



City of Santa Clara

The Center of What's Possible

MONTHLY INVESTMENT REPORT

September 2024

City of Santa Clara

Monthly Investment Report

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**CITY OF SANTA CLARA
SUMMARY OF INVESTMENT PORTFOLIO**

All securities held by the City of Santa Clara as of September 30, 2024 were in compliance with the City's Investment Policy Statement regarding current market strategy and long-term goals and objectives. All securities held are rated A or higher by two nationally recognized rating agencies. There is adequate cash flow and maturity of investments to meet the City's needs for the next six months.

The following table provides the breakdown of the total portfolio among the City, the Sports and Open Space Authority (SOSA), and the Housing Authority (HA) as of September 30, 2024.

	<u>COST VALUE</u>	<u>PERCENTAGE</u>
City	\$1,177,137,583	99.90%
SOSA	15,223	0.00%
HA	<u>1,191,421</u>	<u>0.10%</u>
Unrestricted	\$1,178,344,227	<u>100.00%</u>
Restricted Bond Proceeds	<u>2,379,646</u>	
Total Investments	<u>\$1,180,723,873</u>	

On September 30, 2024 the cost value and market value of the City's unrestricted pooled investment portfolio were \$1,178,344,227 and \$1,185,890,329 respectively.

Investment Strategy and Market Update

The Federal Open Market Committee (FOMC) lowered the target range for the federal funds rate by 50 basis points (bps) to 4.75% - 5.00% at its September meeting. The half percentage point cut was well-digested by markets despite expectations being split between 25 and 50 bps. Federal Reserve Chair Powell described the risks to achieving the Fed's employment and inflation goals as now being "roughly in balance."

The August PCE reading of 2.2% year-over-year hit its lowest level since February 2021, continuing the trajectory towards the Fed's 2% inflation target.

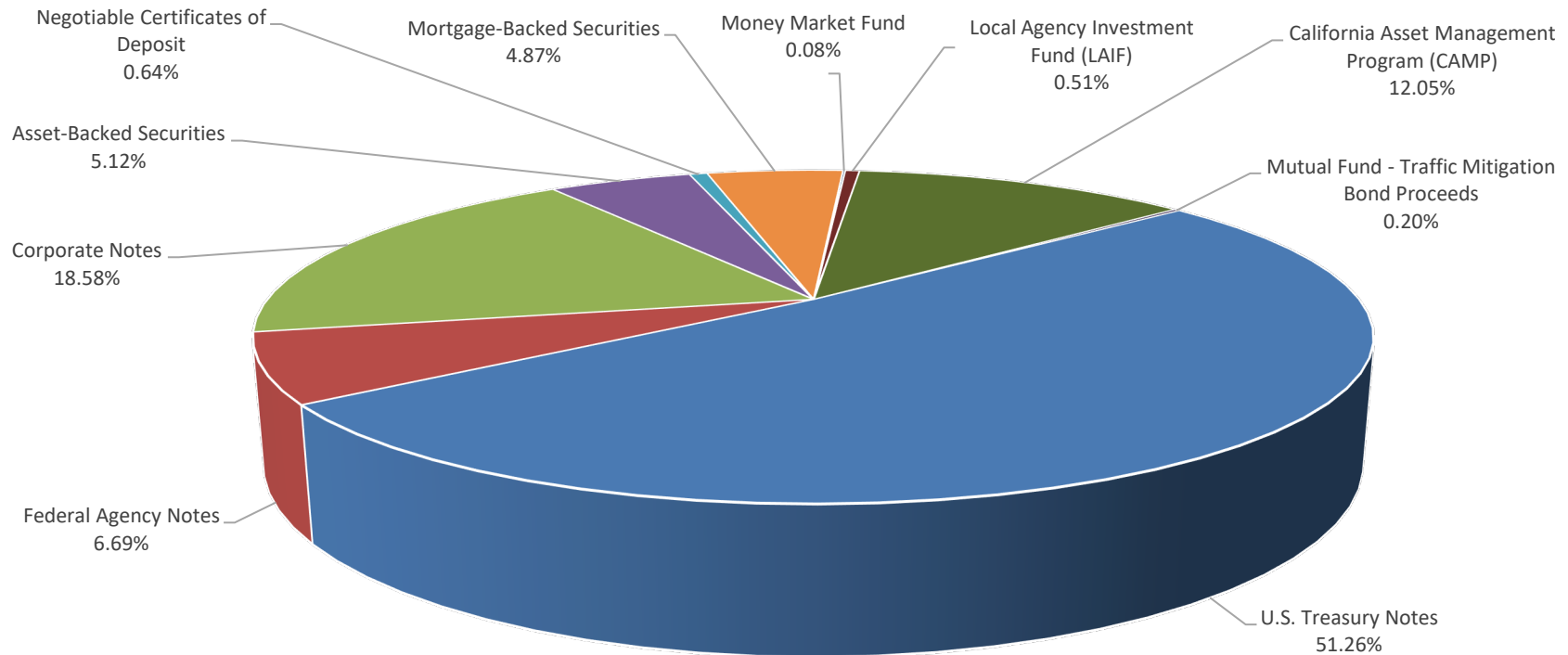
Nonfarm payrolls came in well above expectations and showed 254,000 net new jobs created in September, the strongest print since March. The July and August prints were revised up by a combined 72,000. Additionally, the unemployment rate ticked back down to 4.1%, from 4.2% the prior month. The strength of the labor market continues to serve as a tailwind to the consumer.

U.S. Treasury yields continued their descent in September as markets digested the Fed's first cut. Overnight and short-term maturities (less than three months) declined in lockstep with the 50 basis point cut. Meanwhile, the yield on the 2-year U.S. Treasury note declined 1.4% from its six-month high in April.

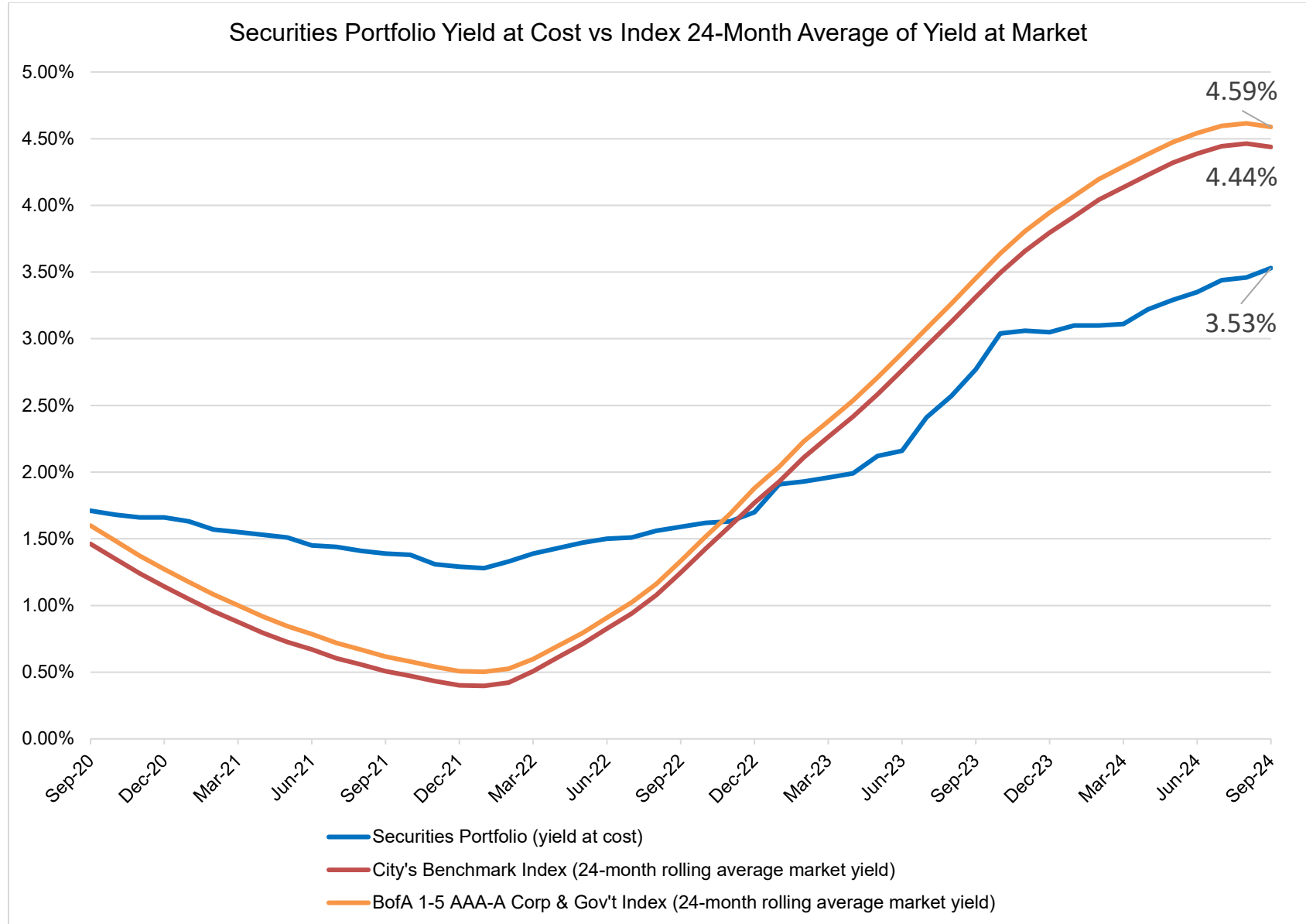
Yields on benchmark 2-, 5-, and 10-year U.S. Treasuries ended the month at 3.64%, 3.56%, and 3.78%, respectively, representing changes of -28, -14, and -12 bps for the month, respectively.

The City's investment strategy for September 2024 was to invest funds not required to meet current obligations, in securities listed in the prevailing Investment Policy Statement, with maturities not to exceed five years from date of purchase. This strategy ensures safety of the City's funds, provides liquidity to meet the City's cash needs, and earns a reasonable portfolio return. PFM Asset Management LLC began actively managing the City's securities portfolio on September 1, 2020.

As of September 30, 2024, 51.26% of the City's portfolio consists of U.S. Treasury Notes, 18.58% consists of investment grade Corporate Notes, 12.05% consists of California Asset Management Program (CAMP), 6.69% consists of Federal Agencies, 5.12% consists of investment grade Asset-Back Securities, 4.87% consists of investment grade Mortgage-Backed Securities, 0.64% consists of Negotiable Certificates of Deposit, and 0.51% consists of Local Agency Investment Fund (LAIF). In addition, City bond proceeds are invested in separate funds and are not included in the calculation of the City's portfolio yield.



