



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Julia H. Cooper

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
JUNE 30, 2019**

DATE: July 31, 2019

Approved

D. Sykes

Date

8/2/19

Transmitted herewith is the City's Investment Report for the quarter ended June 30, 2019. To meet the reporting requirements set forth in the City of San Jose Investment Policy, an electronic version of this report will be posted on the City's website at <http://www.sanjoseca.gov/index.aspx?NID=759> and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for the August 15, 2019 and will be agendaized through the PSFSS Committee to the City Council meeting on September 10, 2019.

Summary of portfolio performance and compliance for quarter ended June 30, 2019:

- Size of total portfolio: \$2,065,550,242
- Earned income yield: 2.348%
- Weighted average days to maturity: 661 days
- Fiscal year-to-date net interest earnings: \$35,501,942
- No exceptions to the City's Investment Policy during this quarter

If you have any question on this investment report, please do not hesitate to call me at 535-7011.

/s/

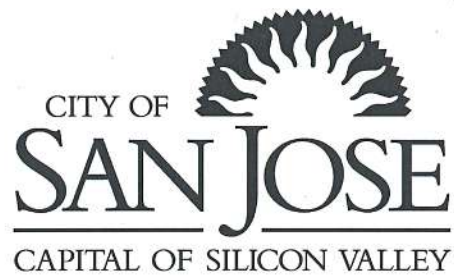
JULIA H. COOPER
Director of Finance

cc: David Sykes, City Manager
Joe Rois, Acting City Auditor
Richard Doyle, City Attorney

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**City of San José
California**

**INVESTMENT REPORT FOR
THE QUARTER ENDED
JUNE 30, 2019**



Prepared by
Finance Department
Treasury Division

Julia H. Cooper
Director of Finance

**Investment Report for
The Quarter Ended
JUNE 30, 2019**

**City of San José
Department of Finance
Treasury Division**

Julia H. Cooper
Director of Finance

Lisa C. Taitano
Assistant Director of Finance

Qianyu Sun
Principal Investment Officer

Investment Staff

Denise Lo, Financial Analyst
Frances Tao, Accounting Technician

Special Assistance by

Katie Su, Accountant
Courtney Brown, Staff Technician

**CITY OF SAN JOSE
INVESTMENT REPORTS FOR
THE QUARTER ENDED JUNE 30, 2019
TABLE OF CONTENTS**

LETTER OF TRANSMITTAL

SECTION A. PORTFOLIO STATISTICS

Portfolio Statistics – Quarter-to-Date

Portfolio Statistics – Year-to-Date

SECTION B. EARNED INCOME REPORTS

Total Earnings – Quarter-to-Date

Total Earnings – Year-to-Date

SECTION C. PORTFOLIO HOLDINGS AT COST

Investment Status Report

SECTION D. MARKET VALUE OF PORTFOLIO

Portfolio Details - Investments

SECTION E. DETAIL OF INVESTMENT ACTIVITY

Transaction Activity Report

Reconciliation of Investment Activities

Purchase Report

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July 30, 2019

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED JUNE 30, 2019

I am pleased to present this report of investment activity for the quarter ended June 30, 2019 in compliance with the reporting requirements set forth in the City of San José Investment Policy. The report presents information in the following major categories: Portfolio Statistics, Portfolio Performance, Compliance Reporting Requirements, Investment Trading Activity, and Investment Strategy.

The information presented in the table below highlights the investment activity for the quarter ended June 30, 2019, as well as provides a comparison to the quarters ended March 31, 2019, and June 30, 2018.

INVESTMENT SUMMARY			
For the Quarter Ended	June 30, 2019	March 31, 2019	June 30, 2018
<i>Total Portfolio</i>			
Portfolio Value ^{(1) (2)}	\$2,065,550,242	\$1,704,612,867	\$1,805,812,065
Earned Interest Yield	2.348%	2.289%	1.659%
Dollar-weighted average yield			
Purchases	2.424%	2.800%	2.793%
Maturities	1.767%	1.674%	1.419%
Called Securities	3.011%	2.571%	2.129%
Weighted avg. yield at end of period	2.330%	2.281%	1.812%
Weighted avg. days to maturity	661	579	520
<i>Portfolio Fund 3</i>			
Portfolio Value ^{(1) (2) (3)}	\$2,063,415,334	\$1,702,265,134	\$1,797,178,013
Earned Interest Yield	2.348%	2.281%	1.658%
Dollar-weighted average yield			
Purchases	2.424%	2.800%	2.794%
Maturities	1.762%	1.674%	1.419%
Called Securities	3.011%	2.571%	2.129%
Weighted avg. yield at end of period	2.330%	2.281%	1.811%
Weighted avg. days to maturity	662	579	522

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

² Total excludes bond proceeds held by trustees for the City of San José (\$223,924,302.76).

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

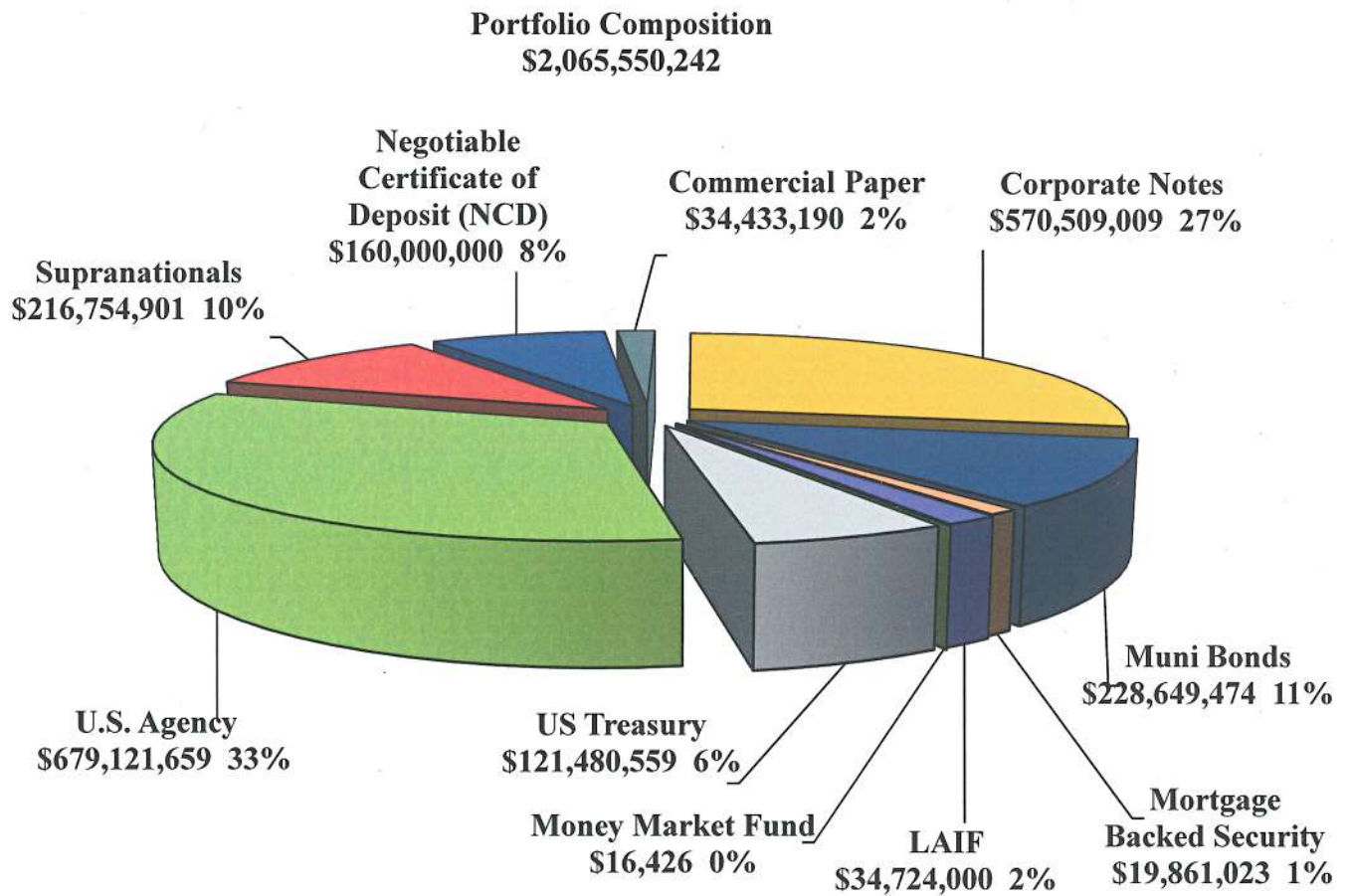
PORTFOLIO STATISTICS

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

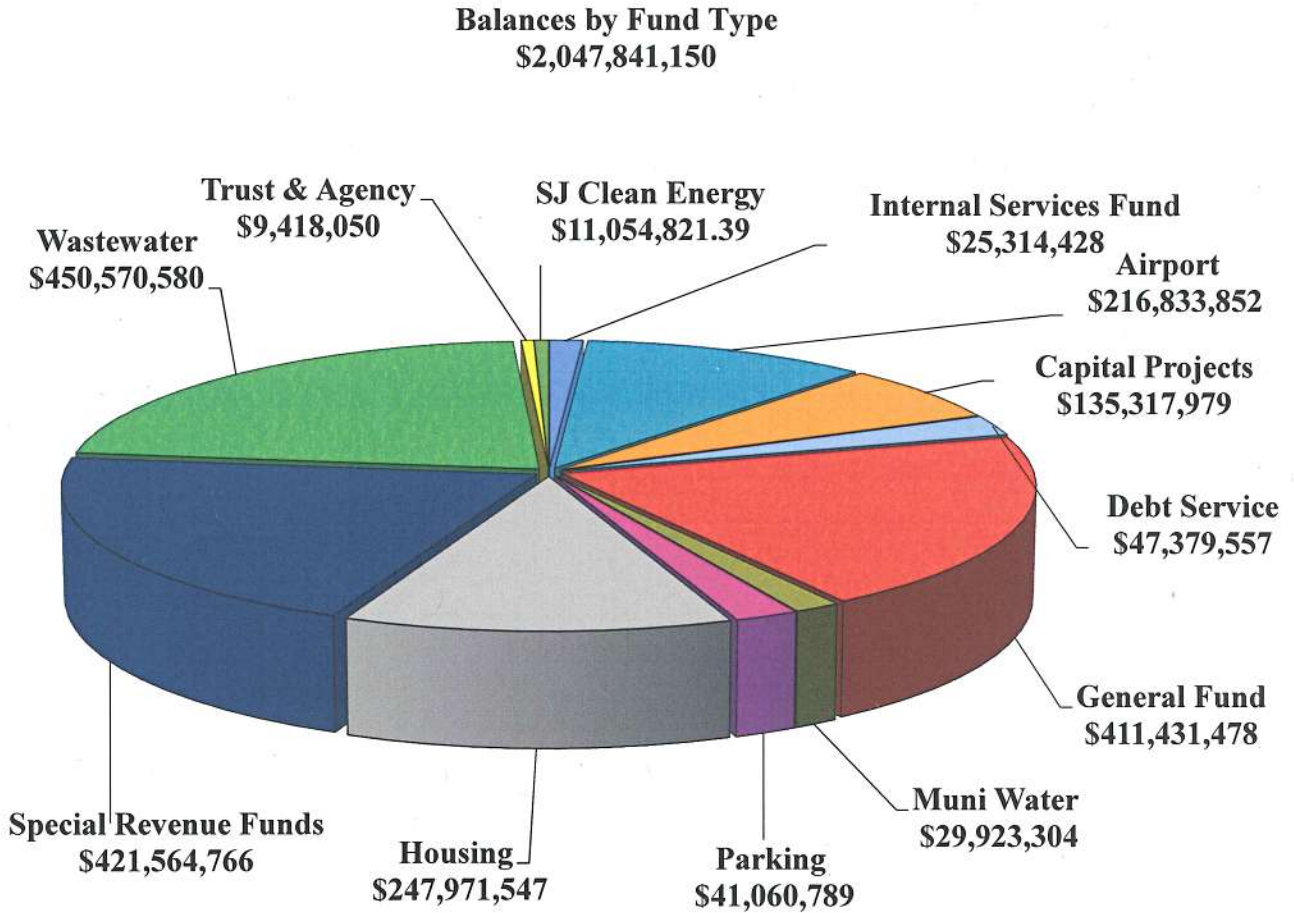
Portfolio Composition

Within this section are snapshots of the City's total investment portfolio as of June 30, 2019.

