641	003	MUFGBK	25,000,000.00	0.00	21,970,387.50	4.870	5.057	0.00	273,937.50	0.00	273,937.50
89233HU36	40642	003	TMCC	25,000,000.00	0.00	21,697,882.72	4.910	5.098	0.00	272,777.78	0.00	272,777.78
3134GXR63	40643	003	FHLMC	10,000,000.00	0.00	8,113,491.56	4.050	4.681	83,250.00	10,399.32	0.00	93,649.32
313384HR3	40644	003	FHLB	50,000,000.00	0.00	38,613,371.92		4.790	0.00	456,076.39	0.00	456,076.39

City of San Jose
Total Earnings
January 1, 2023 - March 31, 2023

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
313384HR3	40645	003	FHLB	50,000,000.00	0.00	38,606,184.13		4.832	0.00	460,020.91	0.00	460,020.91
313384HR3	40646	003	FHLB	10,000,000.00	0.00	7,721,236.85		4.832	0.00	92,004.17	0.00	92,004.17
3132XGRH1	40647	003	FHLMC	20,000,000.00	0.00	14,821,423.61	3.690	3.758	137,350.00	0.00	0.00	137,350.00
419792G34	40648	003	HIS	25,000,000.00	0.00	16,552,066.67	1.535	4.140	70,354.16	98,594.10	0.00	168,948.26
13063DC48	40649	003	CAS	12,000,000.00	0.00	6,996,220.00	1.700	4.537	34,000.00	44,260.00	0.00	78,260.00
313384HC6	40650	003	FHLB	10,000,000.00	0.00	5,678,207.41	4.700	4.849	0.00	67,888.89	0.00	67,888.89
91412GU94	40651	003	UNVHGR	2,020,000.00	0.00	998,002.10	3.063	4.784	8,077.81	3,695.68	0.00	11,773.49
574193GK8	40652	003	MDS	3,000,000.00	0.00	897,443.67	2.800	4.664	6,533.33	3,787.93	0.00	10,321.26
313384HR3	40653	003	FHLB	10,000,000.00	0.00	3,169,261.42		5.000	0.00	39,069.44	0.00	39,069.44
313384HR3	40654	003	FHLB	10,000,000.00	0.00	2,733,664.44		4.992	0.00	33,645.76	0.00	33,645.76
13063D3N6	40655	003	CAS	7,000,000.00	0.00	1,322,222.22	4.846	4.624	15,076.44	0.00	0.00	15,076.44
574193WE4	40656	003	MDS	16,360,000.00	0.00	545,333.33	4.000	2.704	3,635.56	0.00	0.00	3,635.56
313384LY3	40657	003	FHLB	15,000,000.00	0.00	1,626,643.52	4.750	4.934	0.00	19,791.67	0.00	19,791.67
313384KG3	40658	003	FHLB	20,000,000.00	0.00	1,091,449.07	4.650	4.800	0.00	12,916.67	0.00	12,916.67
313384LL1	40659	003	FHLB	20,000,000.00	0.00	217,541.30	4.710	4.878	0.00	2,616.67	0.00	2,616.67
			Subtotal	2,706,590,714.38	2,515,797,682.22	2,710,537,022.96		2.636	13,166,680.61	4,448,147.40	93.56	17,614,921.57
Fund: SJCE												
VP4560000	40162	501	ALLSPR	0.00	20,375,053.45	16,620,153.91	4.330	4.219	172,883.13	0.00	0.00	172,883.13
			Subtotal	0.00	20,375,053.45	16,620,153.91		4.219	172,883.13	0.00	0.00	172,883.13
			Total	2,706,590,714.38	2,536,172,735.67	2,727,157,176.87		2.645	13,339,563.74	4,448,147.40	93.56	17,787,804.70



City of San Jose
Total Earnings
 Sorted by Fund - Investment Number
 July 1, 2022 - March 31, 2023

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

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
CITY	32936	003	STPOOL	1,000,000.00	5,000,000.00	3,665,639.50	2.880	1.541	42,398.27	0.00	0.00	42,398.27
VP6000104	36512	003	FEDRAT	0.00	252,407,740.81	45,285,760.41	4.650	1.774	602,910.69	0.00	0.00	602,910.69
CSJFA	37042	003	STPOOL	1,000,000.00	5,000,000.00	3,665,842.96	2.880	1.541	42,400.33	0.00	0.00	42,400.33
84247PHX2	37565	003	STNPWR	0.00	2,831,272.50	0.00	3.258		0.00	0.00	0.00	0.00
13063DDF2	37579	003	CAS	0.00	5,066,150.00	1,701,043.07	2.500	2.185	31,250.00	-3,354.08	0.00	27,895.92
13063DDF2	37588	003	CAS	0.00	5,019,950.00	1,685,530.66	2.500	2.388	31,250.00	-1,035.47	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
91412HBK8	37624	003	UNVHGR	4,000,000.00	4,000,000.00	4,000,000.00	3.297	3.294	98,910.00	0.00	0.00	98,910.00
13067WPE6	37625	003	CASPWR	0.00	983,530.00	549,197.41	2.518	2.915	10,491.67	1,525.00	0.00	12,016.67
4581X0CZ9	37634	003	IADB	0.00	19,089,200.00	5,225,145.99	1.750	2.923	70,972.22	43,684.89	0.00	114,657.11
544351MN6	37638	003	LOS	0.00	4,816,203.75	1,089,797.93	2.900	2.839	23,272.50	-48.51	0.00	23,223.99
13063DGN2	40008	003	CAS	5,000,000.00	5,075,550.00	5,075,550.00	3.400	3.041	127,500.00	-11,636.33	0.00	115,863.67
3133EJD48	40013	003	FFCB	25,000,000.00	24,915,000.00	24,915,000.00	3.050	3.126	571,875.00	12,857.14	0.00	584,732.14
544351MN6	40036	003	LOS	0.00	4,009,560.00	907,272.70	2.900	2.775	19,333.33	-434.55	0.00	18,898.78
3133EJ5W5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.670	397,500.00	3,018.95	0.00	400,518.95
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.534	93,750.00	1,222.50	0.00	94,972.50
3137AWQH1	40115	003	FHLMC	0.00	6,630,149.78	612,244.03	2.307	-0.100	471.58	-780.98	-151.87	-461.27
3137AWQH1	40121	003	FHLMC	0.00	4,794,219.60	442,709.81	2.307	-0.101	341.00	-567.06	-110.27	-336.33
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.901	140,625.00	1,950.00	0.00	142,575.00
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.831	131,250.00	5,704.02	0.00	136,954.02
3137B4WB8	40148	003	FHLMC	3,810,677.97	4,250,000.00	4,378,172.35	3.060	2.490	96,392.75	-14,552.54	0.00	81,840.21
70922PAK8	40152	003	PASTRN	1,750,000.00	1,837,920.00	1,837,920.00	2.929	1.674	38,443.12	-15,344.80	0.00	23,098.32
91412GVB8	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.769	27,285.00	-12,919.29	0.00	14,365.71
649902ZM8	40156	003	NYSHGR	0.00	2,972,376.00	2,787,958.51	5.092	2.070	97,002.60	-53,672.23	0.00	43,330.37
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.549	33,750.00	1,058.09	0.00	34,808.09
43815NAC8	40158	003	HAROT	0.00	956,402.55	241,656.67	1.780	1.768	3,205.11	0.37	1.87	3,207.35
037833DL1	40164	003	AAPL	0.00	999,830.00	262,729.05	1.700	1.682	3,305.56	11.02	0.00	3,316.58
037833DL1	40166	003	AAPL	0.00	4,991,750.00	1,311,700.73	1.700	1.733	16,527.78	534.72	0.00	17,062.50
3137B36J2	40167	003	FHLMC	0.00	4,784,238.00	3,492,626.98	3.320	-5.258	65,461.10	-203,330.11	0.00	-137,869.01
3138LC5B7	40169	003	FNMA	0.00	1,000,000.00	774,187.96	2.710	-1.083	13,549.98	-19,843.75	0.00	-6,293.77
3140HUNV4	40171	003	FNMA	4,845,526.05	4,916,499.95	4,968,779.51	2.420	2.340	88,529.56	-1,230.96	0.00	87,298.60
30298LAA9	40173	003	FHLMC	4,882,358.08	5,082,925.90	4,946,947.80	1.990	1.981	73,564.23	0.00	0.00	73,564.23

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.855	6,963.75	0.00	0.00	6,963.75
30314KAS2	40180	003	FHLMC	1,250,773.13	1,607,163.38	1,352,177.29	2.090	1.861	20,588.93	-1,694.99	0.00	18,893.94
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.660	121,875.00	2,559.95	0.00	124,434.95
649791PP9	40185	003	NYS	5,000,000.00	5,002,600.00	5,002,600.00	2.010	1.995	75,375.00	-454.37	0.00	74,920.63
89233MAD5	40186	003	TMCC	0.00	1,010,534.48	435,902.42	1.920	1.916	6,242.60	5.64	21.32	6,269.56
3138ELJW4	40189	003	FNMA	865,162.75	2,009,566.12	1,160,710.60	2.791	-0.904	21,539.53	-29,414.74	0.00	-7,875.21
43813VAC2	40190	003	HAROT	78,901.65	3,231,722.88	1,597,486.34	1.830	1.825	21,672.16	51.20	160.98	21,884.34
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.713	239,928.67	-43,890.52	0.00	196,038.15
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.690	140,250.00	-612.02	0.00	139,637.98
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.342	138,864.96	0.00	0.00	138,864.96
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.214	125,160.03	0.00	0.00	125,160.03
3138L4EN9	40206	003	FNMA	21,402,762.56	21,921,140.50	22,157,286.55	2.610	2.478	423,527.26	-11,339.51	0.00	412,187.75
6500354U9	40207	003	NYSDEV	5,000,000.00	5,190,300.00	5,190,300.00	2.860	1.873	107,250.00	-34,254.00	0.00	72,996.00
3138LL3J2	40209	003	FNMA	1,000,000.00	1,000,000.00	1,023,750.00	2.710	2.645	20,324.97	0.00	0.00	20,324.97
46625HJE1	40213	003	JPM	0.00	2,119,372.00	649,734.48	3.250	1.898	15,175.69	-5,919.36	0.00	9,256.33
30295NAE0	40214	003	FHLMC	254,529.65	259,680.56	257,655.74	2.050	2.039	3,949.36	-6.44	0.00	3,942.92
3136ACGJ4	40221	003	FNMA	0.00	1,120,518.26	360,067.24	2.509	-4.127	4,778.10	-15,932.37	0.00	-11,154.27
46625HJH4	40223	003	JPM	0.00	10,405,200.00	7,898,837.96	3.200	1.760	181,333.33	-76,965.36	0.00	104,367.97
3138L8CE2	40225	003	FNMA	3,500,000.00	3,500,000.00	3,577,656.25	2.960	2.893	77,699.97	0.00	0.00	77,699.97
30298LAA9	40231	003	FHLMC	573,677.10	597,243.82	588,532.23	1.990	1.890	8,643.79	-294.59	0.00	8,349.20
574193SP4	40234	003	MDS	1,000,000.00	1,000,000.00	1,000,000.00	0.970	0.969	7,275.00	0.00	0.00	7,275.00
254687FJ0	40237	003	DIS	0.00	1,405,490.68	318,030.74	1.650	1.812	3,883.00	441.81	0.00	4,324.81
69371RQ33	40238	003	PCAR	0.00	986,760.00	313,314.31	2.000	2.542	4,722.22	1,256.03	0.00	5,978.25
06406RAE7	40242	003	BK	0.00	10,763,199.97	8,327,731.36	2.950	1.792	178,012.18	-65,997.61	0.00	112,014.57
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.745	126,562.50	-56,174.49	0.00	70,388.01
60412AKS1	40245	003	MNS	0.00	3,579,380.00	1,201,835.62	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	0.704	14,062.50	1,741.50	0.00	15,804.00
89239RAC0	40252	003	TMCC	265,092.20	862,680.63	544,207.74	1.360	1.373	5,539.61	18.97	49.39	5,607.97
44891LAC7	40253	003	HART	324,578.84	852,352.94	573,878.52	1.410	1.424	6,058.79	22.03	54.69	6,135.51
76913CAX7	40255	003	RIV	0.00	1,655,000.00	1,383,193.43	2.363	2.344	24,333.66	0.00	0.00	24,333.66
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.665	80,010.00	0.00	0.00	80,010.00
3134GVQX9	40261	003	FHLMC	10,000,000.00	9,990,000.00	9,990,000.00	0.700	0.720	52,500.00	1,500.00	0.00	54,000.00
64990GZW5	40262	003	NYU	2,450,000.00	2,438,877.00	2,438,877.00	1.438	1.553	26,423.25	2,008.84	0.00	28,432.09
037833DV9	40263	003	AAPL	6,795,000.00	6,793,097.40	6,793,097.40	0.750	0.759	38,221.87	475.65	0.00	38,697.52
882722VK4	40264	003	TXS	3,425,000.00	3,705,815.75	3,705,815.75	3.823	0.917	98,203.32	-72,694.39	0.00	25,508.93
3134GVSN9	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.699	52,500.00	0.00	0.00	52,500.00
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.557	207,749.97	0.00	0.00	207,749.97
69371RN77	40267	003	PCAR	0.00	2,970,699.68	433,678.79	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
43813DAC2	40270	003	HAROT	397,361.12	1,182,593.86	764,578.62	0.820	0.824	4,692.73	10.89	25.26	4,728.88

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									Interest Earned	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	0.351	18,750.00	7,525.00	0.00	26,275.00
3136AL7K1	40272	003	FNMA	2,478,404.71	2,909,733.51	2,908,606.35	2.967	1.071	58,923.05	-35,541.49	0.00	23,381.56
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.749	225,000.00	0.00	0.00	225,000.00
931142DH3	40274	003	WMT	26,018,000.00	27,403,406.46	27,403,406.46	2.550	0.653	497,594.25	-363,164.80	0.00	134,429.45
69371RQ82	40275	003	PCAR	2,000,000.00	1,997,220.00	1,997,220.00	0.800	0.847	12,000.00	695.00	0.00	12,695.00
3137B04Y7	40276	003	FHLMC	0.00	5,450,000.00	4,347,966.24	2.615	-6.588	62,568.81	-277,609.38	0.00	-215,040.57
923078CT4	40277	003	VNTCTF	1,000,000.00	1,000,000.00	1,000,000.00	1.048	1.047	7,860.00	0.00	0.00	7,860.00
923078CU1	40278	003	VNTCTF	900,000.00	900,000.00	900,000.00	1.223	1.222	8,255.25	0.00	0.00	8,255.25
24422EVG1	40279	003	JD	0.00	7,508,925.00	109,619.34	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	0.849	191,250.00	0.00	0.00	191,250.00
3133ELJ47	40282	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.580	0.579	43,500.00	0.00	0.00	43,500.00
3133ELG81	40283	003	FFCB	10,000,000.00	9,999,100.00	9,999,100.00	0.300	0.303	22,500.00	225.84	0.00	22,725.84
459058GU1	40287	003	IBRD	0.00	7,779,030.00	0.00	2.125		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	0.542	37,500.00	3,108.46	0.00	40,608.46
3136AGMB5	40289	003	FNMA	0.00	986,157.33	587,817.17	2.492	-7.796	8,860.90	-43,259.91	0.00	-34,399.01
3130AJS26	40291	003	FHLB	0.00	25,000,000.00	1,277,372.26	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	0.832	6,247.50	0.00	0.00	6,247.50
91412HFL2	40294	003	UNVHGR	650,000.00	650,000.00	650,000.00	0.833	0.832	4,060.88	0.00	0.00	4,060.88
30315EAA4	40295	003	FHLMC	3,146,588.30	3,418,905.27	3,265,241.81	0.830	0.765	20,074.71	-1,331.91	0.00	18,742.80
89237VAB5	40296	003	TMCC	1,203,274.15	3,355,908.93	2,218,501.85	0.440	0.445	7,306.92	30.31	76.13	7,413.36
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.634	24,750.00	-917.03	0.00	23,832.97
574193TQ1	40298	003	MDS	5,000,000.00	5,001,950.00	5,001,950.00	0.510	0.500	19,125.00	-366.64	0.00	18,758.36
31422BJ27	40299	003	FAMC	2,500,000.00	2,499,875.00	2,499,875.00	0.500	0.501	9,375.00	18.90	0.00	9,393.90
30288WAK5	40300	003	FHLMC	0.00	262,572.65	261,225.02	2.190	-1.847	3,803.28	-7,425.88	0.00	-3,622.60
46625HRL6	40303	003	JPM	5,000,000.00	5,284,400.00	5,284,400.00	2.700	0.593	101,250.00	-77,720.65	0.00	23,529.35
373385FQ1	40304	003	GAS	14,615,000.00	14,615,000.00	14,615,000.00	0.520	0.520	56,998.50	0.00	0.00	56,998.50
373385FP3	40305	003	GAS	4,345,000.00	4,345,000.00	4,345,000.00	0.420	0.420	13,686.75	0.00	0.00	13,686.75
46625HJH4	40308	003	JPM	0.00	2,587,738.80	1,964,414.86	3.200	0.443	44,118.40	-37,579.42	0.00	6,538.98
3137EAEX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.436	14,062.50	2,260.01	0.00	16,322.51
34153QUD6	40311	003	FLSEDU	10,000,000.00	10,000,000.00	10,000,000.00	0.550	0.549	41,250.00	0.00	0.00	41,250.00
546417DQ6	40312	003	LAS	4,000,000.00	4,000,000.00	4,000,000.00	0.840	0.839	25,200.00	0.00	0.00	25,200.00
34153QUC8	40313	003	FLSEDU	5,000,000.00	4,995,850.00	4,995,850.00	0.390	0.413	14,625.00	862.59	0.00	15,487.59
3138L9QS4	40314	003	FNMA	0.00	2,500,000.00	532,091.13	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	0.489	91,383.00	-76,456.05	0.00	14,926.95
3137EAAY1	40316	003	FHLMC	4,000,000.00	3,985,080.00	3,985,080.00	0.125	0.250	3,750.00	3,730.00	0.00	7,480.00
419792ZM1	40317	003	HIS	5,000,000.00	5,014,900.00	5,014,900.00	0.852	0.788	31,950.00	-2,270.32	0.00	29,679.68
13077DML3	40318	003	CASHGR	10,000,000.00	10,039,100.00	10,039,100.00	0.885	0.803	66,375.00	-5,868.26	0.00	60,506.74
882724RA7	40319	003	TXS	1,600,000.00	1,945,088.00	1,945,088.00	5.000	0.506	60,000.00	-52,610.81	0.00	7,389.19
06406RAJ6	40320	003	BK	3,868,000.00	4,193,530.88	4,193,530.88	3.450	0.382	100,084.50	-88,069.48	0.00	12,015.02
45818WCW4	40321	003	IADB	10,000,000.00	9,995,330.00	9,995,330.00	0.340	0.352	25,500.00	892.36	0.00	26,392.36

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
57582RK88	40322	003	MAS	1,000,000.00	1,000,000.00	1,000,000.00	0.695	0.694	5,212.50	0.00	0.00	5,212.50
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.764	7,946.45	0.00	0.00	7,946.45
91412HGE7	40324	003	UNVHGR	2,215,000.00	2,238,988.45	2,238,988.45	0.883	0.631	14,668.84	-4,060.74	0.00	10,608.10
91412HGE7	40325	003	UNVHGR	3,560,000.00	3,603,004.80	3,603,004.80	0.883	0.602	23,576.10	-7,302.70	0.00	16,273.40
91412HGE7	40326	003	UNVHGR	10,000,000.00	10,118,600.00	10,118,600.00	0.883	0.607	66,225.00	-20,152.29	0.00	46,072.71
3136AY6S7	40327	003	FNMA	2,973,044.31	3,567,819.46	3,337,108.93	2.624	0.625	60,070.27	-44,417.81	0.00	15,652.46
3137BGK24	40328	003	FHLMC	4,500,000.00	4,500,000.00	4,937,850.00	3.062	2.788	103,342.50	0.00	0.00	103,342.50
3135G05X7	40329	003	FNMA	10,000,000.00	9,975,300.00	9,975,300.00	0.375	0.429	28,125.00	3,979.12	0.00	32,104.12
3133EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.500	37,500.00	0.00	0.00	37,500.00
3135G06R9	40331	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	0.550	0.549	61,875.00	0.00	0.00	61,875.00
45950VPG5	40332	003	IFC	8,550,000.00	8,584,490.70	8,584,490.70	0.425	0.319	27,253.12	-6,685.20	0.00	20,567.92
3135G06G3	40333	003	FNMA	10,000,000.00	10,039,690.00	10,039,690.00	0.500	0.416	37,500.00	-6,155.26	0.00	31,344.74
31422B6K1	40334	003	FAMC	10,000,000.00	9,992,000.00	9,992,000.00	0.480	0.496	36,000.00	1,200.00	0.00	37,200.00
459058JA2	40335	003	IBRD	20,000,000.00	20,288,120.00	20,288,120.00	0.750	0.398	112,500.00	-51,861.60	0.00	60,638.40
459058JL8	40336	003	IBRD	10,000,000.00	9,996,360.00	9,996,360.00	0.500	0.507	37,500.00	569.08	0.00	38,069.08
31422B6K1	40337	003	FAMC	10,000,000.00	9,991,610.00	9,991,610.00	0.480	0.497	36,000.00	1,258.50	0.00	37,258.50
459058JL8	40338	003	IBRD	10,000,000.00	9,993,370.00	9,993,370.00	0.500	0.514	37,500.00	1,036.54	0.00	38,536.54
459058DX8	40339	003	IBRD	4,765,000.00	5,158,198.27	5,158,198.27	2.500	0.339	89,343.75	-76,212.16	0.00	13,131.59
3130AKPW0	40340	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.500	37,500.00	0.00	0.00	37,500.00
459058JAE4	40341	003	IBRD	10,000,000.00	9,933,980.00	9,933,980.00	0.375	0.523	28,125.00	10,902.39	0.00	39,027.39
30318CAA5	40342	003	FHLMC	3,834,599.30	4,175,668.25	3,979,250.27	0.670	0.605	19,742.74	-1,672.61	0.00	18,070.13
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.503	46,357.50	-19,484.16	0.00	26,873.34
459056HV2	40344	003	IBRD	10,000,000.00	10,427,200.00	10,427,200.00	1.500	0.300	112,500.00	-89,000.00	0.00	23,500.00
45950VPL4	40347	003	IFC	10,000,000.00	9,971,900.00	9,971,900.00	0.450	0.507	33,750.00	4,215.00	0.00	37,965.00
46625HJT8	40348	003	JPM	15,000,000.00	16,528,245.00	16,528,245.00	3.875	0.434	435,937.50	-382,061.25	0.00	53,876.25
69371RR24	40349	003	PCAR	7,000,000.00	6,991,880.00	6,991,880.00	0.350	0.389	18,375.00	2,030.00	0.00	20,405.00
3130AKXX9	40350	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.500	37,500.00	0.00	0.00	37,500.00
3130AKXX9	40353	003	FHLB	10,000,000.00	9,994,000.00	9,994,000.00	0.500	0.512	37,500.00	900.00	0.00	38,400.00
45905U5Y6	40354	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.599	22,500.00	0.00	0.00	22,500.00
45905U5Y6	40355	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.599	22,500.00	0.00	0.00	22,500.00
3137FQ3W1	40356	003	FHLMC	4,596,905.57	4,950,000.00	5,192,483.27	2.588	1.721	93,210.06	-26,128.99	0.00	67,081.07
45818WCZ7	40357	003	IADB	10,000,000.00	10,000,000.00	10,000,000.00	0.650	0.648	48,660.22	0.00	0.00	48,660.22
3133EMSU7	40358	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.800	0.799	60,000.00	0.00	0.00	60,000.00
459058JA2	40359	003	IBRD	10,000,000.00	10,054,800.00	10,054,800.00	0.750	0.609	56,250.00	-10,282.14	0.00	45,967.86
31422XCX8	40360	003	FAMC	10,000,000.00	10,000,000.00	10,000,000.00	1.000	0.999	75,000.00	0.00	0.00	75,000.00
COVID RELIEF	40363	003	STPOOL	0.00	75,000,000.00	25,019,130.94	2.550	1.354	254,279.99	0.00	0.00	254,279.99
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	0.00	24,768,711.53	23,683,950.44	0.500	0.356	88,926.93	-25,584.44	0.00	63,342.49
3130APRF4	40409	003	FHLB	20,000,000.00	19,991,000.00	19,991,000.00	1.000	1.015	150,000.00	2,254.17	0.00	152,254.17

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3130APWP6	40410	003	FHLB	8,300,000.00	8,292,530.00	8,292,530.00	0.600	0.645	37,350.00	2,801.25	0.00	40,151.25
3130ADRG9	40411	003	FHLB	0.00	1,081,675.88	994,825.99	2.750	0.413	19,971.87	-16,889.28	0.00	3,082.59
3133ENBT6	40412	003	FFCB	0.00	1,822,098.25	1,383,198.67	0.180	0.314	1,861.50	1,402.74	0.00	3,264.24
3135G0T94	40414	003	FNMA	0.00	2,763,871.20	2,037,598.48	2.375	0.318	35,268.75	-30,400.23	0.00	4,868.52
3135G04Q3	40415	003	FNMA	2,963,000.00	2,952,599.87	2,952,599.87	0.250	0.486	5,555.62	5,209.71	0.00	10,765.33
3130APZU2	40417	003	FHLB	1,900,000.00	1,900,000.00	1,900,000.00	0.875	0.874	12,468.75	0.00	0.00	12,468.75
3130APU45	40418	003	FHLB	4,875,000.00	4,867,687.50	4,867,687.50	0.850	0.901	31,078.13	1,841.77	0.00	32,919.90
45950VLH7	40419	003	IFC	0.00	3,222,800.24	1,352,635.14	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	0.496	18,375.00	7,615.05	0.00	25,990.05
3130APKF1	40421	003	FHLB	2,725,000.00	2,711,375.00	2,711,375.00	0.750	0.924	15,328.13	3,477.08	0.00	18,805.21
3130APMH5	40422	003	FHLB	3,150,000.00	3,145,212.00	3,145,212.00	0.625	0.687	14,765.63	1,459.10	0.00	16,224.73
3133ENFZ8	40423	003	FFCB	10,000,000.00	10,013,900.00	10,013,900.00	1.010	0.961	75,750.00	-3,475.00	0.00	72,275.00
3133EMZP0	40424	003	FFCB	1,250,000.00	1,245,450.00	1,245,450.00	0.140	0.390	1,312.50	2,331.12	0.00	3,643.62
91282CAG6	40426	003	USTR	0.00	19,993,276.00	4,451,057.80	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	1,326,036.09	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	0.963	50,324.06	-36,235.05	0.00	14,089.01
3133EMGX4	40433	003	FFCB	0.00	19,961,764.00	10,563,707.23	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	3,105,224.82	2.350	0.479	53,527.78	-42,362.94	0.00	11,164.84
3130APQU2	40435	003	FHLB	14,370,000.00	14,348,445.00	14,348,445.00	0.650	0.728	70,053.75	8,349.85	0.00	78,403.60
3133ENAQ3	40437	003	FFCB	0.00	20,320,899.50	7,713,042.15	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	1,519,278.93	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	2,164,126.95	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	0.878	22,101.57	-15,062.28	0.00	7,039.29
594918BQ6	40443	003	MSFT	2,876,000.00	2,936,971.20	2,936,971.20	2.000	0.687	43,140.00	-27,996.98	0.00	15,143.02
931142DU4	40444	003	WMT	0.00	10,184,200.00	6,207,158.39	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	0.680	31,853.25	970.65	0.00	32,823.90
3130APS48	40446	003	FHLB	13,240,000.00	13,241,098.92	13,241,098.92	1.050	1.046	104,265.00	-282.31	0.00	103,982.69
89236THD0	40447	003	TMCC	0.00	5,863,574.60	449,398.05	0.450	0.351	1,538.25	-354.09	0.00	1,184.16
89236TEL5	40448	003	TMCC	0.00	15,332,765.94	10,856,045.96	2.700	0.605	213,792.75	-164,450.21	0.00	49,342.54
13063DMA3	40449	003	CAS	10,110,000.00	10,631,069.40	10,631,069.40	2.650	1.361	200,936.25	-92,315.44	0.00	108,620.81
037833CG3	40459	003	AAPL	10,000,000.00	10,407,000.00	10,407,000.00	3.000	1.010	225,000.00	-146,130.32	0.00	78,869.68
459056LD7	40460	003	IBRD	0.00	2,147,432.00	1,583,143.30	7.625	0.455	83,875.00	-78,471.87	0.00	5,403.13
3130AQG49	40461	003	FHLB	2,485,000.00	2,471,605.85	2,471,605.85	1.000	1.201	18,637.50	3,652.95	0.00	22,290.45
037833DE7	40462	003	AAPL	0.00	15,537,963.79	11,114,747.82	2.400	0.604	195,404.80	-145,047.35	0.00	50,357.45
037833DF4	40463	003	AAPL	15,114,000.00	15,723,396.48	15,723,396.48	2.750	1.349	311,726.25	-152,490.32	0.00	159,235.93
037833BU3	40464	003	AAPL	0.00	3,118,625.16	2,697,496.94	2.850	0.836	56,055.07	-39,131.74	0.00	16,923.33
3130AJY52	40466	003	FHLB	0.00	9,988,752.10	1,531,122.58	0.125	0.317	1,423.61	2,217.13	0.00	3,640.74
3130AQCNI	40467	003	FHLB	5,000,000.00	4,986,250.00	4,986,250.00	1.125	0.988	33,541.67	3,440.69	0.00	36,982.36
3133ENLB4	40468	003	FFCB	0.00	19,988,000.00	14,662,729.93	0.460	0.517	50,344.44	6,566.67	0.00	56,911.11
3134GXJH8	40469	003	FHLMC	4,225,000.00	4,176,243.50	4,176,243.50	0.220	0.910	6,971.25	21,545.43	0.00	28,516.68

