

City of San Leandro

Period Ending March 31, 2024

CHANDLER ASSET MANAGEMENT, INC. | 800.317.4747 | www.chandlerasset.com



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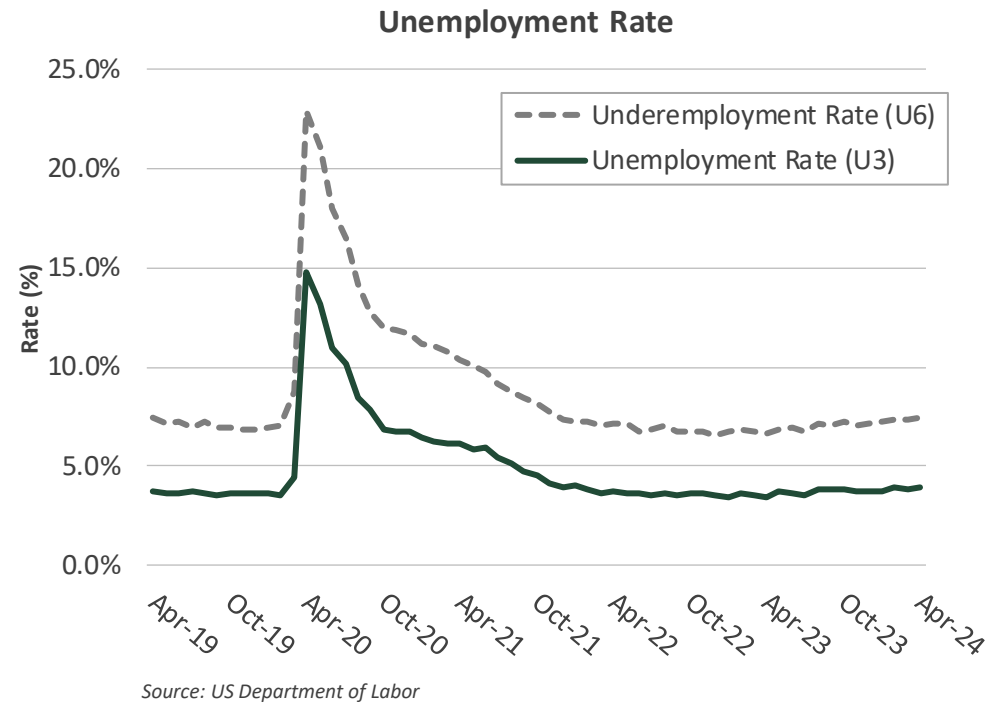
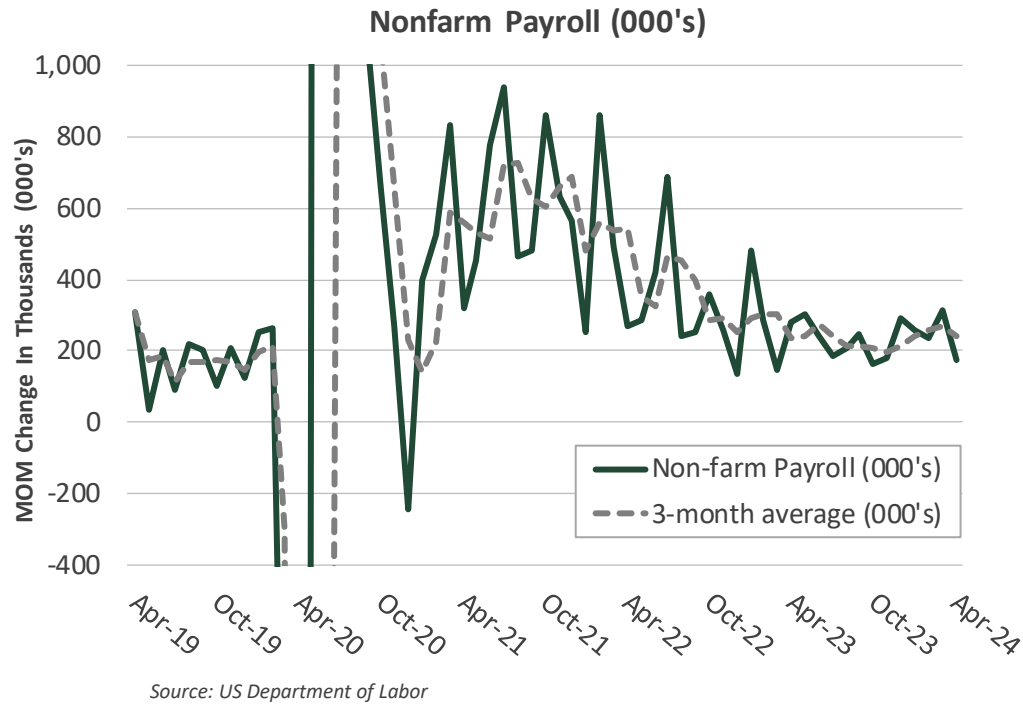


Section 1 | Economic Update

Economic Update

- Recent economic data suggests positive but slower growth this year fueled by consumer spending. While the consumer has been resilient, declining savings, growing credit card debt, higher delinquencies, and a moderating labor market pose potential headwinds to future economic growth. Inflationary trends are subsiding, but core levels remain above the Fed's target. Given the cumulative effects of restrictive monetary policy and tighter financial conditions, we believe the economy will gradually soften and the Fed will loosen monetary policy in 2024.
- As expected at the May meeting, the Federal Open Market Committee voted unanimously to leave the federal funds rate unchanged at a target range of 5.25-5.50%, while acknowledging the recent lack of progress in curbing inflation to its 2% target. Fed Chair Jerome Powell also indicated that the next move in interest rates is unlikely to be an increase, providing relief to financial markets. The Fed announced a slower reduction in bond holdings on its balance sheet, with the monthly cap on Treasuries reduced to \$25 billion from \$60 billion but maintaining the mortgage roll-off at \$35 billion. The policy updates reflect the Fed's ongoing efforts to balance economic growth while returning the economy to its 2% inflation target.
- The US Treasury yield curve shifted higher in April as inflationary pressures persisted and investors priced in fewer rate cuts. The 2-year Treasury yield rose 41 basis points to 5.04%, the 5-year Treasury surged 50 basis points to 4.72%, and the 10-year Treasury yield increased 48 basis points to 4.68%. The inversion between the 2-year Treasury yield and 10-year Treasury yield narrowed to -36 basis points at April month-end versus -42 basis points at March month-end. The spread between the 2-year Treasury and 10-year Treasury yield one year ago was -58 basis points. The inversion between 3-month and 10-year Treasuries narrowed to -72 basis points in April from -117 basis points in March.

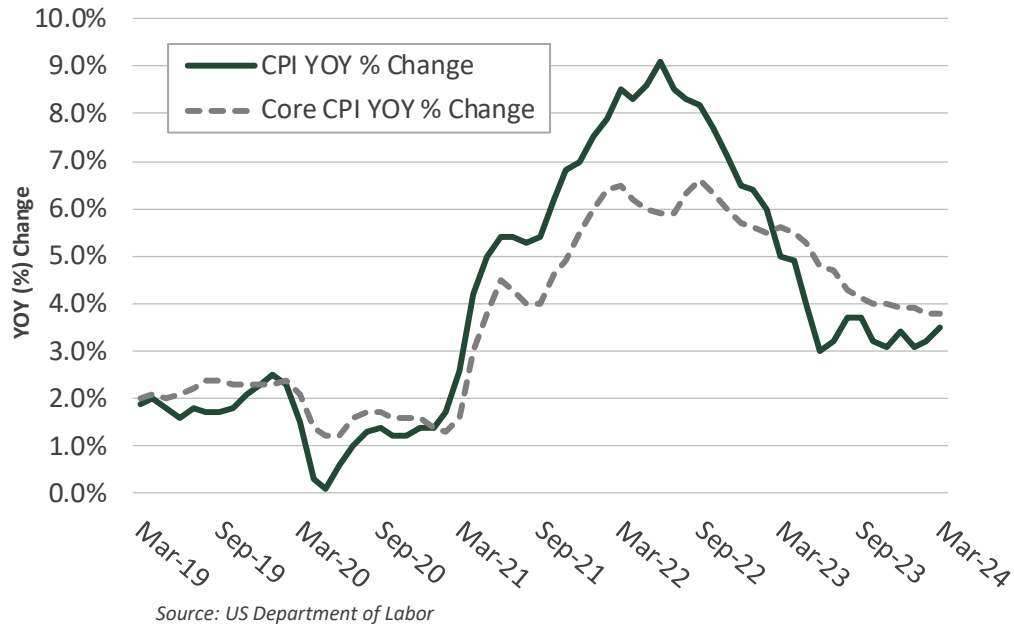
Employment



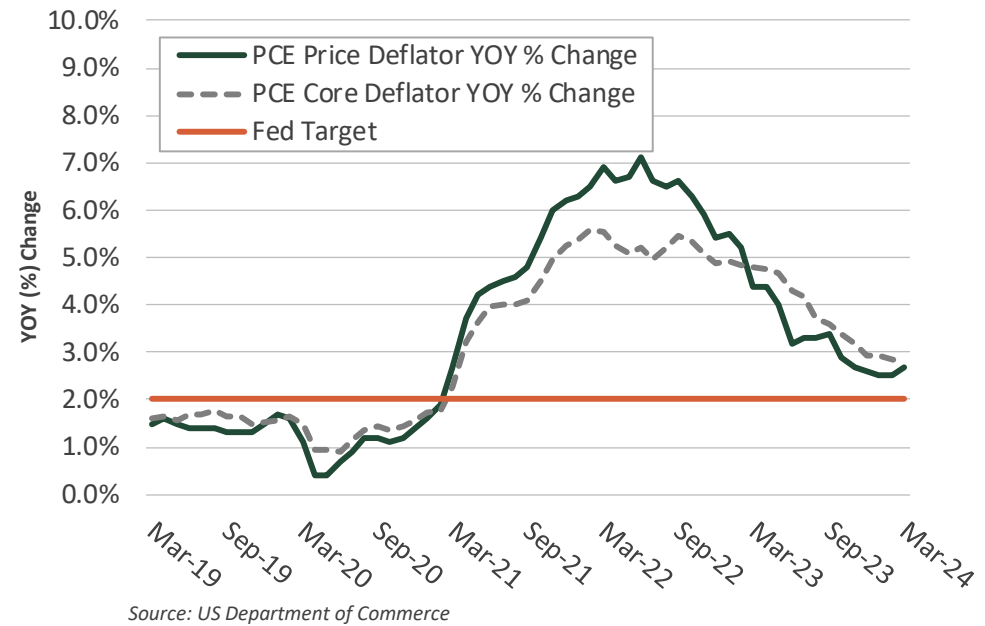
In April, the US labor market showed signs of moderation. The U.S. economy added 175,000 jobs in April, and the prior two months were revised down by 22,000. Sectors such as leisure and hospitality, construction, and government experienced slowdowns in job growth, while healthcare, transportation, and retail trade saw more substantial gains. While April's data may indicate potential cooling, the three-month moving average and six-month moving average payrolls both remain at a healthy 242,000. The unemployment rate edged up to 3.9% in April. The labor participation rate was unchanged at 62.7% but remained below the pre-pandemic level of 63.3%. The U-6 underemployment rate, which includes those who are marginally attached to the labor force and employed part time for economic reasons ticked up to 7.4%. Average hourly earnings rose 3.9% year-over-year in April, down from 4.1% last month. Employment remains strong by historical standards, but April data may indicate potential moderation in labor market growth.

Inflation

Consumer Price Index (CPI)



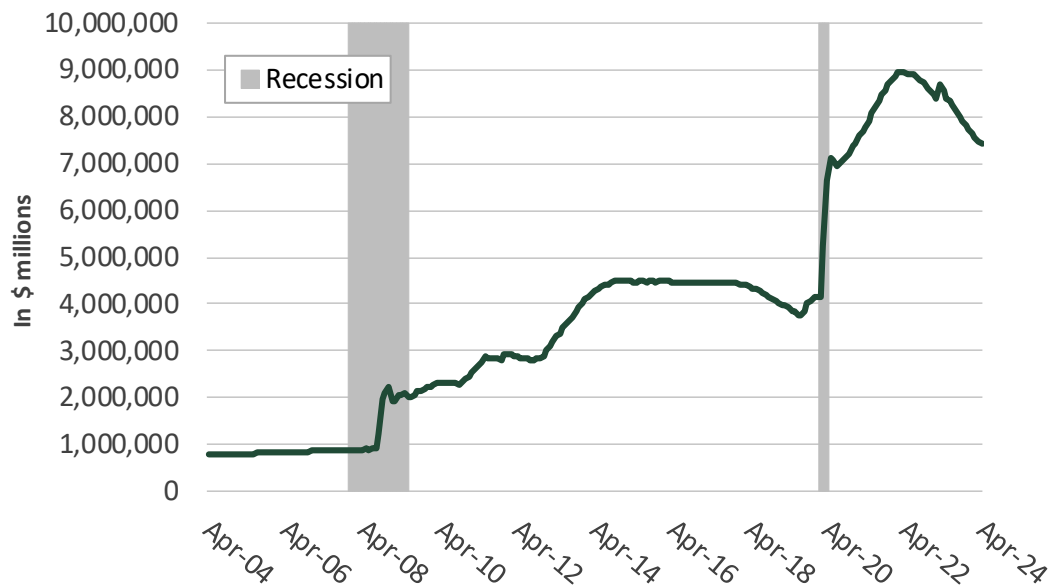
Personal Consumption Expenditures (PCE)



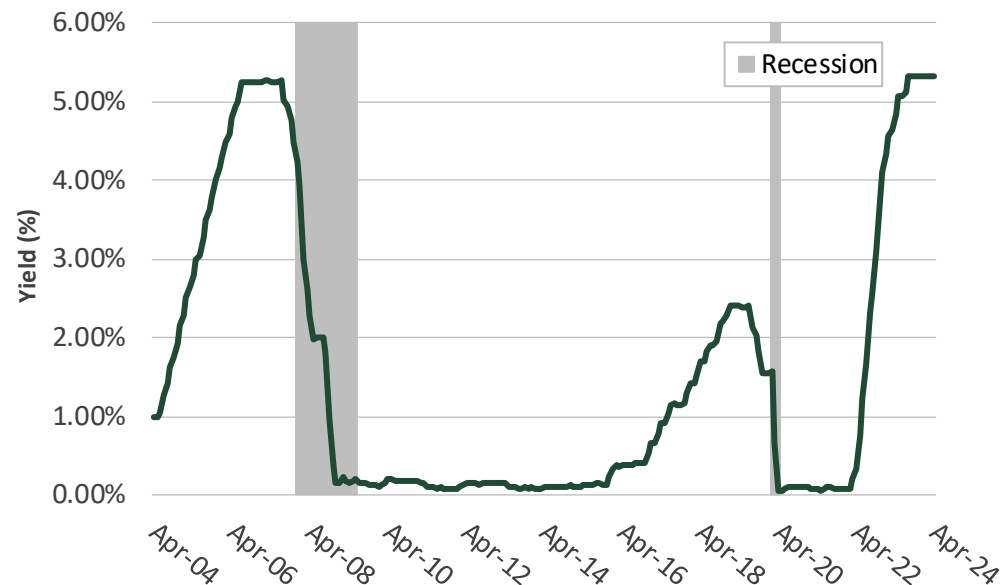
The Consumer Price Index (CPI) came in higher than expected in March, increasing 0.4% month-over-month and 3.5% year-over-year. The Core CPI, which excludes volatile food and energy components, was up 0.4% month-over-month and 3.8% year-over-year in March, unchanged from 3.8% in February. Energy costs accelerated during the month and shelter costs remain elevated. The Personal Consumption Expenditures (PCE) Index headline inflation increased 0.3% month-over-month and rose 2.7% year-over-year in March. Core PCE, the Federal Reserve's preferred inflation gauge, remained at 2.8% year-over-year, still above the Fed's 2% inflation target. Much of the lingering inflation has been driven by rents and demand for services, especially in transportation, as spring break travel surged in March. Personal spending jumped 0.8% over the month, an increase of 0.5% after adjusting for inflation.

Federal Reserve

Federal Reserve Balance Sheet Assets



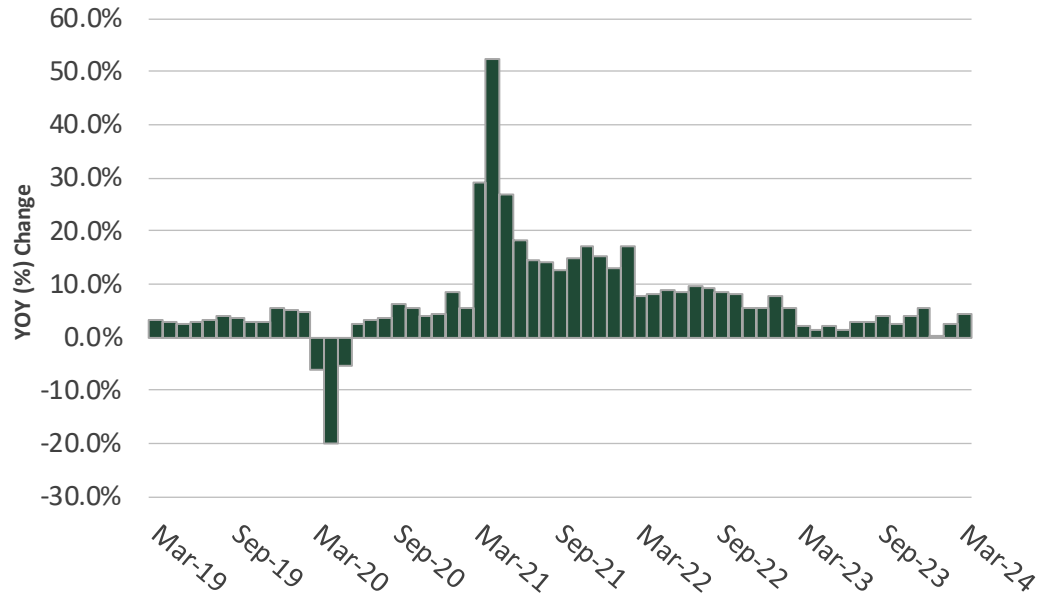
Effective Federal Funds Rate



As expected at the May meeting, the Federal Open Market Committee voted unanimously to leave the federal funds rate unchanged at a target range of 5.25-5.50%, while acknowledging the recent lack of progress in curbing inflation to its 2% target. The FOMC indicated that the risks for achieving the dual mandate – maximum employment and price stability – are in better balance. Fed Chair Jerome Powell also indicated that the next move in interest rates is unlikely to be an increase, providing relief to financial markets. The Fed announced a slower reduction in bond holdings on its balance sheet, with the monthly cap on Treasuries reduced to \$25 billion from \$60 billion but maintaining the mortgage roll-off at \$35 billion. Since the Fed began its Quantitative Tightening campaign in June 2022, securities holdings have declined by over \$1.6T to approximately \$7.4T.