The first graph shows the portfolio composition by investment type.



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



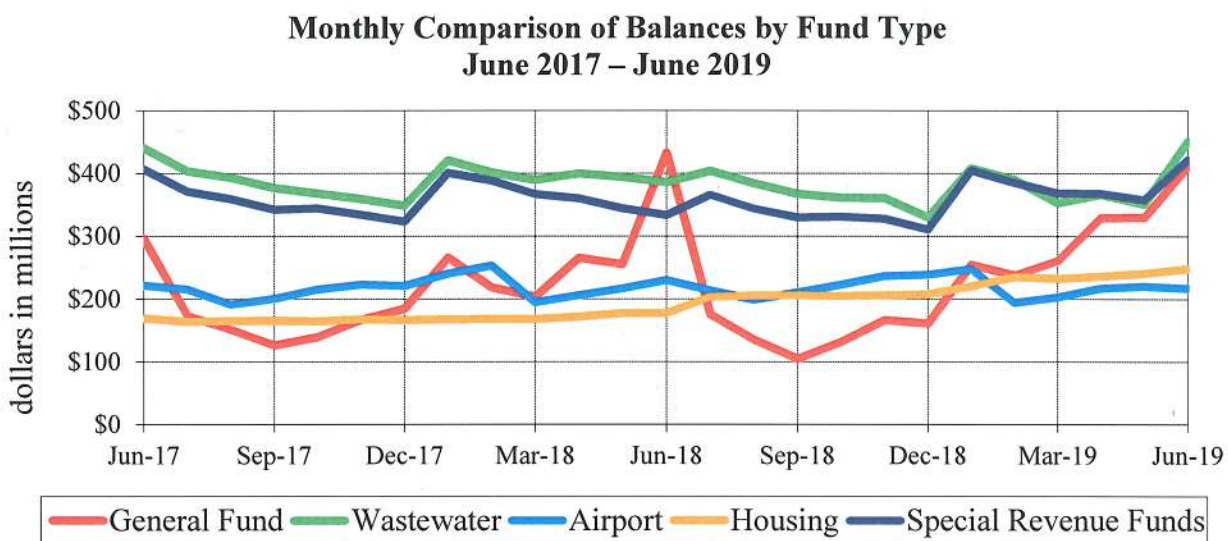
Total Balances per FMS	\$2,047,841,150
Deposit-in-Transit, Outstanding Checks ¹	17,709,092
Portfolio Balance Total	<u>\$2,065,550,242</u>

¹ Reflects timing difference between when deposits are made and accounted for in FMS or when checks are written and not yet cashed by the receiving party

General Fund Balances

With the receipts of property tax advances in June, General Fund balances increased by \$151 million during the quarter and ended with a balance of \$411.43 million as of June 30, 2019. General Fund cash balances usually peak during the months of January and June when the bulk of property taxes are received, and decline in the summer months due to retirement prefunding, debt service payments and operational expenditures.

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



Prefunding of Annual Retirement Contributions

The City opted to prefund a significant portion of the annual employer retirement contributions for Fiscal Year 2018-19. The prefunding amount was \$358.5 million at the beginning of the year. In anticipation of this cash outflow, the City set aside \$208.5 million in cash and matured investments and additional funding of \$150 million came from Tax Revenue Anticipation Notes (TRAN) issued on July 2, 2018. The TRAN was redeemed in full on April 1, 2019.

The City ceased prefunding retirement contributions in Fiscal Year 2019-20.

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

Historically, the Redevelopment Agency participated in the City's investment pool with both restricted bond proceeds and operating cash balances. As of February 1, 2012, redevelopment agencies in California were dissolved by legislative action and the City, acting as the Successor Agency to the Redevelopment Agency ("SARA"), transferred Redevelopment Agency's funds from the investment pool to SARA's own bank accounts.

In July 2018, the City entered into the final stage of dissolution and absorbed the entire SARA operations into City operations. City staff will manage SARA's accounts until all assets are liquidated and bonds are redeemed.

As of June 30, 2019, SARA reported cash balances as outlined in the table below:

SARA CASH SUMMARY		Pledged for Bond/Enforceable Obligations
LAIF		\$ 56,336,586
Wells Fargo		
General Account-80 % Funds		\$ 173,428
Total Wells Fargo Funds		\$ 173,428
Wilmington Trust:		
Total Wilmington Trust Funds		\$ 117,986,598 (A)
		\$ 117,986,598
TOTAL		\$ 174,496,612

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

PORTFOLIO PERFORMANCE

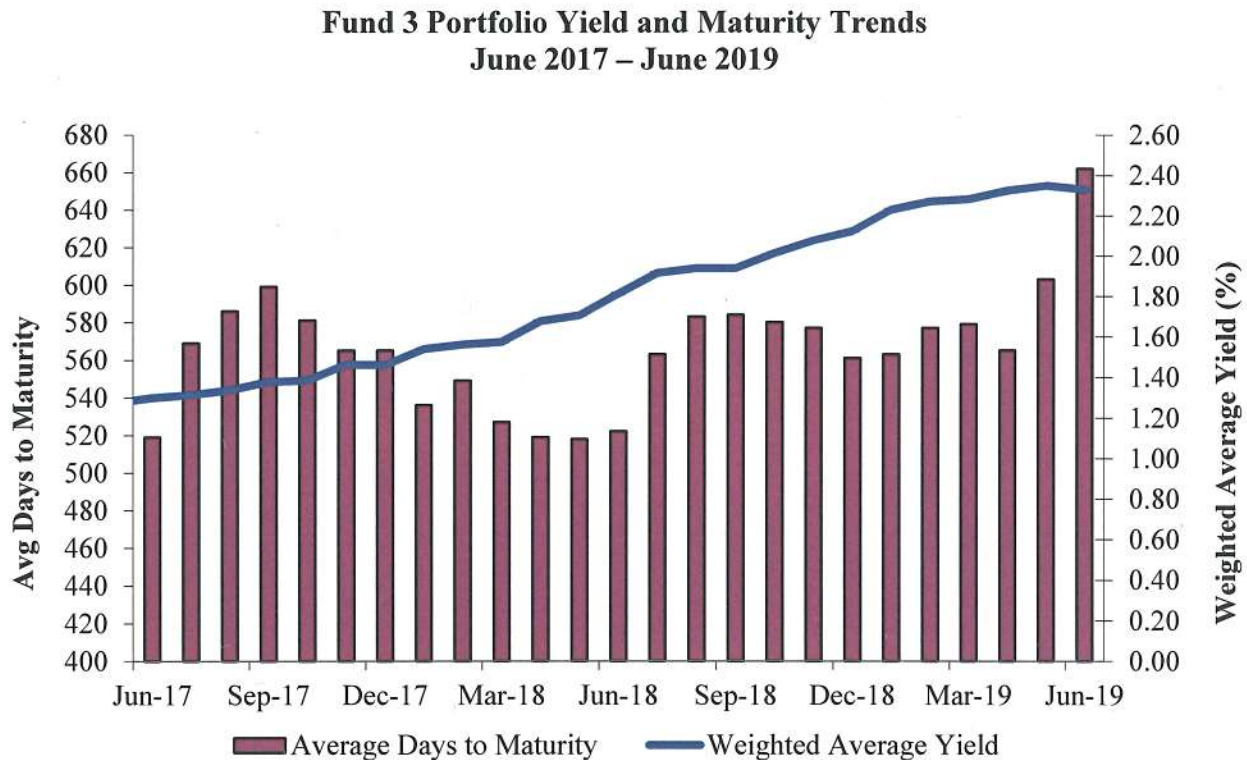
The following table illustrates the total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago.

TOTAL PORTFOLIO INCOME RECOGNIZED			
Accrual Basis			
Total Portfolio	June 30, 2019	March 31, 2019	June 30, 2018
<i>Quarter-End</i>			
Total interest earnings	\$10,567,307	\$9,566,487 (A)	\$6,837,329
Realized gains (losses)	0	0	0
Total income recognized	\$10,567,307	\$9,566,487	\$6,837,329
<i>Fiscal Year-to-Date</i>			
Total interest earnings	\$35,501,942	\$24,934,635 (A)	\$23,392,668
Realized gains (losses)	0	0	0
Total income recognized	\$35,501,942	\$24,934,635	\$23,392,668

(A) Total interest earnings in the quarter ending March 31, 2019 were revised down after staff made an interest rate correction

Yield and Maturity Trend

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



The Fund 3 Portfolio’s average days to maturity (ADM) increased from 579 days as of March 31, 2019, to 662 days on June 30, 2019. The weighted average yield increased from 2.281% as of March 31, 2019 to 2.330% on June 30, 2019.