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3130ALHH0	40470	003	FHLB	25,000,000.00	24,479,750.00	24,479,750.00	0.960	1.494	180,000.00	94,463.68	0.00	274,463.68
037833CG3	40471	003	AAPL	11,966,000.00	12,402,280.36	12,402,280.36	3.000	1.182	269,235.00	-159,183.38	0.00	110,051.62
3130AQQQ9	40472	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.250	1.087	163,125.00	0.00	0.00	163,125.00
3130AQN58	40473	003	FHLB	14,000,000.00	13,982,500.00	13,982,500.00	1.750	0.991	99,633.34	4,375.00	0.00	104,008.34
3130AQM3	40475	003	FHLB	7,200,000.00	7,189,200.00	7,189,200.00	1.250	1.128	58,725.00	2,160.00	0.00	60,885.00
3130AQQQ9	40477	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.250	1.087	163,125.00	0.00	0.00	163,125.00
3130AQM4	40478	003	FHLB	12,500,000.00	12,495,875.00	12,495,875.00	1.125	0.974	90,234.38	1,125.00	0.00	91,359.38
3133ENMH0	40479	003	FFCB	10,350,000.00	10,348,965.00	10,348,965.00	1.600	1.601	124,200.00	194.06	0.00	124,394.06
3133ENAL4	40480	003	FFCB	4,150,000.00	4,103,407.95	4,103,407.95	0.290	0.956	9,026.25	20,421.84	0.00	29,448.09
037833BU3	40482	003	AAPL	0.00	2,371,857.60	2,051,570.26	2.850	1.322	42,904.53	-22,544.62	0.00	20,359.91
037833CG3	40485	003	AAPL	12,318,000.00	12,613,016.10	12,613,016.10	3.000	1.751	277,155.00	-111,404.68	0.00	165,750.32
3133ENPB0	40486	003	FFCB	15,138,000.00	15,138,637.50	15,138,637.50	2.180	2.195	247,702.50	1,704.37	0.00	249,406.87
037833CU2	40487	003	AAPL	7,300,000.00	7,460,673.00	7,460,673.00	2.850	1.809	156,037.50	-54,705.81	0.00	101,331.69
313380GJ0	40489	003	FHLB	0.00	10,068,160.00	2,572,157.66	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	1.834	48,000.00	220,783.65	0.00	268,783.65
3130ARAY7	40495	003	FHLB	1,000,000.00	992,500.00	992,500.00	2.375	1.662	10,506.95	1,875.00	0.00	12,381.95
3130ARBY6	40496	003	FHLB	4,600,000.00	4,590,340.00	4,590,340.00	2.500	1.583	52,133.33	2,415.00	0.00	54,548.33
3130AR7C9	40497	003	FHLB	1,565,000.00	1,544,029.00	1,544,029.00	1.850	2.367	21,714.38	5,725.15	0.00	27,439.53
3133ENQC7	40498	003	FFCB	150,000.00	148,500.00	148,500.00	1.940	2.370	2,182.50	459.70	0.00	2,642.20
3130AQ7T8	40499	003	FHLB	2,360,000.00	2,314,924.00	2,314,924.00	1.750	2.446	30,975.00	11,525.11	0.00	42,500.11
3136G46V0	40500	003	FNMA	1,500,000.00	1,449,900.00	1,449,900.00	0.310	2.192	3,487.50	20,371.99	0.00	23,859.49
3133ENAL4	40501	003	FFCB	1,170,000.00	1,139,135.40	1,139,135.40	0.290	2.038	2,544.76	14,881.15	0.00	17,425.91
3130AMR53	40502	003	FHLB	20,000,000.00	19,070,000.00	19,070,000.00	0.620	2.445	93,000.00	257,011.26	0.00	350,011.26
3136G4H55	40503	003	FNMA	2,350,000.00	2,202,791.30	2,202,791.30	0.550	2.568	9,693.75	32,766.98	0.00	42,460.73
3136G4R62	40504	003	FNMA	1,715,000.00	1,609,825.91	1,609,825.91	0.625	2.566	8,039.07	22,974.92	0.00	31,013.99
3134GW5R3	40505	003	FHLMC	2,000,000.00	1,873,460.00	1,873,460.00	0.650	2.569	9,750.00	26,382.86	0.00	36,132.86
3134GWUG9	40506	003	FHLMC	1,500,000.00	1,403,410.20	1,403,410.20	0.570	2.570	6,412.50	20,665.01	0.00	27,077.51
3134GWVN3	40507	003	FHLMC	17,490,000.00	16,376,215.10	16,376,215.10	0.600	2.569	78,705.00	237,162.40	0.00	315,867.40
3130ANWN6	40508	003	FHLB	825,000.00	778,622.63	778,622.63	0.700	2.560	4,331.25	10,629.79	0.00	14,961.04
3134GW6E1	40509	003	FHLMC	18,300,000.00	17,737,824.00	17,737,824.00	0.320	2.323	43,920.00	265,362.80	0.00	309,282.80
3133EL5J9	40510	003	FFCB	13,965,000.00	13,606,518.45	13,606,518.45	0.300	2.162	31,421.25	189,412.95	0.00	220,834.20
3134GXMZ4	40511	003	FHLMC	1,033,000.00	1,020,087.50	1,020,087.50	1.800	2.455	13,945.50	4,855.68	0.00	18,801.18
3130APWH4	40512	003	FHLB	2,000,000.00	1,951,980.00	1,951,980.00	0.750	2.262	11,250.00	21,901.02	0.00	33,151.02
3133ENGW4	40513	003	FFCB	1,859,000.00	1,808,137.76	1,808,137.76	0.660	2.328	9,202.05	22,402.62	0.00	31,604.67
3133EMYW6	40514	003	FFCB	1,347,000.00	1,304,057.64	1,304,057.64	0.230	2.269	2,323.58	19,887.54	0.00	22,211.12
3135G05P4	40515	003	FNMA	3,371,000.00	3,288,848.73	3,288,848.73	0.300	2.211	7,584.75	46,993.32	0.00	54,578.07
3130AQJM6	40516	003	FHLB	1,400,000.00	1,341,991.00	1,341,991.00	1.250	2.847	13,125.00	15,553.56	0.00	28,678.56
3130AMU67	40517	003	FHLB	6,000,000.00	5,710,188.00	5,710,188.00	0.400	2.710	18,000.00	98,179.72	0.00	116,179.72
3130AQGT4	40518	003	FHLB	23,060,000.00	22,022,300.00	22,022,300.00	1.100	2.859	190,245.00	282,438.51	0.00	472,683.51
3130AQM3	40519	003	FHLB	23,390,000.00	22,416,742.10	22,416,742.10	1.250	2.855	219,281.25	261,212.36	0.00	480,493.61

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3130AQZ48	40520	003	FHLB	3,060,000.00	3,009,204.00	3,009,204.00	2.000	2.740	45,900.00	16,003.41	0.00	61,903.41
3130APXH3	40521	003	FHLB	9,120,000.00	8,864,184.00	8,864,184.00	0.800	2.628	54,720.00	120,122.30	0.00	174,842.30
3133EMSC7	40522	003	FFCB	3,500,000.00	3,259,655.00	3,259,655.00	0.480	3.087	12,600.00	62,941.95	0.00	75,541.95
3130ARVJ7	40523	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	3.250	3.247	487,500.00	0.00	0.00	487,500.00
3133ENUZ1	40524	003	FFCB	20,000,000.00	19,890,000.00	19,890,000.00	3.090	3.262	463,500.00	23,608.90	0.00	487,108.90
3134GXS2	40525	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	2.750	2.638	198,055.55	0.00	0.00	198,055.55
3133ENVK3	40526	003	FFCB	20,000,000.00	20,000,000.00	20,000,000.00	3.650	3.647	547,500.00	0.00	0.00	547,500.00
3130APM44	40527	003	FHLB	3,565,000.00	3,449,208.80	3,449,208.80	0.500	2.627	13,368.75	54,656.68	0.00	68,025.43
594918BJ2	40528	003	MSFT	4,000,000.00	3,999,400.00	3,999,400.00	3.125	3.127	93,750.00	127.76	0.00	93,877.76
3130ARR86	40529	003	FHLB	13,270,000.00	13,245,848.60	13,245,848.60	2.625	2.319	218,494.23	12,120.59	0.00	230,614.82
3133EMSE3	40530	003	FFCB	0.00	4,845,209.60	4,297,028.95	0.110	1.928	3,605.07	58,585.16	0.00	62,190.23
3130AOF70	40531	003	FHLB	10,215,000.00	10,346,364.90	10,346,364.90	3.375	2.524	258,567.20	-62,554.71	0.00	196,012.49
3130APQJ7	40532	003	FHLB	1,500,000.00	1,458,750.00	1,458,750.00	0.575	2.437	6,468.75	20,213.25	0.00	26,682.00
3130APWH4	40533	003	FHLB	6,000,000.00	5,843,952.00	5,843,952.00	0.750	2.516	33,750.00	76,605.38	0.00	110,355.38
3133ELSP0	40534	003	FFCB	0.00	14,653,480.00	13,637,362.77	0.750	1.957	77,700.00	122,667.91	0.00	200,367.91
3133EMST0	40535	003	FFCB	0.00	1,507,123.29	1,386,113.39	0.140	1.979	1,481.55	19,115.10	0.00	20,596.65
3134G3X54	40536	003	FHLMC	2,635,000.00	2,630,942.10	2,630,942.10	2.000	2.150	39,525.00	2,929.50	0.00	42,454.50
3130AS3T46	40537	003	FHLB	9,305,000.00	9,303,139.00	9,303,139.00	2.125	2.144	148,298.44	1,415.41	0.00	149,713.85
459058JM6	40538	003	IBRD	5,580,000.00	5,394,470.58	5,394,470.58	0.250	2.553	10,462.50	92,936.81	0.00	103,399.31
3130AS2M0	40539	003	FHLB	3,835,000.00	3,835,000.00	3,835,000.00	2.650	2.648	76,220.62	0.00	0.00	76,220.62
313380GJ0	40541	003	FHLB	0.00	10,019,100.00	2,559,624.09	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	2.512	50,625.00	270.00	0.00	50,895.00
3130AS4H9	40543	003	FHLB	4,885,000.00	4,885,000.00	4,885,000.00	2.250	2.248	82,434.37	0.00	0.00	82,434.37
3130ARVT5	40544	003	FHLB	3,630,000.00	3,639,909.90	3,639,909.90	3.000	2.852	81,675.00	-3,752.70	0.00	77,922.30
3130AMNR9	40545	003	FHLB	20,000,000.00	18,899,647.00	18,899,647.00	0.625	2.980	93,750.00	329,009.20	0.00	422,759.20
3130AMU67	40546	003	FHLB	20,000,000.00	19,053,800.00	19,053,800.00	0.400	2.788	60,000.00	338,824.94	0.00	398,824.94
3130APWH4	40547	003	FHLB	20,000,000.00	19,475,000.00	19,475,000.00	0.750	2.572	112,500.00	263,475.83	0.00	375,975.83
3130ASB65	40548	003	FHLB	0.00	10,999,725.00	9,514,360.68	1.880	1.869	133,271.11	239.85	0.00	133,510.96
3130ASBG3	40549	003	FHLB	7,150,000.00	7,130,337.50	7,130,337.50	3.250	2.353	117,528.13	8,426.78	0.00	125,954.91
3133ENYA2	40550	003	FFCB	5,200,000.00	5,177,640.00	5,177,640.00	3.450	3.548	134,550.00	3,365.22	0.00	137,915.22
3134GXRL0	40551	003	FHLMC	12,940,000.00	12,887,851.80	12,887,851.80	3.125	3.273	303,281.25	13,345.98	0.00	316,627.23
3130ARMT5	40552	003	FHLB	8,905,000.00	8,864,126.05	8,864,126.05	2.800	3.004	187,005.00	12,862.43	0.00	199,867.43
037833DV9	40553	003	AAPL	10,000,000.00	9,861,950.00	9,861,950.00	0.750	2.272	56,250.00	111,932.44	0.00	168,182.44
31422XRQ7	40554	003	FAMC	10,779,000.00	10,390,632.63	10,390,632.63	0.690	3.177	55,781.33	192,049.80	0.00	247,831.13
3130ASD30	40555	003	FHLB	5,610,000.00	1,533,054.60	1,533,054.60	2.290	2.751	26,449.50	5,209.05	0.00	31,658.55
3134GXMY0	40556	003	FHLMC	1,545,000.00	5,588,441.05	5,588,441.05	3.125	3.374	131,601.57	9,959.61	0.00	141,561.18
594918BB9	40557	003	MSFT	11,335,000.00	11,106,939.80	11,106,939.80	2.700	3.525	229,533.75	64,343.00	0.00	293,876.75
3134GXYS5	40558	003	FHLMC	7,250,000.00	7,202,657.50	7,202,657.50	2.900	3.354	157,687.50	23,671.25	0.00	181,358.75
3134GXYS5	40559	003	FHLMC	4,500,000.00	4,470,615.00	4,470,615.00	2.900	3.354	97,875.00	14,692.50	0.00	112,567.50
3130AS6D6	40560	003	FHLB	1,250,000.00	1,233,700.00	1,233,700.00	2.875	3.571	26,953.12	6,121.00	0.00	33,074.12

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3133EMBQ4	40561	003	FFCB	1,025,000.00	985,312.00	985,312.00	0.270	3.363	2,075.62	22,799.49	0.00	24,875.11
3135G05U3	40562	003	FNMA	7,200,000.00	6,959,160.00	6,959,160.00	0.350	3.304	18,900.00	153,727.66	0.00	172,627.66
3135G05P4	40563	003	FNMA	5,000,000.00	4,836,400.00	4,836,400.00	0.300	3.292	11,250.00	108,264.70	0.00	119,514.70
594918BB9	40564	003	MSFT	7,250,000.00	7,084,700.00	7,084,700.00	2.700	3.638	146,812.50	46,685.15	0.00	193,497.65
3134GXKH6	40565	003	FHLMC	0.00	4,921,950.00	3,772,297.45	0.125	2.684	3,576.39	72,424.77	0.00	76,001.16
CAMP	40566	003	CAMP	95,728,281.33	269,000,000.00	141,947,103.38	4.920	3.243	3,456,062.56	0.00	0.00	3,456,062.56
03785EHB3	40567	003	AAPL	0.00	0.00	1,640,091.24	1.640	1.665	0.00	20,500.00	0.00	20,500.00
912796T58	40568	003	USTR	0.00	0.00	3,460,712.08	1.760	1.788	0.00	46,444.44	0.00	46,444.44
48133DP95	40569	003	JPM	10,000,000.00	0.00	9,014,598.54	4.570	4.558	308,475.00	0.00	0.00	308,475.00
48133DQ45	40570	003	JPM	10,000,000.00	0.00	9,014,598.54	4.100	4.090	276,750.00	0.00	0.00	276,750.00
48133DQ52	40571	003	JPM	10,000,000.00	0.00	9,014,598.54	4.250	4.239	286,875.00	0.00	0.00	286,875.00
912796U56	40572	003	USTR	0.00	0.00	4,548,991.28	2.060	2.095	0.00	71,527.78	0.00	71,527.78
89233HK78	40573	003	TMCC	0.00	0.00	10,903,284.67	2.500	2.545	0.00	208,333.33	0.00	208,333.33
478160BY9	40574	003	JNJ	13,945,000.00	0.00	10,816,685.07	2.450	3.390	204,991.50	70,259.01	0.00	275,250.51
478160BY9	40575	003	JNJ	4,214,000.00	0.00	3,241,936.32	2.450	3.506	61,659.01	23,670.85	0.00	85,329.86
677522SQ8	40576	003	OHS	7,930,000.00	0.00	6,112,368.75	2.300	3.464	106,900.80	52,064.88	0.00	158,965.68
912796T33	40577	003	USTR	0.00	0.00	18,754,780.51	3.218	3.314	0.00	466,610.00	0.00	466,610.00
912828Z1	40578	003	USTR	30,000,000.00	0.00	22,670,828.58	2.750	3.582	479,681.12	129,882.38	0.00	609,563.50
3136AR5S3	40579	003	FNMA	5,825,000.00	0.00	4,076,121.48	2.469	2.152	65,840.44	0.00	0.00	65,840.44
194162AN3	40580	003	CL	8,202,000.00	0.00	5,922,850.99	3.100	3.840	142,669.23	28,070.51	0.00	170,739.74
13063DRD2	40581	003	CAS	5,570,000.00	0.00	3,938,329.89	2.375	3.821	74,227.99	38,725.75	0.00	112,953.74
912828S35	40582	003	USTR	30,000,000.00	0.00	21,384,896.78	1.375	3.783	224,754.53	382,485.40	0.00	607,239.93
91282CCU3	40583	003	USTR	20,000,000.00	0.00	14,016,018.48	0.125	3.911	13,707.06	397,751.96	0.00	411,459.02
912828S35	40584	003	USTR	20,000,000.00	0.00	14,181,569.34	1.375	3.822	149,089.07	257,812.50	0.00	406,901.57
91282CAK7	40585	003	USTR	20,000,000.00	0.00	13,917,358.58	0.125	3.976	13,654.89	401,763.70	0.00	415,418.59
9128284Z0	40586	003	USTR	10,000,000.00	0.00	7,023,602.87	2.750	3.820	150,018.01	51,371.70	0.00	201,389.71
912796X79	40587	003	USTR	0.00	0.00	7,878,679.52	3.090	3.156	0.00	186,687.50	0.00	186,687.50
78015JEW3	40588	003	RY	25,000,000.00	0.00	17,609,489.05	4.530	4.593	607,145.83	0.00	0.00	607,145.83
544351QQ5	40589	003	LOS	9,475,000.00	0.00	6,554,856.87	5.000	4.070	240,822.92	-40,540.58	0.00	200,282.34
89115BVJ6	40590	003	TD	25,000,000.00	0.00	17,427,007.30	4.620	4.684	612,791.67	0.00	0.00	612,791.67
313384BR9	40591	003	FHLB	0.00	0.00	12,504,236.52		3.743	0.00	351,361.11	0.00	351,361.11
313384CL1	40592	003	FHLB	0.00	0.00	14,182,590.33		3.803	0.00	404,875.00	0.00	404,875.00
544351QP7	40593	003	LOS	10,000,000.00	0.00	6,852,089.42	5.000	4.179	254,166.67	-39,214.29	0.00	214,952.38
91412GU94	40594	003	UNVHGR	3,820,000.00	0.00	2,496,673.93	3.063	4.594	59,803.37	26,304.97	0.00	86,108.34
91412HGE7	40595	003	UNVHGR	3,000,000.00	0.00	1,855,024.16	0.883	4.698	13,539.33	51,886.84	0.00	65,426.17
649902T45	40596	003	NYSHGR	7,850,000.00	0.00	5,182,810.08	5.051	4.657	193,846.16	-12,659.49	0.00	181,186.67
06367CY35	40597	003	BMO	0.00	0.00	26,824,817.52	4.050	4.106	826,875.00	0.00	0.00	826,875.00
88579YAV3	40598	003	MMM	7,150,000.00	0.00	4,216,631.61	2.250	5.059	78,650.00	81,477.87	0.00	160,127.87
039483BL5	40599	003	ADM	9,780,000.00	0.00	5,886,135.83	2.500	4.772	119,533.33	91,342.10	0.00	210,875.43
89115BK66	40600	003	TORDNY	15,640,000.00	0.00	10,093,948.03	4.020	4.850	310,871.07	56,630.03	0.00	367,501.10

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
039483BL5	40601	003	ADM	9,215,000.00	0.00	5,470,868.82	2.500	4.848	111,347.92	87,735.72	0.00	199,083.64
69371RS23	40602	003	PCAR	5,000,000.00	0.00	3,241,194.16	4.950	4.611	119,625.00	-7,430.58	0.00	112,194.42
931142EW9	40603	003	WMT	3,000,000.00	0.00	1,901,474.45	3.900	4.422	56,550.00	6,574.62	0.00	63,124.62
89233HTW4	40604	003	TMCC	50,000,000.00	0.00	31,046,532.04	4.510	4.730	0.00	1,102,444.44	0.00	1,102,444.44
3137FBTA4	40605	003	FHLMC	9,702,678.43	0.00	5,928,341.64	3.064	3.188	140,052.64	1,808.71	0.00	141,861.35
6500354W5	40606	003	NYSDEV	4,565,000.00	0.00	2,744,146.79	3.170	4.611	68,335.52	26,658.64	0.00	94,994.16
3133ENS43	40607	003	FFCB	10,000,000.00	0.00	6,032,706.57	4.375	4.614	199,305.56	9,657.78	0.00	208,963.34
931142ER0	40608	003	WMT	10,000,000.00	0.00	5,184,827.74	1.050	4.983	46,958.33	146,971.14	0.00	193,929.47
30329MAA0	40609	003	FHLMC	3,490,787.87	0.00	1,771,852.80	2.080	2.395	30,893.21	959.10	0.00	31,852.31
30329MAA0	40610	003	FHLMC	4,488,155.84	0.00	2,278,096.46	2.080	2.395	39,719.83	1,233.13	0.00	40,952.96
31315PF38	40611	003	FAMC	2,500,000.00	0.00	1,423,357.66	4.830	4.823	51,537.49	0.00	0.00	51,537.49
31315P6T1	40612	003	FAMC	3,000,000.00	0.00	1,708,029.20	4.330	4.351	55,790.00	0.00	0.00	55,790.00
69371RS23	40613	003	PCAR	10,000,000.00	0.00	5,669,832.12	4.950	4.865	210,375.00	-3,306.54	0.00	207,068.46
3136AKQM8	40614	003	FNMA	4,467,939.38	0.00	2,656,085.11	3.056	3.910	61,425.01	16,543.92	0.00	77,968.93
3130ATUP0	40615	003	FHLB	5,000,000.00	0.00	2,696,111.68	4.750	4.965	96,979.17	3,500.97	0.00	100,480.14
45950VRK4	40616	003	IFC	5,000,000.00	0.00	2,445,255.47	5.000	5.032	92,361.11	0.00	0.00	92,361.11
06406HDA4	40617	003	BK	10,000,000.00	0.00	4,813,581.02	3.000	5.206	114,166.66	73,946.59	0.00	188,113.25
3138L8UV4	40618	003	FNMA	12,239,395.42	0.00	5,793,173.06	2.920	3.121	132,464.81	3,257.54	0.00	135,722.35
91412GU94	40619	003	UNVHGR	4,685,000.00	0.00	2,217,702.03	3.063	4.776	53,414.47	26,102.50	0.00	79,516.97
13063D3A4	40620	003	CAS	5,000,000.00	0.00	2,574,114.96	5.700	4.373	106,083.33	-21,580.34	0.00	84,502.99
923078CX5	40621	003	VNTCTF	3,645,000.00	0.00	1,523,052.21	1.741	4.939	22,915.91	33,550.18	0.00	56,466.09
31422XR38	40622	003	FAMC	10,000,000.00	0.00	4,525,547.45	4.920	4.948	168,100.00	0.00	0.00	168,100.00
13067WRC8	40623	003	CASPWR	3,155,000.00	0.00	1,274,820.35	0.790	4.902	8,515.87	38,394.43	0.00	46,910.30
594918BY9	40624	003	MSFT	8,436,000.00	0.00	3,558,371.30	3.300	4.366	92,022.70	24,611.18	0.00	116,633.88
9128285U0	40625	003	USTR	10,000,000.00	0.00	4,143,282.39	2.625	4.735	83,820.45	63,437.50	0.00	147,257.95
13063D3A4	40626	003	CAS	7,075,000.00	0.00	3,091,529.70	5.700	4.194	126,583.54	-29,259.74	0.00	97,323.80
3130AU4V3	40627	003	FHLB	10,000,000.00	0.00	4,160,583.94	4.800	4.824	150,666.67	0.00	0.00	150,666.67
14913R3A3	40628	003	CAT	7,429,000.00	0.00	2,858,781.42	3.600	4.466	80,233.20	15,611.78	0.00	95,844.98
917542QV7	40629	003	UTS	5,931,258.67	0.00	2,323,107.99	3.539	4.228	62,972.17	10,766.98	0.00	73,739.15
06406FAE3	40630	003	BK	4,481,000.00	0.00	1,658,608.62	2.450	4.711	33,240.31	25,421.89	0.00	58,662.20
438516BL9	40631	003	HON	5,000,000.00	0.00	1,854,093.98	2.500	4.577	37,500.00	26,208.15	0.00	63,708.15
713448CT3	40632	003	PEP	5,000,000.00	0.00	1,878,845.80	2.750	4.530	40,486.11	23,400.58	0.00	63,886.69
06406RAD9	40633	003	BK	5,000,000.00	0.00	1,870,195.99	3.250	4.409	47,847.22	14,051.16	0.00	61,898.38
24422EWK1	40634	003	DE	5,000,000.00	0.00	1,935,899.45	4.150	4.386	61,097.22	2,643.80	0.00	63,741.02
3137BJQ71	40635	003	FHLMC	7,101,000.00	0.00	2,489,561.36	2.770	2.894	54,091.85	0.00	0.00	54,091.85
91412HJN4	40636	003	UNVHGR	2,015,000.00	0.00	551,583.75	1.272	5.212	6,194.11	15,385.78	0.00	21,579.89
24422EWP0	40637	003	JD	10,000,000.00	0.00	2,991,294.16	4.800	4.885	109,333.33	356.85	0.00	109,690.18
3134GYDA7	40638	003	FHLMC	15,000,000.00	0.00	3,558,394.16	5.020	5.090	135,958.33	0.00	0.00	135,958.33
3135GADY4	40639	003	FNMA	50,000,000.00	0.00	12,956,204.38	5.000	5.069	493,055.56	0.00	0.00	493,055.56
69371RR65	40640	003	PCAR	10,000,000.00	0.00	2,825,474.45	2.000	4.661	47,222.23	51,648.50	0.00	98,870.73