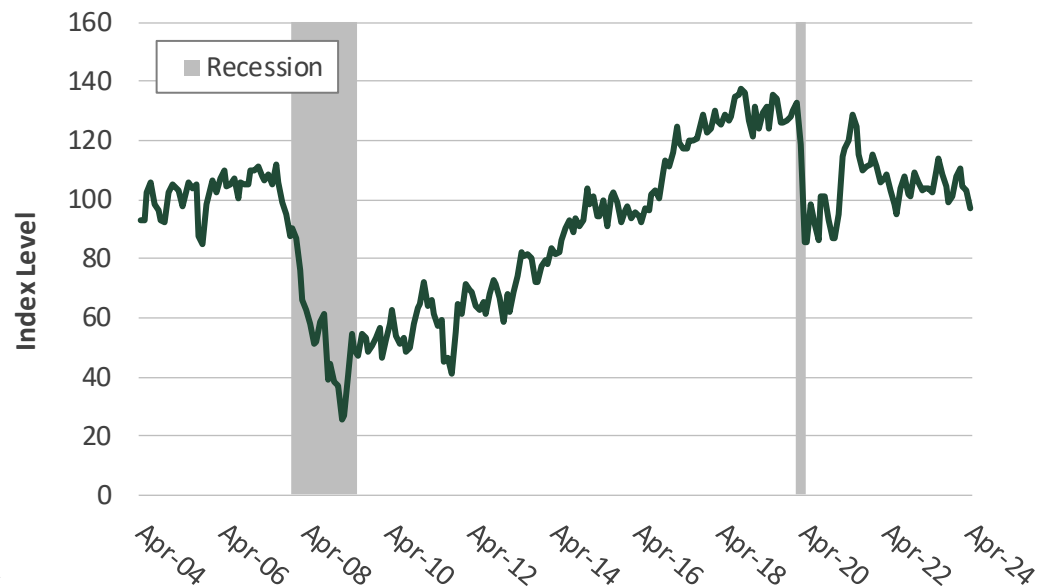
Consumer

Retail Sales YOY % Change



Source: US Department of Commerce

Consumer Confidence

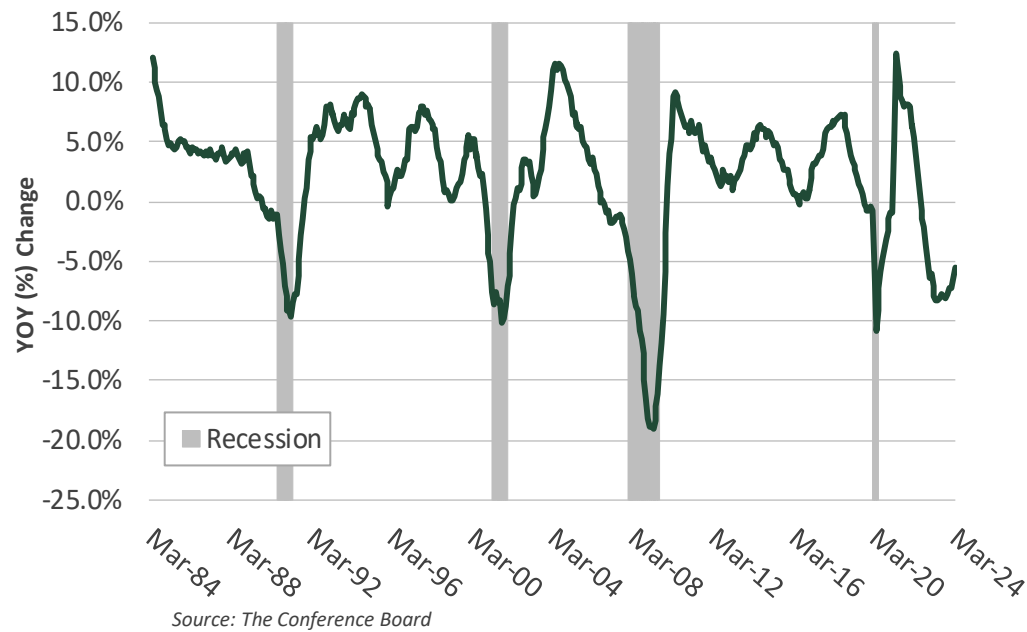


Source: The Conference Board
All time high is 144.70 (1/31/00); All time low is 25.30 (2/28/09)

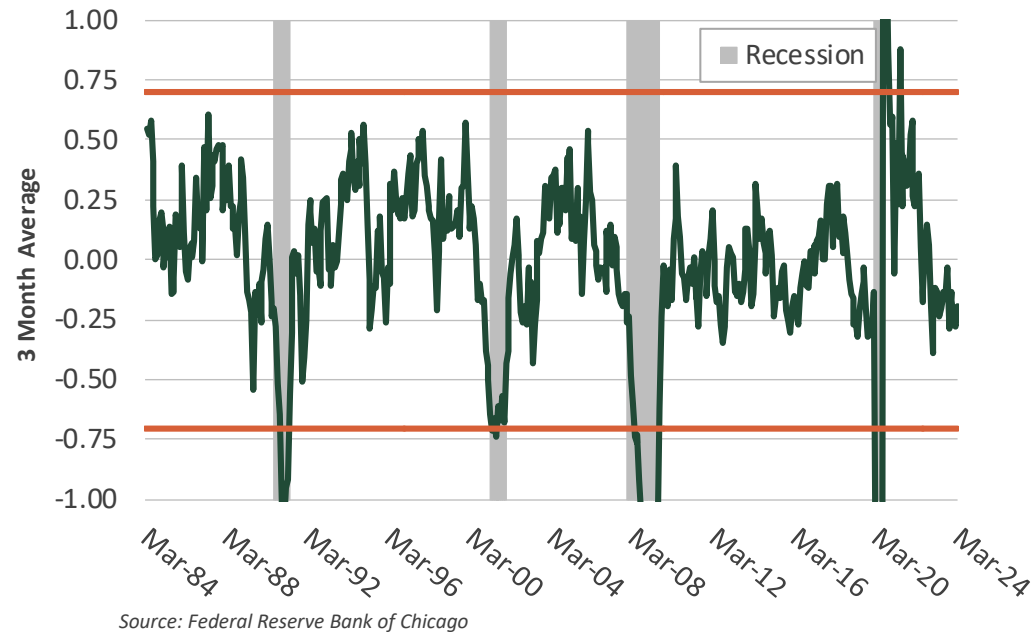
March Retail Sales rose above expectations at +0.7% after a sizeable upward revision to +0.9% in February. On a year-over-year basis, Retail Sales growth increased 4.0% for March. Sales were supported by higher gas prices and higher volume sales in a busy travel period for spring break at schools, as well as strength from non-store retailers. The Conference Board's Consumer Confidence Index declined to 97.0 in April, its lowest level since mid-2022, after a sizeable downward revision to 103.1 in March. The drop reflected concerns about job availability, income prospects, and overall economic conditions. While the consumer has been resilient, dwindling excess savings, rising credit card balances, and the resumption of student loan payments pose potential headwinds to future economic growth.

Leading Indicators of Economic Activity

Leading Economic Indicators (LEI)



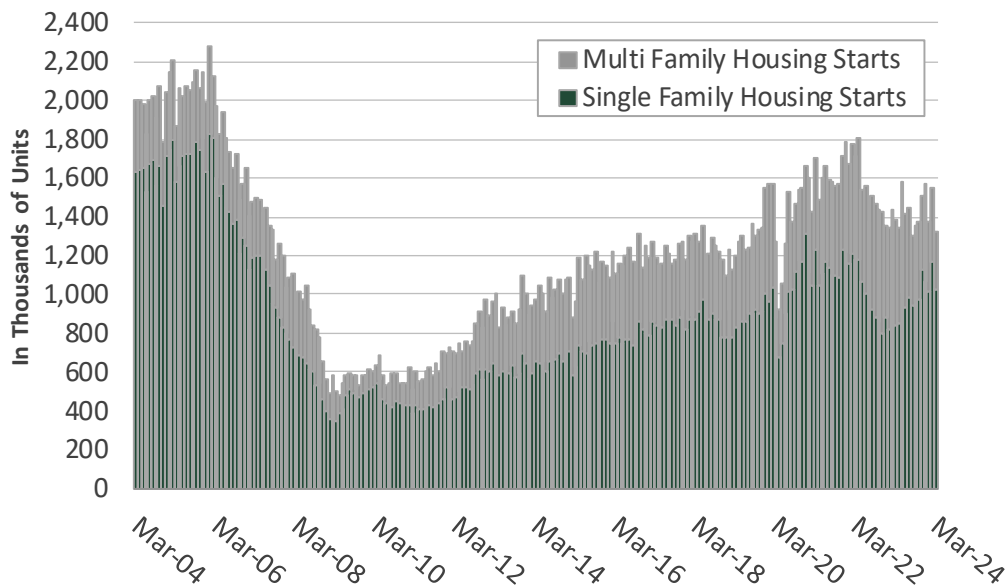
Chicago Fed National Activity Index (CFNAI)



The Conference Board's Leading Economic Index (LEI) dropped 0.3% month-over-month in March after registering the first increase in two years the prior month. The index declined 5.5% year-over-year. Primary factors for the decline include weaker business orders, lower consumer confidence and fewer building permits. The Chicago Fed National Activity Index (CFNAI) increased +0.15 in March from an upwardly revised +0.09 in February. On a 3-month moving average basis, the CFNAI improved to -0.19 in March from -0.28 in February, indicating below-trend economic growth.

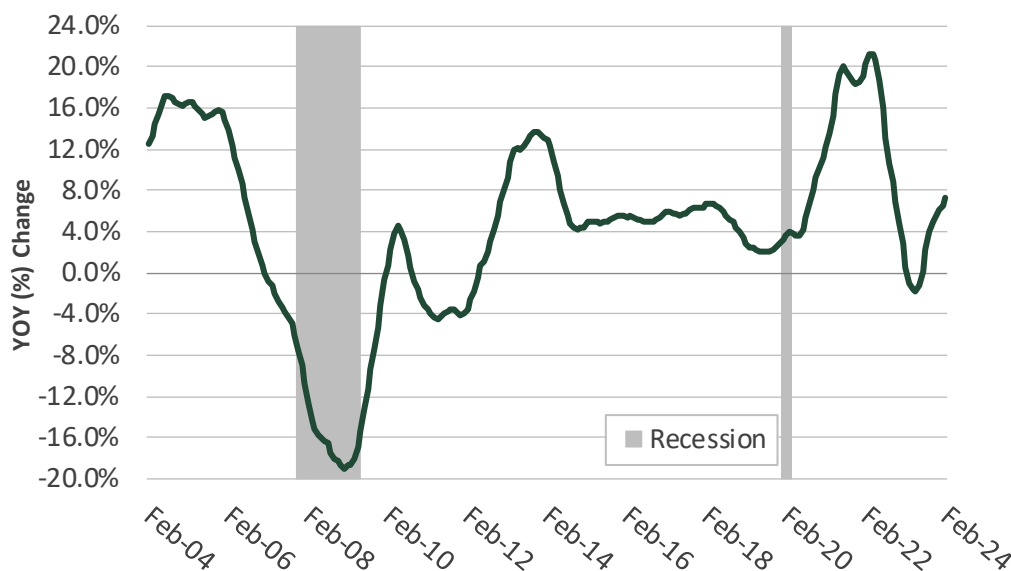
Housing

Annualized Housing Starts



Source: US Department of Commerce

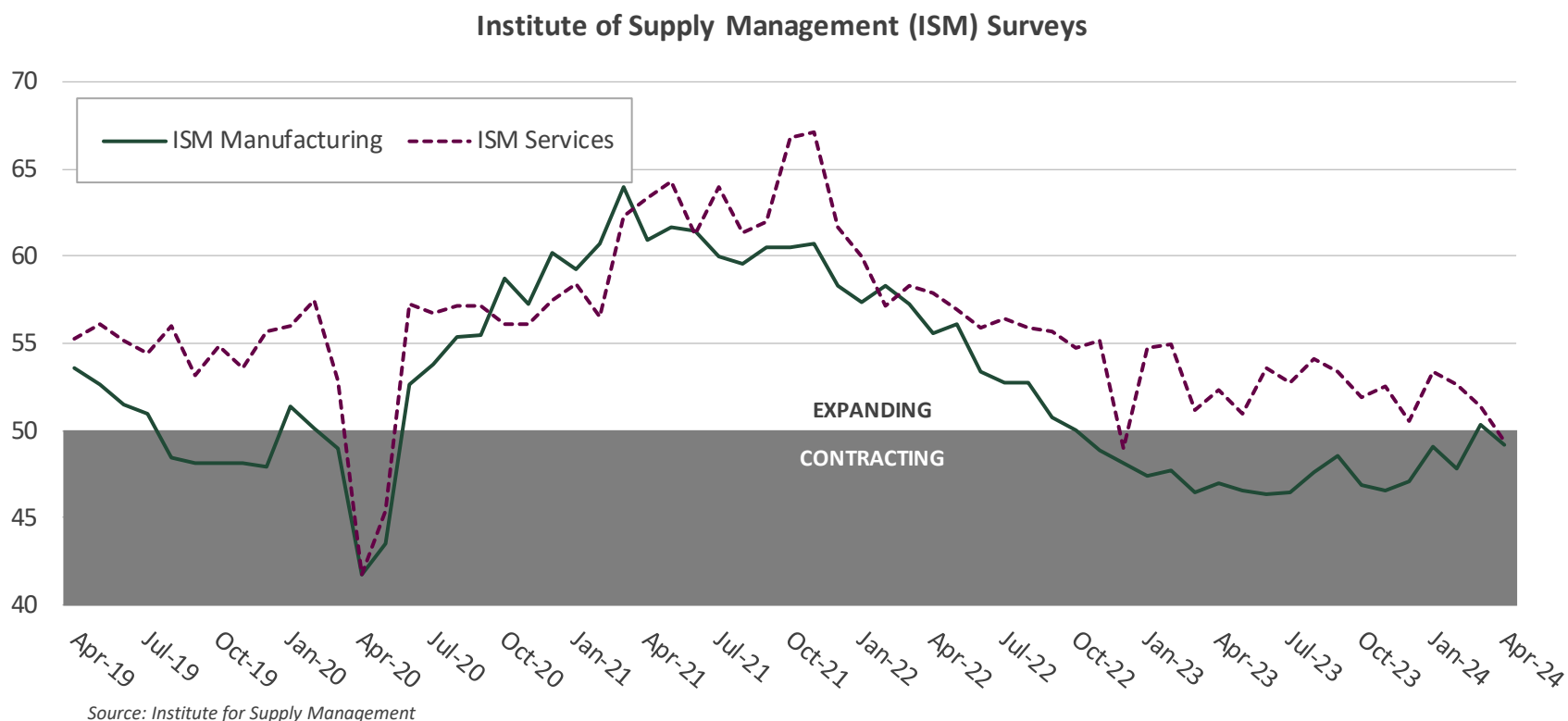
S&P/Case-Shiller 20 City Composite Home Price Index



Source: S&P

Housing Starts plunged 14.7% month-over-month in March to 1.321 million units, due to declining confidence among homebuilders as mortgage rates topped 7%. Starts for multi-family homes dropped 21.7%, while single family homes fell 12.4 % for the month. According to Freddie Mac, 30-year fixed mortgage rates averaged 7.2% as of May 2nd. According to the Case-Shiller 20-City Home Price Index, housing prices rose 7.3% year-over-year in February, accelerating from a 6.6% year-over-year gain in January. Tight inventories and higher mortgage rates continue to impact affordability.

Survey Based Measures

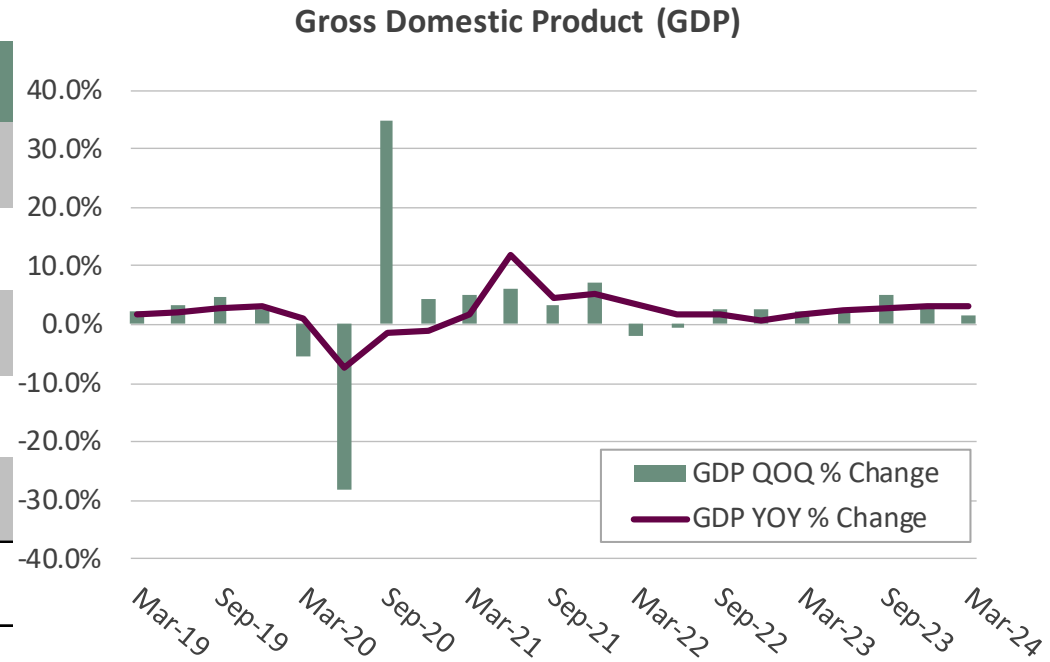


The Institute for Supply Management (ISM) Manufacturing index declined to 49.2 in April from 50.3 in March, while input prices rose at the fastest pace since 2022, posing challenges for producers amidst sluggish global markets. The ISM Services Index fell to 49.4 in April from 51.4 in March, crossing into contractionary territory after 15 months of growth. The survey reflected lower business activity, slower growth in new orders, faster supplier deliveries, and contraction in employment.