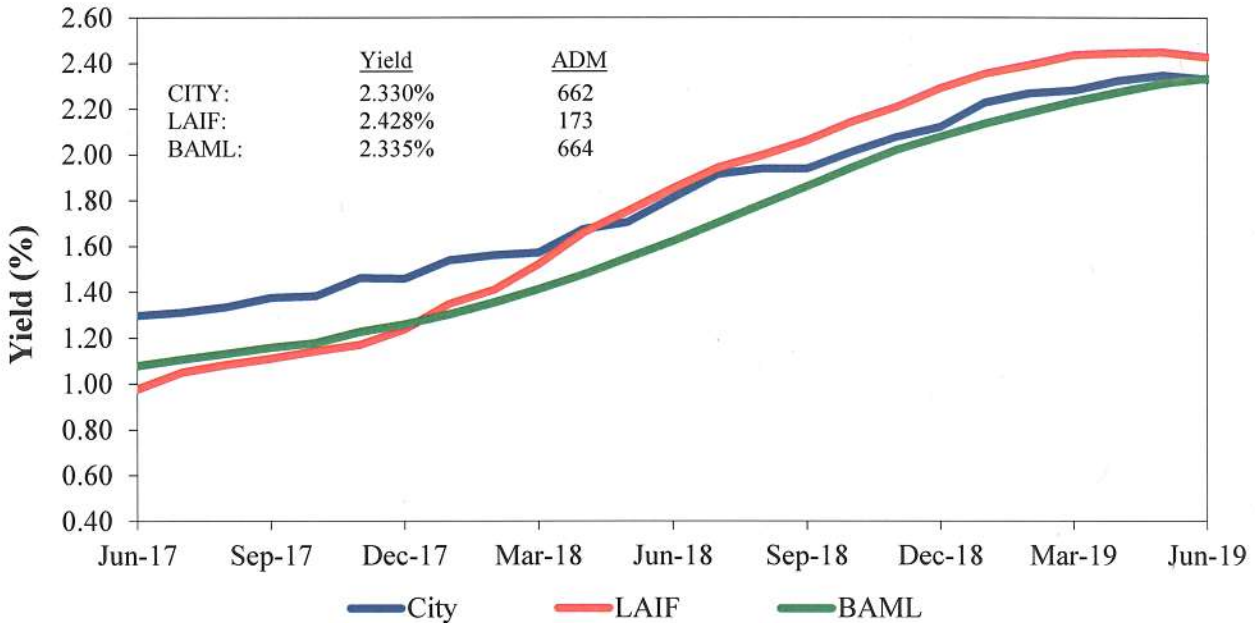
Yields continued declining during the quarter and the yield curve inversion started in March deepened. Anticipating falling interest rates, Investment staff purchased \$220.5 million federal agency and supranational papers with call options, which were issued with higher coupons and longer maturities. Staff carefully aligned call structures with anticipated cash outflow to mitigate potential reinvestment risks. This strategy contributed to the increase of the portfolio’s ADM and aggregate yield. In addition, staff also invested in bullet notes of various sectors and terms to maintain the diversification structure of the portfolio.

Comparison with Benchmarks

The City’s Total Portfolio is not compared to benchmarks because it includes various funds which have separate cash flows and investment requirements. Only the City’s Fund 3 Portfolio is compared against benchmarks for performance purposes. The following graph demonstrates a

yield comparison by month of the City's Fund 3 Portfolio, the California LAIF, and the BAML Index for the period from June 2017 to June 2019.

**Portfolio vs. Benchmarks
June 2017 – June 2019**



Notes:

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

LAIF is a short-term investment option available to local agencies in California. LAIF has a high turnover ratio and its ADM was 173 days as of June 30, 2019. The City generally follows a buy-and-hold strategy and maintains a longer ADM, 662 days as of June 30, 2019. The majority of the City's holdings were purchased when interest rates were lower. When the yield curve is inverted, a much shorter portfolio like LAIF can reinvest more frequently and achieve higher yields than a longer portfolio like the City's portfolio. Nevertheless, the yield gap between the City's portfolio and LAIF tightened more this quarter, in comparison with the previous quarter. The gap will narrow further in the future, as interest rates are trending downward.

The BAML Index is a broad market index and tracks dollar denominated investment-grade debt with a remaining maturity up to 3 years. The City's portfolio yield was 0.5 basis point lower than the BAML Index, with a slightly shorter ADM.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page 1 of this report, the total portfolio size as of June 30, 2019, was approximately \$2.07 billion. The following table illustrates the net

unrealized gains or losses on the portfolio when comparing the portfolio's market value to both its original cost and amortized cost.

UNREALIZED GAINS & LOSSES			
Cash Basis			
Market Value	\$2,074,153,841	Market Value	\$2,074,153,841
Original Cost	(2,065,550,242)	Amortized Cost	(2,066,076,365)
Net Unrealized Gain	\$ 8,603,599	Net Unrealized Gain	\$ 8,077,476

An inverse relationship exists between general changes in interest rates and the value of investment securities. As interest rates decrease, the value of the City's investments increases. Conversely, as interest rates increase, the value of the City's investments declines. The City's investment practice, per the Investment Policy, is generally to hold securities to maturity, with exceptions as noted in the Policy. The net unrealized gain noted above are "paper gain" and would only be realized if securities were sold prior to maturity.

Earned Interest Yield

The earned interest yield of the total investment portfolio for the quarter ended June 30, 2019 was 2.348%, 0.059% higher than the previous quarter and 0.689% higher than the quarter ended June 30, 2018.

Cash Management Projection

Based on the Finance Department's cash flow projection as of June 30, 2019, total revenues and investment maturities for the next six months are anticipated to be approximately \$1.71 billion. This is sufficient to cover projected expenditures of approximately \$1.70 billion.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended June 30, 2019. The investment portfolio meets the requirements of the City's Investment Policy and California Government Code section 53601.

On June 20, 2019, the City received Certificate of Excellence Award from the Association of Public Treasurers of the United States & Canada for the success in developing a comprehensive written investment policy.

Comparison of Portfolio Investment Earnings to FY 2018-19 Budget

The following is a comparison of actual General Fund investment earnings, on an accrual basis, to the fiscal year 2018-19 budget. The fiscal year 2018-19 budgeted interest earnings for the General Fund is \$3 million, and the forecasted net interest yield is 1.66%. The schedule below compares the unaudited actual net investment earnings to the General Fund budget for the

quarter ended June 30, 2019. The interest earnings are greater than the forecast for the quarter and for the fiscal year.

BUDGET COMPARISON

<u>Net Investment Earnings</u>	<u>Yield</u>
<i>Quarter Ended June 30, 2019</i>	
Budget ^(a)	1.66%
Actual ^(b)	<u>2.20%</u>
Variance	0.54%
 <i>Fiscal Year to Date</i>	
Budget ^(a)	1.66%
Actual ^(b)	<u>2.02%</u>
Variance	0.36%

-
- (a) Reflects the 2019-2023 General Fund Forecast Information submitted by Finance on February 13, 2018.
(b) Reflects the earned interest yield less costs to administer the investment program, adjusted for funds with negative cash balances at month end.
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INVESTMENT TRADING ACTIVITY

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

INVESTMENT STRATEGY

The Investment Program continues to focus on its core mandates of safety, liquidity, and yield. Investments have been matched to known cash flow outlays in the next 24-month horizon. Beyond the 24-month horizon, staff extends maturities in order to provide income and structure for the portfolio when appropriate.

The Federal Reserve indicated earlier in July that the central bank is ready to cut interest rates to counter risks in the economic outlook. Equity markets remain at the historic high level and await second quarter corporate earnings release. U.S. economy shows no signs of substantial deterioration but faces risks of slowing global economy and trade policy uncertainty. Along with the U.S. central bank, European and Asian central banks are also poised to unleash monetary stimulus to extend the decade-long expansion amid cooling economy and trade tension.

The investment staff will closely monitor the market development, focus on the overall quality of the portfolio and invest with care, prudence and diligence.

Future Commitments – As of June 30, 2019, the City had no obligations to sell securities and no commitments to participate in securities trading.

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

Restructuring – No restructuring activities took place during the quarter ended June 30, 2019.

CONCLUSION

The total investment portfolio as of June 30, 2019 was \$2,065,550,242, increased by approximately \$360.94 million from the previous quarter. For the quarter ended June 30, 2019, the earned interest yield was 2.348%, an increase from 2.289% reported for the previous quarter. The average days to maturity increased from 579 days on March 31, 2019, to 661 days on June 30, 2019. As of June 30, 2019, approximately 39% of the total portfolio was invested in U.S. Treasuries and agency securities.

/s/
JULIA H. COOPER
Director of Finance

SECTION A

PORTFOLIO STATISTICS

Portfolio Statistics summarizes information such as interest received, net earnings received, average daily and ending portfolio balance, yield and days to maturity of the portfolio. Please see statistic definitions as below:

TOTAL INTEREST RECEIVED IN THIS PERIOD: Represents the cash basis receipts for the report period. Includes the total actual interest receipts less accrued interest purchased (if not offset by prior coupon payment) and further modified by the gain or loss amounts incurred through sales during the period.

TOTAL NET EARNINGS THIS PERIOD: Represents the accrued net earnings for the period. Encompasses the net of interest accrual, premium amortization, discount accretion, and gains/losses from sales.

AVERAGE DAILY PORTFOLIO BALANCE: The sum of daily investment balances (cost-adjusted by amortization/accretion postings) during the actual period, including weekends and holidays, divided by the number of days in the reporting period.

EARNED INTEREST YIELD THIS PERIOD: The total net accrued earnings this period, divided by the number of days within the report period, then multiplied by 365 days, and divided by the average daily investment balance.

END OF PERIOD PORTFOLIO BALANCE: The sum of all investment balances (adjusted cost basis) which are active at the end of the report.

WEIGHTED AVERAGE YIELD AT END OF PERIOD: The sum of all end of period investment balances, each multiplied by its ending sub-period yield, then divided by the sum of the end of period investment balances (current book value or adjusted costs basis).

WEIGHTED AVERAGE DAYS TO MATURITY: The sum of all investment cost balances for securities active at the end of the report period, each multiplied by the days to maturity, then divided by total investment costs.

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City of San Jose
Portfolio Statistics
Funds: 003, 152, 554
4/01/19 THROUGH 6/30/19

	Fund 003	Fund 152	Fund 554	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	7,342,699.94	3,889.38	38,460.78	7,385,050.10
TOTAL NET EARNINGS THIS PERIOD:	10,552,957.55	4,961.74	9,387.60	10,567,306.89
AVERAGE DAILY PORTFOLIO BALANCE:	1,802,785,393.50	860,024.39	1,468,240.12	1,805,113,658.01
EARNED INCOME YIELD THIS PERIOD	2.348	2.314	2.565	2.348
END OF PERIOD PORTFOLIO BALANCE:	2,063,415,333.88	894,445.10	1,240,463.04	2,065,550,242.02
CURRENT AMORTIZED BOOK VALUE:	2,061,407,733.42	894,466.68	1,240,463.04	2,063,542,663.14
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.330	2.063	2.446	2.330
WEIGHTED AVERAGE DAYS OF MATURITY:	662.00	352.00	1.00	661.00

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City of San Jose
Portfolio Statistics
Funds: 003, 152, 554
7/01/18 THROUGH 6/30/19

	<u>Fund 003</u>	<u>Fund 152</u>	<u>Fund 554</u>	<u>Consolidated</u>
TOTAL INCOME RECEIVED IN THIS PERIOD:	29,657,032.05	7,544.97	155,853.38	29,820,430.40
TOTAL NET EARNINGS THIS PERIOD:	35,353,230.88	20,447.14	128,263.87	35,501,941.89
AVERAGE DAILY PORTFOLIO BALANCE:	1,630,987,374.18	872,524.25	5,408,456.84	1,637,268,355.27
EARNED INCOME YIELD THIS PERIOD	2.168	2.343	2.372	2.168
END OF PERIOD PORTFOLIO BALANCE:	2,063,415,333.88	894,445.10	1,240,463.04	2,065,550,242.02
CURRENT AMORTIZED BOOK VALUE:	2,061,407,733.42	894,466.68	1,240,463.04	2,063,542,663.14
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.330	2.063	2.446	2.330
WEIGHTED AVERAGE DAYS OF MATURITY:	662.00	352.00	1.00	661.00

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SECTION B

TOTAL EARNINGS REPORT

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

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**City of San Jose
Total Earnings
Sorted by Fund - Investment Number
April 1, 2019 - June 30, 2019**