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
62479MU35	40641	003	MUFGBK	25,000,000.00	0.00	7,216,550.64	4.870	5.057	0.00	273,937.50	0.00	273,937.50
89233HU36	40642	003	TMCC	25,000,000.00	0.00	7,127,041.77	4.910	5.098	0.00	272,777.78	0.00	272,777.78
3134GXR63	40643	003	FHLMC	10,000,000.00	0.00	2,665,015.47	4.050	4.681	83,250.00	10,399.32	0.00	93,649.32
313384HR3	40644	003	FHLB	50,000,000.00	0.00	12,683,224.35	4.625	4.790	0.00	456,076.39	0.00	456,076.39
313384HR3	40645	003	FHLB	50,000,000.00	0.00	12,680,863.40	4.665	4.832	0.00	460,020.91	0.00	460,020.91
313384HR3	40646	003	FHLB	10,000,000.00	0.00	2,536,172.69	4.665	4.832	0.00	92,004.17	0.00	92,004.17
3132XGRH1	40647	003	FHLMC	20,000,000.00	0.00	4,868,350.82	3.690	3.758	137,350.00	0.00	0.00	137,350.00
419792G34	40648	003	HIS	25,000,000.00	0.00	5,436,810.22	1.535	4.140	70,354.16	98,594.10	0.00	168,948.26
13063DC48	40649	003	CAS	12,000,000.00	0.00	2,298,028.47	1.700	4.537	34,000.00	44,260.00	0.00	78,260.00
313384HC6	40650	003	FHLB	10,000,000.00	0.00	1,865,104.62	4.700	4.849	0.00	67,888.89	0.00	67,888.89
91412GU94	40651	003	UNVHGR	2,020,000.00	0.00	327,810.91	3.063	4.784	8,077.81	3,695.68	0.00	11,773.49
574193GK8	40652	003	MDS	3,000,000.00	0.00	294,780.77	2.800	4.664	6,533.33	3,787.93	0.00	10,321.26
313384HR3	40653	003	FHLB	10,000,000.00	0.00	1,040,998.28	4.850	5.000	0.00	39,069.44	0.00	39,069.44
313384HR3	40654	003	FHLB	10,000,000.00	0.00	897,918.98	4.845	4.992	0.00	33,645.76	0.00	33,645.76
13063D3N6	40655	003	CAS	7,000,000.00	0.00	434,306.57	4.846	4.624	15,076.44	0.00	0.00	15,076.44
574193WE4	40656	003	MDS	16,360,000.00	0.00	179,124.09	4.000	2.704	3,635.56	0.00	0.00	3,635.56
313384LY3	40657	003	FHLB	15,000,000.00	0.00	534,298.97	4.750	4.934	0.00	19,791.67	0.00	19,791.67
313384KG3	40658	003	FHLB	20,000,000.00	0.00	358,505.17	4.650	4.800	0.00	12,916.67	0.00	12,916.67
313384LL1	40659	003	FHLB	20,000,000.00	0.00	71,455.17	4.710	4.878	0.00	2,616.67	0.00	2,616.67
			Subtotal	2,706,590,714.38	2,700,779,322.93	2,572,300,921.13		2.168	33,791,293.53	8,101,519.45	-17,687.55	41,875,125.43
Fund: SJCE												
VP4560000	40162	501	ALLSPR	0.00	20,156,896.89	19,062,962.87	4.330	3.091	442,324.51	0.00	0.00	442,324.51
			Subtotal	0.00	20,156,896.89	19,062,962.87		3.091	442,324.51	0.00	0.00	442,324.51
			Total	2,706,590,714.38	2,720,936,219.82	2,591,363,884.00		2.175	34,233,618.04	8,101,519.45	-17,687.55	42,317,449.94

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SECTION C

PORTFOLIO HOLDINGS AT COST

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

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

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

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

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

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

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

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

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

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

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Money Markets												
VP4560000	40162	ALLSPR	0.00	4.330			4.330	4.330	07/01 - Monthly		0.00	0.00
VP6000104	36512	FEDRAT	0.00	4.650			4.650	4.650	07/01 - Monthly		0.00	0.00
Money Markets Totals			0.00				0.000	0.000		0.00	0.00	0.00
State Pool												
CITY	32936	STPOOL	1,000,000.00	2.880			2.880	2.880	07/01 - Quarterly		1,000,000.00	1,000,000.00
CSJFA	37042	STPOOL	1,000,000.00	2.880			2.880	2.880	07/01 - Quarterly		1,000,000.00	1,000,000.00
COVID RELIEF	40363	STPOOL	0.00	2.550			2.550	2.550	07/01 - Quarterly		0.00	0.00
State Pool Totals			2,000,000.00				2.880	2.880		0.00	2,000,000.00	2,000,000.00
JPA Pool												
CAMP	40566	CAMP	95,728,281.33	4.920			4.920	4.920	07/01 - Monthly		95,728,281.33	95,728,281.33
JPA Pool Totals			95,728,281.33				4.920	4.920		0.00	95,728,281.33	95,728,281.33
Corp Medium Term Notes												
037833DV9	40263	AAPL	6,795,000.00	0.750	05/11/2023	05/11/2020	0.759	0.759	11/11 - 05/11		6,793,097.40	6,794,929.53
037833CG3	40459	AAPL	10,000,000.00	3.000	02/09/2024	01/07/2022	0.861	0.861	02/09 - 08/09	Received	10,407,000.00	10,166,696.81
037833DF4	40463	AAPL	15,114,000.00	2.750	01/13/2025	01/14/2022	1.295	1.295	07/13 - 01/13	Received	15,723,396.48	15,476,588.08
037833CG3	40471	AAPL	11,966,000.00	3.000	02/09/2024	01/19/2022	1.046	1.046	02/09 - 08/09	Received	12,402,280.36	12,147,586.96
037833CG3	40485	AAPL	12,318,000.00	3.000	02/09/2024	02/14/2022	1.659	1.659	08/09 - 02/09	Received	12,613,016.10	12,445,083.86
037833CU2	40487	AAPL	7,300,000.00	2.850	05/11/2024	02/28/2022	1.745	1.745	05/11 - 11/11	Received	7,460,673.00	7,381,045.65
037833DV9	40553	AAPL	10,000,000.00	0.750	05/11/2023	06/08/2022	2.266	2.266	11/11 - 05/11	Received	9,861,950.00	9,983,417.42
039483BL5	40599	ADM	9,780,000.00	2.500	08/11/2026	10/05/2022	4.606	4.606	02/11 - 08/11	Received	9,060,681.00	9,152,023.10
039483BL5	40601	ADM	9,215,000.00	2.500	08/11/2026	10/07/2022	4.674	4.674	02/11 - 08/11	Received	8,517,148.05	8,604,883.77
06406RAJ6	40320	BK	3,868,000.00	3.450	08/11/2023	11/03/2020	0.394	0.394	02/11 - 08/11	Received	4,193,530.88	3,910,403.82
06406HDA4	40617	BK	10,000,000.00	3.000	02/24/2025	11/14/2022	5.080	5.080	02/24 - 08/24	Received	9,557,400.00	9,631,346.59
06406FAE3	40630	BK	4,481,000.00	2.450	08/17/2026	12/13/2022	4.523	4.523	02/17 - 08/17	Received	4,169,346.45	4,194,768.34
06406RAD9	40633	BK	5,000,000.00	3.250	05/16/2027	12/15/2022	4.308	4.308	05/16 - 11/16	13,090.28	4,789,100.00	4,803,151.16
14913R3A3	40628	CAT	7,429,000.00	3.600	08/12/2027	12/13/2022	4.381	4.381	02/12 - 08/12	Received	7,186,294.57	7,201,906.35
194162AN3	40580	CL	8,202,000.00	3.100	08/15/2027	09/09/2022	3.774	3.774	02/15 - 08/15	Received	7,955,201.82	7,983,272.33
24422EWK1	40634	DE	5,000,000.00	4.150	09/15/2027	12/15/2022	4.349	4.349	03/15 - 09/15	Received	4,957,350.00	4,959,993.80
438516BL9	40631	HON	5,000,000.00	2.500	11/01/2026	12/13/2022	4.420	4.420	05/01 - 11/01	14,583.33	4,660,750.00	4,686,958.15
24422EWPO	40637	JD	10,000,000.00	4.800	01/09/2026	01/09/2023	4.817	4.817	07/09 - 01/09		9,995,300.00	9,995,656.85
478160BY9	40574	JNJ	13,945,000.00	2.450	03/01/2026	08/25/2022	3.347	3.347	09/01 - 03/01	Received	13,533,204.15	13,603,463.16
478160BY9	40575	JNJ	4,214,000.00	2.450	03/01/2026	08/26/2022	3.457	3.457	09/01 - 03/01	Received	4,074,727.30	4,098,398.15
46625HRL6	40303	JPM	5,000,000.00	2.700	05/18/2023	08/20/2020	0.607	0.607	11/18 - 05/18	Received	5,284,400.00	5,013,529.15
46625HJT8	40348	JPM	15,000,000.00	3.875	02/01/2024	02/01/2021	0.452	0.452	08/01 - 02/01		16,528,245.00	15,424,512.50

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Corp Medium Term Notes												
48133DP95	40569	JPM	10,000,000.00	4.570	07/28/2027	07/28/2022	4.570	4.570	01/28 - 07/28		10,000,000.00	10,000,000.00
48133DQ45	40570	JPM	10,000,000.00	4.100	07/28/2025	07/28/2022	4.100	4.100	01/28 - 07/28		10,000,000.00	10,000,000.00
48133DQ52	40571	JPM	10,000,000.00	4.250	07/28/2026	07/28/2022	4.250	4.250	01/28 - 07/28		10,000,000.00	10,000,000.00
88579YAV3	40598	MMM	7,150,000.00	2.250	09/19/2026	10/05/2022	4.839	4.839	03/19 - 09/19	Received	6,490,770.00	6,572,247.87
594918AW4	40432	MSFT	1,851,000.00	3.625	12/15/2023	12/08/2021	0.982	0.982	12/15 - 06/15	Received	1,948,566.21	1,885,087.78
594918BX1	40442	MSFT	1,025,000.00	2.875	02/06/2024	12/20/2021	0.892	0.892	02/06 - 08/06	Received	1,067,732.25	1,042,014.80
594918BQ6	40443	MSFT	2,876,000.00	2.000	08/08/2023	12/20/2021	0.692	0.692	02/08 - 08/08	Received	2,936,971.20	2,889,168.95
594918BJ2	40528	MSFT	4,000,000.00	3.125	11/03/2025	04/25/2022	3.129	3.129	05/03 - 11/03	Received	3,999,400.00	3,999,558.99
594918BB9	40557	MSFT	11,335,000.00	2.700	02/12/2025	06/15/2022	3.498	3.498	08/12 - 02/12	Received	11,106,939.80	11,175,095.72
594918BB9	40564	MSFT	7,250,000.00	2.700	02/12/2025	06/16/2022	3.607	3.607	08/12 - 02/12	Received	7,084,700.00	7,133,978.77
594918BY9	40624	MSFT	8,436,000.00	3.300	02/06/2027	12/02/2022	4.272	4.272	02/06 - 08/06	Received	8,124,947.81	8,149,558.99
69371RQ82	40275	PCAR	2,000,000.00	0.800	06/08/2023	06/08/2020	0.847	0.847	12/08 - 06/08		1,997,220.00	1,999,827.54
69371RR24	40349	PCAR	7,000,000.00	0.350	02/02/2024	02/02/2021	0.389	0.389	08/02 - 02/02		6,991,880.00	6,997,736.93
69371RS23	40602	PCAR	5,000,000.00	4.950	10/03/2025	10/07/2022	4.617	4.617	04/03 - 10/03	2,750.00	5,045,950.00	5,038,519.42
69371RS23	40613	PCAR	10,000,000.00	4.950	10/03/2025	10/28/2022	4.864	4.864	04/03 - 10/03	34,375.00	10,022,800.00	10,019,493.46
69371RR65	40640	PCAR	10,000,000.00	2.000	02/04/2027	01/06/2023	4.414	4.414	02/04 - 08/04	Received	9,108,000.00	9,159,648.50
713448CT3	40632	PEP	5,000,000.00	2.750	04/30/2025	12/15/2022	4.441	4.441	04/30 - 10/30	17,187.50	4,811,250.00	4,834,650.58
931142DH3	40274	WMT	26,018,000.00	2.550	04/11/2023	06/01/2020	0.668	0.668	10/11 - 04/11	Received	27,403,406.46	26,031,450.55
931142EW9	40603	WMT	3,000,000.00	3.900	09/09/2025	10/07/2022	4.387	4.387	03/09 - 09/09	Received	2,960,250.00	2,966,824.62
931142ER0	40608	WMT	10,000,000.00	1.050	09/17/2026	10/20/2022	4.684	4.684	03/17 - 09/17	Received	8,715,600.00	8,862,571.14
Corp Medium Term Notes Totals			341,568,000.00				2.929	2.929		81,986.11	339,540,476.29	336,417,050.14
Negotiable CDs												
78015JEW3	40588	RY	25,000,000.00	4.530	06/30/2023	09/20/2022	4.530	4.593	06/30 - At Maturity		25,000,000.00	25,000,000.00
89115BVJ6	40590	TD	25,000,000.00	4.620	06/30/2023	09/22/2022	4.620	4.684	06/30 - At Maturity		25,000,000.00	25,000,000.00
89115BK66	40600	TORDNY	15,640,000.00	4.020	08/22/2023	10/05/2022	4.760	4.826	08/22 - At Maturity	76,844.53	15,537,875.05	15,594,505.08
Negotiable CDs Totals			65,640,000.00				4.619	4.683		76,844.53	65,537,875.05	65,594,505.08
Commercial Paper Discounts												
62479MU35	40641	MUFGBK	25,000,000.00	4.870	07/03/2023	01/10/2023	4.987	5.057	07/03 - At Maturity		24,411,541.67	24,685,479.17
89233HTW4	40604	TMCC	50,000,000.00	4.510	06/30/2023	10/07/2022	4.665	4.730	06/30 - At Maturity		48,333,805.56	49,436,250.00
89233HU36	40642	TMCC	25,000,000.00	4.910	07/03/2023	01/11/2023	5.029	5.098	07/03 - At Maturity		24,410,118.06	24,682,895.84
Commercial Paper Discounts Totals			100,000,000.00				4.837	4.904		0.00	97,155,465.29	98,804,625.01
Federal Agency Coupon Securities												
31422BJ27	40299	FAMC	2,500,000.00	0.500	07/14/2025	07/28/2020	0.501	0.501	01/14 - 07/14	Received	2,499,875.00	2,499,942.40
31422B6K1	40334	FAMC	10,000,000.00	0.480	01/15/2026	01/15/2021	0.496	0.496	07/15 - 01/15		9,992,000.00	9,995,537.78

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Federal Agency Coupon Securities												
31422B6K1	40337	FAMC	10,000,000.00	0.480	01/15/2026	01/15/2021	0.497	0.497	07/15 - 01/15		9,991,610.00	9,995,320.24
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	24,991,380.95
3133EJ5W5	40049	FFCB	20,000,000.00	2.650	10/23/2023	01/23/2019	2.672	2.672	04/23 - 10/23		19,980,880.00	19,997,741.38
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	9,999,943.96
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	4,135,553.44
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	1,159,472.97
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	9,967,257.78
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	2,998,064.09
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	10,272,225.98
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	9,304,785.07
3130ATUP0	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	4,994,950.97
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	4,992,533.59
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	3,997,306.11
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	2,634,403.25
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	9,990,472.19
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	9,994,747.35
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	9,998,578.61
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	9,990,835.82
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	9,987,266.83
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	10,021,338.22
3135G04Q3	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	2,962,015.94
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	6,996,136.07
Federal Agency Coupon Securities Totals			221,938,000.00				1.967	1.967		659.72	221,657,944.22	221,877,810.99
Federal Agency Discounts												
313384HR3	40644	FHLB	50,000,000.00	4.625	07/03/2023	01/20/2023	4.790	4.857	07/03 - At Maturity		48,946,527.78	49,402,604.17
313384HR3	40645	FHLB	50,000,000.00	4.665	07/03/2023	01/20/2023	4.832	4.900	07/03 - At Maturity		48,937,416.50	49,397,437.41
313384HR3	40646	FHLB	10,000,000.00	4.665	07/03/2023	01/20/2023	4.832	4.900	07/03 - At Maturity		9,787,483.33	9,879,487.50
313384HC6	40650	FHLB	10,000,000.00	4.700	06/20/2023	02/08/2023	4.849	4.916	06/20 - At Maturity		9,827,666.67	9,895,555.56
313384HR3	40653	FHLB	10,000,000.00	4.850	07/03/2023	03/03/2023	5.000	5.069	07/03 - At Maturity		9,835,638.89	9,874,708.33
313384HR3	40654	FHLB	10,000,000.00	4.845	07/03/2023	03/07/2023	4.992	5.061	07/03 - At Maturity		9,841,192.00	9,874,837.76
313384LY3	40657	FHLB	15,000,000.00	4.750	09/20/2023	03/22/2023	4.934	5.003	09/20 - At Maturity		14,639,791.67	14,659,583.34
313384KG3	40658	FHLB	20,000,000.00	4.650	08/11/2023	03/27/2023	4.800	4.866	08/11 - At Maturity		19,646,083.33	19,659,000.00
313384LL1	40659	FHLB	20,000,000.00	4.710	09/08/2023	03/31/2023	4.878	4.946	09/08 - At Maturity		19,578,716.67	19,581,333.34
Federal Agency Discounts Totals			195,000,000.00				4.848	4.916		0.00	191,040,516.84	192,224,547.41

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Treasury Coupon Securities												
912828W48	40196	USTR	15,000,000.00	2.125	02/29/2024	12/23/2019	1.719	1.719	02/29 - 08/31	Received	15,244,921.88	15,053,501.57
9128283Z1	40578	USTR	30,000,000.00	2.750	02/28/2025	09/02/2022	3.539	3.539	02/28 - 08/31	Received	29,439,843.75	29,569,726.13
912828S35	40582	USTR	30,000,000.00	1.375	06/30/2023	09/14/2022	3.763	3.763	12/31 - 06/30	Received	29,444,531.25	29,827,016.65
91282CCU3	40583	USTR	20,000,000.00	0.125	08/31/2023	09/14/2022	3.878	3.878	02/28 - 08/31	Received	19,298,437.50	19,696,189.46
912828S35	40584	USTR	20,000,000.00	1.375	06/30/2023	09/15/2022	3.082	3.082	12/31 - 06/30	Received	19,625,000.00	19,882,812.50
91282CAK7	40585	USTR	20,000,000.00	0.125	09/15/2023	09/15/2022	3.938	3.938	03/15 - 09/15		19,259,375.00	19,661,138.70
9128284Z0	40586	USTR	10,000,000.00	2.750	08/31/2025	09/15/2022	3.760	3.760	02/28 - 08/31	Received	9,719,531.25	9,770,902.95
9128285U0	40625	USTR	10,000,000.00	2.625	12/31/2023	12/06/2022	4.694	4.694	12/31 - 06/30	Received	9,786,718.75	9,850,156.25
Treasury Coupon Securities Totals			155,000,000.00				3.528	3.528		0.00	151,818,359.38	153,311,444.21
Federal Agency Callables												
31422XCX8	40360	FAMC	10,000,000.00	1.000	04/20/2026	04/20/2021	1.000	1.000	10/20 - 04/20		10,000,000.00	10,000,000.00
31422XRQ7	40554	FAMC	10,779,000.00	0.690	12/20/2023	06/14/2022	3.141	3.141	06/20 - 12/20	Received	10,390,632.63	10,594,774.45
3133ELJ47	40282	FFCB	10,000,000.00	0.580	06/17/2024	06/17/2020	0.580	0.580	12/17 - 06/17		10,000,000.00	10,000,000.00
3133EMLR1	40330	FFCB	10,000,000.00	0.500	12/23/2025	12/29/2020	0.500	0.500	06/23 - 12/23	Received	10,000,000.00	10,000,000.00
3133EMSU7	40358	FFCB	10,000,000.00	0.800	03/09/2026	03/09/2021	0.800	0.800	09/09 - 03/09		10,000,000.00	10,000,000.00
3133ENFZ8	40423	FFCB	10,000,000.00	1.010	12/02/2024	12/02/2021	0.963	0.963	06/02 - 12/02		10,013,900.00	10,007,735.09
3133EMZP0	40424	FFCB	1,250,000.00	0.140	05/18/2023	12/01/2021	0.390	0.390	05/18 - 11/18	Received	1,245,450.00	1,249,594.21
3133ENGW4	40445	FFCB	6,435,000.00	0.660	12/13/2023	12/17/2021	0.680	0.680	06/13 - 12/13	Received	6,432,426.00	6,434,094.07
3133ENMH0	40479	FFCB	10,350,000.00	1.600	01/27/2026	01/27/2022	1.603	1.603	07/27 - 01/27		10,348,965.00	10,349,269.75
3133ENPB0	40486	FFCB	15,150,000.00	2.180	02/16/2027	02/16/2022	2.196	2.196	08/16 - 02/16		15,138,637.50	15,141,194.06
3133ENQC7	40498	FFCB	150,000.00	1.940	09/03/2024	03/22/2022	2.363	2.363	09/03 - 03/03	Received	148,500.00	149,128.26
3133EL5J9	40510	FFCB	13,965,000.00	0.300	09/01/2023	03/30/2022	2.146	2.146	09/01 - 03/01	Received	13,606,518.45	13,859,770.58
3133ENGW4	40513	FFCB	1,859,000.00	0.660	12/13/2023	03/30/2022	2.308	2.308	06/13 - 12/13	Received	1,808,137.76	1,838,090.89
3133EMYW6	40514	FFCB	1,347,000.00	0.230	11/13/2023	03/30/2022	2.246	2.246	05/13 - 11/13	Received	1,304,057.64	1,330,648.02
3133EMSC7	40522	FFCB	3,500,000.00	0.480	03/03/2025	04/22/2022	3.000	3.000	09/03 - 03/03	Received	3,259,655.00	3,338,682.11
3133ENUZ1	40524	FFCB	20,000,000.00	3.090	10/20/2025	04/22/2022	3.258	3.258	10/20 - 04/20	Received	19,890,000.00	19,919,642.29
3133ENVK3	40526	FFCB	20,000,000.00	3.650	10/27/2026	04/27/2022	3.650	3.650	10/27 - 04/27		20,000,000.00	20,000,000.00
3133ENYA2	40550	FFCB	5,200,000.00	3.450	06/01/2027	06/07/2022	3.545	3.545	12/01 - 06/01	Received	5,177,640.00	5,181,304.35
3133EMBQ4	40561	FFCB	1,025,000.00	0.270	10/05/2023	06/15/2022	3.325	3.325	10/05 - 04/05	Received	985,312.00	1,009,462.57
3130AKPW0	40340	FHLB	10,000,000.00	0.500	01/28/2026	01/28/2021	0.500	0.500	07/28 - 01/28		10,000,000.00	10,000,000.00
3130AKXX9	40350	FHLB	10,000,000.00	0.500	02/25/2026	02/25/2021	0.500	0.500	08/25 - 02/25		10,000,000.00	10,000,000.00
3130AKXX9	40353	FHLB	10,000,000.00	0.500	02/25/2026	02/25/2021	0.500	0.500	08/25 - 02/25		9,994,000.00	9,996,520.00
3130APRF4	40409	FHLB	20,000,000.00	1.000	11/15/2024	11/17/2021	1.015	1.015	05/15 - 11/15	Received	19,991,000.00	19,995,124.30
3130APWP6	40410	FHLB	8,300,000.00	0.600	11/24/2023	11/24/2021	0.645	0.645	05/24 - 11/24		8,292,530.00	8,297,582.63
3130APZU2	40417	FHLB	1,900,000.00	0.875	05/28/2024	11/30/2021	0.875	0.875	05/28 - 11/28		1,900,000.00	1,900,000.00
3130APU45	40418	FHLB	4,875,000.00	0.850	11/22/2024	11/30/2021	0.901	0.901	05/22 - 11/22	Received	4,867,687.50	4,870,968.58

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Federal Agency Callables												
3130APKF1	40421	FHLB	2,725,000.00	0.750	11/08/2024	11/30/2021	0.923	0.923	05/08 - 11/08	Received	2,711,375.00	2,717,569.35
3130APMH5	40422	FHLB	3,150,000.00	0.625	05/17/2024	12/01/2021	0.687	0.687	05/17 - 11/17	Received	3,145,212.00	3,147,805.95
3130APQU2	40435	FHLB	14,370,000.00	0.650	11/22/2023	12/15/2021	0.728	0.728	05/22 - 11/22	Received	14,348,445.00	14,362,856.23
3130APS48	40446	FHLB	13,240,000.00	1.050	11/18/2024	12/17/2021	1.047	1.047	05/18 - 11/18	Received	13,241,098.92	13,240,613.76
3130AQG49	40461	FHLB	2,485,000.00	1.000	10/18/2024	01/18/2022	1.200	1.200	07/18 - 01/18		2,471,605.85	2,477,464.10
3130AQC�1	40467	FHLB	5,000,000.00	1.125	01/17/2025	01/18/2022	1.064	1.064	03/17 - Quarterly	Received	4,986,250.00	4,991,767.84
3130ALHH0	40470	FHLB	25,000,000.00	0.960	03/05/2026	01/18/2022	1.481	1.481	03/05 - 09/05	Received	24,479,750.00	24,631,241.76
3130AQQQ9	40472	FHLB	20,000,000.00	1.250	01/28/2025	01/28/2022	1.146	1.146	04/28 - Quarterly		20,000,000.00	20,000,000.00
3130AQN58	40473	FHLB	14,000,000.00	1.750	01/27/2025	01/27/2022	1.443	1.443	07/27 - 01/27		13,982,500.00	13,989,370.37
3130AQQM3	40475	FHLB	7,200,000.00	1.250	10/28/2025	01/28/2022	1.208	1.208	04/28 - Quarterly		7,189,200.00	7,192,584.00
3130AQQQ9	40477	FHLB	20,000,000.00	1.250	01/28/2025	01/28/2022	0.750	0.750	04/28 - Quarterly		20,000,000.00	20,000,000.00
3130AQMU4	40478	FHLB	12,500,000.00	1.125	10/28/2024	01/28/2022	1.024	1.024	04/28 - Quarterly		12,495,875.00	12,497,637.50
3130ARRAY7	40495	FHLB	1,000,000.00	2.375	03/24/2025	03/24/2022	2.137	2.137	09/24 - 03/24		992,500.00	995,048.61
3130ARBY6	40496	FHLB	4,600,000.00	2.500	03/28/2025	03/28/2022	1.713	1.713	09/28 - 03/28		4,590,340.00	4,593,586.83
3130AR7C9	40497	FHLB	1,565,000.00	1.850	12/27/2024	03/28/2022	2.357	2.357	06/27 - 12/27		1,544,029.00	1,551,726.14
3130AQT78	40499	FHLB	2,360,000.00	1.750	02/28/2025	03/22/2022	2.428	2.428	08/28 - 02/28	Received	2,314,924.00	2,330,674.99
3130AMR53	40502	FHLB	20,000,000.00	0.620	12/09/2024	03/22/2022	2.400	2.400	06/09 - 12/09	Received	19,070,000.00	19,421,248.72
3130ANWN6	40508	FHLB	825,000.00	0.700	06/30/2025	03/22/2022	2.500	2.500	03/30 - 09/30	Received	778,622.63	793,150.01
3130APWH4	40512	FHLB	2,000,000.00	0.750	11/22/2023	03/30/2022	2.245	2.245	05/23 - 11/23	Received	1,951,980.00	1,981,262.47
3130AQJM6	40516	FHLB	1,400,000.00	1.250	01/28/2025	04/11/2022	2.800	2.800	07/28 - 01/28	Received	1,341,991.00	1,362,153.02
3130AMU67	40517	FHLB	6,000,000.00	0.400	06/28/2024	04/11/2022	2.661	2.661	06/28 - 12/28	Received	5,710,188.00	5,837,458.01
3130AQT4	40518	FHLB	23,060,000.00	1.100	01/13/2025	04/11/2022	2.808	2.808	07/13 - 01/13	Received	22,022,300.00	22,388,423.99
3130AQMNR1	40519	FHLB	23,390,000.00	1.250	01/27/2025	04/11/2022	2.808	2.808	07/27 - 01/27	Received	22,416,742.10	22,755,350.71
3130AQZ48	40520	FHLB	3,060,000.00	2.000	08/28/2024	04/11/2022	2.724	2.724	08/28 - 02/28	Received	3,009,204.00	3,029,949.16
3130APXH3	40521	FHLB	9,120,000.00	0.800	11/27/2023	04/22/2022	2.604	2.604	05/27 - 11/27	Received	8,864,184.00	9,015,004.22
3130ARVJ7	40523	FHLB	20,000,000.00	3.250	04/29/2027	04/29/2022	3.250	3.250	10/29 - 04/29		20,000,000.00	20,000,000.00
3130APM44	40527	FHLB	3,565,000.00	0.500	11/24/2023	04/22/2022	2.600	2.600	05/24 - 11/24	Received	3,449,208.80	3,517,833.30
3130ARR86	40529	FHLB	13,270,000.00	2.625	10/27/2023	04/29/2022	1.997	1.997	10/27 - 04/27		13,245,848.60	13,260,752.44
3130APQJ7	40532	FHLB	1,500,000.00	0.575	11/22/2023	05/11/2022	2.416	2.416	05/22 - 11/22	Received	1,458,750.00	1,482,706.44
3130APWH4	40533	FHLB	6,000,000.00	0.750	11/22/2023	05/12/2022	2.496	2.496	05/23 - 11/23	Received	5,843,952.00	5,934,459.84
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	2,699,767.00
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	3,635,642.94
3130AMNR9	40545	FHLB	20,000,000.00	0.625	11/27/2024	05/24/2022	2.916	2.916	05/28 - 11/28	Received	18,899,647.00	19,273,742.65
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	19,439,056.50
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	19,774,581.78