Gross Domestic Product (GDP)

Components of GDP	6/23	9/23	12/23	3/24
Personal Consumption Expenditures	0.6%	2.1%	2.2%	1.7%
Gross Private Domestic Investment	0.9%	1.7%	0.2%	0.6%
Net Exports and Imports	0.0%	0.0%	0.3%	-0.9%
Federal Government Expenditures	0.1%	0.5%	0.2%	0.0%
State and Local (Consumption and Gross Investment)	0.5%	0.5%	0.6%	0.2%
Total	2.1%	4.9%	3.4%	1.6%

Source: US Department of Commerce

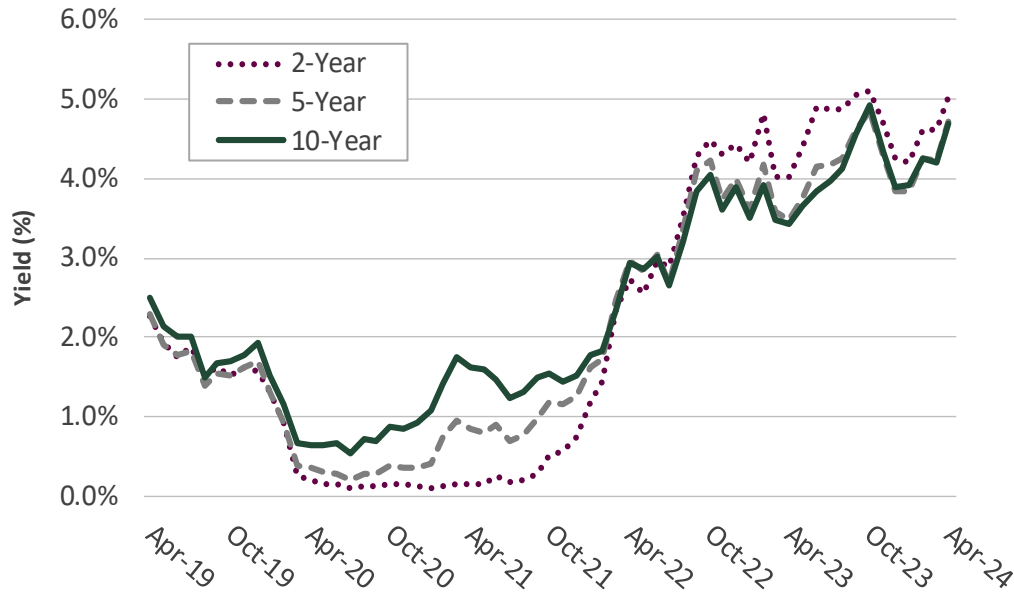


Source: US Department of Commerce

According to the advance estimate, first quarter GDP cooled to an annualized rate of 1.6% from 3.4% in fourth quarter 2023, weighed down by an increase in imports, a decrease in inventory investment, and a drop in government spending. The consensus projection calls for 1.7% growth in the second quarter and 2.4% growth for the full year 2024.

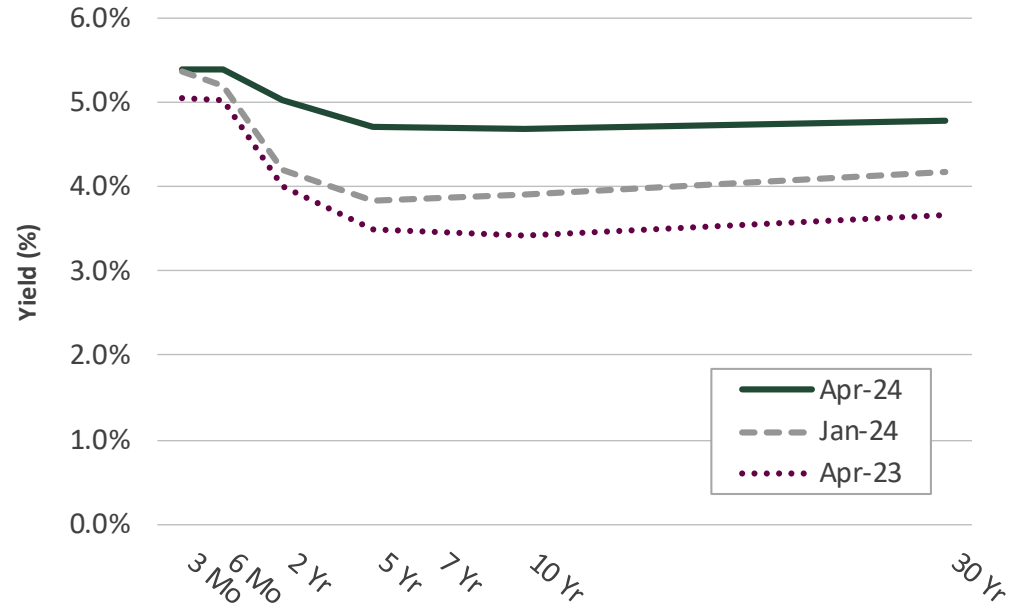
Bond Yields

US Treasury Note Yields



Source: Bloomberg

US Treasury Yield Curve



Source: Bloomberg

At the end of April, the 2-year Treasury yield was 103 basis points higher, and the 10-Year Treasury yield was 126 basis points higher, year-over-year. The inversion between the 2-year Treasury yield and 10-year Treasury yield narrowed to -36 basis points at April month-end versus -42 basis points at March month-end. The average historical spread (since 2003) is about +130 basis points. The inversion between 3-month and 10-year Treasuries narrowed to -72 basis points in April from -117 basis points in March.



Section 2 | Account Profile

Investment Objectives

The investment objectives of the City of San Leandro are first, to preserve principal; second, to provide liquidity; and third, to earn a return that is commensurate with the first two objectives.

Chandler Asset Management Performance Objective

The performance objective for the City of San Leandro is to achieve a rate of return over a market cycle that equals or exceeds the return on a market index of similar duration and sector allocation.

Strategy

In order to achieve these objectives, the portfolio invests in high quality fixed income securities consistent with the investment policy and California Government Code.

City of San Leandro

Assets managed by Chandler Asset Management are in full compliance with state law and with the Client's investment policy.

Category	Standard	Comment
Treasury Issues	No limitations	Complies
Agency Issues	No limitations	Complies
Supranationals	"AA" rated or higher by a NRSRO; 30% maximum; 10% max per issuer; Unsubordinated obligations issued by by IBRD, IFC or IADB only	Complies
Municipal Securities	Issued by City of San Leandro and its Agencies	Complies
Banker's Acceptances	"A" or highest money market rating by a NRSRO, such as S&P or Moody's; 40% maximum; 30% per issuer; 180 days max maturity	Complies
Commercial Paper	Highest rating by a NRSRO; Issuer must be a domestic corporation having assets in excess of \$500 million and A-1 and P-1 rated or better by S&P and Moody's for its debt other than commercial paper; 25% maximum; 10% max of the outstanding commercial paper of any single issuer; 270 days max maturity	Complies
Negotiable Certificates of Deposit (including CDARS)	30% maximum (including CDARS); FDIC Insured or Collateralized 110%	Complies
Time Deposits (TD)/ Certificates of Deposit (CD)	FDIC Insured or Collateralized 110%	Complies
Medium Term Corp Notes	"A" rated or better by a NRSRO; 30% maximum; Issuers must be corporations organized and operating within the U.S. or depository institutions licensed by the U.S., or operating within the U.S.	Complies
Money Market Mutual Funds	Highest rating by two NRSROs or SEC registered adviser with assets greater than \$500 million; 20% maximum	Complies
Asset Backed Securities, Mortgage Backed, Pass-Through Securities, Collateralized Mortgage Obligations	"AA" rated or higher by a NRSRO; 20% maximum; 5% per single Asset-Backed or Commercial Mortgage issuer; There is no issuer limitation on any Mortgage security where the issuer is US Treasury or a Federal Agency/Government-sponsored Enterprise (GSE).	Complies
Repurchase Agreements	20% maximum; 360 days max maturity; 102% collateralized; Not used by IA	Complies
Reverse Repurchase Agreements	20% maximum; 92 days max maturity; Not used by IA	Complies
Local Agency Investment Fund (LAIF)	Maximum program limit; Not used by IA	Complies
Social Responsibility	The investment policy prohibits investing in an entity that received a significant portion of their revenues from the gun manufacturing, fossil fuel production, private prisons, and tobacco producers	Complies
Maximum Maturity	5 years	Complies

Portfolio Characteristics

As of March 31, 2024

City of San Leandro

	03/31/24		12/31/23
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	1.85	2.07	2.07
Average Modified Duration	1.76	1.76	1.74
Average Purchase Yield	n/a	3.59%	3.42%
Average Market Yield	4.73%	4.88%	4.63%
Average Quality**	AA+	AA	AA/Aa1
Total Market Value		190,353,797	189,352,101

*ICE BofA 1-3 Yr US Treasury & Agency Index

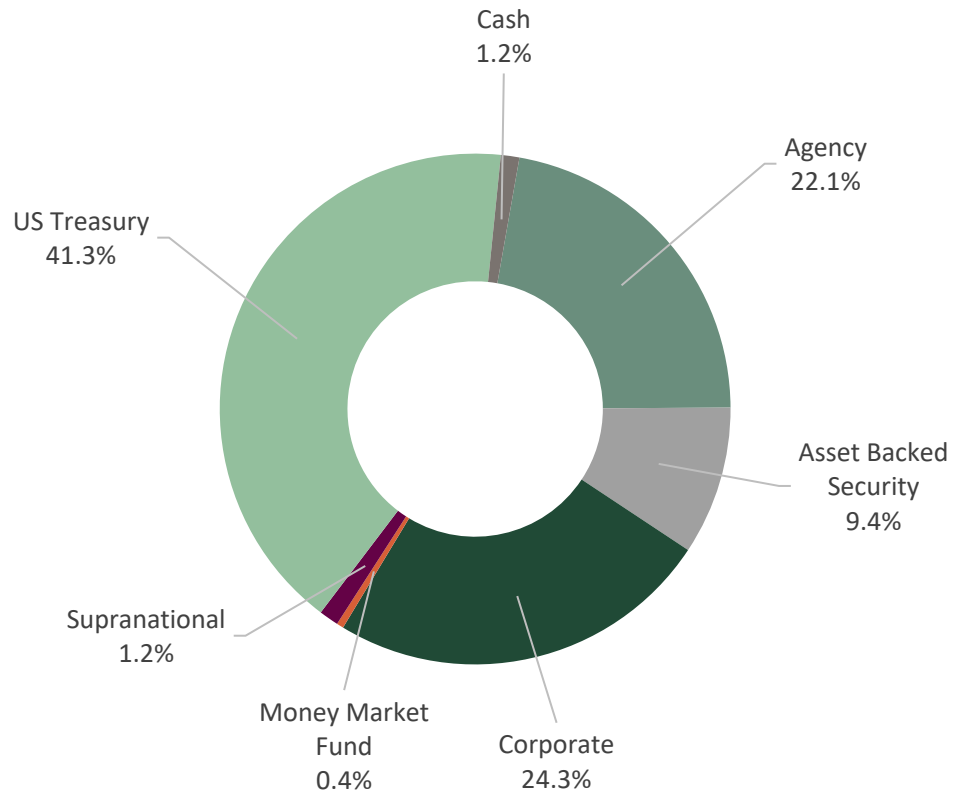
**Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.

Sector Distribution

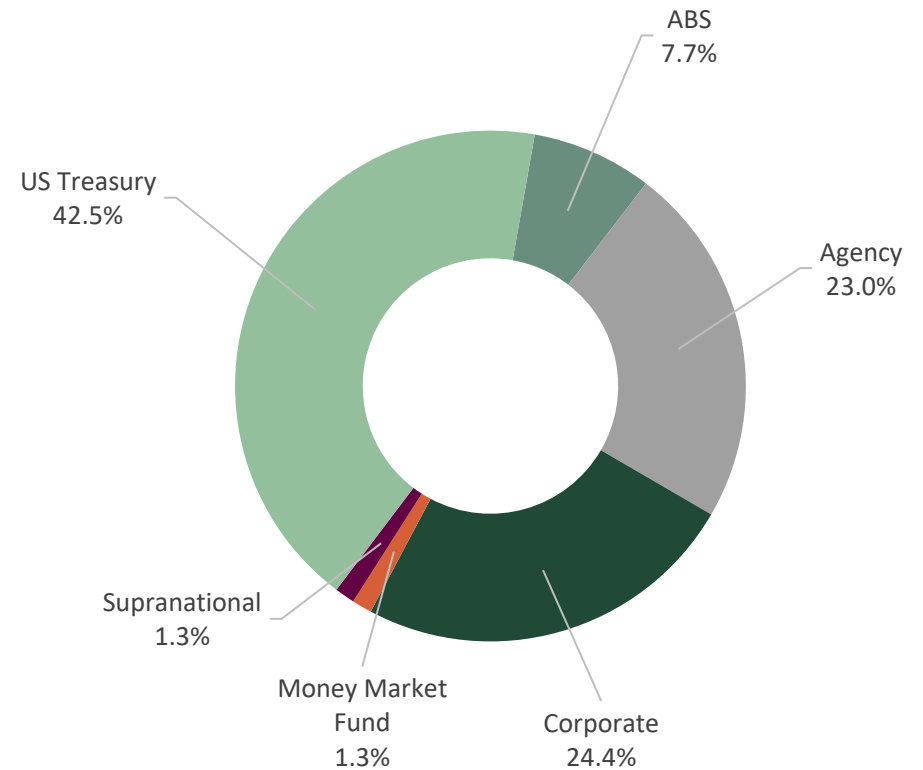
As of March 31, 2024

City of San Leandro

March 31, 2024



December 31, 2023



City of San Leandro – Account #460

Issue Name	Investment Type	% Portfolio
US Treasury	US Treasury	41.27%
Federal Home Loan Bank	Agency	14.01%
Federal Farm Credit Bank	Agency	3.44%
Federal National Mortgage Association	Agency	2.61%
Federal Home Loan Mortgage Corp	Agency	2.10%
JP Morgan ABS	Asset Backed Security	1.72%
John Deere ABS	Asset Backed Security	1.57%
Bank of America Corp	Corporate	1.45%
United Health Group Inc	Corporate	1.37%
Bank of Montreal Chicago	Corporate	1.33%
Toronto Dominion Holdings	Corporate	1.28%
JP Morgan Chase & Co	Corporate	1.26%
International Finance Corp	Supranational	1.24%
Apple Inc	Corporate	1.17%
Comcast Corp	Corporate	1.17%
Account Receivable Payable	Cash	1.16%
Morgan Stanley	Corporate	1.14%
Pepsico Inc	Corporate	1.04%
Honeywell Corp	Corporate	1.04%
Visa Inc	Corporate	1.03%
Prologis Trust	Corporate	1.01%
Toyota Motor Corp	Corporate	0.98%
Royal Bank of Canada	Corporate	0.91%
American Express ABS	Asset Backed Security	0.90%
Amazon.com Inc	Corporate	0.89%
Hyundai Auto Receivables	Asset Backed Security	0.87%
Paccar Financial	Corporate	0.87%
Caterpillar Inc	Corporate	0.82%
Merck & Company	Corporate	0.79%
Honda ABS	Asset Backed Security	0.79%
GM Financial Securitized Term Auto Trust	Asset Backed Security	0.78%
Bank of New York	Corporate	0.77%
National Rural Utilities	Corporate	0.71%
BMW ABS	Asset Backed Security	0.59%
GM Financial Automobile Leasing Trust	Asset Backed Security	0.55%
Cisco Systems	Corporate	0.54%
Chubb Corporation	Corporate	0.53%