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
CITY	32936	003	STPOOL	15,729,000.00	41,941,000.00	24,959,762.04	2.450	2.566	159,648.13	0.00	0.00	159,648.13
VP6000104	36512	003	WELLS	10,963.02	25,011,030.99	421,327.52	1.583	2.243	2,356.17	0.00	0.00	2,356.17
CSJFA	37042	003	STPOOL	17,760,000.00	11,953,000.00	28,915,000.54	2.450	2.566	184,946.71	0.00	0.00	184,946.71
3133EEW55	37331	003	FFCB	20,000,000.00	20,026,400.00	20,026,400.00	1.800	1.776	90,000.00	-1,326.63	0.00	88,673.37
91412GSB2	37374	003	UNVHGR	8,265,000.00	8,314,920.60	8,314,920.60	1.796	1.620	37,109.85	-3,518.29	0.00	33,591.56
91412GSB2	37375	003	UNVHGR	2,500,000.00	2,515,100.00	2,515,100.00	1.796	1.620	11,225.00	-1,064.21	0.00	10,160.79
912828VV9	37378	003	USTR	10,000,000.00	10,179,687.50	10,179,687.50	2.125	1.693	52,547.56	-9,579.12	0.00	42,968.44
3130A7CV5	37398	003	FHLB	10,000,000.00	9,959,600.00	9,959,600.00	1.375	1.466	34,375.00	2,020.00	0.00	36,395.00
3133EFW52	37403	003	FFCB	5,000,000.00	5,019,250.00	5,019,250.00	1.150	1.030	14,375.00	-1,484.58	0.00	12,890.42
4581XOCD8	37404	003	IADB	10,000,000.00	10,350,000.00	10,350,000.00	2.125	1.319	53,125.00	-19,079.35	0.00	34,045.65
91412GD44	37405	003	UNVHGR	5,570,000.00	5,570,000.00	5,570,000.00	1.490	1.494	20,748.25	0.00	0.00	20,748.25
13063CP87	37408	003	CAS	10,000,000.00	10,000,000.00	10,000,000.00	1.500	1.504	37,500.00	0.00	0.00	37,500.00
13063CP87	37411	003	CAS	10,000,000.00	9,945,700.00	9,945,700.00	1.500	1.624	37,500.00	2,757.91	0.00	40,257.91
459058FC2	37412	003	IBRD	0.00	9,400,877.50	2,582,658.65	1.250	1.320	8,172.74	327.82	0.00	8,500.56
3133EFW52	37415	003	FFCB	5,000,000.00	5,023,250.00	5,023,250.00	1.150	1.001	14,375.00	-1,840.37	0.00	12,534.63
3132XOHD6	37431	003	FAMC	0.00	10,022,570.00	4,295,387.14	1.030	0.963	11,158.33	-842.33	0.00	10,316.00
458182DX7	37432	003	IADB	0.00	9,998,800.00	4,614,830.77	1.000	1.018	11,666.67	48.18	0.00	11,714.85
3136G3TN5	37433	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	1.210	1.213	90,750.00	0.00	0.00	90,750.00
459200HE4	37435	003	IBM	0.00	4,692,000.00	2,268,659.34	1.875	1.179	10,541.67	-3,873.68	0.00	6,667.99
94974BFU9	37441	003	WFC	0.00	15,285,000.00	3,527,307.69	2.125	1.446	18,593.75	-5,879.17	0.00	12,714.58
3130A8QS5	37449	003	FHLB	10,000,000.00	9,950,700.00	9,950,700.00	1.125	1.233	28,125.00	2,465.00	0.00	30,590.00
594918BN3	37462	003	MSFT	10,000,000.00	10,004,400.00	10,004,400.00	1.100	1.088	27,500.00	-366.67	0.00	27,133.33
25468PDA1	37463	003	DIS	0.00	5,150,836.20	3,339,553.14	1.850	1.037	15,271.90	-6,636.70	0.00	8,635.20
037833CB4	37464	003	AAPL	8,831,000.00	8,828,412.52	8,828,412.52	1.100	1.113	24,285.25	216.82	0.00	24,502.07
69371RN36	37465	003	PCAR	2,000,000.00	2,000,000.00	2,000,000.00	1.200	1.203	6,000.00	0.00	0.00	6,000.00
3137EAEC9	37466	003	FHLMC	10,000,000.00	9,949,200.00	9,949,200.00	1.125	1.236	28,125.00	2,540.00	0.00	30,665.00
20772J3E0	37468	003	CTS	12,770,000.00	12,826,698.80	12,826,698.80	1.550	1.436	49,483.75	-3,553.55	0.00	45,930.20
3134G93L9	37476	003	FHLMC	7,560,000.00	7,560,756.00	7,560,756.00	1.250	1.250	23,625.00	-64.86	0.00	23,560.14
713448DJ4	37480	003	PEP	5,000,000.00	5,002,350.00	5,002,350.00	1.350	1.337	16,875.00	-196.38	0.00	16,678.62
713448DJ4	37481	003	PEP	6,500,000.00	6,503,055.00	6,503,055.00	1.350	1.337	21,937.50	-255.29	0.00	21,682.21

City of San Jose
Total Earnings
April 1, 2019 - June 30, 2019

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
594918BN3	37485	003	MSFT	5,000,000.00	4,984,035.00	4,984,035.00	1.100	1.222	13,750.00	1,435.42	0.00	15,185.42
084664CL3	37487	003	BRK	10,050,000.00	10,081,114.80	10,081,114.80	2.778	2.779	72,608.74	-2,773.21	0.00	69,835.53
438516BJ4	37489	003	HON	10,000,000.00	10,000,000.00	10,000,000.00	1.400	1.404	35,000.00	0.00	0.00	35,000.00
544445AZ2	37494	003	LOSAPT	2,000,000.00	2,000,000.00	2,000,000.00	2.092	2.098	10,460.00	0.00	0.00	10,460.00
91412GUY9	37496	003	UNVHGR	2,070,000.00	2,161,866.60	2,161,866.60	3.154	2.067	16,321.95	-5,180.45	0.00	11,141.50
70922PAH5	37497	003	PASTRN	2,000,000.00	2,057,320.00	2,057,320.00	2.609	1.981	13,045.00	-2,883.63	0.00	10,161.37
544351KQ1	37505	003	LOS	10,000,000.00	9,990,900.00	9,990,900.00	2.150	2.177	53,750.00	484.62	0.00	54,234.62
544351KP3	37507	003	LOS	6,560,000.00	6,501,616.00	6,501,616.00	1.930	2.196	31,652.00	3,950.80	0.00	35,602.80
544351KQ4	37510	003	LOS	3,250,000.00	3,227,055.00	3,227,055.00	2.150	2.324	17,468.75	1,228.46	0.00	18,697.21
3130AAJP4	37512	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	1.740	1.745	130,500.00	0.00	0.00	130,500.00
64990E4G9	37514	003	NYSPLIT	4,975,000.00	4,867,589.75	4,867,589.75	1.100	1.839	13,681.25	8,638.89	0.00	22,320.14
3130AAKK3	37516	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.420	1.424	71,000.00	0.00	0.00	71,000.00
191216BV1	37520	003	KO	0.00	8,982,000.00	5,823,494.51	1.375	1.483	20,281.25	1,246.48	0.00	21,527.73
912828XE5	37522	003	USTR	15,000,000.00	14,946,093.75	14,946,093.75	1.500	1.614	56,145.29	3,988.19	0.00	60,133.48
459058FY4	37523	003	IBRD	10,000,000.00	9,945,700.00	9,945,700.00	2.000	2.126	50,000.00	2,715.00	0.00	52,715.00
91412GSB2	37524	003	UNVHGR	3,000,000.00	3,017,580.00	3,017,580.00	1.796	1.551	13,470.00	-1,802.05	0.00	11,667.95
06406HCW7	37526	003	BK	4,300,000.00	4,340,936.00	4,340,936.00	2.300	1.925	24,725.00	-3,890.44	0.00	20,834.56
084670BL1	37527	003	BRK	4,861,000.00	4,906,985.06	4,906,985.06	2.100	1.718	25,520.25	-4,498.54	0.00	21,021.71
13066YTY5	37529	003	CASPWR	9,446,838.08	9,485,008.86	9,352,845.95	1.713	2.151	40,742.35	9,418.55	1,588.24	51,749.14
912828R77	37530	003	USTR	10,000,000.00	9,790,234.38	9,790,234.38	1.375	1.901	34,311.01	12,081.43	0.00	46,392.44
037833CK4	37532	003	AAPL	10,000,000.00	9,995,100.00	9,995,100.00	1.900	1.923	47,500.00	409.09	0.00	47,909.09
574193NC8	37534	003	MDS	5,000,000.00	5,000,000.00	5,000,000.00	2.250	2.256	28,125.00	0.00	0.00	28,125.00
3132X0SA0	37536	003	FAMC	15,000,000.00	14,996,100.00	14,996,100.00	1.640	1.654	61,500.00	325.61	0.00	61,825.61
91412GSB2	37537	003	UNVHGR	5,875,000.00	5,910,132.50	5,910,132.50	1.796	1.521	26,378.75	-3,962.31	0.00	22,416.44
037833CB4	37544	003	AAPL	8,000,000.00	7,917,600.00	7,917,600.00	1.100	1.576	22,000.00	9,110.57	0.00	31,110.57
13066YTZ2	37546	003	CASPWR	20,000,000.00	19,750,600.00	19,750,600.00	2.000	2.284	100,000.00	12,470.00	0.00	112,470.00
06406HCZ0	37549	003	BK	7,666,000.00	7,721,425.18	7,721,425.18	2.150	1.883	41,204.75	-4,963.45	0.00	36,241.30
3133XU3G6	37551	003	FHLB	10,000,000.00	10,607,900.00	10,607,900.00	4.375	1.452	109,375.00	-70,961.09	0.00	38,413.91
3133XU3G6	37552	003	FHLB	10,000,000.00	10,614,100.00	10,614,100.00	4.375	1.399	109,375.00	-72,341.62	0.00	37,033.38
91412GSB2	37553	003	UNVHGR	2,845,000.00	2,864,915.00	2,864,915.00	1.796	1.451	12,774.05	-2,412.31	0.00	10,361.74
25468PDU7	37555	003	DIS	13,800,000.00	13,798,620.00	13,798,620.00	1.800	1.809	62,100.00	116.62	0.00	62,216.62
36962G4J0	37557	003	GE	10,000,000.00	10,923,700.00	10,923,700.00	5.500	1.713	137,500.00	-90,855.74	0.00	46,644.26
3130ABMF0	37559	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	2.412	2.446	182,910.00	0.00	0.00	182,910.00
20772JL67	37560	003	CTS	3,000,000.00	3,007,500.00	3,007,500.00	2.570	2.509	19,275.00	-459.81	0.00	18,815.19
56052AZB5	37563	003	MES	0.00	5,190,173.10	3,479,127.02	2.000	1.522	17,150.00	-3,951.00	0.00	13,199.00
45905UC51	37564	003	IBRD	30,000,000.00	30,000,000.00	30,000,000.00	2.070	2.076	155,250.00	0.00	0.00	155,250.00
84247PHX2	37565	003	STNPWR	2,710,000.00	2,831,272.50	2,831,272.50	3.258	2.253	22,072.95	-6,166.40	0.00	15,906.55