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Federal Agency Callables												
3130ASBG3	40549	FHLB	7,150,000.00	3.250	03/15/2024	06/15/2022	2.125	2.125	09/15 - 03/15		7,130,337.50	7,139,263.65
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	8,878,131.81
3130ASD30	40555	FHLB	1,540,000.00	2.290	06/16/2023	06/16/2022	2.750	2.750	12/16 - 06/16		1,533,054.60	1,538,553.04
3130AS6D6	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	1,240,183.73
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	9,995,811.11
3134GVS9	40265	FHLMC	10,000,000.00	0.700	04/01/2025	05/08/2020	0.700	0.700	07/01 - 01/01		10,000,000.00	10,000,000.00
3134GVB49	40273	FHLMC	40,000,000.00	0.750	06/18/2025	06/23/2020	0.750	0.750	12/18 - 06/18		40,000,000.00	40,000,000.00
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	4,210,795.98
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	19,827,461.67
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	1,909,516.57
3134GWUG9	40506	FHLMC	1,500,000.00	0.570	09/24/2025	03/22/2022	2.500	2.500	03/24 - 09/24	Received	1,403,410.20	1,431,652.38
3134GWVN3	40507	FHLMC	17,490,000.00	0.600	09/30/2025	03/22/2022	2.500	2.500	03/30 - 09/30	Received	16,376,215.10	16,700,337.05
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	18,092,623.89
3134GXMZ4	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	1,026,579.72
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	12,902,384.09
3134GXYM0	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	5,598,511.32
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	7,226,504.09
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	4,485,416.33
3134GYDA7	40638	FHLMC	15,000,000.00	5.020	07/26/2024	01/26/2023	5.020	5.020	07/26 - 01/26		15,000,000.00	15,000,000.00
3134GXR63	40643	FHLMC	10,000,000.00	4.050	08/28/2025	01/17/2023	4.591	4.591	02/28 - 08/28	Received	9,867,760.00	9,878,159.32
3136G4WU3	40281	FNMA	30,000,000.00	0.850	06/23/2025	06/23/2020	0.850	0.850	01/16 - 07/16		30,000,000.00	30,000,000.00
3135G06R9	40331	FNMA	15,000,000.00	0.550	01/28/2026	01/28/2021	0.550	0.550	07/28 - 01/28		15,000,000.00	15,000,000.00
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	1,477,741.72
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	2,247,572.84
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	1,641,224.97
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	3,349,765.99
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	7,121,997.45
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	4,951,080.39
3135GADY4	40639	FNMA	50,000,000.00	5.000	01/03/2024	01/20/2023	5.000	5.000	07/03 - 01/03		50,000,000.00	50,000,000.00
Federal Agency Callables Totals			908,354,000.00				2.131	2.131		0.00	896,161,652.02	901,377,345.95
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	11,001,323.78
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	9,998,169.02
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	4,998,424.33

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Supranational												
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	9,999,436.67
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	2,995,220.55
459058JA2	40335	IBRD	20,000,000.00	0.750	03/11/2025	01/11/2021	0.401	0.401	03/11 - 09/11	Received	20,288,120.00	20,134,456.00
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	9,998,046.16
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	9,996,441.22
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	4,932,666.74
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	9,966,202.61
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	10,167,122.22
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	10,026,657.40
459058JM6	40538	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	5,499,798.97
45950VPG5	40332	IFC	8,550,000.00	0.425	11/19/2024	01/06/2021	0.320	0.320	05/19 - 11/19	Received	8,584,490.70	8,564,558.89
45950VPL4	40347	IFC	10,000,000.00	0.450	02/05/2026	02/05/2021	0.507	0.507	08/05 - 02/05		9,971,900.00	9,984,014.22
45950VRK4	40616	IFC	5,000,000.00	5.000	11/15/2027	11/18/2022	5.000	5.000	05/15 - 11/15		5,000,000.00	5,000,000.00
Supranational Totals			162,895,000.00				0.916	0.916		0.00	163,772,019.55	163,262,538.78
Asset Backed Securities												
43813VAC2	40190	HAROT	78,901.65	1.830	01/18/2024	11/26/2019	1.845	1.845	12/18 -		78,887.59	78,898.82
43813DAC2	40270	HAROT	397,361.12	0.820	07/15/2024	05/27/2020	0.825	0.825	06/15 -		397,329.85	397,351.37
44891LAC7	40253	HART	324,578.84	1.410	11/15/2024	04/29/2020	1.424	1.424	05/15 -		324,503.21	324,551.84
89239RAC0	40252	TMCC	265,092.20	1.360	08/15/2024	04/29/2020	1.373	1.373	05/15 -		265,039.18	265,075.26
89237VAB5	40296	TMCC	1,203,274.15	0.440	10/15/2024	07/27/2020	0.444	0.444	08/15 -		1,203,181.50	1,203,240.34
Asset Backed Securities Totals			2,269,207.96				0.808	0.808		0.00	2,268,941.33	2,269,117.63
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	5,005,171.71
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	5,149,798.66
13063DMA3	40449	CAS	10,110,000.00	2.650	04/01/2026	01/07/2022	1.392	1.392	04/01 - 10/01	Received	10,631,069.40	10,479,261.78
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	5,328,443.35
13063D3A4	40620	CAS	5,000,000.00	5.700	10/01/2026	11/17/2022	4.424	4.424	04/01 - 10/01		5,224,500.00	5,202,919.66
13063D3A4	40626	CAS	7,075,000.00	5.700	10/01/2026	12/08/2022	4.257	4.257	04/01 - 10/01	23,524.38	7,430,518.75	7,401,259.01
13063DC48	40649	CAS	12,000,000.00	1.700	02/01/2028	02/01/2023	4.175	4.175	08/01 - 02/01		10,672,200.00	10,716,460.00
13063D3N6	40655	CAS	7,000,000.00	4.846	03/01/2027	03/15/2023	4.845	4.845	09/01 - 03/01		7,000,000.00	7,000,000.00
13034AL65	40323	CASDEV	1,385,000.00	0.765	10/01/2025	12/17/2020	0.765	0.765	04/01 - 10/01		1,385,000.00	1,385,000.00
13077DML3	40318	CASHGR	10,000,000.00	0.885	11/01/2025	11/02/2020	0.805	0.805	05/01 - 11/01	Received	10,039,100.00	10,020,212.90
13067WRC8	40623	CASPWR	3,155,000.00	0.790	12/01/2025	11/28/2022	4.648	4.648	12/01 - 06/01	Received	2,816,941.75	2,855,336.18

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Municipal Bonds												
34153QUD6	40311	FLSEDU	10,000,000.00	0.550	06/01/2025	10/22/2020	0.550	0.550	06/01 - 12/01		10,000,000.00	10,000,000.00
34153QUC8	40313	FLSEDU	5,000,000.00	0.390	06/01/2024	10/22/2020	0.413	0.413	06/01 - 12/01		4,995,850.00	4,998,658.20
373385FQ1	40304	GAS	14,615,000.00	0.520	08/01/2025	08/27/2020	0.520	0.520	02/01 - 08/01		14,615,000.00	14,615,000.00
373385FP3	40305	GAS	4,345,000.00	0.420	08/01/2024	08/27/2020	0.420	0.420	02/01 - 08/01		4,345,000.00	4,345,000.00
419792ZM1	40317	HIS	5,000,000.00	0.852	10/01/2025	10/29/2020	0.790	0.790	10/01 - 04/01		5,014,900.00	5,007,567.72
419792G34	40648	HIS	25,000,000.00	1.535	08/01/2027	01/25/2023	3.902	3.902	02/01 - 08/01	Received	22,571,000.00	22,669,594.10
546417DQ6	40312	LAS	4,000,000.00	0.840	06/01/2025	10/14/2020	0.840	0.840	12/01 - 06/01		4,000,000.00	4,000,000.00
544351MQ9	40315	LOS	3,670,000.00	3.320	09/01/2024	10/14/2020	0.511	0.511	03/01 - 09/01	Received	4,065,589.30	3,814,417.00
544351QQ5	40589	LOS	9,475,000.00	5.000	09/01/2025	09/28/2022	4.097	4.097	09/01 - 03/01		9,708,274.50	9,667,733.92
544351QP7	40593	LOS	10,000,000.00	5.000	09/01/2024	09/28/2022	4.187	4.187	09/01 - 03/01		10,148,500.00	10,109,285.71
57582RK88	40322	MAS	1,000,000.00	0.695	11/01/2025	12/03/2020	0.695	0.695	05/01 - 11/01		1,000,000.00	1,000,000.00
574193SP4	40234	MDS	1,000,000.00	0.970	03/15/2024	03/18/2020	0.970	0.970	09/15 - 03/15		1,000,000.00	1,000,000.00
574193TR9	40297	MDS	5,000,000.00	0.660	08/01/2025	08/05/2020	0.635	0.635	02/01 - 08/01		5,006,100.00	5,002,853.01
574193TQ1	40298	MDS	5,000,000.00	0.510	08/01/2024	08/05/2020	0.500	0.500	02/01 - 08/01		5,001,950.00	5,000,651.81
574193GK8	40652	MDS	3,000,000.00	2.800	08/01/2027	03/03/2023	4.612	4.612	08/01 - 02/01	7,466.67	2,785,170.00	2,788,957.93
574193WE4	40656	MDS	16,360,000.00	4.000	03/15/2026	03/29/2023	3.999	3.999	09/15 - 03/15		16,360,000.00	16,360,000.00
649791PP9	40185	NYS	5,000,000.00	2.010	02/15/2024	10/30/2019	1.998	1.998	02/15 - 08/15		5,002,600.00	5,000,528.41
6500354U9	40207	NYSDEV	5,000,000.00	2.860	03/15/2024	01/15/2020	1.905	1.905	03/15 - 09/15	Received	5,190,300.00	5,043,642.13
6500354W5	40606	NYSDEV	4,565,000.00	3.170	03/15/2026	10/11/2022	4.518	4.518	03/15 - 09/15	Received	4,371,489.65	4,398,148.29
649902T45	40596	NYSHGR	7,850,000.00	5.051	09/15/2027	10/05/2022	4.677	4.677	03/15 - 09/15	Received	7,978,033.50	7,965,374.01
64990GZW5	40262	NYU	2,450,000.00	1.438	07/01/2024	05/06/2020	1.551	1.551	07/01 - 01/01	Received	2,438,877.00	2,446,651.94
677522SQ8	40576	OHS	7,930,000.00	2.300	11/01/2023	08/30/2022	3.451	3.451	11/01 - 05/01	Received	7,826,117.00	7,878,181.88
70922PAK8	40152	PASTRN	1,750,000.00	2.929	12/01/2023	08/14/2019	1.711	1.711	12/01 - 06/01	Received	1,837,920.00	1,763,639.82
76913CAZ2	40256	RIV	4,000,000.00	2.667	02/15/2025	05/06/2020	2.667	2.667	08/15 - 02/15		4,000,000.00	4,000,000.00
882722VK4	40264	TXS	3,425,000.00	3.823	04/01/2023	05/08/2020	0.947	0.947	10/01 - 04/01	Received	3,705,815.75	3,425,000.00
882724RA7	40319	TXS	1,600,000.00	5.000	10/01/2025	10/30/2020	0.550	0.550	04/01 - 10/01	Received	1,945,088.00	1,775,369.40
91412HBK8	37624	UNVHGR	4,000,000.00	3.297	05/15/2023	06/05/2018	3.297	3.297	11/15 - 05/15		4,000,000.00	4,000,000.00
91412GVB8	40153	UNVHGR	1,000,000.00	3.638	05/15/2024	08/14/2019	1.831	1.831	11/15 - 05/15	Received	1,081,870.00	1,019,331.08
91412HFL2	40293	UNVHGR	1,000,000.00	0.833	05/15/2024	07/16/2020	0.833	0.833	11/15 - 05/15		1,000,000.00	1,000,000.00
91412HFL2	40294	UNVHGR	650,000.00	0.833	05/15/2024	07/16/2020	0.833	0.833	11/15 - 05/15		650,000.00	650,000.00
91412HGE7	40324	UNVHGR	2,215,000.00	0.883	05/15/2025	12/10/2020	0.630	0.630	05/15 - 11/15	Received	2,238,988.45	2,226,490.39
91412HGE7	40325	UNVHGR	3,560,000.00	0.883	05/15/2025	12/15/2020	0.605	0.605	05/15 - 11/15	Received	3,603,004.80	3,580,663.94
91412HGE7	40326	UNVHGR	10,000,000.00	0.883	05/15/2025	12/16/2020	0.610	0.610	05/15 - 11/15	Received	10,118,600.00	10,057,023.54
91412HGE7	40343	UNVHGR	7,000,000.00	0.883	05/15/2025	01/22/2021	0.507	0.507	05/15 - 11/15	Received	7,112,070.00	7,055,132.96
91412GU94	40594	UNVHGR	3,820,000.00	3.063	07/01/2025	09/27/2022	4.509	4.509	01/01 - 07/01	Received	3,677,896.00	3,704,200.97
91412HGE7	40595	UNVHGR	3,000,000.00	0.883	05/15/2025	09/27/2022	4.509	4.509	11/15 - 05/15	Received	2,732,670.00	2,784,556.84
91412GU94	40619	UNVHGR	4,685,000.00	3.063	07/01/2025	11/17/2022	4.669	4.669	01/01 - 07/01	Received	4,501,113.75	4,527,216.25

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Municipal Bonds												
91412HJN4	40636	UNVHGR	2,015,000.00	1.272	05/15/2027	01/04/2023	4.812	4.812	05/15 - 11/15	3,488.64	1,737,171.80	1,752,557.58
91412GU94	40651	UNVHGR	2,020,000.00	3.063	07/01/2025	02/14/2023	4.556	4.556	07/01 - 01/01	7,390.34	1,952,612.80	1,956,308.48
917542QV7	40629	UTS	5,931,258.67	3.539	07/01/2025	12/13/2022	4.183	4.183	01/01 - 07/01	Received	5,839,739.35	5,850,506.33
923078CT4	40277	VNTCTF	1,000,000.00	1.048	11/01/2023	06/11/2020	1.048	1.048	11/01 - 05/01		1,000,000.00	1,000,000.00
923078CU1	40278	VNTCTF	900,000.00	1.223	11/01/2024	06/11/2020	1.223	1.223	11/01 - 05/01		900,000.00	900,000.00
923078CX5	40621	VNTCTF	3,645,000.00	1.741	11/01/2027	11/21/2022	4.621	4.621	05/01 - 11/01	3,525.53	3,185,620.65	3,219,170.83
97705MNM3	40177	WIS	500,000.00	1.857	05/01/2024	10/30/2019	1.857	1.857	05/01 - 11/01		500,000.00	500,000.00
Municipal Bonds Totals			294,271,258.67				2.625	2.625		45,395.56	291,681,529.80	290,403,277.72
Agency Floaters												
31315PF38	40611	FAMC	2,500,000.00	4.830	02/06/2025	10/27/2022	3.857	3.911	11/06 - Quarterly	Received	2,500,000.00	2,500,000.00
31315P6T1	40612	FAMC	3,000,000.00	4.330	04/22/2025	10/27/2022	3.770	3.822	01/22 - Quarterly	Received	3,000,000.00	3,000,000.00
Agency Floaters Totals			5,500,000.00				3.809	3.862		0.00	5,500,000.00	5,500,000.00
Mortgage Backed Securities												
3137B4WB8	40148	FHLMC	3,810,677.97	3.060	07/25/2023	08/01/2019	2.119	2.119	09/25 - Monthly		3,936,906.68	3,936,906.68
30298LAA9	40173	FHLMC	4,882,358.08	1.990	05/25/2024	09/30/2019	1.962	1.962	10/25 - Monthly	Received	4,882,358.08	4,882,358.08
30314KAS2	40180	FHLMC	1,250,773.13	2.090	07/25/2024	10/18/2019	1.941	1.941	11/25 - Monthly	Received	1,256,721.81	1,256,721.81
30295NAE0	40214	FHLMC	254,529.65	2.050	10/25/2023	01/22/2020	1.973	1.973	02/25 - Monthly	Received	254,847.81	254,847.81
30298LAA9	40231	FHLMC	573,677.10	1.990	05/25/2024	02/27/2020	1.590	1.590	03/25 - Monthly	Received	580,848.06	580,848.06
3137BJQ71	40266	FHLMC	10,000,000.00	2.770	05/25/2025	05/26/2020	1.043	1.043	06/25 - Monthly	Received	10,823,437.50	10,823,437.50
30315EAA4	40295	FHLMC	3,146,588.30	0.830	05/25/2025	07/24/2020	0.695	0.695	08/25 - Monthly	Received	3,161,978.26	3,161,978.26
3137BGK24	40328	FHLMC	4,500,000.00	3.062	12/25/2024	12/28/2020	0.496	0.496	01/25 - Monthly	Received	4,937,850.00	4,937,850.00
30318CAA5	40342	FHLMC	3,834,599.30	0.670	11/25/2025	01/22/2021	0.537	0.537	02/25 - Monthly	Received	3,853,404.17	3,853,404.17
3137FQ3W1	40356	FHLMC	4,596,905.57	2.588	03/25/2025	02/22/2021	0.554	0.554	03/25 - Monthly	Received	4,937,076.58	4,937,076.58
3137FBTA4	40605	FHLMC	9,702,678.43	3.064	08/25/2024	10/12/2022	4.546	4.546	11/25 - Monthly	Received	9,455,939.31	9,455,939.31
30329MAA0	40609	FHLMC	3,490,787.87	2.080	06/25/2027	10/28/2022	4.989	4.989	11/25 - Monthly	Received	3,127,351.47	3,127,351.47
30329MAA0	40610	FHLMC	4,488,155.84	2.080	06/25/2027	10/28/2022	4.989	4.989	11/25 - Monthly	Received	4,020,880.47	4,020,880.47
3137BJQ71	40635	FHLMC	7,101,000.00	2.770	05/25/2025	12/22/2022	4.445	4.445	01/25 - Monthly	Received	6,821,398.13	6,821,398.13
3132XGRH1	40647	FHLMC	20,000,000.00	3.690	11/01/2027	01/24/2023	3.821	3.821	02/25 - Monthly	Received	19,909,375.00	19,909,375.00
3140HUNV4	40171	FNMA	4,845,526.05	2.420	07/01/2024	09/19/2019	2.046	2.046	10/25 - Monthly	Received	4,929,565.64	4,929,565.64
3138ELJW4	40189	FNMA	865,162.75	2.791	06/01/2023	11/12/2019	1.999	1.999	12/25 - Monthly	Received	887,400.14	887,400.14
3138L84Z4	40202	FNMA	7,747,000.00	2.390	02/01/2025	02/03/2020	1.991	1.991	03/25 - Monthly	Received	7,899,519.06	7,899,519.06
3140HWYW6	40203	FNMA	7,450,000.00	2.240	01/01/2025	01/22/2020	2.021	2.021	02/25 - Monthly	Received	7,531,484.38	7,531,484.38
3138L4EN9	40206	FNMA	21,402,762.56	2.610	08/01/2023	01/22/2020	1.939	1.939	02/25 - Monthly	Received	21,870,948.00	21,870,948.00
3138LL3J2	40209	FNMA	1,000,000.00	2.710	01/01/2025	01/17/2020	2.223	2.223	02/25 - Monthly	Received	1,023,750.00	1,023,750.00
3138L8CE2	40225	FNMA	3,500,000.00	2.960	11/01/2024	02/05/2020	2.482	2.482	03/25 - Monthly	Received	3,577,656.25	3,577,656.25

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Mortgage Backed Securities												
3136AL7K1	40272	FNMA	2,478,404.71	2.967	03/25/2025	05/27/2020	1.008	1.008	06/25 - Monthly	Received	2,682,625.26	2,682,625.26
3136AY6S7	40327	FNMA	2,973,044.31	2.624	11/25/2024	12/22/2020	0.543	0.543	01/25 - Monthly	Received	3,195,071.26	3,195,071.26
3136AR5S3	40579	FNMA	5,825,000.00	2.469	04/25/2026	09/12/2022	3.844	3.844	10/25 - Monthly	Received	5,556,503.91	5,556,503.91
3136AKQM8	40614	FNMA	4,467,939.38	3.056	06/25/2024	10/31/2022	4.805	4.805	11/25 - Monthly	Received	4,346,816.34	4,346,816.34
3138L8UV4	40618	FNMA	12,239,395.42	2.920	01/01/2025	11/18/2022	4.716	4.716	12/25 - Monthly	Received	11,791,892.52	11,791,892.52
Mortgage Backed Securities Totals			156,426,966.42				2.710	2.710		0.00	157,253,606.09	157,253,606.09
Investment Totals			2,706,590,714.38				2.768	2.777		204,885.92	2,681,116,667.19	2,686,024,150.34

SECTION D

MARKET VALUE OF PORTFOLIO

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

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City of San Jose
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Portfolio Details - Investments
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	Maturity	YTM	Maturity Date
Money Markets												
VP4560000	40162	Allspring Govt Money Mkt Fd			0.00	0.00	0.00	4.330	1	1	4.330	
VP6000104	36512	Federated Govt Obligation Fund			0.00	0.00	0.00	4.650	1	1	4.650	
Subtotal and Average			9,294,219.68		0.00	0.00	0.00		0	0	0.000	
State Pool												
CITY	32936	State Investment Pool			1,000,000.00	1,000,000.00	1,000,000.00	2.880	1	1	2.880	
CSJFA	37042	State Investment Pool			1,000,000.00	1,000,000.00	1,000,000.00	2.880	1	1	2.880	
COVID RELIEF	40363	State Investment Pool			0.00	0.00	0.00	2.550	1	1	2.550	
Subtotal and Average			2,000,000.00		2,000,000.00	2,000,000.00	2,000,000.00		1	1	2.880	
JPA Pool												
CAMP	40566	California Asset Management Pr			95,728,281.33	95,728,281.33	95,728,281.33	4.920	1	1	4.920	
Subtotal and Average			104,345,410.36		95,728,281.33	95,728,281.33	95,728,281.33		1	1	4.920	
Corp Medium Term Notes												
037833DV9	40263	Apple Inc		05/11/2020	6,795,000.00	6,767,208.45	6,794,929.53	0.750	1,095	40	0.759	05/11/2023
037833CG3	40459	Apple Inc		01/07/2022	10,000,000.00	9,883,900.00	10,166,696.81	3.000	763	314	0.861	02/09/2024
037833DF4	40463	Apple Inc		01/14/2022	15,114,000.00	14,720,733.72	15,476,588.08	2.750	1,095	653	1.295	01/13/2025
037833CG3	40471	Apple Inc		01/19/2022	11,966,000.00	11,827,074.74	12,147,586.96	3.000	751	314	1.046	02/09/2024
037833CG3	40485	Apple Inc		02/14/2022	12,318,000.00	12,174,988.02	12,445,083.86	3.000	725	314	1.659	02/09/2024
037833CU2	40487	Apple Inc		02/28/2022	7,300,000.00	7,176,265.00	7,381,045.65	2.850	803	406	1.745	05/11/2024
037833DV9	40553	Apple Inc		06/08/2022	10,000,000.00	9,959,100.00	9,983,417.42	0.750	337	40	2.266	05/11/2023
039483BL5	40599	Archer Daniels Midland		10/05/2022	9,780,000.00	9,228,994.80	9,152,023.10	2.500	1,406	1,228	4.606	08/11/2026
039483BL5	40601	Archer Daniels Midland		10/07/2022	9,215,000.00	8,695,826.90	8,604,883.77	2.500	1,404	1,228	4.674	08/11/2026
06406RAJ6	40320	Bank of New York Mellon		11/03/2020	3,868,000.00	3,841,581.56	3,910,403.82	3.450	1,011	132	0.394	08/11/2023
06406HDA4	40617	Bank of New York Mellon		11/14/2022	10,000,000.00	9,611,700.00	9,631,346.59	3.000	833	695	5.080	02/24/2025
06406FAE3	40630	Bank of New York Mellon		12/13/2022	4,481,000.00	4,137,217.68	4,194,768.34	2.450	1,343	1,234	4.523	08/17/2026
06406RAD9	40633	Bank of New York Mellon		12/15/2022	5,000,000.00	4,732,200.00	4,803,151.16	3.250	1,613	1,506	4.308	05/16/2027
14913R3A3	40628	Caterpillar Inc.		12/13/2022	7,429,000.00	7,268,830.76	7,201,906.35	3.600	1,703	1,594	4.381	08/12/2027
194162AN3	40580	Colgate-Palmolive		09/09/2022	8,202,000.00	7,908,040.32	7,983,272.33	3.100	1,801	1,597	3.774	08/15/2027
24422EWK1	40634	Deere & Co.		12/15/2022	5,000,000.00	4,973,650.00	4,959,993.80	4.150	1,735	1,628	4.349	09/15/2027
438516BL9	40631	Honeywell International		12/13/2022	5,000,000.00	4,746,200.00	4,686,958.15	2.500	1,419	1,310	4.420	11/01/2026
24422EWPO	40637	John Deere		01/09/2023	10,000,000.00	10,152,900.00	9,995,656.85	4.800	1,096	1,014	4.817	01/09/2026
478160BY9	40574	Johnson & Johnson		08/25/2022	13,945,000.00	13,397,798.20	13,603,463.16	2.450	1,284	1,065	3.347	03/01/2026
478160BY9	40575	Johnson & Johnson		08/26/2022	4,214,000.00	4,048,642.64	4,098,398.15	2.450	1,283	1,065	3.457	03/01/2026
46625HRL6	40303	JP Morgan		08/20/2020	5,000,000.00	4,983,900.00	5,013,529.15	2.700	1,001	47	0.607	05/18/2023
46625HJT8	40348	JP Morgan		02/01/2021	15,000,000.00	14,809,500.00	15,424,512.50	3.875	1,095	306	0.452	02/01/2024
48133DP95	40569	JP Morgan		07/28/2022	10,000,000.00	9,693,800.00	10,000,000.00	4.570	1,826	1,579	4.570	07/28/2027