The City's securities portfolio is benchmarked against the ICE BAML 1-5 US Treasury Index.



The following table summarizes the investment yields other information of the City's investment portfolio components, along with comparable-maturity market indices. Also shown are the monthly interest income and aggregate year-to-date income.

	Current Month
	<u>9/30/2024</u>
Investment Yield	
Liquidity Portfolio ¹	5.23%
<i>LAIF average monthly yield</i>	4.58%
Securities Portfolio ²	3.53%
<i>ICE BAML 1-5 US Treasury Index (24-month rolling average market yield)</i>	4.44%
<i>ICE BAML 1-5 AAA-A US Corporate & Government Index (24-month rolling average market yield)</i>	4.59%
City Portfolio (Liquidity + Securities)	3.74%
Investment Total Return*	
Securities Portfolio	0.88%
<i>ICE BAML 1-5 US Treasury Index</i>	0.89%
<i>ICE BAML 1-5 AAA-A US Corporate & Government Index</i>	0.90%
Average Maturity of Investments (in years)	
Liquidity Portfolio ¹	0.08
Securities Portfolio ²	2.95
City Portfolio (Liquidity + Securities)	2.57
<i>ICE BAML 1-5 US Treasury Index</i>	2.77
<i>ICE BAML 1-5 AAA-A US Corporate & Government Index</i>	2.78
Cash Interest Income Current Month ³	\$ 2,978,044
Cash Interest Income Fiscal Year-To-Date ³	\$ 10,668,827

1. Consists of CAMP Pool, LAIF, Dreyfus Traffic Mitigation Fund, & Principal Sweep Account

2. Core long term portfolio managed by PFM Asset Management

3. Cash basis

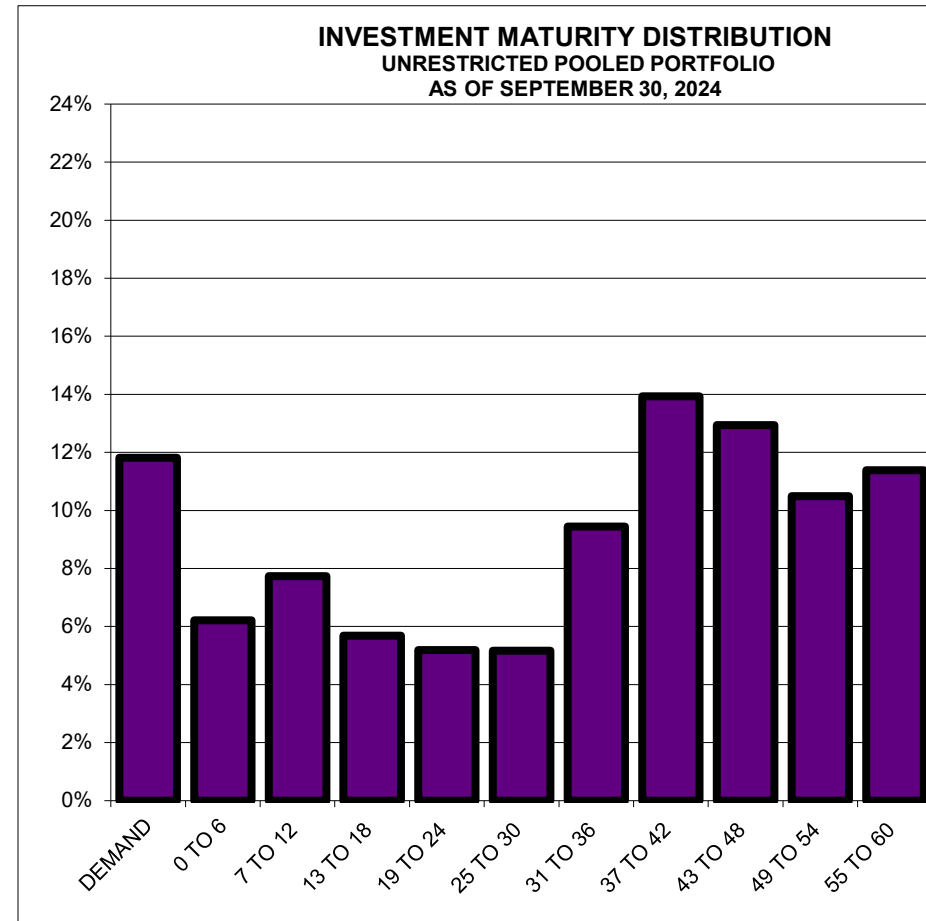
* Total rate of return including earnings, distributions, and capital appreciation/depreciation of all portfolio assets

CITY OF SANTA CLARA
SUMMARY OF INVESTMENTS SEPTEMBER 30, 2024

<u>INVESTMENT TYPE</u>	<u>COST VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	605,199,828	51.26%	No Limit
Federal Agency Notes	79,100,843	6.69%	80%
Corporate Notes	219,427,649	18.58%	25%
Asset-Backed Securities	60,420,874	5.12%	10%
Negotiable Certificates of Deposit	7,500,000	0.64%	30%
Mortgage-Backed Securities	57,459,337	4.87%	15%
Money Market Fund	988,565	0.08%	10% Per Fund
Local Agency Investment Fund (LAIF)	6,001,483	0.51%	\$75 M
California Asset Management Program (CAMP)	142,245,648	12.05%	No Limit
Mutual Fund - Traffic Mitigation Bond Proceeds	<u>2,379,646</u>	<u>0.20%</u>	10% Per Fund
TOTAL INVESTMENTS	<u>\$ 1,180,723,873</u>	<u>100.00%</u>	

**INVESTMENT MATURITY DISTRIBUTION
AS OF SEPTEMBER 30, 2024
UNRESTRICTED POOLED PORTFOLIO**

<u>MATURITY (IN MONTHS)</u>	<u>COST VALUE</u>	<u>NUMBER OF INVESTMENTS</u>	<u>DISTRIBUTION</u>
DEMAND (a)	\$ 139,235,696 (a)	3	11.82%
0 TO 6	73,130,104	14	6.21%
7 TO 12	91,233,039	14	7.74%
13 TO 18	66,960,386	16	5.68%
19 TO 24	61,198,305	11	5.19%
25 TO 30	60,893,433	13	5.17%
31 TO 36	111,250,729	15	9.44%
37 TO 42	164,121,582	25	13.93%
43 TO 48	152,478,718	27	12.94%
49 TO 54	123,558,824	21	10.49%
55 TO 60	134,283,411	18	11.39%
TOTAL	<u>\$ 1,178,344,227</u>	<u>177</u>	<u>100.00%</u>



Average Maturity of Unrestricted Pool: 2.57 Years

(a) \$20 million is earmarked for the City's Electric Utility power-trading.