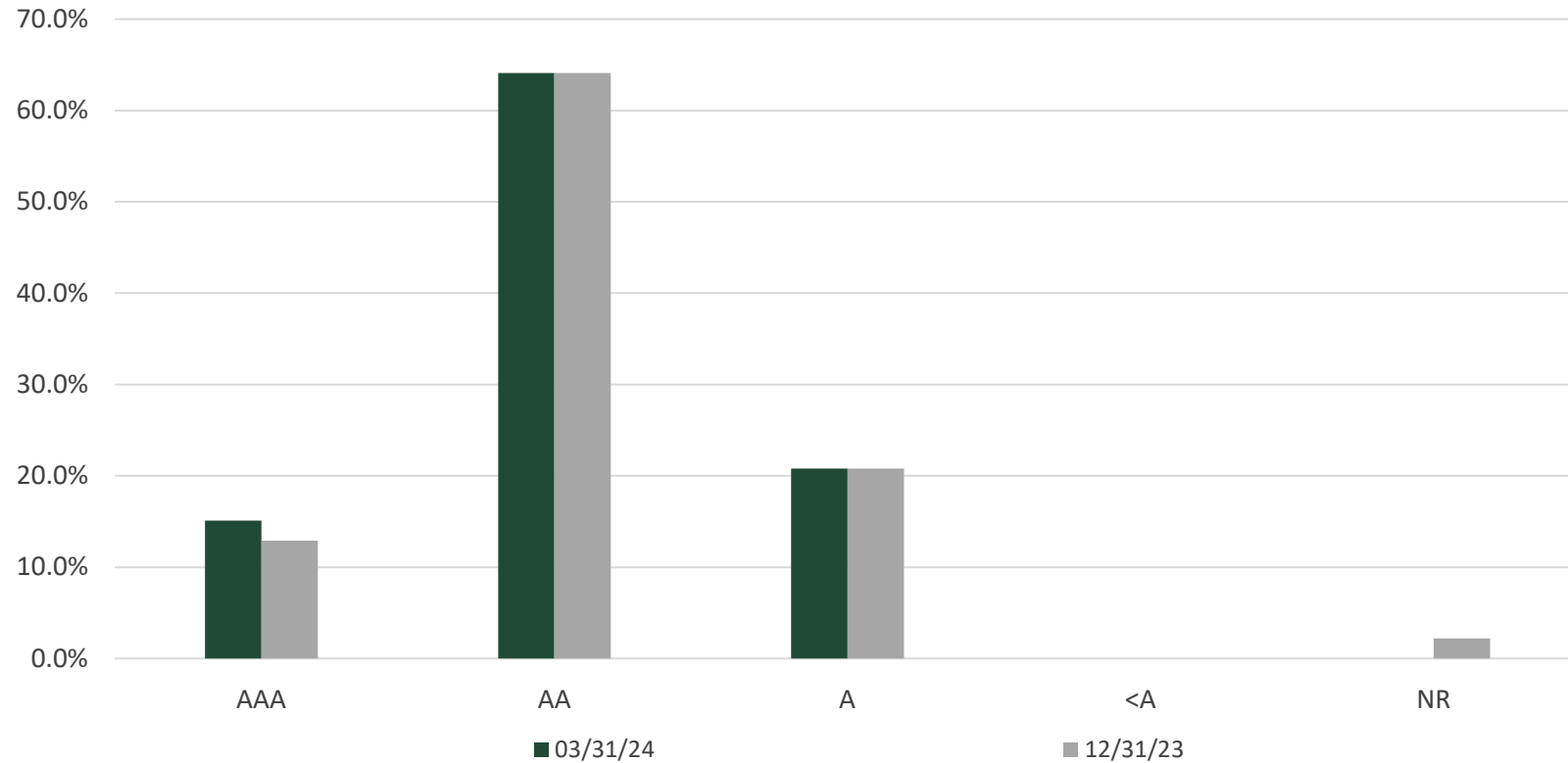
City of San Leandro – Account #460

Issue Name	Investment Type	% Portfolio
Deere & Company	Corporate	0.53%
Toyota ABS	Asset Backed Security	0.52%
US Bancorp	Corporate	0.52%
Northern Trust Corp	Corporate	0.52%
Wal-Mart Stores	Corporate	0.52%
Federated GOVT Obligation MMF	Money Market Fund	0.44%
Hyundai Auto Lease Securitization	Asset Backed Security	0.36%
Toyota Lease Owner Trust	Asset Backed Security	0.35%
Mercedes-Benz	Asset Backed Security	0.27%
Charles Schwab Corp/The	Corporate	0.24%
BMW Vehicle Lease Trust	Asset Backed Security	0.11%
TOTAL		100.00%

Quality Distribution

As of March 31, 2024

City of San Leandro March 31, 2024 vs. December 31, 2023



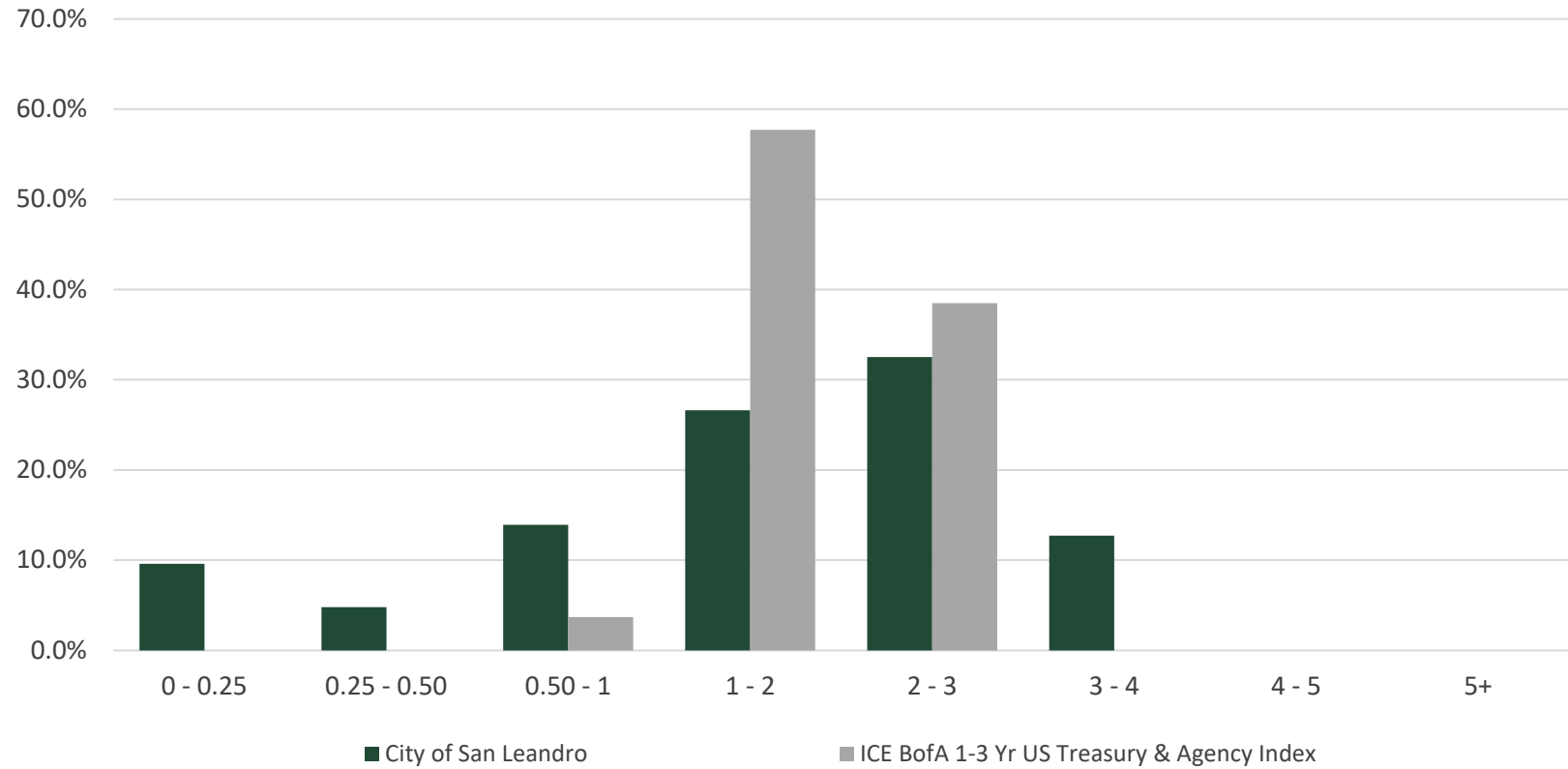
	AAA	AA	A	<A	NR
03/31/24	15.1%	64.1%	20.8%	0.0%	0.0%
12/31/23	12.9%	64.1%	20.8%	0.0%	2.2%

Source: S&P Ratings

Duration Distribution

As of March 31, 2024

City of San Leandro Portfolio Compared to the Benchmark



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	9.6%	4.8%	13.9%	26.6%	32.5%	12.7%	0.0%	0.0%
Benchmark*	0.0%	0.0%	3.7%	57.7%	38.5%	0.0%	0.0%	0.0%

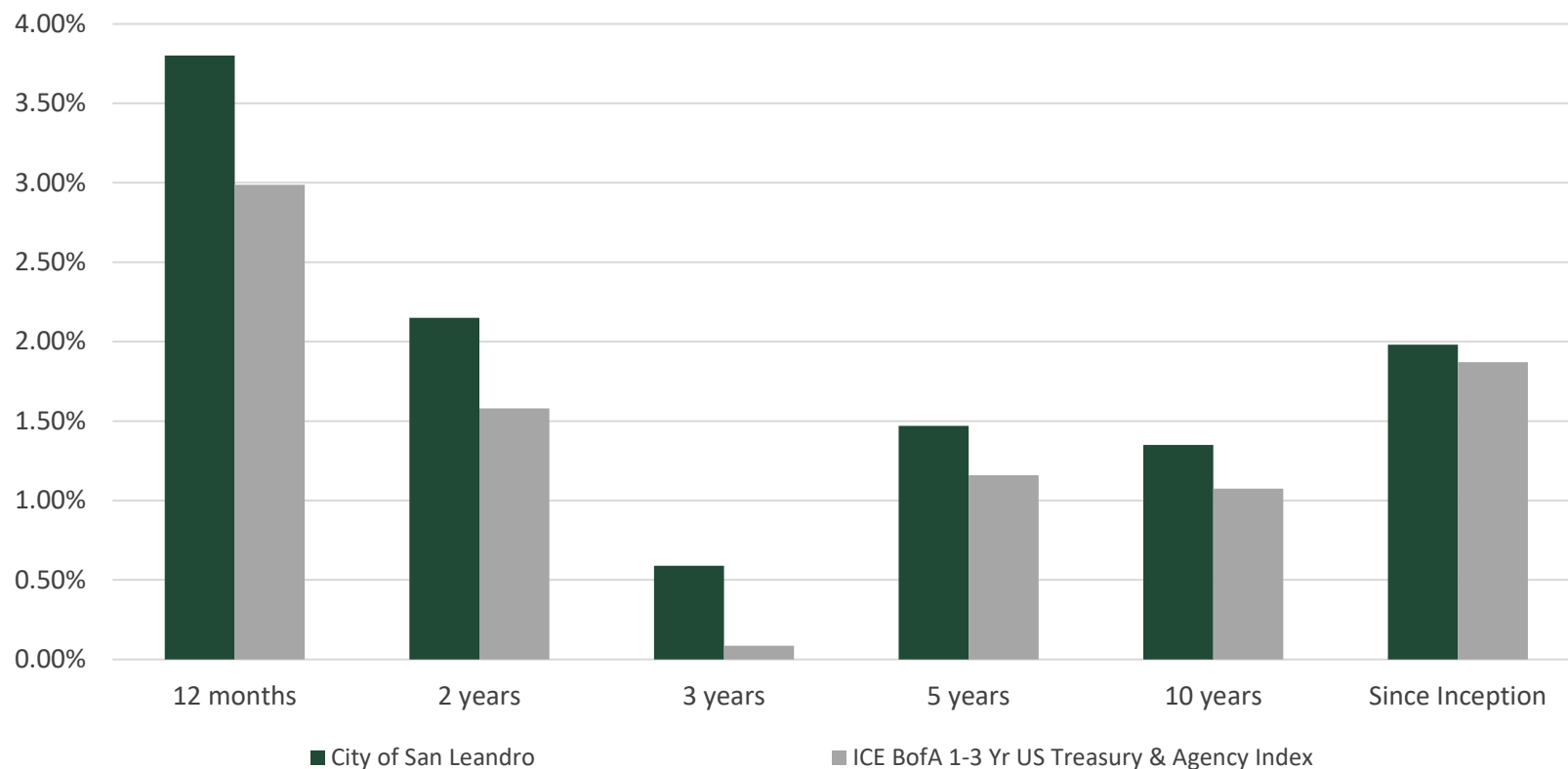
*ICE BofA 1-3 Yr US Treasury & Agency Index

Investment Performance

As of March 31, 2024

City of San Leandro

Total Rate of Return Annualized Since Inception April 30, 2004



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
City of San Leandro	0.51%	3.80%	2.15%	0.59%	1.47%	1.35%	1.98%
ICE BofA 1-3 Yr US Treasury & Agency Index	0.30%	2.99%	1.58%	0.09%	1.16%	1.07%	1.87%

Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.

Portfolio Characteristics

As of March 31, 2024

City of San Leandro Reporting

	03/31/24 Portfolio	12/31/23 Portfolio
Average Maturity (yrs)	0.00	0.00
Modified Duration	0.00	0.00
Average Purchase Yield	0.90%	1.05%
Average Market Yield	0.90%	1.06%
Average Quality*	AAA	NR/NR
Total Market Value	41,895,310	33,001,301

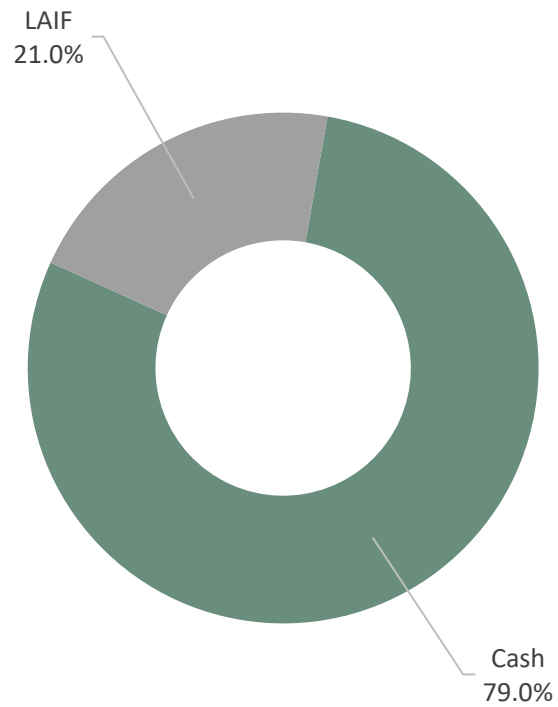
**Portfolio is S&P and Moody's, respectively.*

Sector Distribution

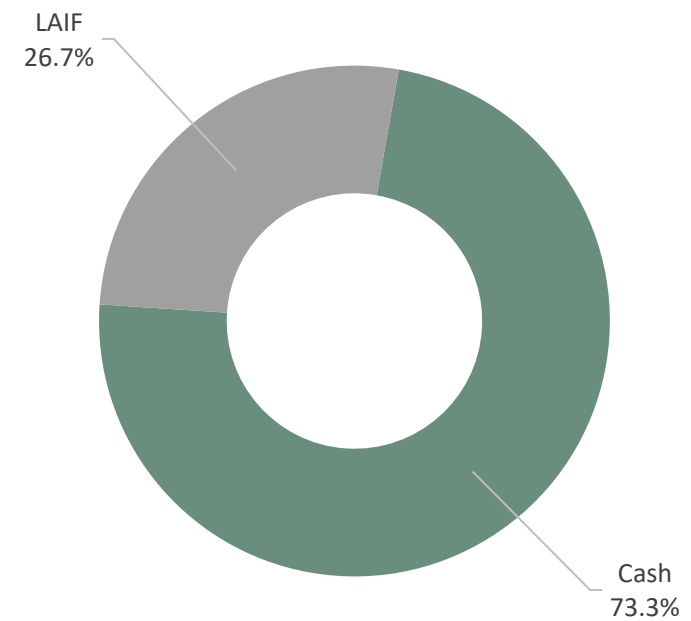
As of March 31, 2024

City of San Leandro Reporting

March 31, 2024



December 31, 2023



Historical Average Market Yield to Maturity

As of March 31, 2024

City of San Leandro Reserve Portfolio	2021		2022		2023		2024	
Historical Average Market YTM (Portfolio versus Benchmark)	Portfolio Average Market Yield	Benchmark Average Market Yield (G1A0)*	Portfolio Average Market Yield	Benchmark Average Market Yield (G1A0)*	Portfolio Average Market Yield	Benchmark Average Market Yield (G1A0)*	Portfolio Average Market Yield	Benchmark Average Market Yield (G1A0)*
1Q	0.27%	0.18%	1.95%	2.18%	4.43%	4.20%	4.88%	4.73%
2Q	0.33%	0.24%	2.90%	2.95%	5.07%	5.02%		
3Q	0.35%	0.27%	4.31%	4.30%	5.31%	5.15%		
4Q	0.71%	0.68%	4.55%	4.51%	4.63%	4.37%		

* G1A0 1-3 Year US Treasury and Agency Index

source: Chandler Quarterly Report



Section 3 | Consolidated Information

Portfolio Characteristics

As of March 31, 2024

City of San Leandro Consolidated

	03/31/24 Portfolio	12/31/23 Portfolio
Average Maturity (yrs)	1.70	1.76
Modified Duration	1.44	1.48
Average Purchase Yield	3.10%	3.20%
Average Market Yield	4.16%	4.10%
Average Quality*	AA	AA/Aa1
Total Market Value	232,249,107	222,353,402

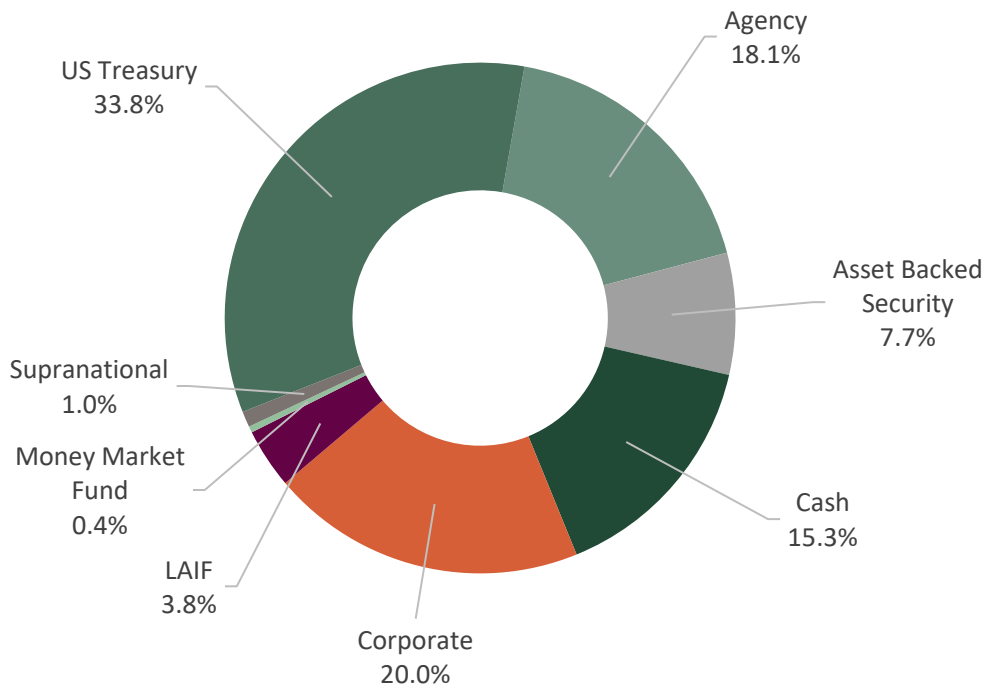
* Portfolio is S&P and Moody's respectively.