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Corp Medium Term Notes												
48133DQ45	40570	JP Morgan		07/28/2022	10,000,000.00	9,766,000.00	10,000,000.00	4.100	1,096	849	4.100	07/28/2025
48133DQ52	40571	JP Morgan		07/28/2022	10,000,000.00	9,753,600.00	10,000,000.00	4.250	1,461	1,214	4.250	07/28/2026
88579YAV3	40598	3M		10/05/2022	7,150,000.00	6,599,593.00	6,572,247.87	2.250	1,445	1,267	4.839	09/19/2026
594918AW4	40432	Microsoft Inc.		12/08/2021	1,851,000.00	1,841,504.37	1,885,087.78	3.625	737	258	0.982	12/15/2023
594918BX1	40442	Microsoft Inc.		12/20/2021	1,025,000.00	1,009,727.50	1,042,014.80	2.875	778	311	0.892	02/06/2024
594918BQ6	40443	Microsoft Inc.		12/20/2021	2,876,000.00	2,846,923.64	2,889,168.95	2.000	596	129	0.692	08/08/2023
594918BJ2	40528	Microsoft Inc.		04/25/2022	4,000,000.00	3,901,040.00	3,999,558.99	3.125	1,288	947	3.129	11/03/2025
594918BB9	40557	Microsoft Inc.		06/15/2022	11,335,000.00	11,041,650.20	11,175,095.72	2.700	973	683	3.498	02/12/2025
594918BB9	40564	Microsoft Inc.		06/16/2022	7,250,000.00	7,062,370.00	7,133,978.77	2.700	972	683	3.607	02/12/2025
594918BY9	40624	Microsoft Inc.		12/02/2022	8,436,000.00	8,275,800.36	8,149,558.99	3.300	1,527	1,407	4.272	02/06/2027
69371RQ82	40275	PACCAR Inc.		06/08/2020	2,000,000.00	1,984,020.00	1,999,827.54	0.800	1,095	68	0.847	06/08/2023
69371RR24	40349	PACCAR Inc.		02/02/2021	7,000,000.00	6,724,620.00	6,997,736.93	0.350	1,095	307	0.389	02/02/2024
69371RS23	40602	PACCAR Inc.		10/07/2022	5,000,000.00	5,044,250.00	5,038,519.42	4.950	1,092	916	4.617	10/03/2025
69371RS23	40613	PACCAR Inc.		10/28/2022	10,000,000.00	10,088,500.00	10,019,493.46	4.950	1,071	916	4.864	10/03/2025
69371RR65	40640	PACCAR Inc.		01/06/2023	10,000,000.00	9,163,300.00	9,159,648.50	2.000	1,490	1,405	4.414	02/04/2027
713448CT3	40632	Pepsi Co		12/15/2022	5,000,000.00	4,842,050.00	4,834,650.58	2.750	867	760	4.441	04/30/2025
931142DH3	40274	Wal-Mart		06/01/2020	26,018,000.00	26,006,031.72	26,031,450.55	2.550	1,044	10	0.668	04/11/2023
931142EW9	40603	Wal-Mart		10/07/2022	3,000,000.00	2,990,910.00	2,966,824.62	3.900	1,068	892	4.387	09/09/2025
931142ER0	40608	Wal-Mart		10/20/2022	10,000,000.00	9,014,600.00	8,862,571.14	1.050	1,428	1,265	4.684	09/17/2026
Subtotal and Average			336,414,717.23		341,568,000.00	332,696,543.58	336,417,050.14		1,150	770	2.929	
Negotiable CDs												
78015JEW3	40588	Royal Bank of Canada		09/20/2022	25,000,000.00	24,945,250.00	25,000,000.00	4.530	283	90	4.530	06/30/2023
89115BVJ6	40590	Toronto Dominion Bank		09/22/2022	25,000,000.00	24,958,250.00	25,000,000.00	4.620	281	90	4.620	06/30/2023
89115BK66	40600	TORDNY		10/05/2022	15,640,000.00	15,556,482.40	15,594,505.08	4.020	321	143	4.760	08/22/2023
Subtotal and Average			65,589,732.89		65,640,000.00	65,459,982.40	65,594,505.08		291	103	4.619	
Commercial Paper Discounts												
62479MU35	40641	MUFG Bank Ltd/NY		01/10/2023	25,000,000.00	24,679,500.00	24,685,479.17	4.870	174	93	4.987	07/03/2023
89233HTW4	40604	Toyota Motor Credit Corp		10/07/2022	50,000,000.00	49,390,000.00	49,436,250.00	4.510	266	90	4.665	06/30/2023
89233HU36	40642	Toyota Motor Credit Corp		01/11/2023	25,000,000.00	24,679,500.00	24,682,895.84	4.910	173	93	5.029	07/03/2023
Subtotal and Average			98,608,791.67		100,000,000.00	98,749,000.00	98,804,625.01		220	91	4.837	
Federal Agency Coupon Securities												
31422BJ27	40299	Federal Agricultural Mtg Corp		07/28/2020	2,500,000.00	2,308,050.00	2,499,942.40	0.500	1,812	835	0.501	07/14/2025
31422B6K1	40334	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,103,800.00	9,995,537.78	0.480	1,826	1,020	0.496	01/15/2026
31422B6K1	40337	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,103,800.00	9,995,320.24	0.480	1,826	1,020	0.497	01/15/2026
31422XR38	40622	Federal Agricultural Mtg Corp		11/28/2022	10,000,000.00	10,003,600.00	10,000,000.00	4.920	365	241	4.920	11/28/2023

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Federal Agency Coupon Securities												
3133EJD48	40013	Federal Farm Credit Bank		10/17/2018	25,000,000.00	24,786,000.00	24,991,380.95	3.050	1,811	184	3.124	10/02/2023
3133EJ5W5	40049	Federal Farm Credit Bank		01/23/2019	20,000,000.00	19,771,800.00	19,997,741.38	2.650	1,734	205	2.672	10/23/2023
3133ELG81	40283	Federal Farm Credit Bank		06/12/2020	10,000,000.00	9,917,500.00	9,999,943.96	0.300	1,091	68	0.303	06/08/2023
3133ENAL4	40480	Federal Farm Credit Bank		01/26/2022	4,150,000.00	4,051,064.00	4,135,553.44	0.290	624	194	0.953	10/12/2023
3133ENAL4	40501	Federal Farm Credit Bank		03/22/2022	1,170,000.00	1,142,107.20	1,159,472.97	0.290	569	194	2.021	10/12/2023
3133ENS43	40607	Federal Farm Credit Bank		10/17/2022	10,000,000.00	9,976,300.00	9,967,257.78	4.375	731	565	4.599	10/17/2024
3130AGWK7	40157	Federal Home Loan Bank		08/16/2019	3,000,000.00	2,879,610.00	2,998,064.09	1.500	1,826	502	1.549	08/15/2024
3130A0F70	40531	Federal Home Loan Bank		05/11/2022	10,215,000.00	10,113,973.65	10,272,225.98	3.375	576	251	2.536	12/08/2023
3130AS3T46	40537	Federal Home Loan Bank		05/17/2022	9,305,000.00	9,277,736.35	9,304,785.07	2.125	360	41	2.145	05/12/2023
3130ATUP0	40615	Federal Home Loan Bank		11/04/2022	5,000,000.00	4,998,700.00	4,994,950.97	4.750	364	216	4.928	11/03/2023
3130AU4V3	40627	Federal Home Loan Bank		12/08/2022	10,000,000.00	10,010,100.00	10,000,000.00	4.800	396	282	4.804	01/08/2024
3137EAEX3	40309	Federal Home Loan Mtg Corp		09/25/2020	5,000,000.00	4,568,050.00	4,992,533.59	0.375	1,824	906	0.436	09/23/2025
3137EAEY1	40316	Federal Home Loan Mtg Corp		10/16/2020	4,000,000.00	3,901,640.00	3,997,306.11	0.125	1,095	198	0.250	10/16/2023
3134G3X54	40536	Federal Home Loan Mtg Corp		05/12/2022	2,635,000.00	2,624,143.80	2,634,403.25	2.000	379	55	2.150	05/26/2023
3135G0V75	40142	Federal National Mtg Assn		07/08/2019	10,000,000.00	9,648,000.00	9,990,472.19	1.750	1,821	458	1.830	07/02/2024
3135G0W66	40183	Federal National Mtg Assn		10/22/2019	10,000,000.00	9,609,000.00	9,994,747.35	1.625	1,820	563	1.661	10/15/2024
3135G04Q3	40271	Federal National Mtg Assn		05/22/2020	10,000,000.00	9,940,500.00	9,998,578.61	0.250	1,095	51	0.351	05/22/2023
3135G04Z3	40288	Federal National Mtg Assn		06/19/2020	10,000,000.00	9,241,100.00	9,990,835.82	0.500	1,824	808	0.542	06/17/2025
3135G05X7	40329	Federal National Mtg Assn		12/29/2020	10,000,000.00	9,155,400.00	9,987,266.83	0.375	1,700	877	0.429	08/25/2025
3135G06G3	40333	Federal National Mtg Assn		01/06/2021	10,000,000.00	9,149,100.00	10,021,338.22	0.500	1,766	951	0.417	11/07/2025
3135G04Q3	40415	Federal National Mtg Assn		11/23/2021	2,963,000.00	2,945,370.15	2,962,015.94	0.250	545	51	0.486	05/22/2023
3135G05U3	40420	Federal National Mtg Assn		11/30/2021	7,000,000.00	6,874,770.00	6,996,136.07	0.350	626	139	0.496	08/18/2023
Subtotal and Average			227,907,886.88		221,938,000.00	215,101,215.15	221,877,810.99		1,295	419	1.967	
Federal Agency Discounts												
313384HR3	40644	Federal Home Loan Bank		01/20/2023	50,000,000.00	49,408,500.00	49,402,604.17	4.625	164	93	4.790	07/03/2023
313384HR3	40645	Federal Home Loan Bank		01/20/2023	50,000,000.00	49,408,500.00	49,397,437.41	4.665	164	93	4.832	07/03/2023
313384HR3	40646	Federal Home Loan Bank		01/20/2023	10,000,000.00	9,881,700.00	9,879,487.50	4.665	164	93	4.832	07/03/2023
313384HC6	40650	Federal Home Loan Bank		02/08/2023	10,000,000.00	9,898,900.00	9,895,555.56	4.700	132	80	4.849	06/20/2023
313384HR3	40653	Federal Home Loan Bank		03/03/2023	10,000,000.00	9,881,700.00	9,874,708.33	4.850	122	93	5.000	07/03/2023
313384HR3	40654	Federal Home Loan Bank		03/07/2023	10,000,000.00	9,881,700.00	9,874,837.76	4.845	118	93	4.992	07/03/2023
313384LY3	40657	Federal Home Loan Bank		03/22/2023	15,000,000.00	14,669,700.00	14,659,583.34	4.750	182	172	4.934	09/20/2023
313384KG3	40658	Federal Home Loan Bank		03/27/2023	20,000,000.00	19,663,000.00	19,659,000.00	4.650	137	132	4.800	08/11/2023
313384LL1	40659	Federal Home Loan Bank		03/31/2023	20,000,000.00	19,590,400.00	19,581,333.34	4.710	161	160	4.878	09/08/2023
Subtotal and Average			144,040,716.80		195,000,000.00	192,284,100.00	192,224,547.41		156	109	4.848	

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Treasury Coupon Securities												
912828W48	40196	U.S. Treasury		12/23/2019	15,000,000.00	14,655,450.00	15,053,501.57	2.125	1,529	334	1.719	02/29/2024
9128283Z1	40578	U.S. Treasury		09/02/2022	30,000,000.00	29,259,300.00	29,569,726.13	2.750	910	699	3.539	02/28/2025
912828S35	40582	U.S. Treasury		09/14/2022	30,000,000.00	29,761,800.00	29,827,016.65	1.375	289	90	3.763	06/30/2023
91282CCU3	40583	U.S. Treasury		09/14/2022	20,000,000.00	19,626,600.00	19,696,189.46	0.125	351	152	3.878	08/31/2023
912828S35	40584	U.S. Treasury		09/15/2022	20,000,000.00	19,841,200.00	19,882,812.50	1.375	288	90	3.082	06/30/2023
91282CAK7	40585	U.S. Treasury		09/15/2022	20,000,000.00	19,593,800.00	19,661,138.70	0.125	365	167	3.938	09/15/2023
9128284Z0	40586	U.S. Treasury		09/15/2022	10,000,000.00	9,724,600.00	9,770,902.95	2.750	1,081	883	3.760	08/31/2025
9128285U0	40625	U.S. Treasury		12/06/2022	10,000,000.00	9,850,000.00	9,850,156.25	2.625	390	274	4.694	12/31/2023
Subtotal and Average			153,183,738.97		155,000,000.00	152,312,750.00	153,311,444.21		605	312	3.528	
Federal Agency Callables												
31422XCX8	40360	Federal Agricultural Mtg Corp		04/20/2021	10,000,000.00	9,101,500.00	10,000,000.00	1.000	1,826	1,115	1.000	04/20/2026
31422XRQ7	40554	Federal Agricultural Mtg Corp		06/14/2022	10,779,000.00	10,460,264.97	10,594,774.45	0.690	554	263	3.141	12/20/2023
3133ELJ47	40282	Federal Farm Credit Bank		06/17/2020	10,000,000.00	9,516,900.00	10,000,000.00	0.580	1,461	443	0.580	06/17/2024
3133EMLR1	40330	Federal Farm Credit Bank		12/29/2020	10,000,000.00	9,081,700.00	10,000,000.00	0.500	1,820	997	0.500	12/23/2025
3133EMSU7	40358	Federal Farm Credit Bank		03/09/2021	10,000,000.00	9,093,000.00	10,000,000.00	0.800	1,826	1,073	0.800	03/09/2026
3133ENFZ8	40423	Federal Farm Credit Bank		12/02/2021	10,000,000.00	9,466,900.00	10,007,735.09	1.010	1,096	611	0.963	12/02/2024
3133EMZP0	40424	Federal Farm Credit Bank		12/01/2021	1,250,000.00	1,241,962.50	1,249,594.21	0.140	533	47	0.390	05/18/2023
3133ENGW4	40445	Federal Farm Credit Bank		12/17/2021	6,435,000.00	6,248,320.65	6,434,094.07	0.660	726	256	0.680	12/13/2023
3133ENMH0	40479	Federal Farm Credit Bank		01/27/2022	10,350,000.00	9,660,586.50	10,349,269.75	1.600	1,461	1,032	1.603	01/27/2026
3133ENPB0	40486	Federal Farm Credit Bank		02/16/2022	15,150,000.00	14,125,860.00	15,141,194.06	2.180	1,826	1,417	2.196	02/16/2027
3133ENQC7	40498	Federal Farm Credit Bank		03/22/2022	150,000.00	144,624.00	149,128.26	1.940	896	521	2.363	09/03/2024
3133EL5J9	40510	Federal Farm Credit Bank		03/30/2022	13,965,000.00	13,686,677.55	13,859,770.58	0.300	520	153	2.146	09/01/2023
3133ENGW4	40513	Federal Farm Credit Bank		03/30/2022	1,859,000.00	1,805,070.41	1,838,090.89	0.660	623	256	2.308	12/13/2023
3133EMYW6	40514	Federal Farm Credit Bank		03/30/2022	1,347,000.00	1,307,977.41	1,330,648.02	0.230	593	226	2.246	11/13/2023
3133EMSC7	40522	Federal Farm Credit Bank		04/22/2022	3,500,000.00	3,256,190.00	3,338,682.11	0.480	1,046	702	3.000	03/03/2025
3133ENUZ1	40524	Federal Farm Credit Bank		04/22/2022	20,000,000.00	19,420,000.00	19,919,642.29	3.090	1,277	933	3.258	10/20/2025
3133ENVK3	40526	Federal Farm Credit Bank		04/27/2022	20,000,000.00	19,432,200.00	20,000,000.00	3.650	1,644	1,305	3.650	10/27/2026
3133ENYA2	40550	Federal Farm Credit Bank		06/07/2022	5,200,000.00	5,017,168.00	5,181,304.35	3.450	1,820	1,522	3.545	06/01/2027
3133EMBQ4	40561	Federal Farm Credit Bank		06/15/2022	1,025,000.00	1,000,184.75	1,009,462.57	0.270	477	187	3.325	10/05/2023
3130AKPW0	40340	Federal Home Loan Bank		01/28/2021	10,000,000.00	9,099,500.00	10,000,000.00	0.500	1,826	1,033	0.500	01/28/2026
3130AKXX9	40350	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,071,400.00	10,000,000.00	0.500	1,826	1,061	0.500	02/25/2026
3130AKXX9	40353	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,071,400.00	9,996,520.00	0.500	1,826	1,061	0.500	02/25/2026
3130APRF4	40409	Federal Home Loan Bank		11/17/2021	20,000,000.00	18,943,400.00	19,995,124.30	1.000	1,094	594	1.015	11/15/2024
3130APWP6	40410	Federal Home Loan Bank		11/24/2021	8,300,000.00	8,084,283.00	8,297,582.63	0.600	730	237	0.645	11/24/2023
3130APZU2	40417	Federal Home Loan Bank		11/30/2021	1,900,000.00	1,818,414.00	1,900,000.00	0.875	910	423	0.875	05/28/2024
3130APU45	40418	Federal Home Loan Bank		11/30/2021	4,875,000.00	4,603,950.00	4,870,968.58	0.850	1,088	601	0.901	11/22/2024
3130APKF1	40421	Federal Home Loan Bank		11/30/2021	2,725,000.00	2,571,909.50	2,717,569.35	0.750	1,074	587	0.923	11/08/2024

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Federal Agency Callables												
3130APMH5	40422	Federal Home Loan Bank		12/01/2021	3,150,000.00	3,009,069.00	3,147,805.95	0.625	898	412	0.687	05/17/2024
3130APQU2	40435	Federal Home Loan Bank		12/15/2021	14,370,000.00	13,974,681.30	14,362,856.23	0.650	707	235	0.728	11/22/2023
3130APS48	40446	Federal Home Loan Bank		12/17/2021	13,240,000.00	12,548,474.80	13,240,613.76	1.050	1,067	597	1.047	11/18/2024
3130AQQG49	40461	Federal Home Loan Bank		01/18/2022	2,485,000.00	2,357,594.05	2,477,464.10	1.000	1,004	566	1.200	10/18/2024
3130AQCNC1	40467	Federal Home Loan Bank		01/18/2022	5,000,000.00	4,758,450.00	4,991,767.84	1.125	1,095	657	1.064	01/17/2025
3130ALHH0	40470	Federal Home Loan Bank		01/18/2022	25,000,000.00	22,845,500.00	24,631,241.76	0.960	1,507	1,069	1.481	03/05/2026
3130AQQQ9	40472	Federal Home Loan Bank		01/28/2022	20,000,000.00	19,167,600.00	20,000,000.00	1.250	1,096	668	1.146	01/28/2025
3130AQN58	40473	Federal Home Loan Bank		01/27/2022	14,000,000.00	13,324,920.00	13,989,370.37	1.750	1,096	667	1.443	01/27/2025
3130AQM3	40475	Federal Home Loan Bank		01/28/2022	7,200,000.00	6,818,328.00	7,192,584.00	1.250	1,369	941	1.208	10/28/2025
3130AQQQ9	40477	Federal Home Loan Bank		01/28/2022	20,000,000.00	19,167,600.00	20,000,000.00	1.250	1,096	668	0.750	01/28/2025
3130AQM4	40478	Federal Home Loan Bank		01/28/2022	12,500,000.00	12,019,500.00	12,497,637.50	1.125	1,004	576	1.024	10/28/2024
3130ARAY7	40495	Federal Home Loan Bank		03/24/2022	1,000,000.00	962,040.00	995,048.61	2.375	1,096	723	2.137	03/24/2025
3130ARBY6	40496	Federal Home Loan Bank		03/28/2022	4,600,000.00	4,493,234.00	4,593,586.83	2.500	1,096	727	1.713	03/28/2025
3130AR7C9	40497	Federal Home Loan Bank		03/28/2022	1,565,000.00	1,500,553.30	1,551,726.14	1.850	1,005	636	2.357	12/27/2024
3130AQT78	40499	Federal Home Loan Bank		03/22/2022	2,360,000.00	2,247,734.80	2,330,674.99	1.750	1,074	699	2.428	02/28/2025
3130AMR53	40502	Federal Home Loan Bank		03/22/2022	20,000,000.00	18,799,800.00	19,421,248.72	0.620	993	618	2.400	12/09/2024
3130ANWN6	40508	Federal Home Loan Bank		03/22/2022	825,000.00	764,923.50	793,150.01	0.700	1,196	821	2.500	06/30/2025
3130APWH4	40512	Federal Home Loan Bank		03/30/2022	2,000,000.00	1,946,220.00	1,981,262.47	0.750	602	235	2.245	11/22/2023
3130AQJM6	40516	Federal Home Loan Bank		04/11/2022	1,400,000.00	1,320,256.00	1,362,153.02	1.250	1,023	668	2.800	01/28/2025
3130AMU67	40517	Federal Home Loan Bank		04/11/2022	6,000,000.00	5,691,480.00	5,837,458.01	0.400	809	454	2.661	06/28/2024
3130AQT4	40518	Federal Home Loan Bank		04/11/2022	23,060,000.00	21,761,030.20	22,388,423.99	1.100	1,008	653	2.808	01/13/2025
3130AQM1	40519	Federal Home Loan Bank		04/11/2022	23,390,000.00	22,113,841.60	22,755,350.71	1.250	1,022	667	2.808	01/27/2025
3130AQZ48	40520	Federal Home Loan Bank		04/11/2022	3,060,000.00	2,953,328.40	3,029,949.16	2.000	870	515	2.724	08/28/2024
3130APXH3	40521	Federal Home Loan Bank		04/22/2022	9,120,000.00	8,872,574.40	9,015,004.22	0.800	584	240	2.604	11/27/2023
3130ARVJ7	40523	Federal Home Loan Bank		04/29/2022	20,000,000.00	19,320,600.00	20,000,000.00	3.250	1,826	1,489	3.250	04/29/2027
3130APM44	40527	Federal Home Loan Bank		04/22/2022	3,565,000.00	3,462,755.80	3,517,833.30	0.500	581	237	2.600	11/24/2023
3130ARR86	40529	Federal Home Loan Bank		04/29/2022	13,270,000.00	13,150,570.00	13,260,752.44	2.625	546	209	1.997	10/27/2023
3130APQJ7	40532	Federal Home Loan Bank		05/11/2022	1,500,000.00	1,458,030.00	1,482,706.44	0.575	560	235	2.416	11/22/2023
3130APWH4	40533	Federal Home Loan Bank		05/12/2022	6,000,000.00	5,838,660.00	5,934,459.84	0.750	559	235	2.496	11/22/2023
3130AS2M0	40539	Federal Home Loan Bank		05/24/2022	3,835,000.00	3,776,746.35	3,835,000.00	2.650	549	237	2.650	11/24/2023
3130AS3J6	40542	Federal Home Loan Bank		05/24/2022	2,700,000.00	2,656,449.00	2,699,767.00	2.500	549	237	2.514	11/24/2023
3130AS4H9	40543	Federal Home Loan Bank		05/26/2022	4,885,000.00	4,866,974.35	4,885,000.00	2.250	365	55	2.250	05/26/2023
3130ARVT5	40544	Federal Home Loan Bank		05/24/2022	3,630,000.00	3,559,868.40	3,635,642.94	3.000	724	412	2.716	05/17/2024
3130AMNR9	40545	Federal Home Loan Bank		05/24/2022	20,000,000.00	18,810,200.00	19,273,742.65	0.625	918	606	2.916	11/27/2024
3130AMU67	40546	Federal Home Loan Bank		05/24/2022	20,000,000.00	18,971,600.00	19,439,056.50	0.400	766	454	2.740	06/28/2024
3130APWH4	40547	Federal Home Loan Bank		05/24/2022	20,000,000.00	19,462,200.00	19,774,581.78	0.750	547	235	2.551	11/22/2023
3130ASBG3	40549	Federal Home Loan Bank		06/15/2022	7,150,000.00	7,050,114.50	7,139,263.65	3.250	639	349	2.125	03/15/2024
3130ARMT5	40552	Federal Home Loan Bank		06/07/2022	8,905,000.00	8,674,983.85	8,878,131.81	2.800	871	573	3.000	10/25/2024

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Federal Agency Callables												
3130ASD30	40555	Federal Home Loan Bank		06/16/2022	1,540,000.00	1,531,868.80	1,538,553.04	2.290	365	76	2.750	06/16/2023
3130AS6D6	40560	Federal Home Loan Bank		06/15/2022	1,250,000.00	1,223,050.00	1,240,183.73	2.875	730	440	3.557	06/14/2024
3134GVQX9	40261	Federal Home Loan Mtg Corp		05/05/2020	10,000,000.00	9,302,600.00	9,995,811.11	0.700	1,826	765	0.720	05/05/2025
3134GVSN9	40265	Federal Home Loan Mtg Corp		05/08/2020	10,000,000.00	9,326,800.00	10,000,000.00	0.700	1,789	731	0.700	04/01/2025
3134GVB49	40273	Federal Home Loan Mtg Corp		06/23/2020	40,000,000.00	37,159,200.00	40,000,000.00	0.750	1,821	809	0.750	06/18/2025
3134GXJH8	40469	Federal Home Loan Mtg Corp		01/18/2022	4,225,000.00	4,124,487.25	4,210,795.98	0.220	619	181	0.907	09/29/2023
3134GW6E1	40490	Federal Home Loan Mtg Corp		03/15/2022	20,000,000.00	19,465,400.00	19,827,461.67	0.320	597	215	1.820	11/02/2023
3134GW5R3	40505	Federal Home Loan Mtg Corp		03/22/2022	2,000,000.00	1,835,380.00	1,909,516.57	0.650	1,315	940	2.500	10/27/2025
3134GWUG9	40506	Federal Home Loan Mtg Corp		03/22/2022	1,500,000.00	1,377,150.00	1,431,652.38	0.570	1,282	907	2.500	09/24/2025
3134GWVN3	40507	Federal Home Loan Mtg Corp		03/22/2022	17,490,000.00	16,062,990.90	16,700,337.05	0.600	1,288	913	2.500	09/30/2025
3134GW6E1	40509	Federal Home Loan Mtg Corp		03/30/2022	18,300,000.00	17,810,841.00	18,092,623.89	0.320	582	215	2.300	11/02/2023
3134GXMZ4	40511	Federal Home Loan Mtg Corp		03/30/2022	1,033,000.00	1,003,022.34	1,026,579.72	1.800	729	362	2.446	03/28/2024
3134GXSF2	40525	Federal Home Loan Mtg Corp		04/29/2022	10,000,000.00	9,828,100.00	10,000,000.00	2.750	1,096	759	2.708	04/29/2025
3134GXRL0	40551	Federal Home Loan Mtg Corp		06/07/2022	12,940,000.00	12,608,218.40	12,902,384.09	3.125	1,070	772	3.270	05/12/2025
3134GXYM0	40556	Federal Home Loan Mtg Corp		06/28/2022	5,615,000.00	5,505,507.50	5,598,511.32	3.125	731	454	3.372	06/28/2024
3134GXYT5	40558	Federal Home Loan Mtg Corp		06/29/2022	7,250,000.00	7,144,440.00	7,226,504.09	2.900	548	272	3.350	12/29/2023
3134GXYT5	40559	Federal Home Loan Mtg Corp		06/29/2022	4,500,000.00	4,434,480.00	4,485,416.33	2.900	548	272	3.350	12/29/2023
3134GYDA7	40638	Federal Home Loan Mtg Corp		01/26/2023	15,000,000.00	14,970,000.00	15,000,000.00	5.020	547	482	5.020	07/26/2024
3134GXR63	40643	Federal Home Loan Mtg Corp		01/17/2023	10,000,000.00	9,862,500.00	9,878,159.32	4.050	954	880	4.591	08/28/2025
3136G4WU3	40281	Federal National Mtg Assn		06/23/2020	30,000,000.00	27,921,600.00	30,000,000.00	0.850	1,826	814	0.850	06/23/2025
3135G06R9	40331	Federal National Mtg Assn		01/28/2021	15,000,000.00	13,595,400.00	15,000,000.00	0.550	1,826	1,033	0.550	01/28/2026
3136G46V0	40500	Federal National Mtg Assn		03/22/2022	1,500,000.00	1,444,845.00	1,477,741.72	0.310	675	300	2.167	01/26/2024
3136G4H55	40503	Federal National Mtg Assn		03/22/2022	2,350,000.00	2,165,243.00	2,247,572.84	0.550	1,232	857	2.500	08/05/2025
3136G4R62	40504	Federal National Mtg Assn		03/22/2022	1,715,000.00	1,580,235.30	1,641,224.97	0.625	1,255	880	2.500	08/28/2025
3135G05P4	40515	Federal National Mtg Assn		04/11/2022	3,371,000.00	3,316,659.48	3,349,765.99	0.300	479	124	2.196	08/03/2023
3135G05U3	40562	Federal National Mtg Assn		06/15/2022	7,200,000.00	7,071,192.00	7,121,997.45	0.350	429	139	3.275	08/18/2023
3135G05P4	40563	Federal National Mtg Assn		06/15/2022	5,000,000.00	4,919,400.00	4,951,080.39	0.300	414	124	3.264	08/03/2023
3135GADY4	40639	Federal National Mtg Assn		01/20/2023	50,000,000.00	49,925,500.00	50,000,000.00	5.000	348	277	5.000	01/03/2024
Subtotal and Average			901,604,155.70		908,354,000.00	867,325,939.81	901,377,345.95		1,103	648	2.131	
Supranational												
45818WCS3	40201	IADB		01/08/2020	11,000,000.00	10,505,660.00	11,001,323.78	1.700	1,773	594	1.692	11/15/2024
45818WCW4	40321	IADB		11/12/2020	10,000,000.00	9,371,600.00	9,998,169.02	0.340	1,433	563	0.352	10/15/2024
45818WCZ7	40357	IADB		02/24/2021	10,000,000.00	9,199,200.00	10,000,000.00	0.650	1,822	1,056	0.650	02/20/2026
459058GQ0	40079	IBRD		03/19/2019	5,000,000.00	4,900,550.00	4,998,424.33	2.500	1,827	353	2.535	03/19/2024
459058GX5	40126	IBRD		06/19/2019	10,000,000.00	9,937,200.00	9,999,436.67	1.875	1,461	79	1.902	06/19/2023
459058JB0	40246	IBRD		04/22/2020	3,000,000.00	2,795,940.00	2,995,220.55	0.625	1,826	752	0.704	04/22/2025
459058JA2	40335	IBRD		01/11/2021	20,000,000.00	18,756,400.00	20,134,456.00	0.750	1,520	710	0.401	03/11/2025