City of San Jose
Total Earnings
April 1, 2019 - June 30, 2019

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
459200HE4	37567	003	IBM	0.00	5,028,700.00	2,431,459.34	1.875	1.566	11,458.33	-1,966.98	0.00	9,491.35
3130ABQY5	37569	003	FHLB	3,625,000.00	3,636,672.50	3,636,672.50	1.800	1.717	16,312.50	-745.58	0.00	15,566.92
3133XU3G6	37570	003	FHLB	3,735,000.00	3,942,468.05	3,942,468.05	4.375	1.399	40,851.57	-27,100.33	0.00	13,751.24
45950VLD6	37571	003	IFC	10,000,000.00	10,000,000.00	10,000,000.00	1.620	1.624	40,500.00	0.00	0.00	40,500.00
97705LZG5	37572	003	WIS	4,600,000.00	4,954,338.00	4,954,338.00	4.650	2.804	53,475.00	-18,836.64	0.00	34,638.36
912828L24	37574	003	USTR	15,000,000.00	14,973,046.88	14,973,046.88	1.875	1.900	69,548.24	1,364.90	0.00	70,913.14
64990FGS7	37575	003	NYSPIT	7,660,000.00	7,660,000.00	7,660,000.00	1.950	1.955	37,342.50	0.00	0.00	37,342.50
79766DKM0	37576	003	SFOAPT	1,000,000.00	1,000,000.00	1,000,000.00	1.944	1.949	4,860.00	0.00	0.00	4,860.00
91412GSB2	37577	003	UNVHGR	2,950,000.00	2,954,985.50	2,954,985.50	1.796	1.698	13,245.50	-733.16	0.00	12,512.34
13063DDF2	37579	003	CAS	5,000,000.00	5,066,150.00	5,066,150.00	2.500	2.209	31,250.00	-3,354.08	0.00	27,895.92
801546PE6	37580	003	SCR	10,715,000.00	10,781,433.00	10,781,433.00	2.125	1.891	56,923.44	-6,088.56	0.00	50,834.88
3130A72V6	37581	003	FHLB	3,000,000.00	3,000,000.00	3,000,000.00	2.500	2.507	18,750.00	0.00	0.00	18,750.00
69371RN85	37583	003	PCAR	6,050,000.00	6,043,163.50	6,043,163.50	2.050	2.096	31,006.25	571.30	0.00	31,577.55
912828L24	37587	003	USTR	5,000,000.00	4,940,625.00	4,940,625.00	1.875	2.136	23,182.75	3,123.19	0.00	26,305.94
13063DDF2	37588	003	CAS	5,000,000.00	5,019,950.00	5,019,950.00	2.500	2.414	31,250.00	-1,035.47	0.00	30,214.53
3130ACZS6	37589	003	FHLB	10,000,000.00	9,982,270.00	9,982,270.00	2.100	2.149	52,500.00	978.36	0.00	53,478.36
91412GSB2	37592	003	UNVHGR	2,405,000.00	2,400,839.35	2,400,839.35	1.796	1.917	10,798.45	677.14	0.00	11,475.59
3132X0SA0	37593	003	FAMC	10,000,000.00	9,906,690.00	9,906,690.00	1.640	2.071	41,000.00	10,142.39	0.00	51,142.39
3132X0B91	37594	003	FAMC	50,000,000.00	50,000,000.00	50,000,000.00	2.000	2.005	250,000.00	0.00	0.00	250,000.00
544445AZ2	37595	003	LOSAPT	1,330,000.00	1,326,675.00	1,326,675.00	2.092	2.209	6,955.90	349.60	0.00	7,305.50
45905US21	37596	003	IBRD	25,000,000.00	25,000,000.00	25,000,000.00	2.170	2.176	135,625.00	0.00	0.00	135,625.00
3133EDKQ4	37597	003	FFCB	2,250,000.00	2,252,245.50	2,252,245.50	2.120	2.084	11,925.00	-225.55	0.00	11,699.45
912828WS5	37599	003	USTR	0.00	9,960,156.25	9,850,703.98	1.625	1.917	40,400.55	6,677.72	0.00	47,078.27
912828L32	37601	003	USTR	17,000,000.00	16,677,265.63	16,677,265.63	1.375	2.133	57,802.31	30,882.05	0.00	88,684.36
90331HNJ8	37603	003	USB	4,300,000.00	4,296,947.00	4,296,947.00	2.350	2.395	25,262.50	389.74	0.00	25,652.24
3130ADN32	37604	003	FHLB	5,000,000.00	4,990,850.00	4,990,850.00	2.125	2.226	26,562.50	1,140.58	0.00	27,703.08
25468PDJ2	37607	003	DIS	10,000,000.00	9,866,400.00	9,866,400.00	2.300	2.814	57,500.00	11,707.88	0.00	69,207.88
69371RN93	37609	003	PCAR	9,980,000.00	9,958,243.60	9,958,243.60	2.800	2.890	69,860.00	1,879.15	0.00	71,739.15
79766DKM0	37612	003	SFOAPT	1,500,000.00	1,480,155.00	1,480,155.00	1.944	2.637	7,290.00	2,439.96	0.00	9,729.96
3137EAEM7	37613	003	FHLMC	8,000,000.00	7,998,240.00	7,998,240.00	2.500	2.518	50,000.00	218.79	0.00	50,218.79
3134GSLG8	37616	003	FHLMC	0.00	20,000,000.00	5,714,285.71	3.060	3.103	44,200.00	0.00	0.00	44,200.00
69371RN85	37617	003	PCAR	7,068,000.00	6,920,349.48	6,920,349.48	2.050	2.943	36,223.50	14,554.81	0.00	50,778.31
46625HQJ2	37618	003	JPM	15,000,000.00	14,736,240.00	14,736,240.00	2.550	3.240	95,625.00	23,410.65	0.00	119,035.65
90331HMY6	37619	003	USB	0.00	9,893,100.00	2,717,884.62	1.400	2.575	9,722.22	7,723.99	0.00	17,446.21
13063DGA0	37620	003	CAS	6,000,000.00	5,993,460.00	5,993,460.00	2.800	2.849	42,000.00	568.70	0.00	42,568.70
713448BR8	37621	003	PEP	11,011,000.00	11,083,342.27	11,083,342.27	3.125	2.846	86,023.44	-7,373.50	0.00	78,649.94
438516BJ4	37623	003	HON	6,722,000.00	6,602,415.62	6,602,415.62	1.400	2.699	23,527.00	20,898.24	0.00	44,425.24

City of San Jose
Total Earnings
April 1, 2019 - June 30, 2019

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
91412HBK8	37624	003	UNVHGR	4,000,000.00	4,000,000.00	4,000,000.00	3.297	3.306	32,970.00	0.00	0.00	32,970.00
13067WPE6	37625	003	CASPWR	1,000,000.00	983,530.00	983,530.00	2.518	2.940	6,295.00	915.00	0.00	7,210.00
06406HDD8	37627	003	BK	5,000,000.00	4,963,350.00	4,963,350.00	2.600	2.964	32,500.00	4,175.31	0.00	36,675.31
06406HDD8	37628	003	BK	7,000,000.00	6,933,780.00	6,933,780.00	2.600	3.075	45,500.00	7,650.57	0.00	53,150.57
74005PBP8	37629	003	PX	2,626,000.00	2,586,504.96	2,586,504.96	2.250	2.969	14,771.25	4,377.53	0.00	19,148.78
06417GW20	37630	003	BNS	0.00	30,000,000.00	19,120,879.12	2.670	2.707	129,050.00	0.00	0.00	129,050.00
3134GSQW8	37631	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	3.000	3.008	187,500.00	0.00	0.00	187,500.00
931142EJ8	37632	003	WMT	5,000,000.00	4,999,750.00	4,999,750.00	3.125	3.135	39,062.50	20.91	0.00	39,083.41
4581XOCZ9	37634	003	IADB	20,000,000.00	19,089,200.00	19,089,200.00	1.750	2.970	87,500.00	53,858.08	0.00	141,358.08
3135GOU35	37636	003	FNMA	20,000,000.00	19,995,400.00	19,995,400.00	2.750	2.766	137,500.00	384.40	0.00	137,884.40
544351MN6	37638	003	LOS	4,815,000.00	4,816,203.75	4,816,203.75	2.900	2.901	34,908.75	-72.76	0.00	34,835.99
45905UK37	37639	003	IBRD	10,000,000.00	9,661,560.00	9,661,560.00	2.100	3.053	52,500.00	21,050.17	0.00	73,550.17
06406HDF3	40003	003	BK	3,700,000.00	3,648,348.00	3,648,348.00	2.450	3.109	22,662.50	5,614.35	0.00	28,276.85
46625HRT9	40005	003	JPM	7,000,000.00	6,853,840.00	6,853,840.00	2.400	3.219	42,000.00	13,011.28	0.00	55,011.28
46625HHZ6	40006	003	JPM	5,000,000.00	5,176,800.00	5,176,800.00	4.625	3.221	57,812.50	-16,236.74	0.00	41,575.76
3130AEWA4	40007	003	FHLB	10,000,000.00	9,978,500.00	9,978,500.00	2.625	2.742	65,625.00	2,600.81	0.00	68,225.81
13063DGN2	40008	003	CAS	5,000,000.00	5,075,550.00	5,075,550.00	3.400	3.052	42,500.00	-3,878.78	0.00	38,621.22
3130AEY38	40011	003	FHLB	5,000,000.00	5,000,000.00	5,000,000.00	3.200	3.209	40,000.00	0.00	0.00	40,000.00
78012UJG1	40012	003	RY	30,000,000.00	30,000,000.00	30,000,000.00	2.820	2.859	213,850.00	0.00	0.00	213,850.00
3133EJD48	40013	003	FFCB	25,000,000.00	24,946,770.83	24,915,349.13	3.050	3.138	190,625.00	4,285.72	0.00	194,910.72
3134GSA96	40014	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	3.150	3.159	78,750.00	0.00	0.00	78,750.00
438516BM7	40015	003	HON	1,712,000.00	1,645,337.10	1,645,278.12	1.850	3.288	7,918.00	5,567.73	0.00	13,485.73
438516BM7	40016	003	HON	5,000,000.00	4,807,327.78	4,806,638.83	1.850	3.282	23,125.00	16,201.68	0.00	39,326.68
45905UJZ6	40017	003	IBRD	2,000,000.00	1,972,274.44	1,971,689.52	1.300	2.818	6,500.00	7,354.73	0.00	13,854.73
48127HAA7	40020	003	JPM	10,000,000.00	9,944,711.11	9,931,548.72	2.200	3.014	55,000.00	19,626.51	0.00	74,626.51
742718EQ8	40021	003	PG	10,000,000.00	9,626,200.00	9,620,689.01	1.700	3.123	42,500.00	32,398.31	0.00	74,898.31
89114MMR5	40022	003	TD	25,000,000.00	25,000,000.00	25,000,000.00	3.100	3.143	195,902.78	0.00	0.00	195,902.78
06406HCZ0	40023	003	BK	10,000,000.00	9,895,200.00	9,895,200.00	2.150	3.040	53,750.00	21,243.24	0.00	74,993.24
45950VMW3	40025	003	IFC	5,000,000.00	5,004,583.33	5,003,777.47	3.000	3.006	37,500.00	0.00	0.00	37,500.00
31422BAG5	40028	003	FAMC	12,000,000.00	12,000,000.00	12,000,000.00	2.800	2.808	84,000.00	0.00	0.00	84,000.00
14913Q2Q1	40029	003	CAT	6,000,000.00	6,016,195.00	6,015,753.24	3.350	3.229	50,250.00	-1,822.59	0.00	48,427.41
19416QDY3	40030	003	CL	5,000,000.00	4,913,406.94	4,909,013.25	2.450	3.165	30,625.00	8,112.80	0.00	38,737.80
69371RN69	40031	003	PCAR	3,555,000.00	3,511,095.75	3,511,095.75	1.950	3.034	17,330.62	9,232.20	0.00	26,562.82
89114MRG4	40035	003	TD	15,000,000.00	15,000,000.00	15,000,000.00	2.980	3.021	112,991.67	0.00	0.00	112,991.67
544351MN6	40036	003	LOS	4,000,000.00	4,009,560.00	4,009,560.00	2.900	2.836	29,000.00	-651.82	0.00	28,348.18
4581XOCH9	40037	003	IADB	16,732,000.00	16,684,248.73	16,627,813.98	1.750	2.660	73,202.50	37,051.15	0.00	110,253.65
13066YTZ2	40039	003	CASPWR	4,000,000.00	3,925,248.89	3,915,268.43	2.000	2.742	20,000.00	6,762.45	0.00	26,762.45