Sector Distribution

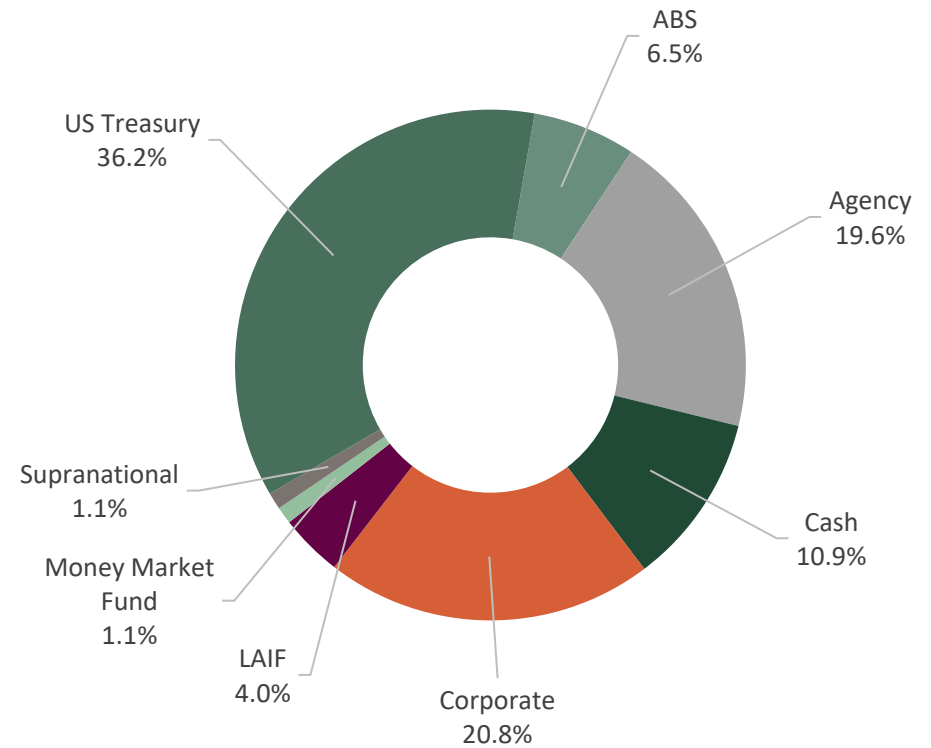
As of March 31, 2024

City of San Leandro Consolidated

March 31, 2024



December 31, 2023





Section 4 | Portfolio Holdings

HOLDINGS REPORT

City of San Leandro | Account #460 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
ABS									
36265MAC9	GMALT 2022-1 A3 1.9 03/20/2025	104,702.42	02/15/2022 1.91%	104,701.52 104,702.26	99.76 3.51%	104,447.83 60.79	0.06% (254.43)	Aaa/NA AAA	0.97 0.06
02582JIT8	AMXCA 2022-2 A 05/17/2027	1,105,000.00	05/17/2022 3.42%	1,104,755.57 1,104,869.53	97.93 5.33%	1,082,171.58 1,664.87	0.57% (22,697.95)	NA/AAA AAA	1.12 1.60
36266FAC3	GMALT 2022-2 A3 3.42 06/20/2025	296,355.52	05/03/2022 3.45%	296,324.61 296,344.96	99.65 5.17%	295,324.88 309.69	0.16% (1,020.08)	NA/AAA AAA	1.22 0.14
47788UAC6	JDOT 2021 A3 0.36 09/15/2025	50,652.53	03/02/2021 0.37%	50,642.80 50,649.97	98.74 5.84%	50,016.24 8.10	0.03% (633.73)	Aaa/NA AAA	1.46 0.23
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	205,000.00	02/07/2023 5.43%	204,995.12 204,997.10	99.76 5.64%	204,518.02 176.30	0.11% (479.07)	Aaa/AAA NA	1.65 0.58
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	198,322.18	11/16/2021 0.89%	198,280.37 198,306.06	97.56 5.99%	193,489.01 48.48	0.10% (4,817.06)	Aaa/NA AAA	1.81 0.47
44935FAD6	HART 2021-C A3 0.74 05/15/2026	138,371.60	11/09/2021 0.75%	138,340.72 138,359.28	97.77 6.00%	135,284.74 45.51	0.07% (3,074.54)	NA/AAA AAA	2.12 0.41
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	468,205.96	02/15/2022 1.89%	468,135.54 468,173.75	97.68 6.04%	457,324.76 391.21	0.24% (10,848.99)	Aaa/AAA NA	2.12 0.55
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	794,255.24	01/04/2023 4.72%	774,243.73 781,169.75	98.48 5.71%	782,213.54 424.93	0.41% 1,043.78	Aaa/AAA NA	2.40 0.59
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	312,457.37	03/10/2022 2.34%	312,388.25 312,422.28	97.90 5.74%	305,896.58 322.18	0.16% (6,525.70)	Aaa/NA AAA	2.46 0.62
89238FAD5	TAOT 2022-B A3 2.93 09/15/2026	351,157.05	04/07/2022 3.09%	351,148.83 351,153.61	98.34 5.93%	345,312.14 457.28	0.18% (5,841.47)	Aaa/AAA NA	2.46 0.60
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	160,658.65	10/13/2021 0.68%	160,654.55 160,657.37	97.10 6.58%	156,005.17 45.52	0.08% (4,652.20)	Aaa/AAA NA	2.46 0.49
380146AC4	GMCAR 2022-1 A3 1.23 11/16/2026	164,789.36	01/11/2022 1.27%	164,775.04 164,782.53	97.54 6.28%	160,738.28 86.51	0.08% (4,044.25)	NA/AAA AAA	2.63 0.52
362585AC5	GMCAR 2022-2 A3 3.1 02/16/2027	318,579.14	04/05/2022 3.13%	318,512.56 318,542.86	98.21 5.87%	312,869.92 411.50	0.17% (5,672.95)	Aaa/AAA NA	2.88 0.66
47800AAC4	JDOT 2022-B A3 3.74 02/16/2027	565,000.00	07/12/2022 3.77%	564,946.04 564,967.34	98.54 5.73%	556,727.38 939.16	0.29% (8,239.96)	Aaa/NA AAA	2.88 0.84

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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
448988AD7	HALST 24A A3 5.02 03/15/2027	685,000.00	01/17/2024 5.03%	684,870.19 684,877.89	99.52 5.57%	681,683.50 1,528.31	0.36% (3,194.39)	NA/AAA AAA	2.96 1.70
36269FAD8	GMALT 2024-1 A3 5.09 03/22/2027	650,000.00	02/08/2024 5.09%	649,918.75 649,922.05	99.93 5.49%	649,571.20 1,010.93	0.34% (350.86)	NA/AAA AAA	2.97 1.72
448979AD6	HART 2023-A A3 4.58 04/15/2027	760,000.00	04/04/2023 5.14%	759,925.82 759,943.81	99.10 5.65%	753,143.58 1,547.02	0.40% (6,800.22)	NA/AAA AAA	3.04 1.15
89238GAD3	TLOT 2024-A A3 5.25 04/20/2027	655,000.00	02/21/2024 5.25%	654,972.36 654,973.18	100.29 5.59%	656,879.46 1,050.73	0.35% 1,906.28	NA/AAA AAA	3.05 1.86
43815JAC7	HAROT 2023-1 A3 5.04 04/21/2027	420,000.00	02/16/2023 5.09%	419,921.96 419,942.64	99.74 5.59%	418,913.21 588.00	0.22% (1,029.43)	Aaa/NA AAA	3.06 1.25
47800BAC2	JDOT 2022-C A3 5.09 06/15/2027	915,000.00	10/12/2022 5.15%	914,929.00 914,952.01	99.65 5.67%	911,772.98 2,069.93	0.48% (3,179.03)	Aaa/NA AAA	3.21 1.07
58770AAC7	MBART 2023-1 A3 4.51 11/15/2027	515,000.00	01/18/2023 4.56%	514,938.20 514,953.67	99.05 5.54%	510,094.57 1,032.29	0.27% (4,859.10)	NA/AAA AAA	3.63 1.21
47800CAC0	JDOT 2023 A3 5.01 11/15/2027	800,000.00	02/22/2023 3.39%	799,854.24 799,887.82	99.71 5.59%	797,656.56 1,781.33	0.42% (2,231.26)	Aaa/NA AAA	3.63 1.43
362583AD8	GMCAR 2023-2 A3 4.47 02/16/2028	570,000.00	04/04/2023 4.51%	569,984.33 569,987.47	98.91 5.50%	563,799.08 1,061.63	0.30% (6,188.39)	Aaa/AAA NA	3.88 1.49
05592XAD2	BMWOT 2023-A A3 5.47 02/25/2028	340,000.00	07/11/2023 5.47%	339,939.75 339,948.99	100.41 5.49%	341,394.65 309.97	0.18% 1,445.66	NA/AAA AAA	3.91 1.55
02582JJZ4	AMXCA 2023-1 A 4.87 05/15/2028	625,000.00	06/07/2023 4.87%	624,944.56 624,953.57	99.79 5.37%	623,678.81 1,352.78	0.33% (1,274.76)	NA/AAA AAA	4.12 1.97
438123AC5	HAROT 2023-4 A3 5.67 06/21/2028	420,000.00	11/01/2023 5.74%	419,926.04 419,932.40	101.21 5.44%	425,082.55 661.50	0.22% 5,150.15	Aaa/NA AAA	4.22 1.93
89239FAD4	TAOT 2023-D A3 5.54 08/15/2028	645,000.00	11/07/2023 6.30%	644,930.47 644,936.04	101.06 5.46%	651,854.87 1,588.13	0.34% 6,918.83	NA/AAA AAA	4.38 2.04
161571HT4	CHAIT 2023-1 A 5.16 09/15/2028	2,025,000.00	09/07/2023 5.17%	2,024,438.67 2,024,499.81	100.51 5.33%	2,035,321.22 4,644.00	1.08% 10,821.41	NR/AAA AAA	4.46 2.25
47800RAD5	JDOT 2024 A3 4.96 11/15/2028	360,000.00	03/11/2024 5.12%	359,979.84 359,979.99	99.98 5.41%	359,943.23 595.20	0.19% (36.77)	Aaa/NA AAA	4.63 2.28
36268GAD7	GMCAR 2024-1 A3 4.85 12/18/2028	290,000.00	01/09/2024 4.91%	289,941.68 289,944.11	99.72 5.40%	289,201.31 586.04	0.15% (742.80)	Aaa/NA AAA	4.72 2.17

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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
161571HV9	CHAIT 241 A 4.6 01/16/2029	1,245,000.00	01/24/2024 4.61%	1,244,810.39 1,244,816.77	99.44 4.86%	1,237,996.00 2,545.33	0.65% (6,820.77)	NR/AAA AAA	4.80 2.71
448973AD9	HART 2024-A A3 4.99 02/15/2029	765,000.00	03/11/2024 5.05%	764,831.32 764,832.45	99.99 5.38%	764,952.95 1,166.41	0.40% 120.50	NA/AAA AAA	4.88 2.22
Total ABS		17,918,507.02	4.45%	17,895,902.82 17,903,383.34	99.43 5.50%	17,815,279.81 30,511.56	9.41% (88,103.53)	Aaa/AAA AAA	3.38 1.54

AGENCY									
3130A1XJ2	FEDERAL HOME LOAN BANKS 2.875 06/14/2024	2,000,000.00	09/11/2019 1.70%	2,110,320.00 2,004,710.72	99.52 5.23%	1,990,369.04 17,090.28	1.05% (14,341.68)	Aaa/AA+ AA+	0.21 0.20
3130A2UW4	FEDERAL HOME LOAN BANKS 2.875 09/13/2024	1,200,000.00	11/14/2019 1.73%	1,264,920.00 1,206,072.45	98.93 5.31%	1,187,139.46 1,725.00	0.63% (18,932.99)	Aaa/AA+ AA+	0.45 0.44
3135G0W66	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 10/15/2024	2,000,000.00	10/17/2019 1.64%	1,998,140.00 1,999,798.78	98.11 5.23%	1,962,132.62 14,986.11	1.04% (37,666.16)	Aaa/AA+ AA+	0.54 0.52
3130A3GE8	FEDERAL HOME LOAN BANKS 2.75 12/13/2024	1,500,000.00	12/10/2019 1.78%	1,571,250.00 1,509,983.58	98.32 5.21%	1,474,841.76 12,375.00	0.78% (35,141.82)	Aaa/AA+ AA+	0.70 0.68
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 01/07/2025	2,100,000.00	-- 1.51%	2,111,993.00 2,101,870.31	97.36 5.18%	2,044,567.37 7,962.50	1.08% (57,302.94)	Aaa/AA+ AA+	0.77 0.74
3137EAEP0	FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025	2,000,000.00	03/24/2020 0.96%	2,051,940.00 2,009,224.08	96.91 5.20%	1,938,215.38 4,083.33	1.02% (71,008.70)	Aaa/AA+ AA+	0.87 0.84
3130AWLY4	FEDERAL HOME LOAN BANKS 5.125 06/13/2025	3,000,000.00	07/18/2023 4.86%	3,014,549.58 3,009,169.38	100.17 4.97%	3,005,137.26 46,125.00	1.59% (4,032.12)	Aaa/AA+ AA+	1.20 1.13
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	1,000,000.00	10/20/2020 0.47%	995,420.00 998,677.00	93.93 4.91%	939,330.00 375.00	0.50% (59,347.00)	Aaa/AA+ AA+	1.40 1.36
3130AWS92	FEDERAL HOME LOAN BANKS 4.875 09/12/2025	3,000,000.00	10/18/2023 5.30%	2,976,720.00 2,982,254.87	100.05 4.84%	3,001,526.04 7,718.75	1.59% 19,271.17	Aaa/AA+ AA+	1.45 1.38
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025	2,200,000.00	09/28/2020 0.42%	2,195,512.00 2,198,668.39	93.67 4.87%	2,060,737.38 183.33	1.09% (137,931.01)	Aaa/AA+ AA+	1.48 1.44
3130AWGR5	FEDERAL HOME LOAN BANKS 4.375 06/12/2026	3,000,000.00	07/10/2023 4.67%	2,976,060.00 2,982,005.74	99.52 4.60%	2,985,744.21 39,739.58	1.58% 3,738.47	Aaa/AA+ AA+	2.20 2.05
3133EPQC2	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.625 07/17/2026	3,000,000.00	07/21/2023 4.56%	3,005,010.00 3,003,850.66	99.84 4.70%	2,995,252.44 28,520.83	1.58% (8,598.22)	Aaa/AA+ AA+	2.30 2.13

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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
3133EPSW6	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 08/14/2026	3,500,000.00	-- 4.70%	3,481,589.75 3,484,861.74	99.94 4.53%	3,497,797.45 20,562.50	1.85% 12,935.71	Aaa/AA+ AA+	2.37 2.21
3130AWTQ3	FEDERAL HOME LOAN BANKS 4.625 09/11/2026	3,000,000.00	09/11/2023 4.80%	2,984,760.00 2,987,571.40	100.16 4.55%	3,004,922.76 7,708.33	1.59% 17,351.36	Aaa/AA+ AA+	2.45 2.28
3130AXU63	FEDERAL HOME LOAN BANKS 4.625 11/17/2026	2,790,000.00	11/16/2023 4.69%	2,785,061.70 2,785,674.48	100.26 4.52%	2,797,174.93 48,030.63	1.48% 11,500.45	Aaa/AA+ AA+	2.63 2.41
3130AYPN0	FEDERAL HOME LOAN BANKS 4.125 01/15/2027	3,000,000.00	01/30/2024 4.18%	2,995,650.00 2,995,895.69	99.17 4.44%	2,975,200.92 21,312.50	1.57% (20,694.77)	Aaa/AA+ AA+	2.79 2.59
3130ATS57	FEDERAL HOME LOAN BANKS 4.5 03/10/2028	2,000,000.00	03/21/2023 3.99%	2,045,140.00 2,035,788.68	100.43 4.38%	2,008,554.16 5,250.00	1.06% (27,234.52)	Aaa/AA+ AA+	3.94 3.57
3130AWMN7	FEDERAL HOME LOAN BANKS 4.375 06/09/2028	2,000,000.00	07/26/2023 4.27%	2,008,820.00 2,007,585.50	100.07 4.35%	2,001,426.64 27,222.22	1.06% (6,158.86)	Aaa/AA+ AA+	4.19 3.74
Total Agency		42,290,000.00	3.55%	42,572,856.03 42,303,663.46	99.04 4.78%	41,870,069.82 310,970.90	22.13% (433,593.64)	Aaa/AA+ AA+	1.90 1.77
CASH									
CCYUSD	Receivable	2,204,759.15	-- 0.00%	2,204,759.15 2,204,759.15	1.00 0.00%	2,204,759.15 0.00	1.17% 0.00	Aaa/AAA AAA	0.00 0.00
Total Cash		2,204,759.15	0.00%	2,204,759.15 2,204,759.15	1.00 0.00%	2,204,759.15 0.00	1.17% 0.00	Aaa/AAA AAA	0.00 0.00
CORPORATE									
46625HJX9	JPMORGAN CHASE & CO 3.625 05/13/2024	500,000.00	06/14/2022 3.61%	500,080.00 500,004.82	99.79 5.40%	498,927.82 6,947.92	0.26% (1,077.00)	A1/A- AA-	0.12 0.12
00440EAR8	CHUBB INA HOLDINGS INC 3.35 05/15/2024	1,000,000.00	04/28/2021 0.56%	1,084,780.00 1,003,357.62	99.69 5.85%	996,880.86 12,655.56	0.53% (6,476.76)	A3/A A	0.12 0.12
89236TJH9	TOYOTA MOTOR CREDIT CORP 0.5 06/18/2024	500,000.00	06/14/2022 3.58%	470,025.00 496,810.30	98.91 5.66%	494,536.03 715.28	0.26% (2,274.27)	A1/A+ A+	0.22 0.21
91159HHX1	US BANCORP 2.4 07/30/2024	1,000,000.00	06/14/2022 3.71%	973,200.00 995,850.32	98.94 5.61%	989,424.53 4,066.67	0.52% (6,425.79)	A3/A A	0.33 0.33