City of Santa Clara Monthly Report

9/30/2024

Description	Issue Date	Coupon Rate	Maturity Date	CUSIP	Par Value	S&P Rating	Settle Date	Cost Value	YTM at Cost	Market Value	Unrealized G/L
UNITED STATES TREASURY	1/31/2020	1.375%	1/31/2025	912828Z52	5,000,000.00	AA+	4/22/2020	5,238,671.88	0.37%	4,948,000.00	-290,671.88
UNITED STATES TREASURY	1/31/2020	1.375%	1/31/2025	912828Z52	1,950,000.00	AA+	5/7/2021	2,013,146.48	0.50%	1,929,720.00	-83,426.48
UNITED STATES TREASURY	2/28/2018	2.750%	2/28/2025	9128283Z1	6,200,000.00	AA+	3/6/2020	6,850,757.82	0.61%	6,158,088.00	-692,669.82
UNITED STATES TREASURY	8/31/2020	0.250%	8/31/2025	91282CAJ0	4,120,000.00	AA+	8/2/2021	4,075,581.25	0.52%	3,980,455.60	-95,125.65
UNITED STATES TREASURY	11/30/2020	0.375%	11/30/2025	91282CAZ4	4,450,000.00	AA+	11/4/2021	4,327,625.00	1.07%	4,274,269.50	-53,355.50
UNITED STATES TREASURY	12/31/2020	0.375%	12/31/2025	91282CBC4	3,820,000.00	AA+	5/3/2021	3,751,956.25	0.76%	3,659,903.80	-92,052.45
UNITED STATES TREASURY	1/31/2019	2.625%	1/31/2026	9128286A3	10,490,000.00	AA+	10/5/2023	9,948,699.61	5.01%	10,331,391.20	382,691.59
UNITED STATES TREASURY	3/1/2021	0.500%	2/28/2026	91282CBQ3	5,175,000.00	AA+	12/7/2021	5,067,214.15	1.15%	4,942,953.00	-124,261.15
UNITED STATES TREASURY	3/1/2021	0.500%	2/28/2026	91282CBQ3	3,575,000.00	AA+	8/31/2021	3,542,880.86	0.70%	3,414,697.00	-128,183.86
UNITED STATES TREASURY	6/1/2021	0.750%	5/31/2026	91282CCF6	9,250,000.00	AA+	6/8/2022	8,477,480.47	2.99%	8,810,255.00	332,774.53
UNITED STATES TREASURY	6/1/2021	0.750%	5/31/2026	91282CCF6	5,860,000.00	AA+	3/21/2022	5,520,989.84	2.20%	5,581,415.60	60,425.76
UNITED STATES TREASURY	8/15/2016	1.500%	8/15/2026	9128282A7	5,350,000.00	AA+	8/15/2022	5,033,388.67	3.08%	5,141,457.00	108,068.33
UNITED STATES TREASURY	9/15/2023	4.625%	9/15/2026	91282CHY0	10,000,000.00	AA+	10/3/2023	9,930,468.75	4.88%	10,179,300.00	248,831.25
UNITED STATES TREASURY	9/30/2021	0.875%	9/30/2026	91282CCZ2	5,585,000.00	AA+	4/5/2022	5,176,815.04	2.61%	5,290,502.95	113,687.91
UNITED STATES TREASURY	11/1/2021	1.125%	10/31/2026	91282CDG3	5,700,000.00	AA+	8/8/2022	5,267,601.56	3.05%	5,413,917.00	146,315.44
UNITED STATES TREASURY	11/15/2016	2.000%	11/15/2026	912828U24	8,840,000.00	AA+	6/8/2022	8,472,242.19	3.01%	8,546,512.00	74,269.81
UNITED STATES TREASURY	12/31/2021	1.250%	12/31/2026	91282CDQ1	5,340,000.00	AA+	4/14/2022	5,000,617.97	2.69%	5,070,703.80	70,085.83
UNITED STATES TREASURY	2/15/2017	2.250%	2/15/2027	912828V98	7,910,000.00	AA+	7/7/2022	7,705,452.34	2.85%	7,665,897.40	-39,554.94
UNITED STATES TREASURY	2/15/2017	2.250%	2/15/2027	912828V98	5,400,000.00	AA+	6/13/2022	5,159,109.38	3.29%	5,233,356.00	74,246.62
UNITED STATES TREASURY	2/15/2017	2.250%	2/15/2027	912828V98	2,100,000.00	AA+	4/20/2022	2,040,691.41	2.88%	2,035,194.00	-5,497.41
UNITED STATES TREASURY	3/31/2022	2.500%	3/31/2027	91282CEF4	940,000.00	AA+	11/30/2022	883,159.38	4.03%	915,842.00	32,682.62
UNITED STATES TREASURY	4/30/2020	0.500%	4/30/2027	912828ZN3	7,000,000.00	AA+	8/3/2022	6,262,812.50	2.89%	6,471,990.00	209,177.50
UNITED STATES TREASURY	5/15/2017	2.375%	5/15/2027	912828X88	5,400,000.00	AA+	8/8/2022	5,248,546.88	3.01%	5,236,110.00	-12,436.88
UNITED STATES TREASURY	5/15/2024	4.500%	5/15/2027	91282CKR1	2,200,000.00	AA+	9/17/2024	2,257,492.19	3.46%	2,249,764.00	-7,728.19
UNITED STATES TREASURY	6/17/2024	4.625%	6/15/2027	91282CKV2	27,665,000.00	AA+	9/27/2024	28,426,868.16	3.55%	28,411,678.35	-15,189.81
UNITED STATES TREASURY	6/30/2020	0.500%	6/30/2027	912828ZV5	5,675,000.00	AA+	8/15/2022	5,034,789.06	3.00%	5,221,000.00	186,210.94
UNITED STATES TREASURY	8/1/2022	2.750%	7/31/2027	91282CFB2	10,800,000.00	AA+	9/14/2022	10,392,046.88	3.60%	10,559,160.00	167,113.12
UNITED STATES TREASURY	8/15/1997	6.375%	8/15/2027	912810FA1	9,390,000.00	AA+	10/5/2023	9,913,052.34	4.78%	10,121,387.10	208,334.76
UNITED STATES TREASURY	8/15/2017	2.250%	8/15/2027	9128282R0	11,115,000.00	AA+	9/6/2022	10,537,975.20	3.40%	10,714,304.25	176,329.05
UNITED STATES TREASURY	9/30/2022	4.125%	9/30/2027	91282CFM8	3,785,000.00	AA+	11/3/2022	3,760,308.79	4.27%	3,845,787.10	85,478.31
UNITED STATES TREASURY	11/2/2020	0.500%	10/31/2027	91282CAU5	21,480,000.00	AA+	1/6/2023	18,292,401.56	3.91%	19,565,272.80	1,272,871.24
UNITED STATES TREASURY	10/31/2022	4.125%	10/31/2027	91282CFU0	16,115,000.00	AA+	9/17/2024	16,442,335.94	3.43%	16,369,939.30	-72,396.64
UNITED STATES TREASURY	10/31/2022	4.125%	10/31/2027	91282CFU0	4,750,000.00	AA+	1/31/2023	4,833,310.55	3.72%	4,825,145.00	-8,165.55
UNITED STATES TREASURY	10/31/2022	4.125%	10/31/2027	91282CFU0	5,100,000.00	AA+	12/13/2022	5,165,343.75	3.83%	5,180,682.00	15,338.25
UNITED STATES TREASURY	10/31/2022	4.125%	10/31/2027	91282CFU0	10,930,000.00	AA+	12/8/2022	11,081,995.31	3.81%	11,102,912.60	20,917.29
UNITED STATES TREASURY	11/17/1997	6.125%	11/15/2027	912810FB9	3,100,000.00	AA+	7/24/2024	3,288,058.59	4.14%	3,335,290.00	47,231.41
UNITED STATES TREASURY	11/30/2022	3.875%	11/30/2027	91282CFZ9	7,130,000.00	AA+	9/5/2024	7,182,917.97	3.63%	7,192,387.50	9,469.53
UNITED STATES TREASURY	1/3/2023	3.875%	12/31/2027	91282CGC9	8,255,000.00	AA+	1/31/2023	8,320,459.57	3.70%	8,333,670.15	13,210.58
UNITED STATES TREASURY	1/3/2023	3.875%	12/31/2027	91282CGC9	7,325,000.00	AA+	2/8/2023	7,333,583.98	3.85%	7,394,807.25	61,223.27
UNITED STATES TREASURY	1/3/2023	3.875%	12/31/2027	91282CGC9	4,850,000.00	AA+	2/2/2023	4,906,078.13	3.62%	4,896,220.50	-9,857.63
UNITED STATES TREASURY	1/3/2023	3.875%	12/31/2027	91282CGC9	7,175,000.00	AA+	9/27/2024	7,247,030.27	3.54%	7,243,377.75	-3,652.52
UNITED STATES TREASURY	2/1/2021	0.750%	1/31/2028	91282CBJ9	5,815,000.00	AA+	2/7/2023	5,009,758.79	3.83%	5,302,117.00	292,358.21
UNITED STATES TREASURY	1/31/2023	3.500%	1/31/2028	91282CGH8	7,505,000.00	AA+	5/16/2023	7,508,517.97	3.49%	7,487,963.65	-20,554.32
UNITED STATES TREASURY	2/28/2023	4.000%	2/29/2028	91282CGP0	8,080,000.00	AA+	1/26/2024	8,063,587.50	4.05%	8,189,807.20	126,219.70
UNITED STATES TREASURY	2/28/2023	4.000%	2/29/2028	91282CGP0	7,360,000.00	AA+	5/16/2023	7,532,500.00	3.46%	7,460,022.40	-72,477.60
UNITED STATES TREASURY	2/28/2023	4.000%	2/29/2028	91282CGP0	6,600,000.00	AA+	3/7/2023	6,526,781.25	4.25%	6,689,694.00	162,912.75

City of Santa Clara Monthly Report

9/30/2024

Description	Issue Date	Coupon Rate	Maturity Date	CUSIP	Par Value	S&P Rating	Settle Date	Cost Value	YTM at Cost	Market Value	Unrealized G/L
UNITED STATES TREASURY	3/31/2021	1.250%	3/31/2028	91282CBS9	5,820,000.00	AA+	5/9/2023	5,236,408.59	3.50%	5,378,262.00	141,853.41
UNITED STATES TREASURY	3/31/2021	1.250%	3/31/2028	91282CBS9	5,470,000.00	AA+	5/10/2023	4,912,530.08	3.54%	5,054,827.00	142,296.92
UNITED STATES TREASURY	3/31/2023	3.625%	3/31/2028	91282CGT2	5,765,000.00	AA+	5/4/2023	5,816,569.73	3.42%	5,776,702.95	-39,866.78
UNITED STATES TREASURY	3/31/2023	3.625%	3/31/2028	91282CGT2	5,030,000.00	AA+	5/2/2023	5,023,712.50	3.65%	5,040,210.90	16,498.40
UNITED STATES TREASURY	5/1/2023	3.500%	4/30/2028	91282CHA2	5,075,000.00	AA+	5/2/2023	5,042,488.28	3.64%	5,062,515.50	20,027.22
UNITED STATES TREASURY	5/31/2023	3.625%	5/31/2028	91282CHE4	11,735,000.00	AA+	6/5/2023	11,695,577.73	3.70%	11,753,306.60	57,728.87
UNITED STATES TREASURY	5/31/2023	3.625%	5/31/2028	91282CHE4	8,285,000.00	AA+	1/26/2024	8,149,074.22	4.04%	8,297,924.60	148,850.38
UNITED STATES TREASURY	6/30/2023	4.000%	6/30/2028	91282CHK0	11,300,000.00	AA+	7/10/2023	11,117,699.22	4.36%	11,469,048.00	351,348.78
UNITED STATES TREASURY	6/30/2023	4.000%	6/30/2028	91282CHK0	1,700,000.00	AA+	7/3/2023	1,687,183.59	4.17%	1,725,432.00	38,248.41
UNITED STATES TREASURY	7/31/2023	4.125%	7/31/2028	91282CHQ7	4,950,000.00	AA+	8/2/2023	4,921,962.89	4.25%	5,046,079.50	124,116.61
UNITED STATES TREASURY	8/31/2023	4.375%	8/31/2028	91282CHX2	7,940,000.00	AA+	1/26/2024	8,054,137.50	4.03%	8,169,227.80	115,090.30
UNITED STATES TREASURY	8/31/2023	4.375%	8/31/2028	91282CHX2	1,735,000.00	AA+	8/31/2023	1,742,726.17	4.28%	1,785,089.45	42,363.28
UNITED STATES TREASURY	10/31/2023	4.875%	10/31/2028	91282CJF9	5,900,000.00	AA+	1/4/2024	6,140,839.84	3.94%	6,188,097.00	47,257.16
UNITED STATES TREASURY	10/31/2023	4.875%	10/31/2028	91282CJF9	5,160,000.00	AA+	1/8/2024	5,355,717.19	4.00%	5,411,962.80	56,245.61
UNITED STATES TREASURY	11/16/1998	5.250%	11/15/2028	912810FF0	11,160,000.00	AA+	9/17/2024	11,969,100.00	3.37%	11,884,060.80	-85,039.20
UNITED STATES TREASURY	11/30/2023	4.375%	11/30/2028	91282CJN2	8,025,000.00	AA+	1/26/2024	8,150,704.10	4.01%	8,270,805.75	120,101.65
UNITED STATES TREASURY	1/2/2024	3.750%	12/31/2028	91282CJR3	14,950,000.00	AA+	1/19/2024	14,770,132.81	4.02%	15,050,464.00	280,331.19
UNITED STATES TREASURY	1/2/2024	3.750%	12/31/2028	91282CJR3	6,250,000.00	AA+	1/4/2024	6,202,148.44	3.92%	6,292,000.00	89,851.56
UNITED STATES TREASURY	1/31/2024	4.000%	1/31/2029	91282CJW2	6,400,000.00	AA+	2/13/2024	6,367,750.00	4.11%	6,508,032.00	140,282.00
UNITED STATES TREASURY	1/31/2024	4.000%	1/31/2029	91282CJW2	5,030,000.00	AA+	2/14/2024	4,968,107.42	4.28%	5,114,906.40	146,798.98
UNITED STATES TREASURY	1/31/2024	4.000%	1/31/2029	91282CJW2	4,735,000.00	AA+	9/5/2024	4,814,348.24	3.58%	4,814,926.80	578.56
UNITED STATES TREASURY	2/16/1999	5.250%	2/15/2029	912810FG8	8,610,000.00	AA+	7/24/2024	9,040,500.00	4.04%	9,226,131.60	185,631.60
UNITED STATES TREASURY	2/29/2024	4.250%	2/28/2029	91282CKD2	4,375,000.00	AA+	9/27/2024	4,498,046.88	3.56%	4,496,493.75	-1,553.13
UNITED STATES TREASURY	2/29/2024	4.250%	2/28/2029	91282CKD2	2,850,000.00	AA+	3/7/2024	2,867,923.83	4.11%	2,929,144.50	61,220.67
UNITED STATES TREASURY	4/1/2024	4.125%	3/31/2029	91282CKG5	10,050,000.00	AA+	4/11/2024	9,938,900.39	4.37%	10,278,135.00	339,234.61
UNITED STATES TREASURY	4/30/2024	4.625%	4/30/2029	91282CKP5	16,425,000.00	AA+	4/30/2024	16,412,167.97	4.64%	17,151,313.50	739,145.53
UNITED STATES TREASURY	4/30/2024	4.625%	4/30/2029	91282CKP5	5,625,000.00	AA+	8/2/2024	5,809,570.31	3.86%	5,873,737.50	64,167.19
UNITED STATES TREASURY	5/31/2024	4.500%	5/31/2029	91282CKT7	4,950,000.00	AA+	6/7/2024	4,993,892.58	4.30%	5,148,000.00	154,107.42
UNITED STATES TREASURY	7/1/2024	4.250%	6/30/2029	91282CKX8	24,360,000.00	AA+	9/5/2024	25,072,406.07	3.58%	25,071,799.20	-606.87
UNITED STATES TREASURY	7/1/2024	4.250%	6/30/2029	91282CKX8	1,100,000.00	AA+	8/15/2024	1,128,316.41	3.67%	1,132,142.00	3,825.59
UNITED STATES TREASURY	7/1/2024	4.250%	6/30/2029	91282CKX8	7,590,000.00	AA+	7/3/2024	7,538,411.72	4.40%	7,811,779.80	273,368.08
UNITED STATES TREASURY	7/1/2024	4.250%	6/30/2029	91282CKX8	16,955,000.00	AA+	7/3/2024	16,858,965.82	4.38%	17,450,425.10	591,459.28
UNITED STATES TREASURY	7/31/2024	4.000%	7/31/2029	91282CLC3	9,575,000.00	AA+	9/17/2024	9,819,237.30	3.43%	9,756,733.50	-62,503.80
UNITED STATES TREASURY	8/31/2022	3.125%	8/31/2029	91282CFJ5	10,650,000.00	AA+	9/27/2024	10,429,095.70	3.59%	10,428,267.00	-828.70
UNITED STATES TREASURY	9/3/2024	3.625%	8/31/2029	91282CLK5	12,700,000.00	AA+	9/5/2024	12,736,214.84	3.56%	12,737,719.00	1,504.16
UNITED STATES TREASURY	9/3/2024	3.625%	8/31/2029	91282CLK5	1,870,000.00	AA+	9/3/2024	1,864,156.25	3.69%	1,875,553.90	11,397.65
U.S. Treasury Bond / Note				Subtotal	611,755,000.00			605,199,828.04		612,385,577.95	7,185,749.91
FANNIE MAE	1/10/2020	1.625%	1/7/2025	3135G0X24	225,000.00	AA+	1/22/2020	224,970.75	1.63%	223,184.25	-1,786.50
FANNIE MAE	4/24/2020	0.625%	4/22/2025	3135G03U5	10,000,000.00	AA+	5/7/2020	10,050,600.00	0.52%	9,797,800.00	-252,800.00
FANNIE MAE	11/12/2020	0.500%	11/7/2025	3135G06G3	1,860,000.00	AA+	12/29/2020	1,864,929.00	0.44%	1,789,822.20	-75,106.80
FNMA Medium Term Note				Subtotal	12,085,000.00			12,140,499.75		11,810,806.45	-329,693.30