City of San Jose
Total Earnings
April 1, 2019 - June 30, 2019

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
62478TS67	40040	003	MUBCD	30,000,000.00	30,000,000.00	30,000,000.00	2.630	2.667	199,441.67	0.00	0.00	199,441.67
69371RM78	40041	003	PCAR	3,460,000.00	3,430,901.40	3,430,901.40	2.500	3.062	21,625.00	4,562.50	0.00	26,187.50
3130A8YA5	40042	003	FHLB	1,100,000.00	1,072,775.00	1,072,775.00	1.500	2.244	4,125.00	1,877.59	0.00	6,002.59
3135G0U92	40043	003	FNMA	4,000,000.00	3,997,120.00	3,997,120.00	2.625	2.658	26,250.00	240.00	0.00	26,490.00
191216BT6	40044	003	KO	10,000,000.00	9,880,505.00	9,851,487.14	1.875	2.822	46,875.00	22,446.72	0.00	69,321.72
24422EUJ6	40048	003	DE	3,480,000.00	3,463,783.20	3,463,783.20	2.861	3.090	25,164.01	1,524.51	0.00	26,688.52
3133EJ5W5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.680	132,500.00	1,006.31	0.00	133,506.31
3130AFQS9	40050	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	2.850	2.858	71,250.00	0.00	0.00	71,250.00
3134GSQ32	40051	003	FHLMC	0.00	9,999,500.00	3,186,653.85	3.200	3.246	25,777.78	8.06	475.00	26,260.84
3130AFQZ3	40052	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	2.333	2.501	187,034.17	0.00	0.00	187,034.17
3134GSU86	40053	003	FHLMC	0.00	25,000,000.00	12,087,912.09	3.000	3.042	91,666.67	0.00	0.00	91,666.67
90331HNP4	40054	003	USB	10,253,000.00	10,349,106.49	10,292,498.10	3.150	3.069	80,742.38	-1,998.77	0.00	78,743.61
594918BP8	40055	003	MSFT	10,000,000.00	9,717,000.00	9,717,000.00	1.550	2.749	38,750.00	27,836.07	0.00	66,586.07
191216BY5	40056	003	KO	15,010,000.00	14,540,487.20	14,540,487.20	1.550	2.847	58,163.75	45,049.20	0.00	103,212.95
24422ETZ2	40057	003	DE	16,000,000.00	15,827,186.67	15,827,186.67	2.350	2.992	94,000.00	24,061.28	0.00	118,061.28
912796QR3	40058	003	USTR	10,000,000.00	9,882,239.58	9,882,239.58	2.423	2.485	0.00	61,235.42	0.00	61,235.42
3130AFRB5	40060	003	FHLB	5,000,000.00	4,995,000.00	4,995,000.00	2.875	2.906	35,937.50	250.00	0.00	36,187.50
191219AP9	40063	003	KO	10,524,000.00	12,179,004.24	12,179,004.24	8.500	2.823	223,635.00	-137,917.02	0.00	85,717.98
62478TU98	40066	003	MUBCD	10,000,000.00	10,000,000.00	10,000,000.00	2.640	2.677	66,733.34	0.00	0.00	66,733.34
45905UZJ6	40067	003	IBRD	5,000,000.00	4,973,930.56	4,959,440.48	1.300	2.641	16,250.00	16,404.39	0.00	32,654.39
45905UZ56	40068	003	IBRD	0.00	5,005,541.67	1,540,166.67	2.850	2.886	11,083.34	0.00	0.00	11,083.34
14913Q2H1	40069	003	CAT	5,000,000.00	4,995,850.00	4,995,850.00	2.640	2.892	35,515.46	502.19	0.00	36,017.65
3134GS3H6	40070	003	FHLMC	0.00	5,000,000.00	3,131,868.13	2.900	2.940	22,958.33	0.00	0.00	22,958.33
89233HWT7	40071	003	TMCC	10,000,000.00	9,845,086.11	9,845,086.11	2.570	2.647	0.00	64,963.89	0.00	64,963.89
89233HWT7	40072	003	TMCC	10,000,000.00	9,848,416.67	9,848,416.67	2.550	2.625	0.00	64,458.33	0.00	64,458.33
14913Q2T5	40075	003	CAT	5,000,000.00	5,009,327.78	5,009,327.78	2.950	2.912	36,875.00	-507.93	0.00	36,367.07
166764BG4	40076	003	CVX	6,192,000.00	6,151,494.00	6,131,592.28	2.100	2.721	32,508.00	9,088.39	0.00	41,596.39
45905UZ56	40077	003	IBRD	0.00	3,411,035.83	1,049,549.49	2.850	2.880	7,536.66	0.00	0.00	7,536.66
3133EKDL7	40078	003	FFCB	0.00	7,000,000.00	6,000,000.00	2.940	2.943	44,018.33	0.00	0.00	44,018.33
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.544	31,250.00	407.50	0.00	31,657.50
91159HHC7	40080	003	USB	5,000,000.00	5,025,450.00	5,025,450.00	3.000	2.824	37,500.00	-2,120.83	0.00	35,379.17
3134GTAZ6	40081	003	FHLMC	3,300,000.00	3,300,000.00	3,300,000.00	2.750	2.758	22,687.50	0.00	0.00	22,687.50
594918BW3	40082	003	MSFT	4,500,000.00	0.00	4,308,364.29	2.400	2.490	25,800.00	947.60	0.00	26,747.60
912796SL4	40083	003	USTR	10,000,000.00	0.00	9,554,218.56	2.375	2.437	0.00	58,055.55	0.00	58,055.55
48125LRK0	40086	003	JPM	5,000,000.00	0.00	4,518,610.00	2.604	2.715	29,295.00	1,294.01	0.00	30,589.01
3133EKFL5	40087	003	FFCB	7,325,000.00	0.00	6,598,721.46	2.690	2.715	44,334.56	331.24	0.00	44,665.80
62478T2C2	40088	003	MUBCD	5,000,000.00	0.00	4,175,824.18	2.580	2.616	27,233.33	0.00	0.00	27,233.33

City of San Jose
Total Earnings
April 1, 2019 - June 30, 2019

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3134GSB20	40089	003	FHLMC	12,000,000.00	0.00	9,948,786.26	3.150	3.020	77,700.00	-2,782.67	0.00	74,917.33
89233HZJ6	40090	003	TMCC	15,000,000.00	0.00	12,148,094.09	2.550	2.631	0.00	79,687.50	0.00	79,687.50
478160CD4	40091	003	JNJ	5,280,000.00	0.00	3,925,559.89	2.250	2.549	22,110.00	2,832.83	0.00	24,942.83
931142EA7	40092	003	WMT	3,150,000.00	0.00	2,308,058.19	1.900	2.522	10,972.50	3,537.82	0.00	14,510.32
06370RZF9	40093	003	BMO	30,000,000.00	0.00	22,417,582.42	2.500	2.535	141,666.67	0.00	0.00	141,666.67
3134GTKX0	40094	003	FHLMC	25,000,000.00	0.00	17,032,967.03	2.780	2.773	117,763.89	0.00	0.00	117,763.89
3134GTKG7	40095	003	FHLMC	5,000,000.00	0.00	3,241,758.24	2.600	2.591	20,944.44	0.00	0.00	20,944.44
69371RP75	40096	003	PCAR	6,068,000.00	0.00	4,450,892.33	2.850	2.571	31,224.92	-2,689.75	0.00	28,535.17
24422EUT4	40097	003	JD	14,000,000.00	0.00	10,288,742.82	2.950	2.595	74,569.44	-7,995.92	0.00	66,573.52
3134GTGZ0	40098	003	FHLMC	7,685,000.00	0.00	5,657,872.47	2.500	2.512	35,222.91	212.52	0.00	35,435.43
78012UPC3	40099	003	RY	15,000,000.00	0.00	10,219,780.22	2.520	2.555	65,100.00	0.00	0.00	65,100.00
06406HBY4	40100	003	BK	8,342,000.00	0.00	5,635,942.29	3.550	2.607	48,534.22	-11,907.16	0.00	36,627.06
3138L2YE1	40101	003	FNMA	5,000,000.00	0.00	3,055,860.80	2.370	2.604	18,433.34	1,403.45	0.00	19,836.79
91159HHC7	40102	003	USB	6,533,000.00	0.00	4,071,526.41	3.000	2.658	29,942.92	-2,964.61	0.00	26,978.31
3134GTMR1	40103	003	FHLMC	13,000,000.00	0.00	6,000,000.00	2.700	2.672	39,975.00	0.00	0.00	39,975.00
3134GS4R3	40104	003	FHLMC	0.00	0.00	1,433,214.29	3.000	2.974	10,625.00	0.00	0.00	10,625.00
91159HHC7	40105	003	USB	10,000,000.00	0.00	5,902,918.68	3.000	2.634	43,333.33	-4,571.54	0.00	38,761.79
25468PCN4	40106	003	DIS	5,000,000.00	0.00	2,891,533.33	2.750	2.458	19,479.17	-1,756.25	0.00	17,722.92
3134GTJB0	40107	003	FHLMC	2,000,000.00	0.00	1,164,920.91	2.650	2.636	7,655.56	0.00	0.00	7,655.56
166764BG4	40108	003	CVX	10,000,000.00	0.00	5,346,557.69	2.100	2.484	28,000.00	5,112.03	0.00	33,112.03
3134GTPK3	40109	003	FHLMC	25,000,000.00	0.00	10,989,010.99	2.650	2.620	71,770.83	0.00	0.00	71,770.83
574193NB0	40110	003	MDS	5,000,000.00	0.00	2,469,373.63	2.000	2.242	12,222.22	1,578.12	0.00	13,800.34
69371RP83	40111	003	PCAR	7,000,000.00	0.00	3,011,720.83	2.650	2.510	19,580.56	-735.43	0.00	18,845.13
90331HPC1	40112	003	USB	10,000,000.00	0.00	4,281,171.43	2.650	2.656	27,972.22	372.96	0.00	28,345.18
3134GTRB1	40113	003	FHLMC	30,000,000.00	0.00	3,297,395.60	2.520	2.554	21,000.00	0.00	0.00	21,000.00
13066YTZ2	40114	003	CASPWR	15,000,000.00	0.00	4,296,338.09	2.000	2.002	21,666.67	-219.98	0.00	21,446.69
3137AWQH1	40115	003	FHLMC	8,595,000.00	0.00	2,374,656.77	2.307	2.155	13,769.91	-1,013.14	0.00	12,756.77
13063DLY2	40116	003	CAS	2,235,000.00	0.00	620,210.79	2.350	2.143	3,647.40	-333.05	0.00	3,314.35
191216CF5	40117	003	KO	5,000,000.00	0.00	1,375,959.10	2.200	2.192	7,638.89	-119.97	0.00	7,518.92
45905U3L6	40118	003	IBRD	30,000,000.00	0.00	5,934,065.93	2.770	2.808	41,550.00	0.00	0.00	41,550.00
25468PDE3	40119	003	DIS	10,000,000.00	0.00	2,647,610.84	2.150	2.242	14,333.33	465.39	0.00	14,798.72
3134GTTT0	40120	003	FHLMC	25,000,000.00	0.00	1,098,901.10	2.625	2.661	7,291.67	0.00	0.00	7,291.67
3137AWQH1	40121	003	FHLMC	6,215,000.00	0.00	1,374,117.15	2.307	2.153	7,965.56	-588.50	0.00	7,377.06
3133EGB87	40122	003	FFCB	10,500,000.00	0.00	2,282,500.00	1.875	2.226	10,937.50	1,727.85	0.00	12,665.35
88579YAU5	40123	003	MMM	4,800,000.00	0.00	939,625.32	1.625	2.304	3,900.00	1,497.18	0.00	5,397.18
56052AD52	40124	003	MES	2,000,000.00	0.00	110,712.09	2.500	2.126	694.44	-107.63	0.00	586.81
56052AD60	40125	003	MES	1,250,000.00	0.00	69,469.09	2.500	2.114	434.03	-67.95	0.00	366.08