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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
63743HEY4	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 1.0 10/18/2024	1,000,000.00	06/14/2022 3.85%	935,890.00 985,003.51	97.53 5.64%	975,310.71 4,527.78	0.52% (9,692.80)	A2/A- A	0.55 0.53
89236TJT3	TOYOTA MOTOR CREDIT CORP 1.45 01/13/2025	1,400,000.00	01/28/2022 1.73%	1,388,856.00 1,397,033.09	97.05 5.34%	1,358,730.67 4,398.33	0.72% (38,302.42)	A1/A+ A+	0.79 0.76
69371RQ66	PACCAR FINANCIAL CORP 1.8 02/06/2025	1,700,000.00	04/20/2022 3.08%	1,641,588.00 1,682,207.51	97.11 5.33%	1,650,854.63 4,675.00	0.87% (31,352.88)	A1/A+ NA	0.85 0.82
023135CE4	AMAZON.COM INC 3.0 04/13/2025	1,700,000.00	04/20/2022 2.94%	1,702,822.00 1,700,978.74	97.92 5.09%	1,664,604.03 23,800.00	0.88% (36,374.71)	A1/AA AA-	1.04 0.99
713448CT3	PEPSICO INC 2.75 04/30/2025	2,000,000.00	12/21/2022 4.50%	1,922,140.00 1,964,287.73	97.51 5.14%	1,950,125.96 23,069.44	1.03% (14,161.77)	A1/A+ WR	1.08 1.04
037833DT4	APPLE INC 1.125 05/11/2025	1,300,000.00	-- 2.14%	1,264,519.00 1,285,846.17	95.75 5.11%	1,244,732.42 5,687.50	0.66% (41,113.75)	Aaa/AA+ NA	1.11 1.08
14913R2V8	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025	585,000.00	05/10/2022 3.44%	584,257.05 584,724.11	98.08 5.19%	573,761.06 7,624.50	0.30% (10,963.05)	A2/A A+	1.12 1.06
78015K7H1	ROYAL BANK OF CANADA 1.15 06/10/2025	1,800,000.00	-- 1.66%	1,775,582.00 1,789,705.07	95.39 5.19%	1,716,992.95 6,382.50	0.91% (72,712.13)	A1/A AA-	1.19 1.15
63743HFE7	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025	375,000.00	04/27/2022 3.46%	374,898.75 374,960.85	97.87 5.29%	367,019.61 3,809.38	0.19% (7,941.25)	A2/A- A	1.21 1.15
14913R2Z9	CATERPILLAR FINANCIAL SERVICES CORP 3.65 08/12/2025	1,000,000.00	08/18/2022 3.64%	1,000,270.00 1,000,123.81	98.01 5.18%	980,065.21 4,968.06	0.52% (20,058.60)	A2/A A+	1.37 1.30
931142EW9	WALMART INC 3.9 09/09/2025	1,000,000.00	09/08/2022 3.80%	1,002,740.00 1,001,318.61	98.56 4.94%	985,638.26 2,383.33	0.52% (15,680.35)	Aa2/AA AA	1.44 1.38
92826CAD4	VISA INC 3.15 12/14/2025	2,000,000.00	12/21/2022 4.35%	1,933,300.00 1,961,833.12	97.25 4.85%	1,944,908.36 18,725.00	1.03% (16,924.76)	Aa3/AA- NA	1.71 1.62
24422EWPO	JOHN DEERE CAPITAL CORP 4.8 01/09/2026	1,000,000.00	01/04/2023 4.75%	1,001,220.00 1,000,721.32	99.71 4.97%	997,089.59 10,933.33	0.53% (3,631.73)	A1/A A+	1.78 1.66
037833BY5	APPLE INC 3.25 02/23/2026	1,000,000.00	05/09/2023 4.05%	979,180.00 985,840.77	97.20 4.81%	971,993.93 3,430.56	0.51% (13,846.84)	Aaa/AA+ NA	1.90 1.80
46647PBH8	JPMORGAN CHASE & CO 2.005 03/13/2026	950,000.00	04/07/2021 1.20%	979,811.00 957,192.89	96.68 5.65%	918,426.69 952.38	0.49% (38,766.20)	A1/A- AA-	1.95 0.92
808513BR5	CHARLES SCHWAB CORP 1.15 05/13/2026	500,000.00	05/17/2021 1.17%	499,515.00 499,794.28	92.19 5.09%	460,946.19 2,204.17	0.24% (38,848.09)	A2/A- A	2.12 2.03

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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
91324PEC2	UNITEDHEALTH GROUP INC 1.15 05/15/2026	1,700,000.00	-- 2.24%	1,627,818.00 1,662,833.90	92.49 4.92%	1,572,413.03 7,385.56	0.83% (90,420.87)	A2/A+ A	2.12 2.04
89114TZD7	TORONTO-DOMINION BANK 1.2 06/03/2026	500,000.00	04/21/2022 3.58%	454,290.00 475,834.65	91.97 5.15%	459,864.04 1,966.67	0.24% (15,970.61)	A1/A AA-	2.18 2.09
61747YET8	MORGAN STANLEY 4.679 07/17/2026	685,000.00	07/18/2022 4.68%	685,000.00 685,000.00	98.92 5.55%	677,619.28 6,588.29	0.36% (7,380.72)	A1/A- A+	2.30 1.23
438516BL9	HONEYWELL INTERNATIONAL INC 2.5 11/01/2026	1,000,000.00	12/15/2022 4.30%	936,170.00 957,356.32	94.49 4.79%	944,882.66 10,416.67	0.50% (12,473.66)	A2/A A	2.59 2.43
06051GLE7	BANK OF AMERICA CORP 5.08 01/20/2027	2,000,000.00	01/26/2023 4.98%	2,005,260.00 2,003,191.84	99.50 5.37%	1,989,928.96 20,037.78	1.05% (13,262.88)	A1/A- AA-	2.81 1.68
20030NBY6	COMCAST CORP 3.3 02/01/2027	2,300,000.00	09/11/2023 5.27%	2,161,172.00 2,183,730.15	95.95 4.85%	2,206,794.43 12,650.00	1.17% 23,064.28	A3/A- A-	2.84 2.65
17275RBQ4	CISCO SYSTEMS INC 4.8 02/26/2027	1,020,000.00	02/21/2024 4.85%	1,018,674.00 1,018,716.34	100.16 4.74%	1,021,640.69 4,760.00	0.54% 2,924.35	A1/AA- NA	2.91 2.60
665859AW4	NORTHERN TRUST CORP 4.0 05/10/2027	1,000,000.00	09/08/2022 4.09%	996,170.00 997,446.67	97.42 4.90%	974,238.40 15,666.67	0.51% (23,208.27)	A2/A+ A+	3.11 2.84
89115A2C5	TORONTO-DOMINION BANK 4.108 06/08/2027	2,000,000.00	03/19/2024 5.00%	1,947,340.00 1,947,833.41	97.34 5.00%	1,946,813.46 25,789.11	1.03% (1,019.95)	A1/A NA	3.19 2.91
74340XBV2	PROLOGIS LP 3.375 12/15/2027	2,000,000.00	10/18/2023 5.81%	1,822,200.00 1,841,421.62	94.90 4.90%	1,898,004.38 19,875.00	1.00% 56,582.76	A3/A NA	3.71 3.39
06368LGV2	BANK OF MONTREAL 5.203 02/01/2028	2,500,000.00	-- 5.34%	2,486,190.00 2,488,833.72	100.74 4.98%	2,518,517.20 21,679.17	1.33% 29,683.48	A2/A- AA-	3.84 3.34
91324PEP3	UNITEDHEALTH GROUP INC 5.25 02/15/2028	1,000,000.00	07/18/2023 4.52%	1,029,460.00 1,024,861.37	101.83 4.72%	1,018,331.17 6,708.33	0.54% (6,530.20)	A2/A+ A	3.88 3.39
438516CJ3	HONEYWELL INTERNATIONAL INC 4.95 02/15/2028	1,000,000.00	02/23/2023 4.65%	1,013,070.00 1,010,145.19	101.13 4.62%	1,011,319.23 6,325.00	0.53% 1,174.04	A2/A A	3.88 3.40
61747YER2	MORGAN STANLEY 4.21 04/20/2028	1,500,000.00	07/06/2023 5.73%	1,423,620.00 1,438,342.52	97.17 5.22%	1,457,597.18 28,242.08	0.77% 19,254.65	A1/A- A+	4.05 2.77
46647PAF3	JPMORGAN CHASE & CO 3.54 05/01/2028	1,000,000.00	07/18/2023 5.35%	938,600.00 949,981.90	95.53 5.12%	955,312.89 14,750.00	0.50% 5,330.99	A1/A- AA-	4.08 2.83
58933YBH7	MERCK & CO INC 4.05 05/17/2028	1,500,000.00	-- 4.07%	1,498,356.40 1,498,644.28	98.30 4.50%	1,474,519.02 22,612.50	0.78% (24,125.26)	A1/A+ NA	4.13 3.70

HOLDINGS REPORT

City of San Leandro | Account #460 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
06406RBG1	BANK OF NEW YORK MELLON CORP 3.992 06/13/2028	1,500,000.00	07/06/2023 5.21%	1,421,775.00 1,433,334.92	97.02 5.01%	1,455,274.59 17,964.00	0.77% 21,939.67	A1/A AA-	4.20 2.92
06051GKW8	BANK OF AMERICA CORP 4.948 07/22/2028	750,000.00	09/06/2023 5.78%	728,677.50 731,786.09	99.24 5.20%	744,277.17 7,112.75	0.39% 12,491.08	A1/A- AA-	4.31 2.99
Total Corporate		47,265,000.00	4.02%	46,208,516.70 46,516,889.52	97.51 5.09%	46,068,317.28 402,486.24	24.34% (448,572.24)	A1/A A+	2.32 1.96
MONEY MARKET FUND									
60934N104	FEDERATED HRMS GV O INST	831,544.73	-- 5.17%	831,544.73 831,544.73	1.00 5.17%	831,544.73 0.00	0.44% 0.00	Aaa/ AAAm AA	0.00 0.00
Total Money Market Fund		831,544.73	5.17%	831,544.73 831,544.73	1.00 5.17%	831,544.73 0.00	0.44% 0.00	Aaa/ AAAm AA	0.00 0.00
SUPRANATIONAL									
45950KDF4	INTERNATIONAL FINANCE CORP 4.375 01/15/2027	1,415,000.00	11/29/2023 4.49%	1,410,387.10 1,410,862.20	99.59 4.53%	1,409,221.64 13,069.10	0.74% (1,640.56)	Aaa/AAA NA	2.79 2.58
45950KDD9	INTERNATIONAL FINANCE CORP 4.5 07/13/2028	935,000.00	07/06/2023 4.53%	933,962.15 934,111.55	100.54 4.36%	940,036.39 9,116.25	0.50% 5,924.84	Aaa/AAA NA	4.28 3.82
Total Supranational		2,350,000.00	4.50%	2,344,349.25 2,344,973.75	99.97 4.46%	2,349,258.02 22,185.35	1.24% 4,284.28	Aaa/AAA NA	3.39 3.08
US TREASURY									
912797JM0	UNITED STATES TREASURY 04/09/2024	2,000,000.00	02/20/2024 5.39%	1,985,950.67 1,997,658.45	99.88 5.36%	1,997,670.44 0.00	1.06% 12.00	P-1/A-1+ F1+	0.02 0.02
91282CBV2	UNITED STATES TREASURY 0.375 04/15/2024	1,800,000.00	06/24/2021 0.42%	1,797,890.63 1,799,971.19	99.81 5.02%	1,796,570.89 3,116.80	0.95% (3,400.30)	Aaa/AA+ AA+	0.04 0.04
912797FH5	UNITED STATES TREASURY 05/16/2024	2,000,000.00	11/15/2023 5.44%	1,947,295.83 1,986,968.75	99.35 5.41%	1,986,927.82 0.00	1.05% (40.93)	P-1/A-1+ F1+	0.13 0.11

HOLDINGS REPORT

City of San Leandro | Account #460 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
912828XT2	UNITED STATES TREASURY 2.0 05/31/2024	2,000,000.00	03/03/2021 0.35%	2,106,640.63 2,005,404.09	99.46 5.23%	1,989,204.00 13,442.62	1.05% (16,200.09)	Aaa/AA+ AA+	0.17 0.17
912797KE6	UNITED STATES TREASURY 06/11/2024	3,000,000.00	02/28/2024 5.40%	2,955,087.71 2,969,041.04	98.98 5.37%	2,969,270.31 0.00	1.57% 229.27	P-1/A-1+ F1+	0.20 0.16
91282CCL3	UNITED STATES TREASURY 0.375 07/15/2024	3,000,000.00	-- 1.77%	2,908,496.10 2,988,286.76	98.58 5.31%	2,957,548.83 2,379.81	1.56% (30,737.93)	Aaa/AA+ AA+	0.29 0.29
912797KP1	UNITED STATES TREASURY 07/16/2024	3,000,000.00	03/26/2024 5.36%	2,951,886.13 2,954,053.42	98.47 5.40%	2,954,000.43 0.00	1.56% (52.99)	P-1/A-1+ F1+	0.29 0.21
91282CCT6	UNITED STATES TREASURY 0.375 08/15/2024	1,000,000.00	08/11/2021 0.45%	997,890.63 999,738.01	98.18 5.31%	981,777.34 473.90	0.52% (17,960.67)	Aaa/AA+ AA+	0.38 0.37
91282CDH1	UNITED STATES TREASURY 0.75 11/15/2024	2,500,000.00	12/13/2021 0.93%	2,487,304.69 2,497,287.23	97.29 5.23%	2,432,153.33 7,108.52	1.29% (65,133.90)	Aaa/AA+ AA+	0.63 0.61
912828YV6	UNITED STATES TREASURY 1.5 11/30/2024	2,000,000.00	09/16/2021 0.49%	2,064,218.75 2,013,337.74	97.58 5.24%	1,951,621.10 10,081.97	1.03% (61,716.64)	Aaa/AA+ AA+	0.67 0.65
912828Z52	UNITED STATES TREASURY 1.375 01/31/2025	3,000,000.00	04/21/2022 2.83%	2,883,281.25 2,964,926.88	96.97 5.13%	2,909,062.50 6,912.77	1.54% (55,864.38)	Aaa/AA+ AA+	0.84 0.81
912828ZF0	UNITED STATES TREASURY 0.5 03/31/2025	2,500,000.00	12/13/2021 1.01%	2,458,789.06 2,487,530.52	95.64 5.03%	2,390,903.93 34.15	1.26% (96,626.60)	Aaa/AA+ AA+	1.00 0.97
912828ZT0	UNITED STATES TREASURY 0.25 05/31/2025	1,100,000.00	04/01/2021 0.69%	1,080,105.47 1,094,426.39	94.71 4.97%	1,041,820.32 924.18	0.55% (52,606.07)	Aaa/AA+ AA+	1.17 1.14
91282CHL8	UNITED STATES TREASURY 4.625 06/30/2025	1,750,000.00	07/28/2023 4.95%	1,739,609.38 1,743,246.10	99.64 4.92%	1,743,642.58 20,456.73	0.92% 396.49	Aaa/AA+ AA+	1.25 1.19
912828Y79	UNITED STATES TREASURY 2.875 07/31/2025	3,000,000.00	06/14/2022 3.44%	2,949,257.81 2,978,405.69	97.43 4.88%	2,922,890.64 14,453.98	1.54% (55,515.05)	Aaa/AA+ AA+	1.33 1.28
9128284Z0	UNITED STATES TREASURY 2.75 08/31/2025	2,000,000.00	06/21/2021 0.74%	2,166,562.50 2,056,246.12	97.14 4.87%	1,942,734.38 4,782.61	1.03% (113,511.74)	Aaa/AA+ AA+	1.42 1.36
9128285J5	UNITED STATES TREASURY 3.0 10/31/2025	3,000,000.00	06/14/2022 3.48%	2,954,296.88 2,978,592.87	97.29 4.80%	2,918,554.68 37,829.67	1.54% (60,038.19)	Aaa/AA+ AA+	1.59 1.50
91282CAZ4	UNITED STATES TREASURY 0.375 11/30/2025	2,000,000.00	09/16/2021 0.72%	1,971,640.63 1,988,767.10	93.04 4.77%	1,860,703.12 2,520.49	0.98% (128,063.98)	Aaa/AA+ AA+	1.67 1.62
91282CJV4	UNITED STATES TREASURY 4.25 01/31/2026	3,000,000.00	01/30/2024 4.36%	2,993,671.88 2,994,199.95	99.21 4.70%	2,976,328.14 21,366.76	1.57% (17,871.81)	Aaa/AA+ AA+	1.84 1.73