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Description	Issue Date	Coupon Rate	Maturity Date	CUSIP	Par Value	S&P Rating	Settle Date	Cost Value	YTM at Cost	Market Value	Unrealized G/L
FEDERAL FARM CREDIT BANK	1/23/2020	1.650%	1/23/2025	3133ELJM7	7,320,000.00	AA+	5/18/2020	7,689,367.20	0.56%	7,252,656.00	-436,711.20
FEDERAL FARM CREDIT BANK	5/14/2020	0.500%	5/14/2025	3133ELZM9	10,000,000.00	AA+	5/15/2020	9,982,800.00	0.53%	9,775,700.00	-207,100.00
FEDERAL FARM CREDIT BANK	6/9/2020	0.500%	6/9/2025	3133ELH23	10,000,000.00	AA+	6/12/2020	9,997,540.00	0.50%	9,750,800.00	-246,740.00
FFCB Medium Term Note				Subtotal	27,320,000.00			27,669,707.20		26,779,156.00	-890,551.20
FEDERAL FARM CREDIT BANK	7/2/2020	0.500%	7/2/2025	3133ELR71	10,000,000.00	AA+	7/14/2020	10,017,640.00	0.46%	9,731,600.00	-286,040.00
FFCB Coupon Note				Subtotal	10,000,000.00			10,017,640.00		9,731,600.00	-286,040.00
FEDERAL HOME LOAN BANK	11/6/2014	2.750%	12/13/2024	3130A3GE8	5,000,000.00	AA+	3/12/2020	5,461,300.00	0.77%	4,981,000.00	-480,300.00
FHLB Medium Term Note				Subtotal	5,000,000.00			5,461,300.00		4,981,000.00	-480,300.00
FREDDIE MAC	2/14/2020	1.500%	2/12/2025	3137EAEP0	5,000,000.00	AA+	5/20/2020	5,226,960.00	0.53%	4,942,500.00	-284,460.00
FREDDIE MAC	8/30/2022	4.050%	8/28/2025	3134GXS54	5,000,000.00	AA+	8/30/2022	4,998,000.00	4.06%	4,990,450.00	-7,550.00
FREDDIE MAC	9/25/2020	0.375%	9/23/2025	3137EAEX3	9,390,000.00	AA+	9/25/2020	9,361,736.10	0.44%	9,064,448.70	-297,287.40
FREDDIE MAC	10/10/2023	6.000%	10/10/2028	3134H1FT5	4,225,000.00	AA+	10/10/2023	4,225,000.00	6.00%	4,220,310.25	-4,689.75
FHLMC Medium Term Note				Subtotal	23,615,000.00			23,811,696.10		23,217,708.95	-593,987.15
FANNIE MAE-ACES	7/1/2023	4.181%	7/1/2028	3136BQDE6	8,361,127.84	AA+	11/30/2023	8,036,807.52	5.14%	8,395,074.04	358,266.52
FANNIE MAE-ACES	7/1/2023	4.181%	7/1/2028	3136BQDE6	7,262,236.79	AA+	7/31/2023	7,139,119.19	4.58%	7,291,721.45	152,602.26
FHLMC MULTIFAMILY STRUCTURED PASS THROU	1/1/2017	3.347%	11/1/2026	3137BTUM1	5,252,368.93	AA+	5/24/2023	5,090,694.45	4.29%	5,173,530.87	82,836.42
FHLMC MULTIFAMILY STRUCTURED PASS THROU	5/1/2017	3.224%	3/1/2027	3137BXQY1	8,000,000.00	AA+	8/18/2023	7,546,250.00	4.94%	7,867,360.00	321,110.00
FHLMC MULTIFAMILY STRUCTURED PASS THROU	7/1/2017	3.243%	4/1/2027	3137F1G44	4,545,000.00	AA+	8/18/2023	4,285,260.35	4.93%	4,462,462.80	177,202.45
FHLMC MULTIFAMILY STRUCTURED PASS THROU	8/1/2017	3.117%	6/1/2027	3137F2LJ3	6,525,000.00	AA+	8/22/2023	6,101,894.53	4.97%	6,383,864.25	281,969.72
FHLMC MULTIFAMILY STRUCTURED PASS THROU	7/1/2023	4.819%	6/1/2028	3137HACX2	7,500,000.00	AA+	7/20/2023	7,574,910.00	4.59%	7,696,275.00	121,365.00
FHLMC MULTIFAMILY STRUCTURED PASS THROU	7/1/2023	4.777%	6/1/2028	3137HAD45	6,060,684.04	AA+	7/27/2023	6,060,532.53	4.78%	6,157,291.34	96,758.81
FHLMC MULTIFAMILY STRUCTURED PASS THROU	10/1/2023	4.740%	8/1/2028	3137HAQ74	5,750,000.00	AA+	10/19/2023	5,623,868.00	5.25%	5,897,027.50	273,159.50
Federal Agency Commercial Mortgage-Backed Security				Subtotal	59,256,417.61			57,459,336.57		59,324,607.25	1,865,270.68
ADOBE INC	1/26/2015	3.250%	2/1/2025	00724FAC5	4,000,000.00	A+	1/26/2022	4,183,680.00	1.68%	3,975,600.00	-208,080.00
ADOBE INC	4/4/2024	4.800%	4/4/2029	00724PAF6	1,635,000.00	A+	4/4/2024	1,632,563.85	4.83%	1,689,085.80	56,521.95
ADOBE INC	4/4/2024	4.800%	4/4/2029	00724PAF6	1,340,000.00	A+	4/4/2024	1,337,762.20	4.84%	1,384,327.20	46,565.00
ALPHABET INC	8/9/2016	1.998%	8/15/2026	02079KAC1	5,740,000.00	AA+	1/30/2023	5,354,386.80	4.05%	5,563,954.20	209,567.40
AMAZON.COM INC	4/13/2022	3.300%	4/13/2027	023135CF1	6,715,000.00	AA	4/25/2022	6,672,964.10	3.44%	6,629,249.45	-43,714.65
APPLE INC	11/13/2017	2.750%	1/13/2025	037833DF4	5,000,000.00	AA+	3/29/2021	5,355,200.00	0.84%	4,973,450.00	-381,750.00
APPLE INC	11/13/2017	2.750%	1/13/2025	037833DF4	5,000,000.00	AA+	3/9/2021	5,340,100.00	0.94%	4,973,450.00	-366,650.00
BANK OF NY MELLON CORP	1/28/2021	0.750%	1/28/2026	06406RAQ0	9,000,000.00	A	2/10/2021	9,025,920.00	0.69%	8,609,850.00	-416,070.00
BLACKROCK INC	3/28/2017	3.200%	3/15/2027	09247XAN1	4,140,000.00	AA-	5/18/2022	4,086,055.80	3.50%	4,080,135.60	-5,920.20
BLACKROCK INC	3/28/2017	3.200%	3/15/2027	09247XAN1	4,140,000.00	AA-	5/18/2022	4,085,352.00	3.50%	4,080,135.60	-5,216.40
BLACKROCK INC	3/14/2024	4.700%	3/14/2029	09290DAA9	2,924,000.00	AA-	4/11/2024	2,911,222.12	4.80%	3,007,480.20	96,258.08
BLACKROCK INC	3/14/2024	4.700%	3/14/2029	09290DAA9	350,000.00	AA-	3/14/2024	349,366.50	4.74%	359,992.50	10,626.00