City of San Jose
Total Earnings
April 1, 2019 - June 30, 2019

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
459058GX5	40126	003	IBRD	10,000,000.00	0.00	1,317,309.89	1.875	1.929	6,250.00	86.67	0.00	6,336.67
3133EKRE8	40127	003	FFCB	17,000,000.00	0.00	1,865,926.95	1.850	1.935	8,736.11	266.33	0.00	9,002.44
3133EHHK2	40129	003	FFCB	5,475,000.00	0.00	603,834.84	2.670	2.697	4,060.63	0.00	0.00	4,060.63
3135G0T29	40130	003	FNMA	3,659,000.00	0.00	482,749.16	1.500	2.124	1,829.50	726.51	0.00	2,556.01
88579YAQ4	40131	003	MMM	20,000,000.00	0.00	2,210,139.44	2.000	2.180	11,111.11	901.97	0.00	12,013.08
9128283S7	40132	003	USTR	30,000,000.00	0.00	3,319,938.03	2.000	2.123	16,574.58	994.00	0.00	17,568.58
478160CH5	40133	003	JNJ	20,000,000.00	0.00	1,544,155.90	1.950	1.873	7,583.33	-372.02	0.00	7,211.31
14913Q2A6	40134	003	CAT	10,000,000.00	0.00	550,860.20	1.850	2.142	2,569.44	372.66	0.00	2,942.10
45905UP32	40135	003	IBRD	9,180,000.00	0.00	403,679.47	1.561	1.930	1,592.22	350.23	0.00	1,942.45
713448DC9	40136	003	PEP	23,500,000.00	0.00	1,039,464.11	2.150	2.016	5,613.89	-388.48	0.00	5,225.41
459058GY3	40137	003	IBRD	20,000,000.00	0.00	659,340.66	2.600	2.636	4,333.33	0.00	0.00	4,333.33
084670BF4	40138	003	BRK	8,513,000.00	0.00	294,231.11	3.400	2.002	2,412.02	-943.19	0.00	1,468.83
Subtotal				2,063,069,801.10	1,702,265,133.73	1,802,785,393.50		2.348	10,151,915.57	398,978.74	2,063.24	10,552,957.55
Fund: CSJ/CSC JP												
912828R85	37637	152	USTR	0.00	876,533.17	722,417.45	0.875	2.356	1,602.77	2,641.28	0.00	4,244.05
3130AGM77	40128	152	FHLB	895,000.00	0.00	137,606.94	2.000	2.092	696.11	21.58	0.00	717.69
Subtotal				895,000.00	876,533.17	860,024.39		2.314	2,298.88	2,662.86	0.00	4,961.74
Fund: Airport 2007A												
VP6000104	37053	554	WELLS	5,463.04	4,710.90	4,824.35	1.582	2.267	27.27	0.00	0.00	27.27
SYS37370	37370	554	STPOOL	1,235,000.00	1,466,489.16	1,463,415.77	2.450	2.566	9,360.33	0.00	0.00	9,360.33
Subtotal				1,240,463.04	1,471,200.06	1,468,240.12		2.565	9,387.60	0.00	0.00	9,387.60
Total				2,065,205,264.14	1,704,612,866.96	1,805,113,658.01		2.348	10,163,602.05	401,641.60	2,063.24	10,567,306.89

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**City of San Jose
Total Earnings
Sorted by Fund - Investment Number
July 1, 2018 - June 30, 2019**

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
CITY	32936	003	STPOOL	15,729,000.00	60,920,000.00	29,608,260.73	2.450	2.411	713,975.20	0.00	0.00	713,975.20
VP6000104	36512	003	WELLS	10,963.02	11,256.80	348,979.69	1.583	2.290	7,992.71	0.00	0.00	7,992.71
CSJFA	37042	003	STPOOL	17,760,000.00	34,896,000.00	27,545,133.68	2.450	2.426	668,223.53	0.00	0.00	668,223.53
3133EDM25	37222	003	FFCB	0.00	5,963,820.00	2,336,510.30	1.460	1.595	34,066.67	3,193.69	0.00	37,260.36
3133EEW55	37331	003	FFCB	20,000,000.00	20,026,400.00	20,026,400.00	1.800	1.771	360,000.00	-5,306.53	0.00	354,693.47
3133ECTM6	37345	003	FFCB	0.00	7,153,510.00	19,598.66	1.900	1.160	369.44	-142.14	0.00	227.30
594918BF0	37363	003	MSFT	0.00	4,995,000.00	1,710,616.44	1.300	1.321	22,027.78	564.81	0.00	22,592.59
14912L5T4	37372	003	CAT	0.00	8,270,083.40	1,518,070.10	2.450	1.580	35,787.01	-11,799.82	0.00	23,987.19
91412GSB2	37374	003	UNVHGR	8,265,000.00	8,314,920.60	8,314,920.60	1.796	1.616	148,439.40	-14,073.15	0.00	134,366.25
91412GSB2	37375	003	UNVHGR	2,500,000.00	2,515,100.00	2,515,100.00	1.796	1.616	44,900.00	-4,256.85	0.00	40,643.15
69371RM60	37377	003	PCAR	0.00	6,400,000.00	771,506.85	1.750	1.734	13,377.78	0.00	0.00	13,377.78
912828VV9	37378	003	USTR	10,000,000.00	10,179,687.50	10,179,687.50	2.125	1.710	212,500.00	-38,421.76	0.00	174,078.24
24422ESF7	37380	003	DE	0.00	5,184,819.60	2,343,822.56	1.950	1.769	45,279.00	-3,822.03	0.00	41,456.97
91159HHE3	37383	003	USB	0.00	14,171,780.00	4,115,640.22	1.950	1.489	78,866.67	-17,601.10	-5,077.24	56,188.33
45905UUW2	37387	003	IBRD	0.00	30,000,000.00	82,191.78	1.095	1.110	912.50	0.00	0.00	912.50
478160BG8	37389	003	JNJ	0.00	8,344,031.40	3,589,076.52	1.650	1.167	58,125.37	-16,223.03	0.00	41,902.34
24422ESF7	37390	003	DE	0.00	5,042,200.00	2,279,350.68	1.950	1.637	43,875.00	-6,554.55	0.00	37,320.45
594918BF0	37391	003	MSFT	0.00	10,004,000.00	3,426,027.40	1.300	1.272	44,055.56	-486.54	0.00	43,569.02
3136G2Y84	37397	003	FNMA	0.00	10,000,000.00	6,465,753.42	1.150	1.141	73,791.67	0.00	0.00	73,791.67
3130A7CV5	37398	003	FHLB	10,000,000.00	9,959,600.00	9,959,600.00	1.375	1.462	137,500.00	8,080.00	0.00	145,580.00
459058DL4	37402	003	IBRD	0.00	20,407,200.00	14,368,905.21	1.876	1.166	264,724.44	-97,207.52	0.00	167,516.92
3133EFW52	37403	003	FFCB	5,000,000.00	5,019,250.00	5,019,250.00	1.150	1.027	57,500.00	-5,938.30	0.00	51,561.70
4581X0CD8	37404	003	IADB	10,000,000.00	10,350,000.00	10,350,000.00	2.125	1.316	212,500.00	-76,317.39	0.00	136,182.61
91412GD44	37405	003	UNVHGR	5,570,000.00	5,570,000.00	5,570,000.00	1.490	1.490	82,993.00	0.00	0.00	82,993.00
69371RM86	37407	003	PCAR	0.00	7,378,201.60	4,831,205.98	1.650	1.325	78,453.37	-14,442.55	0.00	64,010.82
13063CP87	37408	003	CAS	10,000,000.00	10,000,000.00	10,000,000.00	1.500	1.500	150,000.00	0.00	0.00	150,000.00
13063CP87	37411	003	CAS	10,000,000.00	9,945,700.00	9,945,700.00	1.500	1.619	150,000.00	11,031.61	0.00	161,031.61
459058FC2	37412	003	IBRD	0.00	9,400,877.50	7,700,992.80	1.250	1.303	96,438.37	3,868.28	0.00	100,306.65
478160BG8	37413	003	JNJ	0.00	10,179,100.00	4,378,407.40	1.650	0.935	70,583.33	-29,625.56	0.00	40,957.77
713448DG0	37414	003	PEP	0.00	10,083,700.00	6,519,871.78	1.215	2.766	199,656.91	-19,290.23	0.00	180,366.68