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Supranational												
459058JL8	40336	IBRD		01/11/2021	10,000,000.00	9,163,600.00	9,998,046.16	0.500	1,751	941	0.508	10/28/2025
459058JL8	40338	IBRD		01/11/2021	10,000,000.00	9,163,600.00	9,996,441.22	0.500	1,751	941	0.514	10/28/2025
459058DX8	40339	IBRD		01/12/2021	4,765,000.00	4,632,580.65	4,932,666.74	2.500	1,413	604	0.351	11/25/2024
459058JE4	40341	IBRD		01/13/2021	10,000,000.00	9,204,600.00	9,966,202.61	0.375	1,657	849	0.522	07/28/2025
459056HV2	40344	IBRD		01/22/2021	10,000,000.00	9,599,000.00	10,167,122.22	1.500	1,314	515	0.306	08/28/2024
45905U5Y6	40354	IBRD		02/18/2021	5,000,000.00	4,247,950.00	5,000,000.00	0.600	1,826	1,054	0.600	02/18/2026
45905U5Y6	40355	IBRD		02/18/2021	5,000,000.00	4,247,950.00	5,000,000.00	0.600	1,826	1,054	0.600	02/18/2026
459058JA2	40359	IBRD		03/12/2021	10,000,000.00	9,378,200.00	10,026,657.40	0.750	1,460	710	0.611	03/11/2025
459058JM6	40538	IBRD		05/25/2022	5,580,000.00	5,421,751.20	5,499,798.97	0.250	548	237	2.527	11/24/2023
45950VPG5	40332	International Finance Corp		01/06/2021	8,550,000.00	7,993,480.50	8,564,558.89	0.425	1,413	598	0.320	11/19/2024
45950VPL4	40347	International Finance Corp		02/05/2021	10,000,000.00	9,026,800.00	9,984,014.22	0.450	1,826	1,041	0.507	02/05/2026
45950VRK4	40616	International Finance Corp		11/18/2022	5,000,000.00	5,055,150.00	5,000,000.00	5.000	1,823	1,689	5.000	11/15/2027
Subtotal and Average			178,420,869.26		162,895,000.00	152,601,212.35	163,262,538.78		1,587	736	0.916	
Asset Backed Securities												
43813VAC2	40190	American Honda Finance Corp		11/26/2019	78,901.65	78,772.25	78,898.82	1.830	1,514	292	1.845	01/18/2024
43813DAC2	40270	American Honda Finance Corp		05/27/2020	397,361.12	393,391.48	397,351.37	0.820	1,510	471	0.825	07/15/2024
44891LAC7	40253	Hyundai Auto Receivables Trust		04/29/2020	324,578.84	321,456.39	324,551.84	1.410	1,661	594	1.424	11/15/2024
89239RAC0	40252	Toyota Motor Credit Corp		04/29/2020	265,092.20	263,210.05	265,075.26	1.360	1,569	502	1.373	08/15/2024
89237VAB5	40296	Toyota Motor Credit Corp		07/27/2020	1,203,274.15	1,189,604.96	1,203,240.34	0.440	1,541	563	0.444	10/15/2024
Subtotal and Average			2,619,886.96		2,269,207.96	2,246,435.13	2,269,117.63		1,555	535	0.808	
Municipal Bonds												
13063DGN2	40008	State of California GO		09/18/2018	5,000,000.00	4,974,200.00	5,005,171.71	3.400	1,778	122	3.064	08/01/2023
13063DGB8	40243	State of California GO		04/13/2020	5,000,000.00	4,905,400.00	5,149,798.66	3.375	1,814	731	1.802	04/01/2025
13063DMA3	40449	State of California GO		01/07/2022	10,110,000.00	9,660,105.00	10,479,261.78	2.650	1,545	1,096	1.392	04/01/2026
13063DRD2	40581	State of California GO		09/09/2022	5,570,000.00	5,233,293.50	5,328,443.35	2.375	1,483	1,279	3.721	10/01/2026
13063D3A4	40620	State of California GO		11/17/2022	5,000,000.00	5,231,900.00	5,202,919.66	5.700	1,414	1,279	4.424	10/01/2026
13063D3A4	40626	State of California GO		12/08/2022	7,075,000.00	7,403,138.50	7,401,259.01	5.700	1,393	1,279	4.257	10/01/2026
13063DC48	40649	State of California GO		02/01/2023	12,000,000.00	10,630,200.00	10,716,460.00	1.700	1,826	1,767	4.175	02/01/2028
13063D3N6	40655	State of California GO		03/15/2023	7,000,000.00	7,136,430.00	7,000,000.00	4.846	1,447	1,430	4.845	03/01/2027
13034AL65	40323	California Infra & Econ Dev		12/17/2020	1,385,000.00	1,269,726.45	1,385,000.00	0.765	1,749	914	0.765	10/01/2025
13077DML3	40318	California State Univ Rev		11/02/2020	10,000,000.00	9,186,700.00	10,020,212.90	0.885	1,825	945	0.805	11/01/2025
13067WRC8	40623	CA Dept of Water Resource Pwr		11/28/2022	3,155,000.00	2,880,893.60	2,855,336.18	0.790	1,099	975	4.648	12/01/2025
34153QUD6	40311	Florida State Brd of Edu GO		10/22/2020	10,000,000.00	9,220,500.00	10,000,000.00	0.550	1,683	792	0.550	06/01/2025
34153QUC8	40313	Florida State Brd of Edu GO		10/22/2020	5,000,000.00	4,762,250.00	4,998,658.20	0.390	1,318	427	0.413	06/01/2024
373385FQ1	40304	State of Georgia GO		08/27/2020	14,615,000.00	13,407,216.40	14,615,000.00	0.520	1,800	853	0.520	08/01/2025
373385FP3	40305	State of Georgia GO		08/27/2020	4,345,000.00	4,116,105.40	4,345,000.00	0.420	1,435	488	0.420	08/01/2024

**City of San Jose
Portfolio Management
Portfolio Details - Investments
March 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date
Municipal Bonds											
419792ZM1	40317	State of Hawaii GO		10/29/2020	5,000,000.00	4,588,450.00	5,007,567.72	0.852	1,798	914	0.790 10/01/2025
419792G34	40648	State of Hawaii GO		01/25/2023	25,000,000.00	22,386,250.00	22,669,594.10	1.535	1,649	1,583	3.902 08/01/2027
546417DQ6	40312	State of Louisiana GO		10/14/2020	4,000,000.00	3,710,320.00	4,000,000.00	0.840	1,691	792	0.840 06/01/2025
544351MQ9	40315	City of Los Angeles		10/14/2020	3,670,000.00	3,607,499.90	3,814,417.00	3.320	1,418	519	0.511 09/01/2024
544351QQ5	40589	City of Los Angeles		09/28/2022	9,475,000.00	9,616,840.75	9,667,733.92	5.000	1,069	884	4.097 09/01/2025
544351QP7	40593	City of Los Angeles		09/28/2022	10,000,000.00	10,056,200.00	10,109,285.71	5.000	704	519	4.187 09/01/2024
57582RK88	40322	State of Massachusetts GO		12/03/2020	1,000,000.00	915,180.00	1,000,000.00	0.695	1,794	945	0.695 11/01/2025
574193SP4	40234	Maryland State GO		03/18/2020	1,000,000.00	963,810.00	1,000,000.00	0.970	1,458	349	0.970 03/15/2024
574193TR9	40297	Maryland State GO		08/05/2020	5,000,000.00	4,590,700.00	5,002,853.01	0.660	1,822	853	0.635 08/01/2025
574193TQ1	40298	Maryland State GO		08/05/2020	5,000,000.00	4,735,600.00	5,000,651.81	0.510	1,457	488	0.500 08/01/2024
574193GK8	40652	Maryland State GO		03/03/2023	3,000,000.00	2,817,300.00	2,788,957.93	2.800	1,612	1,583	4.612 08/01/2027
574193WE4	40656	Maryland State GO		03/29/2023	16,360,000.00	16,231,410.40	16,360,000.00	4.000	1,082	1,079	3.999 03/15/2026
649791PP9	40185	New York State GO		10/30/2019	5,000,000.00	4,876,850.00	5,000,528.41	2.010	1,569	320	1.998 02/15/2024
6500354U9	40207	New York ST Urban Dev Corp Rev		01/15/2020	5,000,000.00	4,907,300.00	5,043,642.13	2.860	1,521	349	1.905 03/15/2024
6500354W5	40606	New York ST Urban Dev Corp Rev		10/11/2022	4,565,000.00	4,435,947.45	4,398,148.29	3.170	1,251	1,079	4.518 03/15/2026
649902T45	40596	NYS Dormitory Authority		10/05/2022	7,850,000.00	7,953,384.50	7,965,374.01	5.051	1,806	1,628	4.677 09/15/2027
64990GZW5	40262	New York University		05/06/2020	2,450,000.00	2,346,365.00	2,446,651.94	1.438	1,517	457	1.551 07/01/2024
677522SQ8	40576	State of Ohio GO		08/30/2022	7,930,000.00	7,821,993.40	7,878,181.88	2.300	428	214	3.451 11/01/2023
70922PAK8	40152	Pennsylvania Turnpike Comm		08/14/2019	1,750,000.00	1,732,167.50	1,763,639.82	2.929	1,570	244	1.711 12/01/2023
76913CAZ2	40256	County of Riverside CA		05/06/2020	4,000,000.00	3,839,520.00	4,000,000.00	2.667	1,746	686	2.667 02/15/2025
882722VK4	40264	State of Texas GO		05/08/2020	3,425,000.00	3,425,000.00	3,425,000.00	3.823	1,058	0	0.947 04/01/2023
882724RA7	40319	State of Texas GO		10/30/2020	1,600,000.00	1,622,752.00	1,775,369.40	5.000	1,797	914	0.550 10/01/2025
91412HBK8	37624	UC General Revenue Bonds		06/05/2018	4,000,000.00	3,992,840.00	4,000,000.00	3.297	1,805	44	3.297 05/15/2023
91412GVB8	40153	UC General Revenue Bonds		08/14/2019	1,000,000.00	989,270.00	1,019,331.08	3.638	1,736	410	1.831 05/15/2024
91412HFL2	40293	UC General Revenue Bonds		07/16/2020	1,000,000.00	959,180.00	1,000,000.00	0.833	1,399	410	0.833 05/15/2024
91412HFL2	40294	UC General Revenue Bonds		07/16/2020	650,000.00	623,467.00	650,000.00	0.833	1,399	410	0.833 05/15/2024
91412HGE7	40324	UC General Revenue Bonds		12/10/2020	2,215,000.00	2,064,180.65	2,226,490.39	0.883	1,617	775	0.630 05/15/2025
91412HGE7	40325	UC General Revenue Bonds		12/15/2020	3,560,000.00	3,317,599.60	3,580,663.94	0.883	1,612	775	0.605 05/15/2025
91412HGE7	40326	UC General Revenue Bonds		12/16/2020	10,000,000.00	9,319,100.00	10,057,023.54	0.883	1,611	775	0.610 05/15/2025
91412HGE7	40343	UC General Revenue Bonds		01/22/2021	7,000,000.00	6,523,370.00	7,055,132.96	0.883	1,574	775	0.507 05/15/2025
91412GU94	40594	UC General Revenue Bonds		09/27/2022	3,820,000.00	3,724,156.20	3,704,200.97	3.063	1,008	822	4.509 07/01/2025
91412HGE7	40595	UC General Revenue Bonds		09/27/2022	3,000,000.00	2,795,730.00	2,784,556.84	0.883	961	775	4.509 05/15/2025
91412GU94	40619	UC General Revenue Bonds		11/17/2022	4,685,000.00	4,567,453.35	4,527,216.25	3.063	957	822	4.669 07/01/2025
91412HJN4	40636	UC General Revenue Bonds		01/04/2023	2,015,000.00	1,790,025.25	1,752,557.58	1.272	1,592	1,505	4.812 05/15/2027
91412GU94	40651	UC General Revenue Bonds		02/14/2023	2,020,000.00	1,969,318.20	1,956,308.48	3.063	868	822	4.556 07/01/2025
917542QV7	40629	State of Utah GO		12/13/2022	5,931,258.67	5,865,125.14	5,850,506.33	3.539	931	822	4.183 07/01/2025
923078CT4	40277	Ventura Cnty Pub Fin Auth Leas		06/11/2020	1,000,000.00	979,260.00	1,000,000.00	1.048	1,238	214	1.048 11/01/2023
923078CU1	40278	Ventura Cnty Pub Fin Auth Leas		06/11/2020	900,000.00	853,470.00	900,000.00	1.223	1,604	580	1.223 11/01/2024

City of San Jose
Portfolio Management
Portfolio Details - Investments
March 31, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	Maturity	YTM	Maturity Date
Municipal Bonds												
923078CX5	40621	Ventura Cnty Pub Fin Auth Leas		11/21/2022	3,645,000.00	3,259,468.35	3,219,170.83	1.741	1,806	1,675	4.621	11/01/2027
97705MNM3	40177	State of Wisconsin GO		10/30/2019	500,000.00	484,870.00	500,000.00	1.857	1,645	396	1.857	05/01/2024
Subtotal and Average			273,480,347.31		294,271,258.67	281,276,783.49	290,403,277.72		1,461	921	2.625	
Agency Floaters												
31315PF38	40611	Federal Agricultural Mtg Corp		10/27/2022	2,500,000.00	2,509,550.00	2,500,000.00	4.830	833	677	3.857	02/06/2025
31315P6T1	40612	Federal Agricultural Mtg Corp		10/27/2022	3,000,000.00	3,015,750.00	3,000,000.00	4.330	908	752	3.770	04/22/2025
Subtotal and Average			5,500,000.00		5,500,000.00	5,525,300.00	5,500,000.00		874	718	3.809	
Mortgage Backed Securities												
3137B4WB8	40148	Federal Home Loan Mtg Corp		08/01/2019	3,810,677.97	3,788,042.54	3,936,906.68	3.060	1,454	115	2.119	07/25/2023
30298LAA9	40173	Federal Home Loan Mtg Corp		09/30/2019	4,882,358.08	4,730,370.27	4,882,358.08	1.990	1,699	420	1.962	05/25/2024
30314KAS2	40180	Federal Home Loan Mtg Corp		10/18/2019	1,250,773.13	1,201,242.51	1,256,721.81	2.090	1,742	481	1.941	07/25/2024
30295NAE0	40214	Federal Home Loan Mtg Corp		01/22/2020	254,529.65	249,680.86	254,847.81	2.050	1,372	207	1.973	10/25/2023
30298LAA9	40231	Federal Home Loan Mtg Corp		02/27/2020	573,677.10	555,818.53	580,848.06	1.990	1,549	420	1.590	05/25/2024
3137BJQ71	40266	Federal Home Loan Mtg Corp		05/26/2020	10,000,000.00	9,649,300.00	10,823,437.50	2.770	1,825	785	1.043	05/25/2025
30315EAA4	40295	Federal Home Loan Mtg Corp		07/24/2020	3,146,588.30	2,927,868.95	3,161,978.26	0.830	1,766	785	0.695	05/25/2025
3137BGK24	40328	Federal Home Loan Mtg Corp		12/28/2020	4,500,000.00	4,375,080.00	4,937,850.00	3.062	1,458	634	0.496	12/25/2024
30318CAA5	40342	Federal Home Loan Mtg Corp		01/22/2021	3,834,599.30	3,521,772.69	3,853,404.17	0.670	1,768	969	0.537	11/25/2025
3137FQ3W1	40356	Federal Home Loan Mtg Corp		02/22/2021	4,596,905.57	4,424,291.77	4,937,076.58	2.588	1,492	724	0.554	03/25/2025
3137FBTA4	40605	Federal Home Loan Mtg Corp		10/12/2022	9,702,678.43	9,473,792.25	9,455,939.31	3.064	683	512	4.546	08/25/2024
30329MAA0	40609	Federal Home Loan Mtg Corp		10/28/2022	3,490,787.87	3,198,294.75	3,127,351.47	2.080	1,701	1,546	4.989	06/25/2027
30329MAA0	40610	Federal Home Loan Mtg Corp		10/28/2022	4,488,155.84	4,112,093.26	4,020,880.47	2.080	1,701	1,546	4.989	06/25/2027
3137BJQ71	40635	Federal Home Loan Mtg Corp		12/22/2022	7,101,000.00	6,851,967.93	6,821,398.13	2.770	885	785	4.445	05/25/2025
3132XGRH1	40647	Federal Home Loan Mtg Corp		01/24/2023	20,000,000.00	19,546,200.00	19,909,375.00	3.690	1,742	1,675	3.821	11/01/2027
3140HUNV4	40171	Federal National Mtg Assn		09/19/2019	4,845,526.05	4,691,486.78	4,929,565.64	2.420	1,747	457	2.046	07/01/2024
3138ELJW4	40189	Federal National Mtg Assn		11/12/2019	865,162.75	860,153.46	887,400.14	2.791	1,297	61	1.999	06/01/2023
3138L84Z4	40202	Federal National Mtg Assn		02/03/2020	7,747,000.00	7,443,240.13	7,899,519.06	2.390	1,825	672	1.991	02/01/2025
3140HWYW6	40203	Federal National Mtg Assn		01/22/2020	7,450,000.00	7,144,475.50	7,531,484.38	2.240	1,806	641	2.021	01/01/2025
3138L4EN9	40206	Federal National Mtg Assn		01/22/2020	21,402,762.56	21,147,427.60	21,870,948.00	2.610	1,287	122	1.939	08/01/2023
3138LL3J2	40209	Federal National Mtg Assn		01/17/2020	1,000,000.00	962,810.00	1,023,750.00	2.710	1,811	641	2.223	01/01/2025
3138L8CE2	40225	Federal National Mtg Assn		02/05/2020	3,500,000.00	3,391,885.00	3,577,656.25	2.960	1,731	580	2.482	11/01/2024
3136AL7K1	40272	Federal National Mtg Assn		05/27/2020	2,478,404.71	2,383,754.43	2,682,625.26	2.967	1,763	724	1.008	03/25/2025
3136AY6S7	40327	Federal National Mtg Assn		12/22/2020	2,973,044.31	2,874,785.20	3,195,071.26	2.624	1,434	604	0.543	11/25/2024
3136AR5S3	40579	Federal National Mtg Assn		09/12/2022	5,825,000.00	5,518,022.50	5,556,503.91	2.469	1,321	1,120	3.844	04/25/2026
3136AKQM8	40614	Federal National Mtg Assn		10/31/2022	4,467,939.38	4,351,326.16	4,346,816.34	3.056	603	451	4.805	06/25/2024
3138L8UV4	40618	Federal National Mtg Assn		11/18/2022	12,239,395.42	11,857,526.28	11,791,892.52	2.920	775	641	4.716	01/01/2025
Subtotal and Average			158,294,155.57		156,426,966.42	151,232,709.35	157,253,606.09		1,437	743	2.710	

**City of San Jose
Portfolio Management
Portfolio Details - Investments
March 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM
Total and Average			2,661,304,629.28		2,706,590,714.38	2,614,540,252.59	2,686,024,150.34		1,024 570	2.768

**City of San Jose
Portfolio Management
Portfolio Details - Cash
March 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	
		Average Balance	0.00	Accrued Interest at Purchase		204,885.92	204,885.92		0	0	
				Subtotal		204,885.92	204,885.92				
		Total Cash and Investments	2,661,304,629.28		2,706,590,714.38	2,614,745,138.51	2,686,229,036.26		1,024	570	2.768

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SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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

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

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City of San Jose
Transaction Activity Report
January 1, 2023 - March 31, 2023
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	01/13/2023			5,231.66			-5,231.66
32936	003	CITY	STPOOL 0.24%	Redemption	01/17/2023				5,231.66		5,231.66
32936	003	CITY	STPOOL 0.24%	Interest	01/13/2023					5,231.66	5,231.66
36512	003	VP6000104	Federated Govt	Purchase	01/05/2023			1,760.94			-1,760.94
36512	003	VP6000104	Federated Govt	Purchase	02/02/2023			1,220.66			-1,220.66
36512	003	VP6000104	Federated Govt	Redemption	01/20/2023				0.03		0.03
36512	003	VP6000104	Federated Govt	Redemption	02/15/2023				350,127.83		350,127.83
36512	003	VP6000104	Federated Govt	Interest	01/05/2023					1,760.94	1,760.94
36512	003	VP6000104	Federated Govt	Interest	02/02/2023					1,220.66	1,220.66
36512	003	VP6000104	Federated Govt	Interest	03/01/2023					584.88	584.88
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/13/2023			5,231.66			-5,231.66
37042	003	CSJFA	STPOOL 0.22%	Redemption	01/17/2023				5,231.66		5,231.66
37042	003	CSJFA	STPOOL 0.22%	Interest	01/13/2023					5,231.66	5,231.66
40008	003	13063DGN2	CALIFORNIA ST,	Interest	02/01/2023	08/01/2023				85,000.00	85,000.00
40079	003	459058GQ0	IBRD 2.5% MAT	Interest	03/19/2023	03/19/2024				62,500.00	62,500.00
40142	003	3135G0V75	FNMA 1.75% MAT	Interest	01/03/2023	07/02/2024				87,500.00	87,500.00
40148	003	3137B4WB8	FHLMC REMIC	Interest	01/25/2023	07/25/2023				10,837.50	10,837.50
40148	003	3137B4WB8	FHLMC REMIC	Interest	02/25/2023	07/25/2023				10,837.50	10,837.50
40148	003	3137B4WB8	FHLMC REMIC	Redemption	02/25/2023	07/25/2023			9,600.45		9,600.45
40148	003	3137B4WB8	FHLMC REMIC	Interest	03/25/2023	07/25/2023				10,813.02	10,813.02
40148	003	3137B4WB8	FHLMC REMIC	Redemption	03/25/2023	07/25/2023			429,721.58		429,721.58
40156	003	649902ZM8	NYSHGR 5.092%	Redemption	03/15/2023	03/15/2023	Maturity		2,700,000.00		2,700,000.00
40156	003	649902ZM8	NYSHGR 5.092%	Interest	03/15/2023	03/15/2023				68,742.00	68,742.00
40157	003	3130AGWK7	FEDERAL HOME	Interest	02/15/2023	08/15/2024				22,500.00	22,500.00
40167	003	3137B36J2	FHLMC 3.32% MAT	Interest	01/25/2023	02/25/2023				9,212.05	9,212.05
40167	003	3137B36J2	FHLMC 3.32% MAT	Redemption	01/25/2023	02/25/2023			2,951,645.15		2,951,645.15
40167	003	3137B36J2	FHLMC 3.32% MAT	Interest	02/25/2023	02/25/2023				1,089.53	1,089.53
40167	003	3137B36J2	FHLMC 3.32% MAT	Redemption	02/25/2023	02/25/2023			393,804.92		393,804.92
40169	003	3138LC5B7	FNMA 2.71% MAT	Interest	01/25/2023	02/01/2023				2,333.61	2,333.61
40169	003	3138LC5B7	FNMA 2.71% MAT	Redemption	01/25/2023	02/01/2023			1,000,000.00		1,000,000.00
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	01/25/2023	07/01/2024				10,148.30	10,148.30
40171	003	3140HUNV4	FNMA 2.42% MAT	Redemption	01/25/2023	07/01/2024			7,607.95		7,607.95
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	02/25/2023	07/01/2024				10,132.45	10,132.45
40171	003	3140HUNV4	FNMA 2.42% MAT	Redemption	02/25/2023	07/01/2024			7,631.70		7,631.70
40171	003	3140HUNV4	FNMA 2.42% MAT	Interest	03/25/2023	07/01/2024				9,137.52	9,137.52
40171	003	3140HUNV4	FNMA 2.42% MAT	Redemption	03/25/2023	07/01/2024			9,120.00		9,120.00
40173	003	30298LAA9	FRESB 2019-SB65	Interest	01/25/2023	05/25/2024				8,136.97	8,136.97

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40173	003	30298LAA9	FRESB 2019-SB65	Redemption	01/25/2023	05/25/2024			7,445.00		7,445.00
40173	003	30298LAA9	FRESB 2019-SB65	Interest	02/25/2023	05/25/2024				8,124.62	8,124.62
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	02/25/2023	05/25/2024			7,474.52		7,474.52
40173	003	30298LAA9	FRESB 2019-SB65	Interest	03/25/2023	05/25/2024				8,112.23	8,112.23
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	03/25/2023	05/25/2024			9,437.10		9,437.10
40180	003	30314KAS2	FRESB 2019-SB67	Interest	01/25/2023	07/25/2024				2,186.14	2,186.14
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	01/25/2023	07/25/2024			1,359.93		1,359.93
40180	003	30314KAS2	FRESB 2019-SB67	Interest	02/25/2023	07/25/2024				2,183.77	2,183.77
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	02/25/2023	07/25/2024			1,365.05		1,365.05
40180	003	30314KAS2	FRESB 2019-SB67	Interest	03/25/2023	07/25/2024				2,181.40	2,181.40
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	03/25/2023	07/25/2024			1,704.22		1,704.22
40185	003	649791PP9	NEW YORK ST,	Interest	02/15/2023	02/15/2024				50,250.00	50,250.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Redemption	01/17/2023	01/16/2024	Sale		110,435.08		110,435.08
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Cap G/L	01/17/2023	01/16/2024			7.97		7.97
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Redemption	02/15/2023	01/16/2024	Sale		105,971.85		105,971.85
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Cap G/L	02/15/2023	01/16/2024			7.65		7.65
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Redemption	03/15/2023	01/16/2024	Sale		26,643.18		26,643.18
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Cap G/L	03/15/2023	01/16/2024			1.92		1.92
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	01/17/2023	01/16/2024				388.91	388.91
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	02/15/2023	01/16/2024				212.20	212.20
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	03/15/2023	01/16/2024				42.63	42.63
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	01/25/2023	06/01/2023				1,802.29	1,802.29
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	01/25/2023	06/01/2023			2,203.08		2,203.08
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	02/25/2023	06/01/2023				1,797.73	1,797.73
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	02/25/2023	06/01/2023			2,210.35		2,210.35
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	03/25/2023	06/01/2023				1,619.63	1,619.63
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	03/25/2023	06/01/2023			2,499.05		2,499.05
40190	003	43813VAC2	HAROT 2019-4 A3	Redemption	01/18/2023	01/18/2024	Sale		324,650.62		324,650.62
40190	003	43813VAC2	HAROT 2019-4 A3	Cap G/L	01/18/2023	01/18/2024			57.86		57.86
40190	003	43813VAC2	HAROT 2019-4 A3	Redemption	02/21/2023	01/18/2024	Sale		314,472.08		314,472.08
40190	003	43813VAC2	HAROT 2019-4 A3	Cap G/L	02/21/2023	01/18/2024			56.05		56.05
40190	003	43813VAC2	HAROT 2019-4 A3	Redemption	03/20/2023	01/18/2024	Sale		299,862.29		299,862.29
40190	003	43813VAC2	HAROT 2019-4 A3	Cap G/L	03/20/2023	01/18/2024			53.44		53.44
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	01/18/2023	01/18/2024				1,552.54	1,552.54
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	02/21/2023	01/18/2024				1,057.35	1,057.35
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	03/18/2023	01/18/2024				577.69	577.69
40196	003	912828W48	UNITED STATES	Interest	02/28/2023	02/29/2024				159,375.00	159,375.00
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	01/25/2023	02/01/2025				15,943.76	15,943.76
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	02/25/2023	02/01/2025				15,943.76	15,943.76
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	03/25/2023	02/01/2025				14,400.81	14,400.81
40203	003	3140HWYW6	FN BL5224 2.240	Interest	01/25/2023	01/01/2025				14,370.22	14,370.22
40203	003	3140HWYW6	FN BL5224 2.240	Interest	02/25/2023	01/01/2025				14,370.22	14,370.22
40203	003	3140HWYW6	FN BL5224 2.240	Interest	03/25/2023	01/01/2025				12,979.56	12,979.56