HOLDINGS REPORT

City of San Leandro | Account #460 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
91282CBT7	UNITED STATES TREASURY 0.75 03/31/2026	1,700,000.00	10/14/2021 0.98%	1,682,667.97 1,692,238.91	92.66 4.64%	1,575,156.25 34.84	0.83% (117,082.66)	Aaa/AA+ AA+	2.00 1.94
9128286L9	UNITED STATES TREASURY 2.25 03/31/2026	2,000,000.00	12/21/2022 3.92%	1,898,125.00 1,937,851.99	95.50 4.63%	1,909,921.88 122.95	1.01% (27,930.11)	Aaa/AA+ AA+	2.00 1.92
912828R36	UNITED STATES TREASURY 1.625 05/15/2026	3,000,000.00	12/21/2022 3.94%	2,780,742.19 2,863,140.69	93.99 4.63%	2,819,648.43 18,482.14	1.49% (43,492.26)	Aaa/AA+ AA+	2.12 2.03
91282CHM6	UNITED STATES TREASURY 4.5 07/15/2026	1,750,000.00	07/28/2023 4.53%	1,748,359.38 1,748,731.56	99.85 4.57%	1,747,402.34 16,658.65	0.92% (1,329.22)	Aaa/AA+ AA+	2.29 2.13
9128282A7	UNITED STATES TREASURY 1.5 08/15/2026	3,000,000.00	12/21/2022 3.90%	2,756,367.19 2,841,602.09	93.20 4.55%	2,795,859.36 5,686.81	1.48% (45,742.73)	Aaa/AA+ AA+	2.38 2.29
912828U24	UNITED STATES TREASURY 2.0 11/15/2026	2,000,000.00	03/30/2022 2.53%	1,953,203.13 1,973,472.54	93.88 4.50%	1,877,500.00 15,164.84	0.99% (95,972.54)	Aaa/AA+ AA+	2.63 2.49
91282CJP7	UNITED STATES TREASURY 4.375 12/15/2026	3,500,000.00	12/21/2023 4.05%	3,531,171.88 3,528,280.82	99.75 4.47%	3,491,386.71 45,184.43	1.85% (36,894.11)	Aaa/AA+ AA+	2.71 2.50
91282CJT9	UNITED STATES TREASURY 4.0 01/15/2027	2,750,000.00	02/28/2024 4.47%	2,715,410.16 2,716,463.32	98.80 4.46%	2,717,128.92 23,269.23	1.44% 665.60	Aaa/AA+ AA+	2.79 2.59
91282CEF4	UNITED STATES TREASURY 2.5 03/31/2027	3,000,000.00	08/18/2022 3.06%	2,928,164.06 2,953,359.93	94.68 4.41%	2,840,390.64 204.92	1.50% (112,969.29)	Aaa/AA+ AA+	3.00 2.84
912828X88	UNITED STATES TREASURY 2.375 05/15/2027	3,000,000.00	12/15/2022 3.71%	2,838,164.06 2,885,579.68	94.10 4.42%	2,823,046.86 27,012.36	1.49% (62,532.82)	Aaa/AA+ AA+	3.12 2.93
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	2,000,000.00	12/15/2022 3.65%	2,041,562.50 2,030,346.09	99.22 4.37%	1,984,453.12 225.41	1.05% (45,892.97)	Aaa/AA+ AA+	3.50 3.22
91282CFZ9	UNITED STATES TREASURY 3.875 11/30/2027	3,000,000.00	-- 3.90%	2,998,007.82 2,997,378.70	98.38 4.36%	2,951,484.36 39,067.62	1.56% (45,894.34)	Aaa/AA+ AA+	3.67 3.34
91282CGH8	UNITED STATES TREASURY 3.5 01/31/2028	3,000,000.00	02/23/2023 4.15%	2,914,101.56 2,933,264.25	97.07 4.34%	2,912,226.57 17,596.15	1.54% (21,037.68)	Aaa/AA+ AA+	3.84 3.52
91282CGT2	UNITED STATES TREASURY 3.625 03/31/2028	3,000,000.00	-- 3.68%	2,993,593.75 2,994,487.81	97.48 4.32%	2,924,531.25 297.13	1.55% (69,956.56)	Aaa/AA+ AA+	4.00 3.68
Total US Treasury		80,350,000.00	3.21%	79,179,517.28 79,594,286.67	97.24 4.81%	78,093,521.46 354,892.46	41.27% (1,500,765.21)	Aaa/AA+ AA+	1.77 1.65

HOLDINGS REPORT



City of San Leandro | Account #460 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
Total Portfolio		193,209,810.90	3.59%	191,237,445.96 191,699,500.61	96.40 4.88%	189,232,750.26 1,121,046.51	100.00% (2,466,750.35)	Aa2/AA- AA	2.07 1.74
Total Market Value + Accrued						190,353,796.77			

HOLDINGS REPORT



City of San Leandro Reporting | Account #461 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
CASH									
CCYUSD	Receivable	60,555.10	-- 0.00%	60,555.10 60,555.10	1.00 0.00%	60,555.10 0.00	0.14% 0.00	Aaa/AAA AAA	0.00 0.00
90WELL\$00	Wells Fargo Checking Account	33,020,153.86	-- 0.00%	33,020,153.86 33,020,153.86	1.00 0.00%	33,020,153.86 0.00	78.82% 0.00	NA/NA NA	0.00 0.00
Total Cash		33,080,708.96	0.00%	33,080,708.96	1.00 0.00%	33,080,708.96 0.00	78.96% 0.00	Aaa/AAA AAA	0.00 0.00
LAIF									
90LAIF\$00	State Pool	8,814,601.19	-- 4.27%	8,814,601.19 8,814,601.19	1.00 4.27%	8,814,601.19 0.00	21.04% 0.00	NA/NA NA	0.00 0.00
Total LAIF		8,814,601.19	4.27%	8,814,601.19	1.00 4.27%	8,814,601.19 0.00	21.04% 0.00	NA/NA NA	0.00 0.00
Total Portfolio		41,895,310.15	0.90%	41,895,310.15	1.00 0.90%	41,895,310.15 0.00	100.00% 0.00	Aaa/AAA AAA	0.00 0.00
Total Market Value + Accrued						41,895,310.15			



Section 5 | Transactions

Transaction Ledger

As of January 31, 2024

City of San Leandro - Account #460

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/17/2024	36268GAD7	290,000.00	GM Financial Securitized Term 2024-1 A3 4.85% Due: 12/18/2028	99.980	4.91%	289,941.68	0.00	289,941.68	0.00
Purchase	01/24/2024	448988AD7	685,000.00	Hyundai Auto Lease Securitizat 2024-A A3 5.02% Due: 03/15/2027	99.981	5.08%	684,870.19	0.00	684,870.19	0.00
Purchase	01/31/2024	161571HV9	1,245,000.00	Chase Issuance Trust 2024-A1 A 4.6% Due: 01/16/2029	99.985	4.66%	1,244,810.39	0.00	1,244,810.39	0.00
Purchase	01/31/2024	3130AYPN0	3,000,000.00	FHLB Note 4.125% Due: 01/15/2027	99.855	4.18%	2,995,650.00	687.50	2,996,337.50	0.00
Purchase	01/31/2024	91282CJV4	3,000,000.00	US Treasury Note 4.25% Due: 01/31/2026	99.789	4.36%	2,993,671.88	0.00	2,993,671.88	0.00
Subtotal			8,220,000.00				8,208,944.14	687.50	8,209,631.64	0.00
TOTAL ACQUISITIONS			8,220,000.00				8,208,944.14	687.50	8,209,631.64	0.00
DISPOSITIONS										
Maturity	01/10/2024	24422EUR8	300,000.00	John Deere Capital Corp Note 3.45% Due: 01/10/2024	100.000		300,000.00	0.00	300,000.00	0.00
Maturity	01/15/2024	91282CBE0	3,000,000.00	US Treasury Note 0.125% Due: 01/15/2024	100.000		3,000,000.00	0.00	3,000,000.00	0.00
Maturity	01/17/2024	24422EVN6	1,000,000.00	John Deere Capital Corp Note 0.45% Due: 01/17/2024	100.000		1,000,000.00	0.00	1,000,000.00	0.00
Maturity	01/18/2024	912797GD3	2,000,000.00	US Treasury Bill 5.243% Due: 01/18/2024	100.000		2,000,000.00	0.00	2,000,000.00	0.00
Maturity	01/19/2024	3133EMNG3	2,000,000.00	FFCB Note 0.23% Due: 01/19/2024	100.000		2,000,000.00	0.00	2,000,000.00	0.00
Subtotal			8,300,000.00				8,300,000.00	0.00	8,300,000.00	0.00
TOTAL DISPOSITIONS			8,300,000.00				8,300,000.00	0.00	8,300,000.00	0.00