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BOFA SECURITIES INC.	3/22/2022	3.384%	4/2/2026	06051GKM0	5,000,000.00	A-	3/22/2022	5,005,100.00	3.36%	4,960,050.00	-45,050.00
BOFA SECURITIES INC.	8/18/2023	5.526%	8/18/2026	06428CAA2	4,000,000.00	A+	8/18/2023	3,998,360.00	5.54%	4,107,000.00	108,640.00
BOFA SECURITIES INC.	4/22/2021	1.734%	7/22/2027	06051GJS9	1,420,000.00	A-	8/10/2022	1,281,251.80	3.92%	1,355,659.80	74,408.00
BRISTOL-MYERS SQUIBB CO	11/13/2020	0.750%	11/13/2025	110122DN5	5,725,000.00	A	6/30/2021	5,672,673.50	0.96%	5,515,007.00	-157,666.50
CITIGROUP INC	9/29/2023	5.803%	9/29/2028	17325FBB3	11,225,000.00	A+	9/29/2023	11,225,000.00	5.80%	11,882,448.25	657,448.25
ELI LILLY & COMPANY	3/5/2015	2.750%	6/1/2025	532457BH0	5,415,000.00	A+	2/10/2022	5,559,255.60	1.91%	5,356,301.40	-202,954.20
ELI LILLY & COMPANY	8/14/2024	4.200%	8/14/2029	532457CQ9	1,555,000.00	A+	8/14/2024	1,557,643.50	4.16%	1,569,896.90	12,253.40
ELI LILLY & COMPANY	8/14/2024	4.200%	8/14/2029	532457CQ9	445,000.00	A+	8/14/2024	444,025.45	4.25%	449,263.10	5,237.65
HERSHEY CO/THE	8/21/2015	3.200%	8/21/2025	427866AU2	3,000,000.00	A	3/30/2022	3,014,040.00	3.05%	2,971,410.00	-42,630.00
HOME DEPOT INC/THE	9/14/2017	2.800%	9/14/2027	437076BT8	7,805,000.00	A	1/27/2023	7,364,719.95	4.15%	7,583,962.40	219,242.45
HONEYWELL INTERNATIONAL INC	5/18/2020	1.350%	6/1/2025	438516CB0	5,000,000.00	A	9/8/2021	5,097,900.00	0.82%	4,905,800.00	-192,100.00
HONEYWELL INTERNATIONAL INC	5/18/2020	1.350%	6/1/2025	438516CB0	2,255,000.00	A	3/22/2022	2,181,960.55	2.41%	2,212,515.80	30,555.25
JOHN DEERE CAPITAL CORP	6/17/2021	1.050%	6/17/2026	24422EVR7	5,000,000.00	A	12/8/2021	4,908,600.00	1.47%	4,764,650.00	-143,950.00
JOHN DEERE CAPITAL CORP	7/14/2023	4.950%	7/14/2028	24422EXB0	605,000.00	A	7/18/2023	610,874.55	4.73%	625,079.95	14,205.40
JOHN DEERE CAPITAL CORP	7/14/2023	4.950%	7/14/2028	24422EXB0	505,000.00	A	7/14/2023	504,247.55	4.98%	521,760.95	17,513.40
JOHNSON & JOHNSON	8/25/2020	0.550%	9/1/2025	478160CN2	5,000,000.00	AAA	9/3/2020	5,023,550.00	0.45%	4,842,400.00	-181,150.00
JPMORGAN CHASE FINANCIAL CO LLC	3/13/2020	2.005%	3/13/2026	46647PBH8	2,800,000.00	A-	3/22/2022	2,712,500.00	2.84%	2,762,648.00	50,148.00
JPMORGAN CHASE FINANCIAL CO LLC	4/22/2021	1.578%	4/22/2027	46647PCB0	4,100,000.00	A-	8/10/2022	3,710,746.00	3.80%	3,927,677.00	216,931.00
JPMORGAN CHASE FINANCIAL CO LLC	2/24/2022	2.947%	2/24/2028	46647PCW4	2,925,000.00	A-	9/18/2023	2,674,532.25	5.13%	2,836,840.50	162,308.25
JPMORGAN CHASE FINANCIAL CO LLC	4/22/2024	5.571%	4/22/2028	46647PEE2	5,000,000.00	A-	8/9/2024	5,103,350.00	4.95%	5,155,350.00	52,000.00
MASTERCARD INC	12/3/2019	2.000%	3/3/2025	57636QAN4	5,000,000.00	A+	3/9/2021	5,213,450.00	0.91%	4,947,200.00	-266,250.00
MASTERCARD INC	12/3/2019	2.000%	3/3/2025	57636QAN4	5,000,000.00	A+	3/10/2022	4,990,800.00	2.06%	4,947,200.00	-43,600.00
MASTERCARD INC	5/31/2019	2.950%	6/1/2029	57636QAM6	7,500,000.00	A+	6/27/2024	6,889,875.00	4.82%	7,186,200.00	296,325.00
META PLATFORMS INC	8/9/2024	4.300%	8/15/2029	30303M8S4	5,370,000.00	AA-	8/14/2024	5,385,895.20	4.23%	5,452,805.40	66,910.20
MICROSOFT CORP	2/12/2015	2.700%	2/12/2025	594918BB9	5,000,000.00	AAA	3/9/2021	5,341,700.00	0.92%	4,966,600.00	-375,100.00
MICROSOFT CORP	11/3/2015	3.125%	11/3/2025	594918BJ2	5,100,000.00	AAA	1/25/2023	4,940,982.00	4.33%	5,051,856.00	110,874.00
MORGAN STANLEY BANK NA	5/30/2024	5.504%	5/26/2028	61690U8B9	6,105,000.00	A+	5/31/2024	6,117,881.55	5.45%	6,297,429.60	179,548.05
MORGAN STANLEY BANK NA	5/30/2024	5.504%	5/26/2028	61690U8B9	3,145,000.00	A+	5/30/2024	3,145,000.00	5.50%	3,244,130.40	99,130.40
NOVARTIS FINANCE CORPORATION	11/20/2015	3.000%	11/20/2025	66989HAJ7	10,000,000.00	AA-	1/31/2023	9,638,600.00	4.38%	9,884,500.00	245,900.00
PACCAR FINANCIAL CORP	1/31/2024	4.600%	1/31/2029	69371RS80	7,000,000.00	A+	7/30/2024	6,996,080.00	4.61%	7,177,940.00	181,860.00
PEPSICO INC	7/17/2024	4.500%	7/17/2029	713448FX1	4,380,000.00	A+	7/17/2024	4,373,211.00	4.53%	4,514,290.80	141,079.80
QUALCOMM INC	5/20/2015	3.450%	5/20/2025	747525AF0	5,850,000.00	A	5/19/2022	5,860,588.50	3.39%	5,816,713.50	-43,875.00
STATE STREET CORP	2/7/2022	1.746%	2/6/2026	857477BR3	1,115,000.00	A	2/7/2022	1,115,000.00	1.75%	1,101,854.15	-13,145.85
STATE STREET CORP	10/29/2020	2.901%	3/30/2026	857477BM4	4,250,000.00	A	3/14/2022	4,275,372.50	2.74%	4,205,715.00	-69,657.50
TARGET CORP	1/24/2022	1.950%	1/15/2027	87612EBM7	4,595,000.00	A	2/1/2022	4,567,889.50	2.08%	4,413,957.00	-153,932.50
TARGET CORP	1/24/2022	1.950%	1/15/2027	87612EBM7	990,000.00	A	1/24/2022	988,317.00	1.99%	950,994.00	-37,323.00
TOYOTA MOTOR CREDIT CORP	9/11/2023	5.250%	9/11/2028	89236TLB9	5,600,000.00	A+	9/11/2023	5,590,256.00	5.29%	5,834,864.00	244,608.00
WALMART INC.	6/27/2018	3.550%	6/26/2025	931142ED1	5,700,000.00	AA	2/8/2022	6,011,847.00	1.87%	5,676,801.00	-335,046.00
Corporate Note				Subtotal	220,464,000.00			219,427,649.32		219,303,482.45	-124,166.87