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40206	003	3138L4EN9	FN AM3740 2.610	Interest	01/25/2023	08/01/2023				48,499.16	48,499.16
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	01/25/2023	08/01/2023		56,541.53			56,541.53
40206	003	3138L4EN9	FN AM3740 2.610	Interest	02/25/2023	08/01/2023				48,372.09	48,372.09
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	02/25/2023	08/01/2023		56,712.11			56,712.11
40206	003	3138L4EN9	FN AM3740 2.610	Interest	03/25/2023	08/01/2023				43,575.79	43,575.79
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	03/25/2023	08/01/2023		63,144.04			63,144.04
40207	003	6500354U9	NEW YORK ST	Interest	03/15/2023	03/15/2024				71,500.00	71,500.00
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	01/25/2023	01/01/2025				2,333.61	2,333.61
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	02/25/2023	01/01/2025				2,333.61	2,333.61
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	03/25/2023	01/01/2025				2,107.78	2,107.78
40214	003	30295NAE0	FRESB 2016-SB24	Interest	01/25/2023	10/25/2023				437.86	437.86
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	01/25/2023	10/25/2023		549.47			549.47
40214	003	30295NAE0	FRESB 2016-SB24	Interest	02/25/2023	10/25/2023				436.92	436.92
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	02/25/2023	10/25/2023		551.59			551.59
40214	003	30295NAE0	FRESB 2016-SB24	Interest	03/25/2023	10/25/2023				435.98	435.98
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	03/25/2023	10/25/2023		675.46			675.46
40223	003	46625HJH4	JPM 3.2% MAT	Redemption	01/25/2023	01/25/2023	Maturity	10,000,000.00			10,000,000.00
40223	003	46625HJH4	JPM 3.2% MAT	Interest	01/25/2023	01/25/2023				160,000.00	160,000.00
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	01/25/2023	11/01/2024				8,921.11	8,921.11
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	02/25/2023	11/01/2024				8,921.11	8,921.11
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	03/25/2023	11/01/2024				8,057.78	8,057.78
40231	003	30298LAA9	FRESB 2019-SB65	Interest	01/25/2023	05/25/2024				956.09	956.09
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	01/25/2023	05/25/2024		874.79			874.79
40231	003	30298LAA9	FRESB 2019-SB65	Interest	02/25/2023	05/25/2024				954.64	954.64
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	02/25/2023	05/25/2024		878.26			878.26
40231	003	30298LAA9	FRESB 2019-SB65	Interest	03/25/2023	05/25/2024				953.19	953.19
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	03/25/2023	05/25/2024		1,108.86			1,108.86
40234	003	574193SP4	MARYLAND ST,	Interest	03/15/2023	03/15/2024				4,850.00	4,850.00
40242	003	06406RAE7	BK 2.95% MAT	Redemption	01/30/2023	01/29/2023	Maturity	10,444,000.00			10,444,000.00
40242	003	06406RAE7	BK 2.95% MAT	Interest	01/30/2023	01/29/2023				154,049.00	154,049.00
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Redemption	01/17/2023	08/15/2024	Sale	60,202.36			60,202.36
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Cap G/L	01/17/2023	08/15/2024		12.04			12.04
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Redemption	02/15/2023	08/15/2024	Sale	59,160.55			59,160.55
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Cap G/L	02/15/2023	08/15/2024		11.83			11.83
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Redemption	03/15/2023	08/15/2024	Sale	56,130.89			56,130.89
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Cap G/L	03/15/2023	08/15/2024		11.23			11.23
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	01/17/2023	08/15/2024				499.37	499.37
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	02/15/2023	08/15/2024				431.13	431.13
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	03/15/2023	08/15/2024				364.06	364.06
40253	003	44891LAC7	HART 2020-A A3	Redemption	01/17/2023	11/15/2024	Sale	55,380.09			55,380.09
40253	003	44891LAC7	HART 2020-A A3	Cap G/L	01/17/2023	11/15/2024		12.91			12.91
40253	003	44891LAC7	HART 2020-A A3	Redemption	02/15/2023	11/15/2024	Sale	53,291.19			53,291.19
40253	003	44891LAC7	HART 2020-A A3	Cap G/L	02/15/2023	11/15/2024		12.42			12.42

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40253	003	44891LAC7	HART 2020-A A3	Redemption	03/15/2023	11/15/2024	Sale		51,260.48		51,260.48
40253	003	44891LAC7	HART 2020-A A3	Cap G/L	03/15/2023	11/15/2024			11.95		11.95
40253	003	44891LAC7	HART 2020-A A3	Interest	01/17/2023	11/15/2024				569.34	569.34
40253	003	44891LAC7	HART 2020-A A3	Interest	02/15/2023	11/15/2024				504.26	504.26
40253	003	44891LAC7	HART 2020-A A3	Interest	03/15/2023	11/15/2024				441.62	441.62
40255	003	76913CAX7	RIV 2.363% MAT	Redemption	02/15/2023	02/15/2023	Maturity		1,655,000.00		1,655,000.00
40255	003	76913CAX7	RIV 2.363% MAT	Interest	02/15/2023	02/15/2023				19,553.83	19,553.83
40256	003	76913CAZ2	RIVERSIDE CNTY	Interest	02/15/2023	02/15/2025				53,340.00	53,340.00
40262	003	64990GZW5	NYSHGR 1.438%	Interest	01/03/2023	07/01/2024				17,615.50	17,615.50
40265	003	3134GVSN9	FEDERAL HOME LN	Interest	01/03/2023	04/01/2025				35,000.00	35,000.00
40266	003	3137BJQ71	FHMS KPLB A	Interest	01/25/2023	05/25/2025				23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	02/25/2023	05/25/2025				23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	03/25/2023	05/25/2025				23,083.33	23,083.33
40270	003	43813DAC2	HAROT 2020-2 A3	Redemption	01/17/2023	07/15/2024	Sale		78,557.02		78,557.02
40270	003	43813DAC2	HAROT 2020-2 A3	Cap G/L	01/17/2023	07/15/2024				6.18	6.18
40270	003	43813DAC2	HAROT 2020-2 A3	Redemption	02/15/2023	07/15/2024	Sale		78,722.38		78,722.38
40270	003	43813DAC2	HAROT 2020-2 A3	Cap G/L	02/15/2023	07/15/2024				6.20	6.20
40270	003	43813DAC2	HAROT 2020-2 A3	Redemption	03/15/2023	07/15/2024	Sale		74,832.93		74,832.93
40270	003	43813DAC2	HAROT 2020-2 A3	Cap G/L	03/15/2023	07/15/2024				5.89	5.89
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	01/17/2023	07/15/2024				430.15	430.15
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	02/15/2023	07/15/2024				376.47	376.47
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	03/15/2023	07/15/2024				322.67	322.67
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	01/25/2023	03/25/2025				5,944.36	5,944.36
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	01/25/2023	03/25/2025			3,460.96		3,460.96
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	02/25/2023	03/25/2025				5,934.92	5,934.92
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	02/25/2023	03/25/2025			3,472.68		3,472.68
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	03/25/2023	03/25/2025				5,927.31	5,927.31
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	03/25/2023	03/25/2025			4,447.32		4,447.32
40276	003	3137B04Y7	FHMS KSMC A2	Interest	01/25/2023	01/25/2023				11,876.46	11,876.46
40276	003	3137B04Y7	FHMS KSMC A2	Redemption	01/25/2023	01/25/2023			5,450,000.00		5,450,000.00
40281	003	3136G4WU3	FNMA 0.85% MAT	Interest	01/17/2023	06/23/2025				127,500.00	127,500.00
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	01/25/2023	03/25/2023				598.37	598.37
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	01/25/2023	03/25/2023			30,727.67		30,727.67
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	02/25/2023	03/25/2023				531.04	531.04
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	02/25/2023	03/25/2023			100,216.59		100,216.59
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	03/25/2023	03/25/2023				338.00	338.00
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	03/25/2023	03/25/2023			149,387.66		149,387.66
40295	003	30315EAA4	FRESB 2020-SB76	Interest	01/25/2023	05/25/2025				2,185.60	2,185.60
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	01/25/2023	05/25/2025			4,165.39		4,165.39
40295	003	30315EAA4	FRESB 2020-SB76	Interest	02/25/2023	05/25/2025				2,182.72	2,182.72
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	02/25/2023	05/25/2025			4,178.41		4,178.41
40295	003	30315EAA4	FRESB 2020-SB76	Interest	03/25/2023	05/25/2025				2,179.83	2,179.83
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	03/25/2023	05/25/2025			4,964.89		4,964.89

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40296	003	89237VAB5	TMCC 0.44% MAT	Redemption	01/17/2023	10/15/2024	Sale		217,400.26		217,400.26
40296	003	89237VAB5	TMCC 0.44% MAT	Cap G/L	01/17/2023	10/15/2024			16.74		16.74
40296	003	89237VAB5	TMCC 0.44% MAT	Redemption	02/15/2023	10/15/2024	Sale		221,199.07		221,199.07
40296	003	89237VAB5	TMCC 0.44% MAT	Cap G/L	02/15/2023	10/15/2024			17.03		17.03
40296	003	89237VAB5	TMCC 0.44% MAT	Redemption	03/15/2023	10/15/2024	Sale		203,640.97		203,640.97
40296	003	89237VAB5	TMCC 0.44% MAT	Cap G/L	03/15/2023	10/15/2024			15.68		15.68
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	01/17/2023	10/15/2024				676.71	676.71
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	02/15/2023	10/15/2024				596.98	596.98
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	03/15/2023	10/15/2024				515.88	515.88
40297	003	574193TR9	MARYLAND ST,	Interest	02/01/2023	08/01/2025				16,500.00	16,500.00
40298	003	574193TQ1	MARYLAND ST,	Interest	02/01/2023	08/01/2024				12,750.00	12,750.00
40299	003	31422BJ27	FEDERAL AGRIC	Interest	01/17/2023	07/14/2025				6,250.00	6,250.00
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	01/25/2023	03/25/2023				474.13	474.13
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	01/25/2023	03/25/2023			453.95		453.95
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	02/25/2023	03/25/2023				473.30	473.30
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	02/25/2023	03/25/2023			455.55		455.55
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	03/25/2023	03/25/2023				472.47	472.47
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	03/25/2023	03/25/2023			258,885.60		258,885.60
40304	003	373385FQ1	GEORGIA ST,	Interest	02/01/2023	08/01/2025				37,999.00	37,999.00
40305	003	373385FP3	GAS 0.42% MAT	Interest	02/01/2023	08/01/2024				9,124.50	9,124.50
40308	003	46625HJH4	JPM 3.2% MAT	Redemption	01/25/2023	01/25/2023	Maturity		2,433,000.00		2,433,000.00
40308	003	46625HJH4	JPM 3.2% MAT	Interest	01/25/2023	01/25/2023				38,928.00	38,928.00
40309	003	3137EAEX3	FEDERAL HOME LN	Interest	03/23/2023	09/23/2025				9,375.00	9,375.00
40315	003	544351MQ9	LOS ANGELES	Interest	03/01/2023	09/01/2024				60,922.00	60,922.00
40320	003	06406RAJ6	BANK NEW YORK	Interest	02/13/2023	08/11/2023				66,723.00	66,723.00
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	01/25/2023	11/25/2024				6,365.35	6,365.35
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	01/25/2023	11/25/2024			1,883.75		1,883.75
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	02/25/2023	11/25/2024				6,360.21	6,360.21
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	02/25/2023	11/25/2024			1,890.65		1,890.65
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	03/25/2023	11/25/2024				6,356.42	6,356.42
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	03/25/2023	11/25/2024			2,285.25		2,285.25
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	01/25/2023	12/25/2024				11,482.50	11,482.50
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	02/25/2023	12/25/2024				11,482.50	11,482.50
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	03/25/2023	12/25/2024				11,482.50	11,482.50
40329	003	3135G05X7	FEDERAL NATL MTG	Interest	02/27/2023	08/25/2025				18,750.00	18,750.00
40331	003	3135G06R9	FNMA 0.55% MAT	Interest	01/30/2023	01/28/2026				41,250.00	41,250.00
40334	003	31422B6K1	FEDERAL AGRIC	Interest	01/17/2023	01/15/2026				24,000.00	24,000.00
40335	003	459058JA2	IBRD 0.75% MAT	Interest	03/13/2023	03/11/2025				75,000.00	75,000.00
40337	003	31422B6K1	FEDERAL AGRIC	Interest	01/17/2023	01/15/2026				24,000.00	24,000.00
40340	003	3130AKPW0	FEDERAL HOME	Interest	01/30/2023	01/28/2026				25,000.00	25,000.00
40341	003	459058JE4	IBRD 0.375% MAT	Interest	01/30/2023	07/28/2025				18,800.00	18,800.00
40342	003	30318CAA5	FRESB 2021-SB82	Interest	01/25/2023	11/25/2025				2,150.70	2,150.70
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	01/25/2023	11/25/2025			5,431.20		5,431.20

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40342	003	30318CAA5	FRESB 2021-SB82	Interest	02/25/2023	11/25/2025				2,147.66	2,147.66
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	02/25/2023	11/25/2025		5,448.10			5,448.10
40342	003	30318CAA5	FRESB 2021-SB82	Interest	03/25/2023	11/25/2025				2,144.63	2,144.63
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	03/25/2023	11/25/2025		6,516.20			6,516.20
40344	003	459056HV2	IBRD 1.5% MAT	Interest	02/28/2023	08/28/2024				75,000.00	75,000.00
40347	003	45950VPL4	IFC 0.45% MAT	Interest	02/06/2023	02/05/2026				22,500.00	22,500.00
40348	003	46625HJT8	JPM 3.875% MAT	Interest	02/01/2023	02/01/2024				290,625.00	290,625.00
40349	003	69371RR24	PACCAR FINANCIAL	Interest	02/02/2023	02/02/2024				12,250.00	12,250.00
40350	003	3130AKXX9	FEDERAL HOME	Interest	02/27/2023	02/25/2026				25,000.00	25,000.00
40353	003	3130AKXX9	FEDERAL HOME	Interest	02/27/2023	02/25/2026				25,000.00	25,000.00
40354	003	45905U5Y6	IBRD 0.6% MAT	Interest	02/21/2023	02/18/2026				15,000.00	15,000.00
40355	003	45905U5Y6	IBRD 0.6% MAT	Interest	02/21/2023	02/18/2026				15,000.00	15,000.00
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	01/25/2023	03/25/2025				10,360.37	10,360.37
40356	003	3137FQ3W1	FHMS KJ27 A2,	Redemption	01/25/2023	03/25/2025		196,816.65			196,816.65
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	02/25/2023	03/25/2025				9,935.91	9,935.91
40356	003	3137FQ3W1	FHMS KJ27 A2,	Redemption	02/25/2023	03/25/2025		4,352.04			4,352.04
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	03/25/2023	03/25/2025				9,926.52	9,926.52
40356	003	3137FQ3W1	FHMS KJ27 A2,	Redemption	03/25/2023	03/25/2025		5,808.18			5,808.18
40357	003	45818WCZ7	IADB 0.65% MAT	Interest	02/21/2023	02/20/2026				32,500.00	32,500.00
40358	003	3133EMSU7	FEDERAL FARM CR	Interest	03/09/2023	03/09/2026				40,000.00	40,000.00
40359	003	459058JA2	IBRD 0.75% MAT	Interest	03/13/2023	03/11/2025				37,500.00	37,500.00
40363	003	COVID RELIEF	STPOOL 0.33%	Purchase	01/13/2023			1,133.25			-1,133.25
40363	003	COVID RELIEF	STPOOL 0.33%	Redemption	02/09/2023				253,643.95		253,643.95
40363	003	COVID RELIEF	STPOOL 0.33%	Interest	01/13/2023					1,133.25	1,133.25
40408	003	45950KCS7	IFC 0.5% MAT	Redemption	03/20/2023	03/20/2023	Maturity		24,721,000.00		24,721,000.00
40408	003	45950KCS7	IFC 0.5% MAT	Interest	03/20/2023	03/20/2023				61,802.50	61,802.50
40411	003	3130ADRG9	FEDERAL HOME	Redemption	03/10/2023	03/10/2023	Maturity		1,050,000.00		1,050,000.00
40411	003	3130ADRG9	FEDERAL HOME	Interest	03/10/2023	03/10/2023				14,437.50	14,437.50
40412	003	3133ENBT6	FEDERAL FARM CR	Redemption	01/25/2023	01/25/2023	Maturity		1,825,000.00		1,825,000.00
40412	003	3133ENBT6	FEDERAL FARM CR	Interest	01/25/2023	01/25/2023				1,642.50	1,642.50
40414	003	3135G0T94	FEDERAL NATL MTG	Redemption	01/19/2023	01/19/2023	Maturity		2,700,000.00		2,700,000.00
40414	003	3135G0T94	FEDERAL NATL MTG	Interest	01/19/2023	01/19/2023				32,062.50	32,062.50
40420	003	3135G0U3	FEDERAL NATL MTG	Interest	02/21/2023	08/18/2023				12,250.00	12,250.00
40442	003	594918BX1	MICROSOFT CORP,	Interest	02/06/2023	02/06/2024				14,734.38	14,734.38
40443	003	594918BQ6	MICROSOFT CORP,	Interest	02/08/2023	08/08/2023				28,760.00	28,760.00
40448	003	89236TEL5	TOYOTA MOTOR	Redemption	01/11/2023	01/11/2023	Maturity		15,003,000.00		15,003,000.00
40448	003	89236TEL5	TOYOTA MOTOR	Interest	01/11/2023	01/11/2023				202,540.50	202,540.50
40459	003	037833CG3	APPLE INC, SR GLBL	Interest	02/09/2023	02/09/2024				150,000.00	150,000.00
40460	003	459056LD7	IBRD 7.625% MAT	Redemption	01/19/2023	01/19/2023	Maturity		2,000,000.00		2,000,000.00
40460	003	459056LD7	IBRD 7.625% MAT	Interest	01/19/2023	01/19/2023				76,250.00	76,250.00
40461	003	3130AQG49	FEDERAL HOME	Interest	01/18/2023	10/18/2024				12,425.00	12,425.00
40462	003	037833DE7	APPLE INC, SR GLBL	Redemption	01/13/2023	01/13/2023	Maturity		15,266,000.00		15,266,000.00
40462	003	037833DE7	APPLE INC, SR GLBL	Interest	01/13/2023	01/13/2023				183,192.00	183,192.00

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40463	003	037833DF4	APPLE INC, SR GLBL	Interest	01/13/2023	01/13/2025				207,817.50	207,817.50
40464	003	037833BU3	APPLE INC, SR GLBL	Redemption	02/23/2023	02/23/2023	Maturity		3,052,000.00		3,052,000.00
40464	003	037833BU3	APPLE INC, SR GLBL	Interest	02/23/2023	02/23/2023				43,491.00	43,491.00
40467	003	3130AQC�1	FEDERAL HOME	Interest	03/17/2023	01/17/2025				12,500.00	12,500.00
40468	003	3133ENLB4	FEDERAL FARM CR	Redemption	01/18/2023	01/18/2023	Maturity		20,000,000.00		20,000,000.00
40468	003	3133ENLB4	FEDERAL FARM CR	Interest	01/18/2023	01/18/2023				46,000.00	46,000.00
40470	003	3130ALHH0	FEDERAL HOME	Interest	03/06/2023	03/05/2026				120,000.00	120,000.00
40471	003	037833CG3	APPLE INC, SR GLBL	Interest	02/09/2023	02/09/2024				179,490.00	179,490.00
40472	003	3130AQQQ9	FEDERAL HOME	Interest	01/30/2023	01/28/2025				56,250.00	56,250.00
40473	003	3130AQN58	FHLB 0.7% MAT	Interest	01/27/2023	01/27/2025				49,000.00	49,000.00
40475	003	3130AQMQ3	FEDERAL HOME	Interest	01/30/2023	10/28/2025				20,250.00	20,250.00
40477	003	3130AQQQ9	FEDERAL HOME	Interest	01/30/2023	01/28/2025				56,250.00	56,250.00
40478	003	3130AQMU4	FEDERAL HOME	Interest	01/30/2023	10/28/2024				31,250.00	31,250.00
40479	003	3133ENMH0	FFCB 1.6% MAT	Interest	01/27/2023	01/27/2026				82,800.00	82,800.00
40482	003	037833BU3	APPLE INC, SR GLBL	Redemption	02/23/2023	02/23/2023	Maturity		2,336,000.00		2,336,000.00
40482	003	037833BU3	APPLE INC, SR GLBL	Interest	02/23/2023	02/23/2023				33,288.00	33,288.00
40485	003	037833CG3	APPLE INC, SR GLBL	Interest	02/09/2023	02/09/2024				184,770.00	184,770.00
40486	003	3133ENPB0	FEDERAL FARM CR	Interest	02/16/2023	02/16/2027				165,135.00	165,135.00
40495	003	3130ARAY7	FEDERAL HOME	Interest	03/24/2023	03/24/2025				6,875.00	6,875.00
40496	003	3130ARBY6	FEDERAL HOME	Interest	03/28/2023	03/28/2025				34,500.00	34,500.00
40498	003	3133ENQC7	FEDERAL FARM CR	Interest	03/03/2023	09/03/2024				1,455.00	1,455.00
40499	003	3130AQT78	FEDERAL HOME	Interest	02/28/2023	02/28/2025				20,650.00	20,650.00
40500	003	3136G46V0	FNMA 0.31% MAT	Interest	01/26/2023	01/26/2024				2,325.00	2,325.00
40503	003	3136G4H55	FEDERAL NATL MTG	Interest	02/06/2023	08/05/2025				6,462.50	6,462.50
40504	003	3136G4R62	FEDERAL NATL MTG	Interest	02/28/2023	08/28/2025				5,359.38	5,359.38
40506	003	3134GWUG9	FHLMC 0.57% MAT	Interest	03/24/2023	09/24/2025				4,275.00	4,275.00
40507	003	3134GWVN3	FEDERAL HOME LN	Interest	03/30/2023	09/30/2025				52,470.00	52,470.00
40508	003	3130ANWN6	FEDERAL HOME	Interest	03/30/2023	06/30/2025				2,887.50	2,887.50
40510	003	3133EL5J9	FEDERAL FARM CR	Interest	03/01/2023	09/01/2023				20,947.50	20,947.50
40511	003	3134GXMZ4	FEDERAL HOME LN	Interest	03/28/2023	03/28/2024				9,297.00	9,297.00
40515	003	3135G05P4	FEDERAL NATL MTG	Interest	02/03/2023	08/03/2023				5,056.50	5,056.50
40516	003	3130AQJM6	FEDERAL HOME	Interest	01/30/2023	01/28/2025				8,750.00	8,750.00
40518	003	3130AQGT4	FEDERAL HOME	Interest	01/13/2023	01/13/2025				126,830.00	126,830.00
40519	003	3130AQMR1	FEDERAL HOME	Interest	01/27/2023	01/27/2025				146,187.50	146,187.50
40520	003	3130AQZ48	FEDERAL HOME	Interest	02/28/2023	08/28/2024				30,600.00	30,600.00
40522	003	3133EMSC7	FEDERAL FARM CR	Interest	03/03/2023	03/03/2025				8,400.00	8,400.00
40530	003	3133EMSE3	FEDERAL FARM CR	Redemption	03/01/2023	03/01/2023	Maturity		4,916,000.00		4,916,000.00
40530	003	3133EMSE3	FEDERAL FARM CR	Interest	03/01/2023	03/01/2023				2,703.80	2,703.80
40534	003	3133ELSP0	FEDERAL FARM CR	Redemption	03/13/2023	03/13/2023	Maturity		14,800,000.00		14,800,000.00
40534	003	3133ELSP0	FEDERAL FARM CR	Interest	03/13/2023	03/13/2023				55,500.00	55,500.00
40535	003	3133EMST0	FEDERAL FARM CR	Redemption	03/10/2023	03/10/2023	Maturity		1,530,000.00		1,530,000.00
40535	003	3133EMST0	FEDERAL FARM CR	Interest	03/10/2023	03/10/2023				1,071.00	1,071.00
40548	003	3130ASB65	FEDERAL HOME	Redemption	02/23/2023	02/23/2023	Maturity		11,000,000.00		11,000,000.00

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40548	003	3130ASB65	FEDERAL HOME	Interest	02/23/2023	02/23/2023				51,700.00	51,700.00
40549	003	3130ASBG3	FEDERAL HOME	Interest	03/15/2023	03/15/2024				75,968.75	75,968.75
40557	003	594918BB9	MICROSOFT CORP,	Interest	02/13/2023	02/12/2025				153,022.50	153,022.50
40562	003	3135G05U3	FEDERAL NATL MTG	Interest	02/21/2023	08/18/2023				12,600.00	12,600.00
40563	003	3135G05P4	FEDERAL NATL MTG	Interest	02/03/2023	08/03/2023				7,500.00	7,500.00
40564	003	594918BB9	MICROSOFT CORP,	Interest	02/13/2023	02/12/2025				97,875.00	97,875.00
40565	003	3134GXKH6	FEDERAL HOME LN	Redemption	01/27/2023	01/27/2023	Maturity		5,000,000.00		5,000,000.00
40565	003	3134GXKH6	FEDERAL HOME LN	Interest	01/27/2023	01/27/2023				3,125.00	3,125.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/03/2023			251,250.07			-251,250.07
40566	003	CAMP	CAMP 1.27%	Purchase	01/04/2023			26,977,000.00			-26,977,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/05/2023			7,660,000.00			-7,660,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/06/2023			57,500,000.00			-57,500,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/10/2023			5,900,000.00			-5,900,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/12/2023			5,543,000.00			-5,543,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/18/2023			18,517,000.00			-18,517,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/19/2023			4,854,000.00			-4,854,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/20/2023			94,851,000.00			-94,851,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/23/2023			3,925,000.00			-3,925,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/24/2023			13,959,000.00			-13,959,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/26/2023			2,587,000.00			-2,587,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/30/2023			4,828,000.00			-4,828,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	01/31/2023			12,290,000.00			-12,290,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/02/2023			508,003.63			-508,003.63
40566	003	CAMP	CAMP 1.27%	Purchase	02/02/2023			4,757,000.00			-4,757,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/06/2023			7,549,000.00			-7,549,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/07/2023			4,654,000.00			-4,654,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/09/2023			36,792,000.00			-36,792,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/16/2023			3,234,000.00			-3,234,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/22/2023			2,918,000.00			-2,918,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/23/2023			71,486,000.00			-71,486,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	02/24/2023			9,983,000.00			-9,983,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/01/2023			551,038.63			-551,038.63
40566	003	CAMP	CAMP 1.27%	Purchase	03/02/2023			2,133,000.00			-2,133,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/06/2023			2,825,000.00			-2,825,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/07/2023			1,508,000.00			-1,508,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/09/2023			4,444,000.00			-4,444,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/13/2023			13,917,000.00			-13,917,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/14/2023			7,933,000.00			-7,933,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/16/2023			8,050,000.00			-8,050,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/20/2023			23,547,000.00			-23,547,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/21/2023			5,228,000.00			-5,228,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/23/2023			31,916,000.00			-31,916,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/28/2023			2,113,000.00			-2,113,000.00