TRANSACTION LEDGER

City of San Leandro | Account #460 | As of March 31, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	02/15/2024	36269FAD8	650,000.00	GMALT 2024-1 A3 5.09 03/22/2027	99.988	5.15%	649,918.75	0.00	(649,918.75)	0.00
Purchase	02/21/2024	912797JM0	2,000,000.00	UNITED STATES TREASURY04/09/2024	99.298	5.39%	1,985,950.67	0.00	(1,985,950.67)	0.00
Purchase	02/22/2024	06368LGV2	1,000,000.00	BANK OF MONTREAL 5.203 02/01/2028	100.869	4.95%	1,008,690.00	(3,035.08)	(1,011,725.08)	0.00
Purchase	02/26/2024	17275RBQ4	1,020,000.00	CISCO SYSTEMS INC 4.8 02/26/2027	99.870	4.85%	1,018,674.00	0.00	(1,018,674.00)	0.00
Purchase	02/27/2024	89238GAD3	655,000.00	TLOT 2024-A A3 5.25 04/20/2027	99.996		654,972.36	0.00	(654,972.36)	0.00
Purchase	02/29/2024	912797KE6	3,000,000.00	UNITED STATES TREASURY06/11/2024	98.503	5.40%	2,955,087.71	0.00	(2,955,087.71)	0.00
Purchase	02/29/2024	91282CJT9	2,750,000.00	UNITED STATES TREASURY 4.0 01/15/2027	98.742	4.47%	2,715,410.16	(13,598.90)	(2,729,009.06)	0.00
Purchase	03/19/2024	47800RAD5	360,000.00	JDOT 2024 A3 4.96 11/15/2028	99.994	5.01%	359,979.84	0.00	(359,979.84)	0.00
Purchase	03/20/2024	448973AD9	765,000.00	HART 2024-A A3 4.99 02/15/2029	99.978	5.05%	764,831.32	0.00	(764,831.32)	0.00
Purchase	03/21/2024	89115A2C5	2,000,000.00	TORONTO-DOMINION BANK 4.108 06/08/2027	97.367	5.00%	1,947,340.00	(23,506.89)	(1,970,846.89)	0.00
Purchase	03/27/2024	912797KP1	3,000,000.00	UNITED STATES TREASURY07/16/2024	98.396	5.36%	2,951,886.13	0.00	(2,951,886.13)	0.00
Total Purchase			17,200,000.00				17,012,740.94	(40,140.87)	(17,052,881.81)	0.00
TOTAL ACQUISITIONS			17,200,000.00				17,012,740.94	(40,140.87)	(17,052,881.81)	0.00
OTHER TRANSACTIONS										
Coupon	02/01/2024	06368LGV2	0.00	BANK OF MONTREAL 5.203 02/01/2028			39,022.50	0.00	39,022.50	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	02/01/2024	20030NBY6	0.00	COMCAST CORP 3.3 02/01/2027			37,950.00	0.00	37,950.00	0.00
Coupon	02/05/2024	3135G0V34	0.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.5 02/05/2024			25,000.00	0.00	25,000.00	0.00
Coupon	02/06/2024	69371RQ66	0.00	PACCAR FINANCIAL CORP 1.8 02/06/2025			15,300.00	0.00	15,300.00	0.00
Coupon	02/12/2024	14913R2Z9	0.00	CATERPILLAR FINANCIAL SERVICES CORP 3.65 08/12/2025			18,250.00	0.00	18,250.00	0.00
Coupon	02/12/2024	3137EAEPO	0.00	FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025			15,000.00	0.00	15,000.00	0.00
Coupon	02/14/2024	3133EPSW6	0.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 08/14/2026			78,750.00	0.00	78,750.00	0.00
Coupon	02/15/2024	02582JJT8	0.00	AMXCA 2022-2 A 3.39 05/15/2025			3,121.63	0.00	3,121.63	0.00
Coupon	02/15/2024	02582JJZ4	0.00	AMXCA 2023-1 A 4.87 05/15/2028			2,536.46	0.00	2,536.46	0.00
Coupon	02/15/2024	161571HT4	0.00	CHAIT 2023-1 A 5.16 09/15/2028			8,707.50	0.00	8,707.50	0.00
Coupon	02/15/2024	161571HV9	0.00	CHAIT 241 A 4.6 01/16/2029			2,386.25	0.00	2,386.25	0.00
Coupon	02/15/2024	43815BAC4	0.00	HAROT 2022-1 A3 1.88 05/15/2026			845.45	0.00	845.45	0.00
Coupon	02/15/2024	438516CJ3	0.00	HONEYWELL INTERNATIONAL INC 4.95 02/15/2028			24,750.00	0.00	24,750.00	0.00
Coupon	02/15/2024	448979AD6	0.00	HART 2023-A A3 4.58 04/15/2027			2,900.67	0.00	2,900.67	0.00
Coupon	02/15/2024	448988AD7	0.00	HALST 24A A3 5.02 03/15/2027			2,005.91	0.00	2,005.91	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	02/15/2024	44935FAD6	0.00	HART 2021-C A3 0.74 05/15/2026			102.18	0.00	102.18	0.00
Coupon	02/15/2024	47787JAC2	0.00	JDOT 2022 A3 0.36 09/15/2026			688.04	0.00	688.04	0.00
Coupon	02/15/2024	47788UAC6	0.00	JDOT 2021 A3 0.36 09/15/2025			20.44	0.00	20.44	0.00
Coupon	02/15/2024	47800AAC4	0.00	JDOT 2022-B A3 3.74 02/16/2027			1,760.92	0.00	1,760.92	0.00
Coupon	02/15/2024	47800BAC2	0.00	JDOT 2022-C A3 5.09 06/15/2027			3,881.12	0.00	3,881.12	0.00
Coupon	02/15/2024	47800CAC0	0.00	JDOT 2023 A3 5.01 11/15/2027			3,340.00	0.00	3,340.00	0.00
Coupon	02/15/2024	58770AAC7	0.00	MBART 2023-1 A3 4.51 11/15/2027			1,935.54	0.00	1,935.54	0.00
Coupon	02/15/2024	89238FAD5	0.00	TAOT 2022-B A3 2.93 09/15/2026			970.11	0.00	970.11	0.00
Coupon	02/15/2024	89239FAD4	0.00	TAOT 2023-D A3 5.54 08/15/2028			2,977.75	0.00	2,977.75	0.00
Coupon	02/15/2024	9128282A7	0.00	UNITED STATES TREASURY 1.5 08/15/2026			22,500.00	0.00	22,500.00	0.00
Coupon	02/15/2024	91282CCT6	0.00	UNITED STATES TREASURY 0.375 08/15/2024			1,875.00	0.00	1,875.00	0.00
Coupon	02/15/2024	91324PEP3	0.00	UNITEDHEALTH GROUP INC 5.25 02/15/2028			26,250.00	0.00	26,250.00	0.00
Coupon	02/16/2024	362554AC1	0.00	GMCAR 2021-4 A3 0.68 09/16/2026			105.20	0.00	105.20	0.00
Coupon	02/16/2024	362583AD8	0.00	GMCAR 2023-2 A3 4.47 02/16/2028			2,123.25	0.00	2,123.25	0.00
Coupon	02/16/2024	362585AC5	0.00	GMCAR 2022-2 A3 3.1 02/16/2027			904.17	0.00	904.17	0.00
Coupon	02/16/2024	36268GAD7	0.00	GMCAR 2024-1 A3 4.85 12/18/2028			1,133.01	0.00	1,133.01	0.00
Coupon	02/16/2024	380146AC4	0.00	GMCAR 2022-1 A3 1.23 11/16/2026			197.66	0.00	197.66	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	02/20/2024	36265MAC9	0.00	GMALT 2022-1 A3 1.9 03/20/2025			463.78	0.00	463.78	0.00
Coupon	02/20/2024	36266FAC3	0.00	GMALT 2022-2 A3 3.42 06/20/2025			1,346.62	0.00	1,346.62	0.00
Coupon	02/21/2024	438123AC5	0.00	HAROT 2023-4 A3 5.67 06/21/2028			1,984.50	0.00	1,984.50	0.00
Coupon	02/21/2024	43815GAC3	0.00	HAROT 2021-4 A3 0.88 01/21/2026			172.54	0.00	172.54	0.00
Coupon	02/21/2024	43815JAC7	0.00	HAROT 2023-1 A3 5.04 04/21/2027			1,764.00	0.00	1,764.00	0.00
Coupon	02/23/2024	037833BY5	0.00	APPLE INC 3.25 02/23/2026			16,250.00	0.00	16,250.00	0.00
Coupon	02/25/2024	05592XAD2	0.00	BMWOT 2023-A A3 5.47 02/25/2028			1,549.83	0.00	1,549.83	0.00
Coupon	02/25/2024	05593AAC3	0.00	BMWLT 2023-1 A3 5.16 11/25/2025			881.50	0.00	881.50	0.00
Coupon	02/25/2024	05601XAC3	0.00	BMWLT 2022-1 A3 1.03 03/25/2025			51.88	0.00	51.88	0.00
Coupon	02/25/2024	05602RAD3	0.00	BMWOT 2022-A A3 3.21 08/25/2026			2,446.27	0.00	2,446.27	0.00
Coupon	02/25/2024	3135G05X7	0.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025			1,875.00	0.00	1,875.00	0.00
Coupon	02/29/2024	9128284Z0	0.00	UNITED STATES TREASURY 2.75 08/31/2025			27,500.00	0.00	27,500.00	0.00
Coupon	02/29/2024	912828W48	0.00	UNITED STATES TREASURY 2.125 02/29/2024			31,875.00	0.00	31,875.00	0.00
Coupon	03/09/2024	931142EW9	0.00	WALMART INC 3.9 09/09/2025			19,500.00	0.00	19,500.00	0.00
Coupon	03/10/2024	3130ATS57	0.00	FEDERAL HOME LOAN BANKS 4.5 03/10/2028			45,000.00	0.00	45,000.00	0.00
Coupon	03/11/2024	3130AWTQ3	0.00	FEDERAL HOME LOAN BANKS 4.625 09/11/2026			83,635.42	0.00	83,635.42	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	03/11/2024	89114QCB2	0.00	TORONTO-DOMINION BANK 3.25 03/11/2024			21,125.00	0.00	21,125.00	0.00
Coupon	03/12/2024	3130AWS92	0.00	FEDERAL HOME LOAN BANKS 4.875 09/12/2025			89,781.25	0.00	89,781.25	0.00
Coupon	03/13/2024	3130A2UW4	0.00	FEDERAL HOME LOAN BANKS 2.875 09/13/2024			17,250.00	0.00	17,250.00	0.00
Coupon	03/13/2024	46647PBH8	0.00	JPMORGAN CHASE & CO 2.005 03/13/2026			9,523.75	0.00	9,523.75	0.00
Coupon	03/15/2024	02582JIT8	0.00	AMXCA 2022-2 A 3.39 05/15/2025			3,121.63	0.00	3,121.63	0.00
Coupon	03/15/2024	02582JJZ4	0.00	AMXCA 2023-1 A 4.87 05/15/2028			2,536.46	0.00	2,536.46	0.00
Coupon	03/15/2024	161571HT4	0.00	CHAIT 2023-1 A 5.16 09/15/2028			8,707.50	0.00	8,707.50	0.00
Coupon	03/15/2024	161571HV9	0.00	CHAIT 241 A 4.6 01/16/2029			4,772.50	0.00	4,772.50	0.00
Coupon	03/15/2024	43815BAC4	0.00	HAROT 2022-1 A3 1.88 05/15/2026			789.04	0.00	789.04	0.00
Coupon	03/15/2024	448979AD6	0.00	HART 2023-A A3 4.58 04/15/2027			2,900.67	0.00	2,900.67	0.00
Coupon	03/15/2024	448988AD7	0.00	HALST 24A A3 5.02 03/15/2027			2,865.58	0.00	2,865.58	0.00
Coupon	03/15/2024	44935FAD6	0.00	HART 2021-C A3 0.74 05/15/2026			93.56	0.00	93.56	0.00
Coupon	03/15/2024	47787JAC2	0.00	JDOT 2022 A3 0.36 09/15/2026			635.84	0.00	635.84	0.00
Coupon	03/15/2024	47788UAC6	0.00	JDOT 2021 A3 0.36 09/15/2025			17.39	0.00	17.39	0.00
Coupon	03/15/2024	47800AAC4	0.00	JDOT 2022-B A3 3.74 02/16/2027			1,760.92	0.00	1,760.92	0.00
Coupon	03/15/2024	47800BAC2	0.00	JDOT 2022-C A3 5.09 06/15/2027			3,881.13	0.00	3,881.13	0.00
Coupon	03/15/2024	47800CAC0	0.00	JDOT 2023 A3 5.01 11/15/2027			3,340.00	0.00	3,340.00	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	03/15/2024	58770AAC7	0.00	MBART 2023-1 A3 4.51 11/15/2027			1,935.54	0.00	1,935.54	0.00
Coupon	03/15/2024	89238FAD5	0.00	TAOT 2022-B A3 2.93 09/15/2026			911.81	0.00	911.81	0.00
Coupon	03/15/2024	89239FAD4	0.00	TAOT 2023-D A3 5.54 08/15/2028			2,977.75	0.00	2,977.75	0.00
Coupon	03/16/2024	362554AC1	0.00	GMCAR 2021-4 A3 0.68 09/16/2026			98.14	0.00	98.14	0.00
Coupon	03/16/2024	362583AD8	0.00	GMCAR 2023-2 A3 4.47 02/16/2028			2,123.25	0.00	2,123.25	0.00
Coupon	03/16/2024	362585AC5	0.00	GMCAR 2022-2 A3 3.1 02/16/2027			870.97	0.00	870.97	0.00
Coupon	03/16/2024	36268GAD7	0.00	GMCAR 2024-1 A3 4.85 12/18/2028			1,172.08	0.00	1,172.08	0.00
Coupon	03/16/2024	380146AC4	0.00	GMCAR 2022-1 A3 1.23 11/16/2026			185.32	0.00	185.32	0.00
Coupon	03/18/2024	808513BN4	0.00	CHARLES SCHWAB CORP 0.75 03/18/2024			3,750.00	0.00	3,750.00	0.00
Coupon	03/20/2024	36265MAC9	0.00	GMALT 2022-1 A3 1.9 03/20/2025			318.43	0.00	318.43	0.00
Coupon	03/20/2024	36266FAC3	0.00	GMALT 2022-2 A3 3.42 06/20/2025			1,106.55	0.00	1,106.55	0.00
Coupon	03/20/2024	36269FAD8	0.00	GMALT 2024-1 A3 5.09 03/22/2027			3,216.60	0.00	3,216.60	0.00
Coupon	03/20/2024	89238GAD3	0.00	TLOT 2024-A A3 5.25 04/20/2027			2,196.98	0.00	2,196.98	0.00
Coupon	03/21/2024	438123AC5	0.00	HAROT 2023-4 A3 5.67 06/21/2028			1,984.50	0.00	1,984.50	0.00
Coupon	03/21/2024	43815GAC3	0.00	HAROT 2021-4 A3 0.88 01/21/2026			158.69	0.00	158.69	0.00
Coupon	03/21/2024	43815JAC7	0.00	HAROT 2023-1 A3 5.04 04/21/2027			1,764.00	0.00	1,764.00	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	03/23/2024	3137EAX3	0.00	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025			4,125.00	0.00	4,125.00	0.00
Coupon	03/25/2024	05592XAD2	0.00	BMWOT 2023-A A3 5.47 02/25/2028			1,549.83	0.00	1,549.83	0.00
Coupon	03/25/2024	05593AAC3	0.00	BMWLT 2023-1 A3 5.16 11/25/2025			881.50	0.00	881.50	0.00
Coupon	03/25/2024	05601XAC3	0.00	BMWLT 2022-1 A3 1.03 03/25/2025			21.12	0.00	21.12	0.00
Coupon	03/25/2024	05602RAD3	0.00	BMWOT 2022-A A3 3.21 08/25/2026			2,279.17	0.00	2,279.17	0.00
Coupon	03/31/2024	9128286L9	0.00	UNITED STATES TREASURY 2.25 03/31/2026			22,500.00	0.00	22,500.00	0.00
Coupon	03/31/2024	912828ZF0	0.00	UNITED STATES TREASURY 0.5 03/31/2025			6,250.00	0.00	6,250.00	0.00
Coupon	03/31/2024	91282CBT7	0.00	UNITED STATES TREASURY 0.75 03/31/2026			6,375.00	0.00	6,375.00	0.00
Coupon	03/31/2024	91282CEF4	0.00	UNITED STATES TREASURY 2.5 03/31/2027			37,500.00	0.00	37,500.00	0.00
Coupon	03/31/2024	91282CEG2	0.00	UNITED STATES TREASURY 2.25 03/31/2024			22,500.00	0.00	22,500.00	0.00
Coupon	03/31/2024	91282CFM8	0.00	UNITED STATES TREASURY 4.125 09/30/2027			41,250.00	0.00	41,250.00	0.00
Coupon	03/31/2024	91282CGT2	0.00	UNITED STATES TREASURY 3.625 03/31/2028			54,375.00	0.00	54,375.00	0.00
Total Coupon			0.00				981,066.55	0.00	981,066.55	0.00
Maturity	02/05/2024	3135G0V34	(2,000,000.00)	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.5 02/05/2024	100.000	0.00%	(2,000,000.00)	0.00	2,000,000.00	0.00
Maturity	02/13/2024	912797JD0	(3,500,000.00)	UNITED STATES TREASURY 02/13/2024	100.000	0.00%	(3,500,000.00)	0.00	3,500,000.00	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Maturity	02/29/2024	912828W48	(3,000,000.00)	UNITED STATES TREASURY 2.125 02/29/2024	100.000	0.00%	(3,000,000.00)	0.00	3,000,000.00	0.00
Maturity	03/11/2024	89114QCB2	(1,300,000.00)	TORONTO-DOMINION BANK 3.25 03/11/2024	100.000	0.00%	(1,300,000.00)	0.00	1,300,000.00	0.00
Maturity	03/12/2024	912797JH1	(2,000,000.00)	UNITED STATES TREASURY03/12/2024	100.000	0.00%	(2,000,000.00)	0.00	2,000,000.00	0.00
Maturity	03/18/2024	808513BN4	(1,000,000.00)	CHARLES SCHWAB CORP 0.75 03/18/2024	100.000	0.00%	(1,000,000.00)	0.00	1,000,000.00	0.00
Maturity	03/31/2024	91282CEG2	(2,000,000.00)	UNITED STATES TREASURY 2.25 03/31/2024	100.000	0.00%	(2,000,000.00)	0.00	2,000,000.00	0.00
Total Maturity			(14,800,000.00)				(14,800,000.00)	0.00	14,800,000.00	0.00
Principal Paydown	02/15/2024	43815BAC4	(36,006.14)	HAROT 2022-1 A3 1.88 05/15/2026			(36,006.14)	--	36,006.14	0.00
Principal Paydown	02/15/2024	44935FAD6	(13,992.86)	HART 2021-C A3 0.74 05/15/2026			(13,992.86)	--	13,992.86	(0.00)
Principal Paydown	02/15/2024	47787JAC2	(27,004.20)	JDOT 2022 A3 0.36 09/15/2026			(27,004.20)	--	27,004.20	(0.00)
Principal Paydown	02/15/2024	47788UAC6	(10,157.29)	JDOT 2021 A3 0.36 09/15/2025			(10,157.29)	--	10,157.29	(0.00)
Principal Paydown	02/15/2024	89238FAD5	(23,874.20)	TAOT 2022-B A3 2.93 09/15/2026			(23,874.20)	--	23,874.20	(0.00)
Principal Paydown	02/16/2024	362554AC1	(12,466.20)	GMCAR 2021-4 A3 0.68 09/16/2026			(12,466.20)	--	12,466.20	0.01
Principal Paydown	02/16/2024	362585AC5	(12,848.48)	GMCAR 2022-2 A3 3.1 02/16/2027			(12,848.48)	--	12,848.48	0.00
Principal Paydown	02/16/2024	380146AC4	(11,756.42)	GMCAR 2022-1 A3 1.23 11/16/2026			(11,756.42)	--	11,756.42	(0.00)
Principal Paydown	02/20/2024	36265MAC9	(91,801.08)	GMALT 2022-1 A3 1.9 03/20/2025			(91,801.08)	--	91,801.08	0.01
Principal Paydown	02/20/2024	36266FAC3	(84,236.43)	GMALT 2022-2 A3 3.42 06/20/2025			(84,236.43)	--	84,236.43	(0.00)
Principal Paydown	02/21/2024	43815GAC3	(18,878.35)	HAROT 2021-4 A3 0.88 01/21/2026			(18,878.35)	--	18,878.35	(0.01)

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City of San Leandro | Account #460 | As of March 31, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Principal Paydown	02/25/2024	05601XAC3	(33,559.24)	BMWLT 2022-1 A3 1.03 03/25/2025			(33,559.24)	--	33,559.24	(0.00)
Principal Paydown	02/25/2024	05602RAD3	(62,466.71)	BMWOT 2022-A A3 3.21 08/25/2026			(62,466.71)	--	62,466.71	(0.01)
Principal Paydown	03/15/2024	43815BAC4	(35,434.63)	HAROT 2022-1 A3 1.88 05/15/2026			(35,434.63)	--	35,434.63	0.00
Principal Paydown	03/15/2024	44935FAD6	(13,340.56)	HART 2021-C A3 0.74 05/15/2026			(13,340.56)	--	13,340.56	(0.00)
Principal Paydown	03/15/2024	47787JAC2	(16,422.98)	JDOT 2022 A3 0.36 09/15/2026			(16,422.98)	--	16,422.98	(0.01)
Principal Paydown	03/15/2024	47788UAC6	(7,323.41)	JDOT 2021 A3 0.36 09/15/2025			(7,323.41)	--	7,323.41	0.00
Principal Paydown	03/15/2024	89238FAD5	(22,281.73)	TAOT 2022-B A3 2.93 09/15/2026			(22,281.73)	--	22,281.73	0.00
Principal Paydown	03/16/2024	362554AC1	(12,522.18)	GMCAR 2021-4 A3 0.68 09/16/2026			(12,522.18)	--	12,522.18	0.00
Principal Paydown	03/16/2024	362585AC5	(18,572.38)	GMCAR 2022-2 A3 3.1 02/16/2027			(18,572.38)	--	18,572.38	(0.00)
Principal Paydown	03/16/2024	380146AC4	(11,703.68)	GMCAR 2022-1 A3 1.23 11/16/2026			(11,703.68)	--	11,703.68	0.00
Principal Paydown	03/20/2024	36265MAC9	(96,409.40)	GMALT 2022-1 A3 1.9 03/20/2025			(96,409.40)	--	96,409.40	(0.00)
Principal Paydown	03/20/2024	36266FAC3	(91,906.30)	GMALT 2022-2 A3 3.42 06/20/2025			(91,906.30)	--	91,906.30	0.00
Principal Paydown	03/21/2024	43815GAC3	(18,074.46)	HAROT 2021-4 A3 0.88 01/21/2026			(18,074.46)	--	18,074.46	0.00
Principal Paydown	03/25/2024	05601XAC3	(23,035.42)	BMWLT 2022-1 A3 1.03 03/25/2025			(23,035.42)	--	23,035.42	0.02
Principal Paydown	03/25/2024	05602RAD3	(57,771.76)	BMWOT 2022-A A3 3.21 08/25/2026			(57,771.76)	--	57,771.76	0.00
Total Principal Paydown			(863,846.49)				(863,846.49)	--	863,846.49	0.03

TRANSACTION LEDGER



City of San Leandro | Account #460 | As of March 31, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
TOTAL OTHER TRANSACTIONS			(15,663,846.49)				(14,682,779.94)	0.00	16,644,913.04	0.03

Transaction Ledger

As of January 31, 2024

San Leandro Reporting - Account #461

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/15/2024	90LAIF\$00	137,926.63	Local Agency Investment Fund State Pool	1.000	3.95%	137,926.63	0.00	137,926.63	0.00
Subtotal			137,926.63				137,926.63	0.00	137,926.63	0.00
TOTAL ACQUISITIONS			137,926.63				137,926.63	0.00	137,926.63	0.00
DISPOSITIONS										
Security Withdrawal	01/31/2024	90LAIF\$00	29,260.21	Local Agency Investment Fund State Pool	1.000		29,260.21	0.00	29,260.21	0.00
Subtotal			29,260.21				29,260.21	0.00	29,260.21	0.00
TOTAL DISPOSITIONS			29,260.21				29,260.21	0.00	29,260.21	0.00

TRANSACTION LEDGER



City of San Leandro Reporting | Account #461 | As of March 31, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest	Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS											
Purchase	03/31/2024	90WELL\$00	8,842,523.22	Wells Fargo Checking Account	1.000	0.00%	(8,842,523.22)		0.00	(8,842,523.22)	0.00
Total Purchase			8,842,523.22				(8,842,523.22)		0.00	(8,842,523.22)	0.00
TOTAL ACQUISITIONS			8,842,523.22				(8,842,523.22)		0.00	(8,842,523.22)	0.00
OTHER TRANSACTIONS											
Cash Transfer	03/31/2024	CCYUSD	8,842,523.22	Cash		0.00%	8,842,523.22		0.00	8,842,523.22	0.00
Total Cash Transfer			8,842,523.22				8,842,523.22		0.00	8,842,523.22	0.00
TOTAL OTHER TRANSACTIONS			8,842,523.22				8,842,523.22		0.00	8,842,523.22	0.00

Important Disclosures

As of March 31, 2024

2024 Chandler Asset Management, Inc, An Independent Registered Investment Adviser.

Information contained herein is confidential. Prices are provided by ICE Data Services Inc ("IDS"), an independent pricing source. In the event IDS does not provide a price or if the price provided is not reflective of fair market value, Chandler will obtain pricing from an alternative approved third party pricing source in accordance with our written valuation policy and procedures. Our valuation procedures are also disclosed in Item 5 of our Form ADV Part 2A.

Performance results are presented gross-of-advisory fees and represent the client's Total Return. The deduction of advisory fees lowers performance results. These results include the reinvestment of dividends and other earnings. Past performance may not be indicative of future results. Therefore, clients should not assume that future performance of any specific investment or investment strategy will be profitable or equal to past performance levels. All investment strategies have the potential for profit or loss. Economic factors, market conditions or changes in investment strategies, contributions or withdrawals may materially alter the performance and results of your portfolio.

Index returns assume reinvestment of all distributions. Historical performance results for investment indexes generally do not reflect the deduction of transaction and/or custodial charges or the deduction of an investment management fee, the incurrence of which would have the effect of decreasing historical performance results. It is not possible to invest directly in an index.

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Fixed income investments are subject to interest, credit and market risk. Interest rate risk: the value of fixed income investments will decline as interest rates rise. Credit risk: the possibility that the borrower may not be able to repay interest and principal. Low rated bonds generally have to pay higher interest rates to attract investors willing to take on greater risk. Market risk: the bond market in general could decline due to economic conditions, especially during periods of rising interest rates.

Ratings information have been provided by Moody's, S&P and Fitch through data feeds we believe to be reliable as of the date of this statement, however we cannot guarantee its accuracy.

Security level ratings for U.S. Agency issued mortgage-backed securities ("MBS") reflect the issuer rating because the securities themselves are not rated. The issuing U.S. Agency guarantees the full and timely payment of both principal and interest and carries a AA+/Aaa/AAA by S&P, Moody's and Fitch respectively.

Your qualified custodian bank maintains control of all assets reflected in this statement and we urge you to compare this statement to the one you receive from your qualified custodian. Chandler does not have any authority to withdraw or deposit funds from/to the custodian account.

ICE BofA 1-3 Yr US Treasury & Agency Index

The ICE BofA 1-3 Year US Treasury & Agency Index tracks the performance of US dollar denominated US Treasury and nonsubordinated US agency debt issued in the US domestic market. Qualifying securities must have an investment grade rating (based on an average of Moody's, S&P and Fitch). Qualifying securities must have at least one year remaining term to final maturity and less than three years remaining term to final maturity, at least 18 months to maturity at time of issuance, a fixed coupon schedule, and a minimum amount outstanding of \$1 billion for sovereigns and \$250 million for agencies.