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AMERICAN EXPRESS CREDIT TRUST 2023-1	9/19/2023	5.230%	9/15/2028	02582JKD1	6,170,000.00	AAA	9/19/2023	6,169,724.20	5.24%	6,311,910.00	142,185.80
BA CREDIT CARD TRUST	12/14/2023	4.980%	11/15/2028	05522RDH8	3,045,000.00	NR	12/14/2023	3,044,591.06	4.98%	3,106,356.75	61,765.69
BOFA AUTO TRUST 2024-1	7/31/2023	5.530%	2/15/2028	06428AAC2	3,120,000.00	NR	7/31/2023	3,119,881.75	5.53%	3,163,024.80	43,143.05
BOFA AUTO TRUST 2024-1	11/21/2023	5.740%	6/15/2028	06054YAC1	6,595,000.00	NR	11/21/2023	6,594,880.63	5.76%	6,730,131.55	135,250.92
CARMAX AUTO OWNER TRUST 2023-3	4/21/2021	0.520%	2/17/2026	14314QAC8	151,344.87	AAA	4/21/2021	151,312.26	0.52%	150,777.33	-534.93
CHASE ISSUANCE TRUST	9/15/2023	5.160%	9/15/2028	161571HT4	6,045,000.00	AAA	9/15/2023	6,043,324.33	5.17%	6,176,176.50	132,852.17
CHASE ISSUANCE TRUST	1/31/2024	4.600%	1/16/2029	161571HV9	7,605,000.00	AAA	1/31/2024	7,603,841.76	4.60%	7,702,115.85	98,274.09
CITIBANK CREDIT CARD ISSUANCE TRUST	12/11/2023	5.230%	12/8/2027	17305EGW9	1,855,000.00	AAA	12/11/2023	1,854,767.38	5.23%	1,874,848.50	20,081.12
FIFTH THIRD AUTO TRUST	8/23/2023	5.530%	8/15/2028	31680EAD3	5,270,000.00	AAA	8/23/2023	5,269,673.26	5.53%	5,344,675.90	75,002.64
GM FINANCIAL SECURITIZED TERM AUTO RECE	1/17/2024	4.850%	12/18/2028	36268GAD7	815,000.00	NR	1/17/2024	814,836.10	4.85%	825,334.20	10,498.10
HONDA AUTO RECEIVABLES OWNER TRUST 2024	11/24/2021	0.880%	1/21/2026	43815GAC3	438,582.56	NR	11/24/2021	438,490.10	0.89%	432,872.22	-5,617.88
HONDA AUTO RECEIVABLES OWNER TRUST 2024	8/22/2023	5.410%	2/18/2028	43815QAC1	4,825,000.00	AAA	8/22/2023	4,824,005.09	5.42%	4,894,287.00	70,281.91
HYUNDAI AUTO RECEIVABLES TRUST 2024-B	11/17/2021	0.740%	5/15/2026	44935FAD6	292,780.77	AAA	11/17/2021	292,715.43	0.75%	290,084.26	-2,631.17
HYUNDAI AUTO RECEIVABLES TRUST 2024-B	11/13/2023	5.540%	10/16/2028	44918CAD4	2,530,000.00	AAA	11/13/2023	2,529,667.31	5.54%	2,585,761.20	56,093.89
KUBOTA CREDIT OWNER TRUST 2024-2A	7/26/2023	5.280%	1/18/2028	500945AC4	1,925,000.00	NR	7/26/2023	1,924,513.75	5.29%	1,954,760.50	30,246.75
TOYOTA AUTO RECEIVABLES OWNER TRUST COM	9/27/2021	0.430%	1/15/2026	89239BAC5	486,269.61	AAA	9/27/2021	486,230.86	0.43%	482,087.69	-4,143.17
TOYOTA AUTO RECEIVABLES OWNER TRUST COM	8/15/2023	5.160%	4/17/2028	89231FAD2	1,505,000.00	AAA	8/15/2023	1,504,659.57	5.17%	1,523,330.90	18,671.33
TOYOTA AUTO RECEIVABLES OWNER TRUST COM	11/14/2023	5.540%	8/15/2028	89239FAD4	1,725,000.00	AAA	11/14/2023	1,724,814.05	5.54%	1,765,278.75	40,464.70
USAA AUTO OWNER TRUST 2024-A	9/15/2023	5.580%	5/15/2028	90291VAC4	6,030,000.00	AAA	9/15/2023	6,028,944.75	5.58%	6,107,304.60	78,359.85
Asset-Backed Security				Subtotal	60,428,977.80			60,420,873.64		61,421,118.50	1,000,244.86
COOPERAT RABOBANK UA/NY	7/20/2023	5.080%	7/17/2026	21684LGS5	7,500,000.00	A+	7/20/2023	7,500,000.00	5.08%	7,699,575.00	199,575.00
Certificate of Deposit				Subtotal	7,500,000.00			7,500,000.00		7,699,575.00	199,575.00
PRINCIPAL PUBLIC DEPOSIT SWEEP PROGRAM		2.650%	10/1/2024	992995944	988,565.40		9/1/2020	988,565.40		988,565.40	-
LOCAL AGENCY INVESTMENT FUND		4.575%	10/1/2024		6,001,482.83		9/30/1997	6,001,482.83		6,001,482.83	-
CALIFORNIA ASSET MANAGEMENT PROGRAM		5.290%	10/1/2024		132,245,647.89		10/4/2022	132,245,647.89		132,245,647.89	-
CALIFORNIA ASSET MANAGEMENT PROGRAM - TERM		5.120%	10/21/2024		10,000,000.00		1/25/2024	10,000,000.00		10,000,000.00	-
DREYFUS TREASURY		5.320%	10/1/2024		2,379,646.00		10/31/1997	2,379,646.00		2,379,646.00	-
Cash Equivalent				Subtotal	151,615,342.12			151,615,342.12		151,615,342.12	-
Grand Total			Count	178	1,189,039,737.53			1,180,723,872.74		1,188,269,974.67	7,546,101.93

STATEMENT OF TRANSACTIONS
FOR THE PERIOD SEPTEMBER 1, 2024 THROUGH SEPTEMBER 30, 2024

CITY OF SANTA CLARA- CUSTODY
ACCOUNT NUMBER XXXXXXXX

STATEMENT OF TRANSACTIONS

DATE	PAR VALUE/SHARES	DESCRIPTION	CASH	COST VALUE	REALIZED GAIN/LOSS
		BEGINNING BALANCE	0.00	927,763,925.10	
		CASH EQUIVALENTS			
09/03/24		INTEREST RECEIVED PRINCIPAL PUBLIC DEPOSIT SWEEP PRGRM INTEREST FROM 8/1/24 TO 8/31/24	1,172.07		
09/30/24	106,271,832.09	CASH SWEEP PURCHASES FOR STMT PERIOD PRINCIPAL PUBLIC DEPOSIT SWEEP PRGRM 12 TRANSACTIONS	106,271,832.09-	106,271,832.09	
09/30/24	106,313,692.69-	CASH SWEEP SALES FOR STMT PERIOD PRINCIPAL PUBLIC DEPOSIT SWEEP PRGRM 4 TRANSACTIONS	106,313,692.69	106,313,692.69-	
		BONDS & NOTES			
09/16/24		INTEREST RECEIVED AMERICAN EXPRES ABS 5.230% 9/15/28 CUSIP 02582JKD1 \$0.00436/PV ON 6,170,000.00 PV DUE 9/15/24	26,890.91		
09/16/24		INTEREST RECEIVED BANK OF AMERICA ABS 5.530% 2/15/28 CUSIP 06428AAC2 \$0.00461/PV ON 3,120,000.00 PV DUE 9/15/24	14,378.00		
09/16/24		INTEREST RECEIVED BANK OF AMERICA ABS 5.740% 6/15/28 CUSIP 06054YAC1 \$0.00478/PV ON 6,595,000.00 PV DUE 9/15/24	31,546.08		

STATEMENT OF TRANSACTIONS
FOR THE PERIOD SEPTEMBER 1, 2024 THROUGH SEPTEMBER 30, 2024

CITY OF SANTA CLARA- CUSTODY
ACCOUNT NUMBER XXXXXXXX

STATEMENT OF TRANSACTIONS

DATE	PAR VALUE/SHARES	DESCRIPTION	CASH	COST VALUE	REALIZED GAIN/LOSS
09/16/24		INTEREST RECEIVED BK OF AMERICA ABS 4.980% 11/15/28 CUSIP 05522RDH8 \$0.00415/PV ON 3,045,000.00 PV DUE 9/15/24	12,636.75		
09/16/24		INTEREST RECEIVED BLACKROCK FUNDING 4.700% 3/14/29 CUSIP 09290DAA9 INTEREST ON 3,274,000.000 UNITS	76,939.00		
09/16/24		INTEREST RECEIVED BLACKROCK INC 3.200% 3/15/27 CUSIP 09247XAN1 INTEREST ON 8,280,000.000 UNITS	132,480.00		
09/16/24		INTEREST RECEIVED CARMAX AUTO OWNER TR 0.520% 2/17/26 CUSIP 14314QAC8 \$0.00004/PV ON 234,216.02 PV DUE 9/15/24	101.49		
09/16/24	82,871.15-	PAID DOWN CARMAX AUTO OWNER TR 0.520% 2/17/26 CUSIP 14314QAC8 TO SETTLE ON 09/16/2024	82,871.15	82,853.29-	17.86
09/16/24		INTEREST RECEIVED CHASE ISSUANCE ABS 4.600% 1/16/29 CUSIP 161571HV9 \$0.00383/PV ON 7,605,000.00 PV DUE 9/15/24	29,152.50		
09/16/24		INTEREST RECEIVED CHASE ISSUANCE ABS 5.160% 9/15/28 CUSIP 161571HT4 \$0.00430/PV ON 6,045,000.00 PV DUE 9/15/24	25,993.50		

STATEMENT OF TRANSACTIONS
FOR THE PERIOD SEPTEMBER 1, 2024 THROUGH SEPTEMBER 30, 2024

CITY OF SANTA CLARA- CUSTODY
ACCOUNT NUMBER XXXXXXXX

STATEMENT OF TRANSACTIONS

DATE	PAR VALUE/SHARES	DESCRIPTION	CASH	COST VALUE	REALIZED GAIN/LOSS
09/30/24		INTEREST RECEIVED CITIBANK 5.803% 9/29/28 CUSIP 17325FBB3 INTEREST ON 11,225,000.000 UNITS	325,693.38		
09/16/24		INTEREST RECEIVED DISCOVER CARD EXECUT 0.580% 9/15/26 CUSIP 254683CP8 \$0.00048/PV ON 2,100,000.00 PV DUE 9/15/24	1,015.00		
09/16/24	2,100,000-	PAID DOWN DISCOVER CARD EXECUT 0.580% 9/15/26 CUSIP 254683CP8	2,100,000.00	2,099,550.39-	449.61
09/23/24		INTEREST RECEIVED FED HOME LN MTG CORP 0.375% 9/23/25 CUSIP 3137EAEX3 INTEREST ON 9,390,000.000 UNITS	17,606.25		
09/25/24		INTEREST RECEIVED FED HOME LN MTG CORP 3.117% 6/25/27 CUSIP 3137F2LJ3 \$0.00260/PV ON 6,525,000.00 PV DUE 9/25/24	16,948.69		
09/25/24		INTEREST RECEIVED FHLMC K061 CMO V-M 3.347% 11/25/26 CUSIP 3137BTUM1 \$0.00274/PV ON 5,262,569.26 PV DUE 9/25/24	14,678.18		
09/25/24	10,200.33-	PAID DOWN FHLMC K061 CMO V-M 3.347% 11/25/26 CUSIP 3137BTUM1 AT \$2,506.9714 ON TRADE DATE 09/25/2024	10,200.33	9,886.35-	313.98