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40566	003	CAMP	CAMP 1.27%	Purchase	03/29/2023			6,563,000.00			-6,563,000.00
40566	003	CAMP	CAMP 1.27%	Purchase	03/30/2023			11,963,000.00			-11,963,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	01/03/2023				4,878,000.00		4,878,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	01/09/2023				3,085,000.00		3,085,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	01/11/2023				5,269,000.00		5,269,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	01/13/2023				53,675,000.00		53,675,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	01/17/2023				10,879,000.00		10,879,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	01/25/2023				8,141,000.00		8,141,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	01/27/2023				52,019,000.00		52,019,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/01/2023				5,707,000.00		5,707,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/03/2023				8,739,000.00		8,739,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/08/2023				11,197,000.00		11,197,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/10/2023				54,117,000.00		54,117,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/13/2023				3,645,000.00		3,645,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/14/2023				7,430,000.00		7,430,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/15/2023				7,915,000.00		7,915,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/17/2023				17,364,000.00		17,364,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/21/2023				2,632,000.00		2,632,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/27/2023				19,663,000.00		19,663,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	02/28/2023				58,430,000.00		58,430,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/01/2023				2,750,000.00		2,750,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/03/2023				17,032,000.00		17,032,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/08/2023				39,000.00		39,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/10/2023				29,460,000.00		29,460,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/15/2023				6,353,000.00		6,353,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/17/2023				4,556,000.00		4,556,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/22/2023				11,978,000.00		11,978,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/24/2023				30,562,000.00		30,562,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/27/2023				22,675,000.00		22,675,000.00
40566	003	CAMP	CAMP 1.27%	Redemption	03/31/2023				18,513,000.00		18,513,000.00
40566	003	CAMP	CAMP 1.27%	Interest	01/03/2023					251,250.07	251,250.07
40566	003	CAMP	CAMP 1.27%	Interest	02/02/2023					508,003.63	508,003.63
40566	003	CAMP	CAMP 1.27%	Interest	03/01/2023					551,038.63	551,038.63
40569	003	48133DP95	JPM 4.57% MAT	Interest	01/30/2023	07/28/2027				228,500.00	228,500.00
40570	003	48133DQ45	JPM 4.1% MAT	Interest	01/30/2023	07/28/2025				205,000.00	205,000.00
40571	003	48133DQ52	JPM 4.25% MAT	Interest	01/30/2023	07/28/2026				212,500.00	212,500.00
40574	003	478160BY9	JOHNSON &	Interest	03/01/2023	03/01/2026				170,826.25	170,826.25
40575	003	478160BY9	JOHNSON &	Interest	03/01/2023	03/01/2026				51,621.50	51,621.50
40577	003	912796T33	UNITED STATES	Redemption	02/23/2023	02/23/2023	Maturity		30,000,000.00		30,000,000.00
40578	003	9128283Z1	UNITED STATES	Interest	02/28/2023	02/28/2025				412,500.00	412,500.00
40578	003	9128283Z1	UNITED STATES	Accr Int	02/28/2023	02/28/2025			4,558.01	-4,558.01	0.00
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	01/25/2023	04/25/2026				11,984.94	11,984.94
40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	02/25/2023	04/25/2026				11,984.94	11,984.94

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40579	003	3136AR5S3	FNA 2016-M5 A2	Interest	03/25/2023	04/25/2026				11,984.94	11,984.94
40580	003	194162AN3	CL 3.1% MAT	Interest	02/15/2023	08/15/2027				131,368.70	131,368.70
40580	003	194162AN3	CL 3.1% MAT	Accr Int	02/15/2023	08/15/2027			21,188.50	-21,188.50	0.00
40582	003	912828S35	UNITED STATES	Interest	01/03/2023	06/30/2023				206,250.00	206,250.00
40582	003	912828S35	UNITED STATES	Accr Int	01/03/2023	06/30/2023			85,190.22	-85,190.22	0.00
40583	003	91282CCU3	UNITED STATES	Interest	02/28/2023	08/31/2023				12,500.00	12,500.00
40583	003	91282CCU3	UNITED STATES	Accr Int	02/28/2023	08/31/2023			966.85	-966.85	0.00
40584	003	912828S35	UNITED STATES	Interest	01/03/2023	06/30/2023				137,500.00	137,500.00
40584	003	912828S35	UNITED STATES	Accr Int	01/03/2023	06/30/2023			57,540.76	-57,540.76	0.00
40585	003	91282CAK7	UNITED STATES	Interest	03/15/2023	09/15/2023				12,500.00	12,500.00
40586	003	9128284Z0	UNITED STATES	Interest	02/28/2023	08/31/2025				137,500.00	137,500.00
40586	003	9128284Z0	UNITED STATES	Accr Int	02/28/2023	08/31/2025			11,395.03	-11,395.03	0.00
40591	003	313384BR9	FHLB ZERO CPN	Redemption	02/09/2023	02/09/2023	Maturity		25,000,000.00		25,000,000.00
40592	003	313384CL1	FHLB ZERO CPN	Redemption	02/28/2023	02/28/2023	Maturity		25,000,000.00		25,000,000.00
40594	003	91412GU94	UNIVERSITY CALIF	Interest	01/03/2023	07/01/2025				58,503.30	58,503.30
40594	003	91412GU94	UNIVERSITY CALIF	Accr Int	01/03/2023	07/01/2025			27,951.58	-27,951.58	0.00
40596	003	649902T45	NEW YORK ST	Interest	03/15/2023	09/15/2027				198,251.75	198,251.75
40596	003	649902T45	NEW YORK ST	Accr Int	03/15/2023	09/15/2027			22,027.97	-22,027.97	0.00
40597	003	06367CY35	BMO 4.05% MAT	Redemption	02/28/2023	02/28/2023	Maturity		50,000,000.00		50,000,000.00
40597	003	06367CY35	BMO 4.05% MAT	Interest	02/28/2023	02/28/2023				826,875.00	826,875.00
40598	003	88579YAV3	3M CO, FR	Interest	03/19/2023	09/19/2026				80,437.50	80,437.50
40598	003	88579YAV3	3M CO, FR	Accr Int	03/19/2023	09/19/2026			7,150.00	-7,150.00	0.00
40599	003	039483BL5	ADM 2.5% MAT	Interest	02/13/2023	08/11/2026				122,250.00	122,250.00
40599	003	039483BL5	ADM 2.5% MAT	Accr Int	02/13/2023	08/11/2026			36,675.00	-36,675.00	0.00
40601	003	039483BL5	ADM 2.5% MAT	Interest	02/13/2023	08/11/2026				115,187.50	115,187.50
40601	003	039483BL5	ADM 2.5% MAT	Accr Int	02/13/2023	08/11/2026			35,836.11	-35,836.11	0.00
40603	003	931142EW9	WALMART INC, SR	Interest	03/09/2023	09/09/2025				58,500.00	58,500.00
40603	003	931142EW9	WALMART INC, SR	Accr Int	03/09/2023	09/09/2025			9,100.00	-9,100.00	0.00
40605	003	3137FBTA4	FHLMC 3.064% MAT	Interest	01/25/2023	08/25/2024				24,884.94	24,884.94
40605	003	3137FBTA4	FHLMC 3.064% MAT	Redemption	01/25/2023	08/25/2024			13,470.50		13,470.50
40605	003	3137FBTA4	FHLMC 3.064% MAT	Interest	02/25/2023	08/25/2024				24,850.54	24,850.54
40605	003	3137FBTA4	FHLMC 3.064% MAT	Redemption	02/25/2023	08/25/2024			13,516.90		13,516.90
40605	003	3137FBTA4	FHLMC 3.064% MAT	Interest	03/25/2023	08/25/2024				24,816.03	24,816.03
40605	003	3137FBTA4	FHLMC 3.064% MAT	Redemption	03/25/2023	08/25/2024			16,393.70		16,393.70
40606	003	6500354W5	NEW YORK ST	Interest	03/15/2023	03/15/2026				72,355.25	72,355.25
40606	003	6500354W5	NEW YORK ST	Accr Int	03/15/2023	03/15/2026			10,451.31	-10,451.31	0.00
40608	003	931142ER0	WALMART INC, NT	Interest	03/17/2023	09/17/2026				52,500.00	52,500.00
40608	003	931142ER0	WALMART INC, NT	Accr Int	03/17/2023	09/17/2026			9,625.00	-9,625.00	0.00
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	01/25/2023	06/25/2027				6,060.43	6,060.43
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	01/25/2023	06/25/2027			1,748.71		1,748.71
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	02/25/2023	06/25/2027				6,057.40	6,057.40
40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	02/25/2023	06/25/2027			1,754.17		1,754.17
40609	003	30329MAA0	FHLMC 2.08% MAT	Interest	03/25/2023	06/25/2027				6,054.36	6,054.36

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40609	003	30329MAA0	FHLMC 2.08% MAT	Redemption	03/25/2023	06/25/2027			2,111.03		2,111.03
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	01/25/2023	06/25/2027				7,791.98	7,791.98
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	01/25/2023	06/25/2027			2,248.34		2,248.34
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	02/25/2023	06/25/2027				7,788.08	7,788.08
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	02/25/2023	06/25/2027			2,255.36		2,255.36
40610	003	30329MAA0	FHLMC 2.08% MAT	Interest	03/25/2023	06/25/2027				7,784.18	7,784.18
40610	003	30329MAA0	FHLMC 2.08% MAT	Redemption	03/25/2023	06/25/2027			2,714.18		2,714.18
40611	003	31315PF38	FARMER MAC FLT	Interest	02/06/2023	02/06/2025				29,168.75	29,168.75
40612	003	31315P6T1	FARMER MAC FLT	Interest	01/22/2023	04/22/2025				33,925.83	33,925.83
40612	003	31315P6T1	FARMER MAC FLT	Accr Int	01/22/2023	04/22/2025			1,491.67	-1,491.67	0.00
40614	003	3136AKQM8	FNA 2014-M8 A2	Interest	01/25/2023	06/25/2024				12,711.44	12,711.44
40614	003	3136AKQM8	FNA 2014-M8 A2	Redemption	01/25/2023	06/25/2024			129,632.38		129,632.38
40614	003	3136AKQM8	FNA 2014-M8 A2	Interest	02/25/2023	06/25/2024				12,381.31	12,381.31
40614	003	3136AKQM8	FNA 2014-M8 A2	Redemption	02/25/2023	06/25/2024			65,584.63		65,584.63
40614	003	3136AKQM8	FNA 2014-M8 A2	Interest	03/25/2023	06/25/2024				12,214.29	12,214.29
40614	003	3136AKQM8	FNA 2014-M8 A2	Redemption	03/25/2023	06/25/2024			328,246.75		328,246.75
40617	003	06406HDA4	BK 3.% MAT	Interest	02/24/2023	02/24/2025				150,000.00	150,000.00
40617	003	06406HDA4	BK 3.% MAT	Accr Int	02/24/2023	02/24/2025			66,666.67	-66,666.67	0.00
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	01/25/2023	01/01/2025				30,943.54	30,943.54
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	01/25/2023	01/01/2025			21,007.16		21,007.16
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	02/25/2023	01/01/2025				30,890.72	30,890.72
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	02/25/2023	01/01/2025			21,072.55		21,072.55
40618	003	3138L8UV4	FN AM7795 2.92%	Interest	03/25/2023	01/01/2025				27,853.44	27,853.44
40618	003	3138L8UV4	FN AM7795 2.92%	Redemption	03/25/2023	01/01/2025			24,837.98		24,837.98
40619	003	91412GU94	UNIVERSITY CALIF	Interest	01/03/2023	07/01/2025				71,750.78	71,750.78
40619	003	91412GU94	UNIVERSITY CALIF	Accr Int	01/03/2023	07/01/2025			54,211.70	-54,211.70	0.00
40624	003	594918BY9	MICROSOFT CORP,	Interest	02/06/2023	02/06/2027				139,194.00	139,194.00
40624	003	594918BY9	MICROSOFT CORP,	Accr Int	02/06/2023	02/06/2027			89,702.80	-89,702.80	0.00
40625	003	9128285U0	UNITED STATES	Interest	01/03/2023	12/31/2023				131,250.00	131,250.00
40625	003	9128285U0	UNITED STATES	Accr Int	01/03/2023	12/31/2023			113,417.12	-113,417.12	0.00
40627	003	3130AU4V3	FEDERAL HOME	Interest	01/09/2023	01/08/2024				40,000.00	40,000.00
40628	003	14913R3A3	CATERPILLAR FINL	Interest	02/13/2023	08/12/2027				133,722.00	133,722.00
40628	003	14913R3A3	CATERPILLAR FINL	Accr Int	02/13/2023	08/12/2027			89,890.90	-89,890.90	0.00
40629	003	917542QV7	UTS 3.539% MAT	Interest	01/03/2023	07/01/2025				104,953.62	104,953.62
40629	003	917542QV7	UTS 3.539% MAT	Accr Int	01/03/2023	07/01/2025			94,458.26	-94,458.26	0.00
40630	003	06406FAE3	BK 2.45% MAT	Interest	02/17/2023	08/17/2026				54,892.25	54,892.25
40630	003	06406FAE3	BK 2.45% MAT	Accr Int	02/17/2023	08/17/2026			35,375.01	-35,375.01	0.00
40634	003	24422EWK1	DEERE JOHN	Interest	03/15/2023	09/15/2027				107,784.72	107,784.72
40634	003	24422EWK1	DEERE JOHN	Accr Int	03/15/2023	09/15/2027			55,909.72	-55,909.72	0.00
40635	003	3137BJQ71	FHMS KPLB A	Interest	01/25/2023	05/25/2025				-11,474.03	-11,474.03
40635	003	3137BJQ71	FHMS KPLB A	Interest	01/25/2023	05/25/2025				16,391.47	16,391.47
40635	003	3137BJQ71	FHMS KPLB A	Interest	02/25/2023	05/25/2025				16,391.47	16,391.47
40635	003	3137BJQ71	FHMS KPLB A	Interest	03/25/2023	05/25/2025				16,391.47	16,391.47

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40636	003	91412HJN4	UNIVERSITY CALIF	Purchase	01/04/2023	05/15/2027		1,740,660.44			-1,740,660.44
40637	003	24422EWPO	DEERE JOHN	Purchase	01/09/2023	01/09/2026		9,995,300.00			-9,995,300.00
40638	003	3134GYDA7	FHLMC 5.02% MAT	Purchase	01/26/2023	07/26/2024		15,000,000.00			-15,000,000.00
40639	003	3135GADY4	FNMA 5.0% MAT	Purchase	01/20/2023	01/03/2024		50,000,000.00			-50,000,000.00
40640	003	69371RR65	PACCAR FINANCIAL	Purchase	01/06/2023	02/04/2027		9,192,444.44			-9,192,444.44
40640	003	69371RR65	PACCAR FINANCIAL	Interest	02/06/2023	02/04/2027				100,000.00	100,000.00
40640	003	69371RR65	PACCAR FINANCIAL	Accr Int	02/06/2023	02/04/2027			84,444.44	-84,444.44	0.00
40641	003	62479MU35	MUFG BK ZERO CPN	Purchase	01/10/2023	07/03/2023		24,411,541.67			-24,411,541.67
40642	003	89233HU36	TMCC ZERO CPN	Purchase	01/11/2023	07/03/2023		24,410,118.06			-24,410,118.06
40643	003	3134GXR63	FEDERAL HOME LN	Purchase	01/17/2023	08/28/2025		10,023,010.00			-10,023,010.00
40643	003	3134GXR63	FEDERAL HOME LN	Interest	02/28/2023	08/28/2025				202,500.00	202,500.00
40643	003	3134GXR63	FEDERAL HOME LN	Accr Int	02/28/2023	08/28/2025			155,250.00	-155,250.00	0.00
40644	003	313384HR3	FHLB DISCO NOTE	Purchase	01/20/2023	07/03/2023		48,946,527.78			-48,946,527.78
40645	003	313384HR3	FHLB DISCO NOTE	Purchase	01/20/2023	07/03/2023		48,937,416.50			-48,937,416.50
40646	003	313384HR3	FHLB DISCO NOTE	Purchase	01/20/2023	07/03/2023		9,787,483.33			-9,787,483.33
40647	003	3132XGRH1	FR WN2287 3.69%	Purchase	01/24/2023	11/01/2027		19,956,525.00			-19,956,525.00
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	02/25/2023	11/01/2027				63,550.00	63,550.00
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	02/25/2023	11/01/2027				-47,150.00	-47,150.00
40647	003	3132XGRH1	FR WN2287 3.69%	Interest	03/25/2023	11/01/2027				57,400.00	57,400.00
40648	003	419792G34	HAWAII ST,	Purchase	01/25/2023	08/01/2027		22,756,479.17			-22,756,479.17
40648	003	419792G34	HAWAII ST,	Interest	02/01/2023	08/01/2027				191,875.00	191,875.00
40648	003	419792G34	HAWAII ST,	Accr Int	02/01/2023	08/01/2027			185,479.17	-185,479.17	0.00
40649	003	13063DC48	CALIFORNIA ST,	Purchase	02/01/2023	02/01/2028		10,672,200.00			-10,672,200.00
40650	003	313384HC6	FHLB ZERO CPN	Purchase	02/08/2023	06/20/2023		9,827,666.67			-9,827,666.67
40651	003	91412GU94	UNIVERSITY CALIF	Purchase	02/14/2023	07/01/2025		1,960,003.14			-1,960,003.14
40652	003	574193GK8	MARYLAND ST, GO	Purchase	03/03/2023	08/01/2027		2,792,636.67			-2,792,636.67
40653	003	313384HR3	FHLB DISCO NOTE	Purchase	03/03/2023	07/03/2023		9,835,638.89			-9,835,638.89
40654	003	313384HR3	FHLB DISCO NOTE	Purchase	03/07/2023	07/03/2023		9,841,192.00			-9,841,192.00
40655	003	13063D3N6	CALIFORNIA ST,	Purchase	03/15/2023	03/01/2027		7,000,000.00			-7,000,000.00
40656	003	574193WE4	MARYLAND ST,	Purchase	03/29/2023	03/15/2026		16,360,000.00			-16,360,000.00
40657	003	313384LY3	FHLB ZERO CPN	Purchase	03/22/2023	09/20/2023		14,639,791.67			-14,639,791.67
40658	003	313384KG3	FHLB ZERO CPN	Purchase	03/27/2023	08/11/2023		19,646,083.33			-19,646,083.33
40659	003	313384LL1	FHLB ZERO CPN	Purchase	03/31/2023	09/08/2023		19,578,716.67			-19,578,716.67
Totals for General Pool								941,540,305.93	777,424,036.40	11,216,402.34	-152,899,867.19
40162	501	VP4560000	Allspring Govt Money	Purchase	01/05/2023			66,387.47			-66,387.47
40162	501	VP4560000	Allspring Govt Money	Purchase	02/02/2023			70,873.23			-70,873.23
40162	501	VP4560000	Allspring Govt Money	Purchase	03/01/2023			67,743.72			-67,743.72
40162	501	VP4560000	Allspring Govt Money	Redemption	03/15/2023				20,580,057.87		20,580,057.87
40162	501	VP4560000	Allspring Govt Money	Interest	01/05/2023					66,387.47	66,387.47
40162	501	VP4560000	Allspring Govt Money	Interest	02/02/2023					70,876.23	70,876.23
40162	501	VP4560000	Allspring Govt Money	Interest	03/01/2023					67,743.72	67,743.72
Totals for SJCE								205,004.42	20,580,057.87	205,007.42	20,580,060.87

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	RedemptionType	New Principal	Principal Paydowns	Interest	Total Cash
Grand Total								941,745,310.35	798,004,094.27	11,421,409.76	-132,319,806.32

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CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
1/1/23 THROUGH 3/31/23

	BALANCE 12/31/2022	SALES OR MATURITIES	ADDITIONS	BALANCE 3/31/2023
Asset Backed Securities	4,660,754.60	2,391,813.27		2,268,941.33
JPA Pool	50,216,989.00	478,703,000.00	524,214,292.33	95,728,281.33
Commercial Paper/Discount	48,333,805.56		48,821,659.73	97,155,465.29
Corporate Medium Term Notes	381,093,633.37	60,658,915.41	19,187,744.44	339,622,462.40
Federal Agency Securities	1,160,280,884.74	112,976,250.00	267,056,138.06	1,314,360,772.80
Mortgage Backed Securities	149,749,652.33	12,452,571.24	19,956,525.00	157,253,606.09
Money Market Mutual Fund	20,722,199.71	20,930,185.73	207,986.02	0.00
Muni Bonds	233,466,901.93	5,021,955.99	63,281,979.42	291,726,925.36
Negotiable CD's	115,614,719.58	50,000,000.00		65,614,719.58
State Pool	2,252,510.70	264,107.27	11,596.57	2,000,000.00
Supranationals	190,688,163.08	26,916,143.53		163,772,019.55
UST Bills, Notes & Bonds	181,624,817.37	29,806,457.99		151,818,359.38
Total	<u><u>2,538,705,031.97</u></u>	<u><u>800,121,400.43</u></u>	<u><u>942,737,921.57</u></u>	<u><u>2,681,321,553.11</u></u>

NET PURCHASES/(SALES): 142,616,521.14

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

JANUARY THROUGH MARCH 2023 TURNOVER RATIO: 0.64

AVERAGE DAILY PORTFOLIO BALANCE: 2,727,157,176.87

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**City of San Jose
Purchases Report
Sorted by Dealer - Fund
January 1, 2023 - March 31, 2023**

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

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: CastleOak Securities LP													
313384HR3	40646	003	AFD	FHLB	10,000,000.00	01/20/2023	07/03 - At Maturity	9,787,483.33		4.665	07/03/2023	4.832	9,879,487.50
3134GYDA7	40638	003	MC1	FHLMC	15,000,000.00	01/26/2023	07/26 - 01/26	15,000,000.00		5.020	07/26/2024	5.020	15,000,000.00
313384HC6	40650	003	AFD	FHLB	10,000,000.00	02/08/2023	06/20 - At Maturity	9,827,666.67		4.700	06/20/2023	4.849	9,895,555.56
313384HR3	40653	003	AFD	FHLB	10,000,000.00	03/03/2023	07/03 - At Maturity	9,835,638.89		4.850	07/03/2023	5.000	9,874,708.33
313384LL1	40659	003	AFD	FHLB	20,000,000.00	03/31/2023	09/08 - At Maturity	19,578,716.67		4.710	09/08/2023	4.878	19,581,333.34
			Subtotal		65,000,000.00			64,029,505.56	0.00				64,231,084.73
Purchased from: Piper Sandler & Co.													
313384HR3	40644	003	AFD	FHLB	50,000,000.00	01/20/2023	07/03 - At Maturity	48,946,527.78		4.625	07/03/2023	4.790	49,402,604.17
3132XGRH1	40647	003	GN4	FHLMC	20,000,000.00	01/24/2023	02/25 - Monthly	19,909,375.00	Received	3.690	11/01/2027	3.821	19,909,375.00
313384KG3	40658	003	AFD	FHLB	20,000,000.00	03/27/2023	08/11 - At Maturity	19,646,083.33		4.650	08/11/2023	4.800	19,659,000.00
			Subtotal		90,000,000.00			88,501,986.11	0.00				88,970,979.17
Purchased from: RBC Capital Markets													
24422EWPO	40637	003	MTN	JD	10,000,000.00	01/09/2023	07/09 - 01/09	9,995,300.00		4.800	01/09/2026	4.817	9,995,656.85
			Subtotal		10,000,000.00			9,995,300.00	0.00				9,995,656.85
Purchased from: Raymond James & Associates													
91412HJN4	40636	003	MUN	UNVHGR	2,015,000.00	01/04/2023	05/15 - 11/15	1,737,171.80	3,488.64	1.272	05/15/2027	4.812	1,752,557.58
419792G34	40648	003	MUN	HIS	25,000,000.00	01/25/2023	02/01 - 08/01	22,571,000.00	Received	1.535	08/01/2027	3.902	22,669,594.10
91412GU94	40651	003	MUN	UNVHGR	2,020,000.00	02/14/2023	07/01 - 01/01	1,952,612.80	7,390.34	3.063	07/01/2025	4.556	1,956,308.48
574193GK8	40652	003	MUN	MDS	3,000,000.00	03/03/2023	08/01 - 02/01	2,785,170.00	7,466.67	2.800	08/01/2027	4.612	2,788,957.93
574193WE4	40656	003	MUN	MDS	16,360,000.00	03/29/2023	09/15 - 03/15	16,360,000.00		4.000	03/15/2026	3.999	16,360,000.00
			Subtotal		48,395,000.00			45,405,954.60	18,345.65				45,527,418.09
Purchased from: Truist Securities Inc													
313384HR3	40645	003	AFD	FHLB	50,000,000.00	01/20/2023	07/03 - At Maturity	48,937,416.50		4.665	07/03/2023	4.832	49,397,437.41
313384HR3	40654	003	AFD	FHLB	10,000,000.00	03/07/2023	07/03 - At Maturity	9,841,192.00		4.845	07/03/2023	4.992	9,874,837.76
			Subtotal		60,000,000.00			58,778,608.50	0.00				59,272,275.17
Purchased from: Toyota Financial Services													
89233HU36	40642	003	ACP	TMCC	25,000,000.00	01/11/2023	07/03 - At Maturity	24,410,118.06		4.910	07/03/2023	5.029	24,682,895.84
			Subtotal		25,000,000.00			24,410,118.06	0.00				24,682,895.84
Purchased from: Unionbanc Investment													

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

**City of San Jose
Purchases Report
January 1, 2023 - March 31, 2023**

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: Unionbanc Investment													
69371RR65	40640	003	MTN	PCAR	10,000,000.00	01/06/2023	02/04 - 08/04	9,108,000.00	Received	2.000	02/04/2027	4.414	9,159,648.50
62479MU35	40641	003	ACP	MUFGBK	25,000,000.00	01/10/2023	07/03 - At Maturity	24,411,541.67		4.870	07/03/2023	4.987	24,685,479.17
13063DC48	40649	003	MUN	CAS	12,000,000.00	02/01/2023	08/01 - 02/01	10,672,200.00		1.700	02/01/2028	4.175	10,716,460.00
313384LY3	40657	003	AFD	FHLB	15,000,000.00	03/22/2023	09/20 - At Maturity	14,639,791.67		4.750	09/20/2023	4.934	14,659,583.34
			Subtotal		62,000,000.00			58,831,533.34	0.00				59,221,171.01
Purchased from: Wedbush Securities													
3135GADY4	40639	003	MC1	FNMA	50,000,000.00	01/20/2023	07/03 - 01/03	50,000,000.00		5.000	01/03/2024	5.000	50,000,000.00
			Subtotal		50,000,000.00			50,000,000.00	0.00				50,000,000.00
Purchased from: Wells Fargo Securities													
3134GXR63	40643	003	MC1	FHLMC	10,000,000.00	01/17/2023	02/28 - 08/28	9,867,760.00	Received	4.050	08/28/2025	4.591	9,878,159.32
13063D3N6	40655	003	MUN	CAS	7,000,000.00	03/15/2023	09/01 - 03/01	7,000,000.00		4.846	03/01/2027	4.845	7,000,000.00
			Subtotal		17,000,000.00			16,867,760.00	0.00				16,878,159.32
Total Purchases					427,395,000.00			416,820,766.17	18,345.65				418,779,640.18

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