STATEMENT OF TRANSACTIONS
FOR THE PERIOD SEPTEMBER 1, 2024 THROUGH SEPTEMBER 30, 2024

CITY OF SANTA CLARA- CUSTODY
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STATEMENT OF TRANSACTIONS

DATE	PAR VALUE/SHARES	DESCRIPTION	CASH	COST VALUE	REALIZED GAIN/LOSS
09/25/24		INTEREST RECEIVED FHLMC K508 CMO V-M 4.740% 8/25/28 CUSIP 3137HAQ74 \$0.00395/PV ON 5,750,000.00 PV DUE 9/25/24	22,712.50		
09/25/24		INTEREST RECEIVED FHLMC MULTIFAMILY ST 3.243% 4/25/27 CUSIP 3137F1G44 \$0.00270/PV ON 4,545,000.00 PV DUE 9/25/24	12,282.86		
09/25/24		INTEREST RECEIVED FHLMC SER KJ46 CMO 4.777% 6/25/28 CUSIP 3137HAD45 \$0.00395/PV ON 6,064,572.20 PV DUE 9/25/24	24,142.05		
09/25/24	3,888.16-	PAID DOWN FHLMC SER KJ46 CMO 4.777% 6/25/28 CUSIP 3137HAD45 AT \$6,576.8734 ON TRADE DATE 09/25/2024	3,888.16	3,888.06-	0.10
09/25/24		INTEREST RECEIVED FHLMC SER K505 CMO 4.819% 6/25/28 CUSIP 3137HACX2 \$0.00402/PV ON 7,500,000.00 PV DUE 9/25/24	30,118.75		
09/16/24		INTEREST RECEIVED FIFTH THIRD AUT ABS 5.530% 8/15/28 CUSIP 31680EAD3 \$0.00461/PV ON 5,270,000.00 PV DUE 9/15/24	24,285.91		

STATEMENT OF TRANSACTIONS
FOR THE PERIOD SEPTEMBER 1, 2024 THROUGH SEPTEMBER 30, 2024

CITY OF SANTA CLARA- CUSTODY
ACCOUNT NUMBER XXXXXXXX

STATEMENT OF TRANSACTIONS

DATE	PAR VALUE/SHARES	DESCRIPTION	CASH	COST VALUE	REALIZED GAIN/LOSS
09/25/24		INTEREST RECEIVED FNMA SER M6 CMO V-M 4.190% 7/25/28 CUSIP 3136BQDE6 \$0.00349/PV ON 16,350,000.00 PV DUE 9/25/24	57,088.76		
09/25/24	726,635.37-	PAID DOWN FNMA SER M6 CMO V-M 4.190% 7/25/28 CUSIP 3136BQDE6 AT \$65.7592 ON TRADE DATE 09/25/2024	726,635.37	705,825.24-	20,810.13
09/16/24		INTEREST RECEIVED GM FINANCIAL ABS 4.850% 12/18/28 CUSIP 36268GAD7 \$0.00404/PV ON 815,000.00 PV DUE 9/16/24	3,293.96		
09/16/24		INTEREST RECEIVED HOME DEPOT INC 2.800% 9/14/27 CUSIP 437076BT8 INTEREST ON 7,805,000.000 UNITS	109,270.00		
09/18/24		INTEREST RECEIVED HONDA AUTO ABS 5.410% 2/18/28 CUSIP 43815QAC1 \$0.00451/PV ON 4,825,000.00 PV DUE 9/18/24	21,752.71		
09/23/24		INTEREST RECEIVED HONDA AUTO RECEIVABL 0.880% 1/21/26 CUSIP 43815GAC3 \$0.00023/PV ON 506,231.39 PV DUE 9/21/24	371.24		
09/23/24	67,648.83-	PAID DOWN HONDA AUTO RECEIVABL 0.880% 1/21/26 CUSIP 43815GAC3 TO SETTLE ON 09/23/2024	67,648.83	67,634.57-	14.26

STATEMENT OF TRANSACTIONS
FOR THE PERIOD SEPTEMBER 1, 2024 THROUGH SEPTEMBER 30, 2024

CITY OF SANTA CLARA- CUSTODY
ACCOUNT NUMBER XXXXXXXX

STATEMENT OF TRANSACTIONS

DATE	PAR VALUE/SHARES	DESCRIPTION	CASH	COST VALUE	REALIZED GAIN/LOSS
09/16/24		INTEREST RECEIVED HYUNDAI AUTO REC ABS 5.540% 10/16/28 CUSIP 44918CAD4 \$0.00462/PV ON 2,530,000.00 PV DUE 9/15/24	11,680.17		
09/16/24		INTEREST RECEIVED HYUNDAI AUTO RECEIVA 0.740% 5/15/26 CUSIP 44935FAD6 \$0.00017/PV ON 352,490.23 PV DUE 9/15/24	217.37		
09/16/24	59,709.46-	PAID DOWN HYUNDAI AUTO RECEIVA 0.740% 5/15/26 CUSIP 44935FAD6 AT \$2,007.7230 ON TRADE DATE 09/15/2024 TO SETTLE ON 09/16/2024	59,709.46	59,696.13-	13.33
09/03/24		INTEREST RECEIVED JOHNSON & JOHNSON 0.550% 9/01/25 CUSIP 478160CN2 INTEREST ON 5,000,000.000 UNITS	13,750.00		
09/16/24		INTEREST RECEIVED KUBOTA CREDIT ABS 5.280% 1/18/28 CUSIP 500945AC4 \$0.00440/PV ON 1,925,000.00 PV DUE 9/15/24	8,470.00		
09/03/24		INTEREST RECEIVED MASTERCARD INC 2.000% 3/03/25 CUSIP 57636QAN4 INTEREST ON 10,000,000.000 UNITS	100,000.00		
09/30/24		INTEREST RECEIVED STATE STREET CORP 2.901% 3/30/26 CUSIP 857477BM4 INTEREST ON 4,250,000.000 UNITS	61,646.25		

STATEMENT OF TRANSACTIONS
FOR THE PERIOD SEPTEMBER 1, 2024 THROUGH SEPTEMBER 30, 2024

CITY OF SANTA CLARA- CUSTODY
ACCOUNT NUMBER XXXXXXXX

STATEMENT OF TRANSACTIONS

DATE	PAR VALUE/SHARES	DESCRIPTION	CASH	COST VALUE	REALIZED GAIN/LOSS
09/16/24		INTEREST RECEIVED TOYOTA AUTO REC ABS 5.160% 4/17/28 CUSIP 89231FAD2 \$0.00430/PV ON 1,505,000.00 PV DUE 9/15/24	6,471.50		
09/16/24		INTEREST RECEIVED TOYOTA AUTO REC ABS 5.540% 8/15/28 CUSIP 89239FAD4 \$0.00462/PV ON 1,725,000.00 PV DUE 9/15/24	7,963.75		
09/16/24		INTEREST RECEIVED TOYOTA AUTO RECEIVAB 0.430% 1/15/26 CUSIP 89239BAC5 \$0.00008/PV ON 595,301.39 PV DUE 9/15/24	213.32		
09/16/24	109,031.78-	PAID DOWN TOYOTA AUTO RECEIVAB 0.430% 1/15/26 CUSIP 89239BAC5 AT \$1,099.4964 ON TRADE DATE 09/15/2024 TO SETTLE ON 09/16/2024	109,031.78	109,023.09-	8.69
09/11/24		INTEREST RECEIVED TOYOTA MTR CR MTN 5.250% 9/11/28 CUSIP 89236TLB9 INTEREST ON 5,600,000.000 UNITS	147,000.00		
09/30/24		INTEREST RECEIVED U.S TREASURY NOTES 2.500% 3/31/27 CUSIP 91282CEF4 INTEREST ON 940,000.000 UNITS	11,750.00		
09/27/24	10,650,000	PURCHASED U.S. TREASURY NOTES 3.125% 8/31/29 CUSIP 91282CFJ5 AT \$97.9258 ON TRADE DATE 09/26/2024 TO SETTLE ON 09/27/2024 BNP PARIBAS SECURITIES CORP/BO	10,429,095.70-	10,429,095.70	

STATEMENT OF TRANSACTIONS
FOR THE PERIOD SEPTEMBER 1, 2024 THROUGH SEPTEMBER 30, 2024

CITY OF SANTA CLARA- CUSTODY
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STATEMENT OF TRANSACTIONS

DATE	PAR VALUE/SHARES	DESCRIPTION	CASH	COST VALUE	REALIZED GAIN/LOSS
09/27/24		ACCRUED INTEREST ON PURCHASE U.S. TREASURY NOTES 3.125% 8/31/29 CUSIP 91282CFJ5	24,823.03-		
09/30/24		INTEREST RECEIVED U.S. TREASURY NOTES 3.625% 3/31/28 CUSIP 91282CGT2 INTEREST ON 10,795,000.000 UNITS	195,659.38		
09/03/24	1,870,000	PURCHASED U.S. TREASURY NOTES 3.625% 8/31/29 CUSIP 91282CLK5 AT \$99.6875 ON TRADE DATE 09/03/2024 BMOCM/BONDS	1,864,156.25-	1,864,156.25	
09/03/24		ACCRUED INTEREST ON PURCHASE U.S. TREASURY NOTES 3.625% 8/31/29 CUSIP 91282CLK5	561.77-		
09/05/24	12,700,000	PURCHASED U.S. TREASURY NOTES 3.625% 8/31/29 CUSIP 91282CLK5 AT \$100.2852 ON TRADE DATE 09/04/2024 TO SETTLE ON 09/05/2024 HSBC SECURITIES, INC.	12,736,214.84-	12,736,214.84	
09/05/24		ACCRUED INTEREST ON PURCHASE U.S. TREASURY NOTES 3.625% 8/31/29 CUSIP 91282CLK5	6,358.77-		
09/05/24	7,130,000	PURCHASED U.S. TREASURY NOTES 3.875% 11/30/27 CUSIP 91282CFZ9 AT \$100.7422 ON TRADE DATE 09/04/2024 TO SETTLE ON 09/05/2024 BARCLAYS CAPITAL INC. FIXED IN	7,182,917.97-	7,182,917.97	

STATEMENT OF TRANSACTIONS
FOR THE PERIOD SEPTEMBER 1, 2024 THROUGH SEPTEMBER 30, 2024

CITY OF SANTA CLARA- CUSTODY
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STATEMENT OF TRANSACTIONS

DATE	PAR VALUE/SHARES	DESCRIPTION	CASH	COST VALUE	REALIZED GAIN/LOSS
09/05/24		ACCRUED INTEREST ON PURCHASE U.S. TREASURY NOTES 3.875% 11/30/27 CUSIP 91282CFZ9	73,223.74-		
09/27/24	7,175,000	PURCHASED U.S. TREASURY NOTES 3.875% 12/31/27 CUSIP 91282CGC9 AT \$101.0039 ON TRADE DATE 09/26/2024 TO SETTLE ON 09/27/2024 BMOCM/BONDS	7,247,030.27-	7,247,030.27	
09/27/24		ACCRUED INTEREST ON PURCHASE U.S. TREASURY NOTES 3.875% 12/31/27 CUSIP 91282CGC9	67,241.25-		
09/05/24	4,735,000	PURCHASED U.S. TREASURY NOTES 4.000% 1/31/29 CUSIP 91282CJW2 AT \$101.6758 ON TRADE DATE 09/04/2024 TO SETTLE ON 09/05/2024 HSBC SECURITIES, INC.	4,814,348.24-	4,814,348.24	
09/05/24		ACCRUED INTEREST ON PURCHASE U.S. TREASURY NOTES 4.000% 1/31/29 CUSIP 91282CJW2	18,528.26-		
09/03/24		INTEREST RECEIVED U.S. TREASURY NOTES 4.000% 2/29/28 CUSIP 91282CGP0 INTEREST ON 22,040,000.000 UNITS	440,800.00		
09/17/24	9,575,000	PURCHASED U.S. TREASURY NOTES 4.000% 7/31/29 CUSIP 91282CLC3 AT \$102.5508 ON TRADE DATE 09/16/2024 TO SETTLE ON 09/17/2024 HSBC SECURITIES, INC.	9,819,237.30-	9,819,237.30	

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CITY OF SANTA CLARA- CUSTODY
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DATE	PAR VALUE/SHARES	DESCRIPTION	CASH	COST VALUE	REALIZED GAIN/LOSS
09/17/24		ACCRUED INTEREST ON PURCHASE U.S. TREASURY NOTES 4.000% 7/31/29 CUSIP 91282CLC3	49,956.52-		
09/30/24		INTEREST RECEIVED U.S. TREASURY NOTES 4.125% 3/31/29 CUSIP 91282CKG5 INTEREST ON 10,050,000.000 UNITS	207,281.25		
09/30/24		INTEREST RECEIVED U.S. TREASURY NOTES 4.125% 9/30/27 CUSIP 91282CFM8 INTEREST ON 3,785,000.000 UNITS	78,065.63		
09/17/24	16,115,000	PURCHASED U.S. TREASURY NOTES 4.125% 10/31/27 CUSIP 91282CFU0 AT \$102.0313 ON TRADE DATE 09/16/2024 TO SETTLE ON 09/17/2024 WACHOVIA CAPITAL MARKETS, LLC.	16,442,335.94-	16,442,335.94	
09/17/24		ACCRUED INTEREST ON PURCHASE U.S. TREASURY NOTES 4.125% 10/31/27 CUSIP 91282CFU0	252,891.64-		
09/03/24		INTEREST RECEIVED U.S. TREASURY NOTES 4.250% 2/28/29 CUSIP 91282CKD2 INTEREST ON 2,850,000.000 UNITS	60,562.50		
09/27/24	4,375,000	PURCHASED U.S. TREASURY NOTES 4.250% 2/28/29 CUSIP 91282CKD2 AT \$102.8125 ON TRADE DATE 09/26/2024 TO SETTLE ON 09/27/2024 CITIGROUP GBL MKTS/SALOMON BRO	4,498,046.88-	4,498,046.88	

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CITY OF SANTA CLARA- CUSTODY
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DATE	PAR VALUE/SHARES	DESCRIPTION	CASH	COST VALUE	REALIZED GAIN/LOSS
09/27/24		ACCRUED INTEREST ON PURCHASE U.S. TREASURY NOTES 4.250% 2/28/29 CUSIP 91282CKD2	13,868.27-		
09/05/24	24,360,000	PURCHASED U.S. TREASURY NOTES 4.250% 6/30/29 CUSIP 91282CKX8 AT \$102.9219 ON TRADE DATE 09/04/2024 TO SETTLE ON 09/05/2024 J.P. MORGAN SECURITIES INC., -	25,071,768.75-	25,071,768.75	
09/05/24		ACCRUED INTEREST ON PURCHASE U.S. TREASURY NOTES 4.250% 6/30/29 CUSIP 91282CKX8	188,492.12-		
09/03/24		INTEREST RECEIVED U.S. TREASURY NOTES 4.375% 8/31/28 CUSIP 91282CHX2 INTEREST ON 9,675,000.000 UNITS	211,640.63		
09/17/24	2,200,000	PURCHASED U.S. TREASURY NOTES 4.500% 5/15/27 CUSIP 91282CKR1 AT \$102.6133 ON TRADE DATE 09/16/2024 TO SETTLE ON 09/17/2024 HSBC SECURITIES, INC.	2,257,492.19-	2,257,492.19	
09/17/24		ACCRUED INTEREST ON PURCHASE U.S. TREASURY NOTES 4.500% 5/15/27 CUSIP 91282CKR1	33,627.72-		
09/27/24	27,665,000	PURCHASED U.S. TREASURY NOTES 4.625% 6/15/27 CUSIP 91282CKV2 AT \$102.7539 ON TRADE DATE 09/26/2024 TO SETTLE ON 09/27/2024 J.P. MORGAN SECURITIES INC., -	28,426,868.16-	28,426,868.16	

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DATE	PAR VALUE/SHARES	DESCRIPTION	CASH	COST VALUE	REALIZED GAIN/LOSS
09/27/24		ACCRUED INTEREST ON PURCHASE U.S. TREASURY NOTES 4.625% 6/15/27 CUSIP 91282CKV2	363,575.55-		
09/16/24		INTEREST RECEIVED U.S. TREASURY NOTES 4.625% 9/15/26 CUSIP 91282CHY0 INTEREST ON 10,000,000.000 UNITS	231,250.00		
09/17/24	11,160,000	PURCHASED US TREASURY BOND 5.250% 11/15/28 CUSIP 912810FF0 AT \$107.2500 ON TRADE DATE 09/16/2024 TO SETTLE ON 09/17/2024 BNP PARIBAS SECURITIES CORP/BO	11,969,100.00-	11,969,100.00	
09/17/24		ACCRUED INTEREST ON PURCHASE US TREASURY BOND 5.250% 11/15/28 CUSIP 912810FF0	199,014.95-		
09/03/24		INTEREST RECEIVED US TREASURY NOTE 0.250% 8/31/25 CUSIP 91282CAJ0 INTEREST ON 4,120,000.000 UNITS	5,150.00		
09/17/24	10,910,000-	SOLD US TREASURY NOTE 0.250% 10/31/25 CUSIP 91282CAT8 AT \$96.0234 ON TRADE DATE 09/16/2024 TO SETTLE ON 09/17/2024 WACHOVIA CAPITAL MARKETS, LLC.	10,476,157.03	10,310,098.85-	166,058.18
09/17/24		ACCRUED INTEREST ON SALE US TREASURY NOTE 0.250% 10/31/25 CUSIP 91282CAT8	10,376.36		

STATEMENT OF TRANSACTIONS
FOR THE PERIOD SEPTEMBER 1, 2024 THROUGH SEPTEMBER 30, 2024

CITY OF SANTA CLARA- CUSTODY
ACCOUNT NUMBER XXXXXXXX

STATEMENT OF TRANSACTIONS

DATE	PAR VALUE/SHARES	DESCRIPTION	CASH	COST VALUE	REALIZED GAIN/LOSS
09/17/24	28,520,000-	SOLD US TREASURY NOTE 0.375% 1/31/26 CUSIP 91282CBH3 AT \$95.5000 ON TRADE DATE 09/16/2024 TO SETTLE ON 09/17/2024 BMOCM/BONDS	27,236,600.00	26,935,125.00-	301,475.00
09/17/24		ACCRUED INTEREST ON SALE US TREASURY NOTE 0.375% 1/31/26 CUSIP 91282CBH3	13,950.00		
09/03/24		INTEREST RECEIVED US TREASURY NOTE 0.500% 2/28/26 CUSIP 91282CBQ3 INTEREST ON 8,750,000.000 UNITS	21,875.00		
09/30/24		INTEREST RECEIVED US TREASURY NOTE 0.875% 9/30/26 CUSIP 91282CCZ2 INTEREST ON 5,585,000.000 UNITS	24,434.38		
09/30/24		INTEREST RECEIVED US TREASURY NOTE 1.250% 3/31/28 CUSIP 91282CBS9 INTEREST ON 11,290,000.000 UNITS	70,562.50		
09/03/24		INTEREST RECEIVED US TREASURY NOTE 2.750% 2/28/25 CUSIP 9128283Z1 INTEREST ON 6,200,000.000 UNITS	85,250.00		
09/16/24		INTEREST RECEIVED USAA AUTO OWNER ABS 5.580% 5/15/28 CUSIP 90291VAC4 \$0.00465/PV ON 6,030,000.00 PV DUE 9/15/24	28,039.50		

STATEMENT OF TRANSACTIONS
FOR THE PERIOD SEPTEMBER 1, 2024 THROUGH SEPTEMBER 30, 2024

CITY OF SANTA CLARA- CUSTODY
ACCOUNT NUMBER XXXXXXXX

STATEMENT OF TRANSACTIONS

DATE	PAR VALUE/SHARES	DESCRIPTION	CASH	COST VALUE	REALIZED GAIN/LOSS
09/25/24		INTEREST RECEIVED VR FHLMC MULTIFAMI 3.224% 3/25/27 CUSIP 3137BXQY1 \$0.00269/PV ON 8,000,000.00 PV DUE 9/25/24	21,493.34		
09/13/24		INTEREST RECEIVED VR JPMORGAN CHASE & 2.005% 3/13/26 CUSIP 46647PBH8 INTEREST ON 2,800,000.000 UNITS	28,070.00		
		OTHER CASH RECEIPTS			
09/04/24		ADDITION TO ACCOUNT CONTRIBUTION TO FUND ACCOUNT	50,000,000.00		
09/26/24		ADDITION TO ACCOUNT CONTRIBUTION TO FUND ACCOUNT CALIFORNIA ASSET MANAGEMENT TRUST	50,000,000.00		
ENDING BALANCE			0.00	1,030,097,096.02	

INVESTMENT AND INSURANCE PRODUCTS ARE:

- NOT INSURED BY THE FEDERAL DEPOSIT INSURANCE CORPORATION (FDIC) OR ANY FEDERAL GOVERNMENT AGENCY
- NOT A DEPOSIT, OBLIGATION OF, OR GUARANTEED BY ANY BANK OR BANKING AFFILIATE
- SUBJECT TO INVESTMENT RISKS AND MAY LOSE VALUE, INCLUDING POSSIBLE LOSS OF PRINCIPAL AMOUNT INVESTED