City of San Jose
Total Earnings
July 1, 2018 - June 30, 2019

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3133EFW52	37415	003	FFCB	5,000,000.00	5,023,250.00	5,023,250.00	1.150	0.998	57,500.00	-7,361.48	0.00	50,138.52
25468PDD5	37421	003	DIS	0.00	5,073,000.00	1,084,093.15	1.500	0.854	15,833.33	-6,573.46	0.00	9,259.87
478160BR4	37422	003	JNJ	0.00	10,032,000.00	6,678,838.36	1.125	1.008	75,000.00	-7,649.40	0.00	67,350.60
64990CEL1	37427	003	NYSHGR	0.00	4,600,000.00	0.00	1.203		0.00	0.00	0.00	0.00
3132X0HD6	37431	003	FAMC	0.00	10,022,570.00	8,594,697.01	1.030	0.951	88,408.33	-6,673.81	0.00	81,734.52
458182DX7	37432	003	IADB	0.00	9,998,800.00	8,656,495.34	1.000	1.005	86,666.67	357.93	0.00	87,024.60
3136G3TN5	37433	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	1.210	1.210	363,000.00	0.00	0.00	363,000.00
037833BQ2	37434	003	AAPL	0.00	5,408,780.80	3,497,184.30	1.700	1.136	58,163.23	-18,436.97	0.00	39,726.26
459200HE4	37435	003	IBM	0.00	4,692,000.00	4,087,824.66	1.875	1.164	75,229.17	-27,644.02	0.00	47,585.15
037833BQ2	37436	003	AAPL	0.00	6,979,370.40	4,512,688.81	1.700	1.076	74,940.25	-26,372.19	0.00	48,568.06
037833BQ2	37437	003	AAPL	0.00	3,179,829.60	2,055,999.41	1.700	1.076	34,143.08	-12,015.28	0.00	22,127.80
45905UXD1	37438	003	IBRD	0.00	25,000,000.00	68,493.15	0.800	6.489	4,444.44	0.00	0.00	4,444.44
4581X0BR8	37439	003	IADB	0.00	20,381,000.00	3,015,271.23	1.750	0.850	51,527.78	-25,888.46	0.00	25,639.32
94974BFU9	37441	003	WFC	0.00	15,285,000.00	12,353,630.14	2.125	1.426	257,656.25	-81,468.57	0.00	176,187.68
459200HT1	37443	003	IBM	0.00	8,127,386.36	5,032,299.50	1.950	1.060	95,144.18	-41,818.97	0.00	53,325.21
3130A7GC3	37445	003	FHLB	0.00	3,507,798.00	855,326.09	1.050	0.940	8,881.25	-838.60	0.00	8,042.65
3130A8QS5	37449	003	FHLB	10,000,000.00	9,950,700.00	9,950,700.00	1.125	1.230	112,500.00	9,860.00	0.00	122,360.00
25468PDD5	37458	003	DIS	0.00	8,870,726.40	1,895,662.08	1.500	0.887	27,740.00	-10,928.84	0.00	16,811.16
713448CK2	37459	003	PEP	0.00	3,954,117.45	2,058,307.71	2.250	1.008	44,651.62	-23,908.92	0.00	20,742.70
594918BN3	37462	003	MSFT	10,000,000.00	10,004,400.00	10,004,400.00	1.100	1.085	110,000.00	-1,466.67	0.00	108,533.33
25468PDA1	37463	003	DIS	0.00	5,150,836.20	4,699,256.04	1.850	1.025	85,160.28	-37,008.01	0.00	48,152.27
037833CB4	37464	003	AAPL	8,831,000.00	8,828,412.52	8,828,412.52	1.100	1.110	97,141.00	867.31	0.00	98,008.31
69371RN36	37465	003	PCAR	2,000,000.00	2,000,000.00	2,000,000.00	1.200	1.200	24,000.00	0.00	0.00	24,000.00
3137EAEC9	37466	003	FHLMC	10,000,000.00	9,949,200.00	9,949,200.00	1.125	1.233	112,500.00	10,160.00	0.00	122,660.00
20772J3E0	37468	003	CTS	12,770,000.00	12,826,698.80	12,826,698.80	1.550	1.432	197,935.00	-14,214.19	0.00	183,720.81
3134G93L9	37476	003	FHLMC	7,560,000.00	7,560,756.00	7,560,756.00	1.250	1.246	94,500.00	-259.45	0.00	94,240.55
713448DJ4	37480	003	PEP	5,000,000.00	5,002,350.00	5,002,350.00	1.350	1.334	67,500.00	-785.52	0.00	66,714.48
713448DJ4	37481	003	PEP	6,500,000.00	6,503,055.00	6,503,055.00	1.350	1.334	87,750.00	-1,021.17	0.00	86,728.83
20772J4E9	37483	003	CTS	0.00	10,567,400.00	3,068,888.77	4.000	1.053	115,555.56	-83,229.34	0.00	32,326.22
594918BN3	37485	003	MSFT	5,000,000.00	4,984,035.00	4,984,035.00	1.100	1.219	55,000.00	5,741.66	0.00	60,741.66
084664CL3	37487	003	BRK	10,050,000.00	10,081,114.80	10,081,114.80	2.778	2.689	282,254.60	-11,123.31	0.00	271,131.29
438516BJ4	37489	003	HON	10,000,000.00	10,000,000.00	10,000,000.00	1.400	1.400	140,000.00	0.00	0.00	140,000.00
45905UUN2	37491	003	IBRD	0.00	3,516,205.00	1,127,112.29	1.270	1.028	14,199.31	-2,617.38	0.00	11,581.93
459200HW4	37493	003	IBM	0.00	10,056,680.00	6,226,875.84	1.188	2.601	177,286.34	-15,304.28	0.00	161,982.06
544445AZ2	37494	003	LOSAPT	2,000,000.00	2,000,000.00	2,000,000.00	2.092	2.092	41,840.00	0.00	0.00	41,840.00
91412GUY9	37496	003	UNVHGR	2,070,000.00	2,161,866.60	2,161,866.60	3.154	2.061	65,287.80	-20,721.79	0.00	44,566.01
70922PAH5	37497	003	PASTRN	2,000,000.00	2,057,320.00	2,057,320.00	2.609	1.976	52,180.00	-11,534.49	0.00	40,645.51

City of San Jose
Total Earnings
July 1, 2018 - June 30, 2019

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
544351KQ1	37505	003	LOS	10,000,000.00	9,990,900.00	9,990,900.00	2.150	2.171	215,000.00	1,938.46	0.00	216,938.46
544351KP3	37507	003	LOS	6,560,000.00	6,501,616.00	6,501,616.00	1.930	2.190	126,608.00	15,803.19	0.00	142,411.19
544351KQ1	37510	003	LOS	3,250,000.00	3,227,055.00	3,227,055.00	2.150	2.318	69,875.00	4,913.86	0.00	74,788.86
3130AAJP4	37512	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	1.740	1.740	522,000.00	0.00	0.00	522,000.00
64990E4G9	37514	003	NYSPIT	4,975,000.00	4,867,589.75	4,867,589.75	1.100	1.834	54,725.00	34,555.57	0.00	89,280.57
3130AAKK3	37516	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.420	1.420	284,000.00	0.00	0.00	284,000.00
69371RM60	37517	003	PCAR	0.00	2,461,686.50	296,751.25	1.750	1.431	5,121.18	-875.47	0.00	4,245.71
3134GAL77	37518	003	FHLMC	0.00	20,000,000.00	54,794.52	2.900	1.166	638.89	0.00	0.00	638.89
191216BV1	37520	003	KO	0.00	8,982,000.00	8,194,536.99	1.375	1.465	113,093.75	6,950.70	0.00	120,044.45
084664CG4	37521	003	BRK	0.00	4,512,195.00	3,177,079.77	1.700	1.573	53,975.00	-3,986.53	0.00	49,988.47
912828XE5	37522	003	USTR	15,000,000.00	14,946,093.75	14,946,093.75	1.500	1.612	225,000.00	15,996.57	0.00	240,996.57
459058FY4	37523	003	IBRD	10,000,000.00	9,945,700.00	9,945,700.00	2.000	2.120	200,000.00	10,860.00	0.00	210,860.00
91412GSB2	37524	003	UNVHGR	3,000,000.00	3,017,580.00	3,017,580.00	1.796	1.547	53,880.00	-7,208.20	0.00	46,671.80
06406HCW7	37526	003	BK	4,300,000.00	4,340,936.00	4,340,936.00	2.300	1.920	98,900.00	-15,561.73	0.00	83,338.27
084670BL1	37527	003	BRK	4,861,000.00	4,906,985.06	4,906,985.06	2.100	1.714	102,081.00	-17,994.16	0.00	84,086.84
13066YTY5	37529	003	CASPWR	9,446,838.08	9,485,008.86	9,452,058.66	1.713	2.145	164,686.99	38,071.25	1,588.24	204,346.48
912828R77	37530	003	USTR	10,000,000.00	9,790,234.38	9,790,234.38	1.375	1.899	137,500.00	48,458.51	0.00	185,958.51
91159HHH6	37531	003	USB	0.00	5,052,500.00	3,695,938.36	2.200	1.713	80,666.66	-17,368.43	-1,973.68	61,324.55
037833CK4	37532	003	AAPL	10,000,000.00	9,995,100.00	9,995,100.00	1.900	1.917	190,000.00	1,636.36	0.00	191,636.36
166764BS8	37533	003	CVX	0.00	6,504,030.00	4,312,260.99	1.686	1.642	72,146.75	-1,341.45	0.00	70,805.30
574193NC8	37534	003	MDS	5,000,000.00	5,000,000.00	5,000,000.00	2.250	2.250	112,500.00	0.00	0.00	112,500.00
3132X0SA0	37536	003	FAMC	15,000,000.00	14,996,100.00	14,996,100.00	1.640	1.649	246,000.00	1,302.42	0.00	247,302.42
91412GSB2	37537	003	UNVHGR	5,875,000.00	5,910,132.50	5,910,132.50	1.796	1.517	105,515.00	-15,849.25	0.00	89,665.75
037833CB4	37544	003	AAPL	8,000,000.00	7,917,600.00	7,917,600.00	1.100	1.572	88,000.00	36,442.26	0.00	124,442.26
13066YTZ2	37546	003	CASPWR	20,000,000.00	19,750,600.00	19,750,600.00	2.000	2.278	400,000.00	49,880.00	0.00	449,880.00
06406HCZ0	37549	003	BK	7,666,000.00	7,721,425.18	7,721,425.18	2.150	1.877	164,819.00	-19,853.79	0.00	144,965.21
3133XU3G6	37551	003	FHLB	10,000,000.00	10,607,900.00	10,607,900.00	4.375	1.449	437,500.00	-283,844.36	0.00	153,655.64
3133XU3G6	37552	003	FHLB	10,000,000.00	10,614,100.00	10,614,100.00	4.375	1.396	437,500.00	-289,366.49	0.00	148,133.51
91412GSB2	37553	003	UNVHGR	2,845,000.00	2,864,915.00	2,864,915.00	1.796	1.447	51,096.20	-9,649.26	0.00	41,446.94
3132X0TR2	37554	003	FAMC	0.00	50,000,000.00	136,986.30	1.275	1.293	1,770.83	0.00	0.00	1,770.83
25468PDU7	37555	003	DIS	13,800,000.00	13,798,620.00	13,798,620.00	1.800	1.804	248,400.00	466.48	0.00	248,866.48
36962G4J0	37557	003	GE	10,000,000.00	10,923,700.00	10,923,700.00	5.500	1.708	550,000.00	-363,422.95	0.00	186,577.05
3130ABMF0	37559	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	2.412	2.381	714,448.33	0.00	0.00	714,448.33
20772JL67	37560	003	CTS	3,000,000.00	3,007,500.00	3,007,500.00	2.570	2.502	77,100.00	-1,839.24	0.00	75,260.76
56052AZB5	37563	003	MES	0.00	5,190,173.10	4,763,583.53	2.000	1.524	94,325.00	-21,730.50	0.00	72,594.50
45905UC51	37564	003	IBRD	30,000,000.00	30,000,000.00	30,000,000.00	2.070	2.070	621,000.00	0.00	0.00	621,000.00
84247PHX2	37565	003	STNPWR	2,710,000.00	2,831,272.50	2,831,272.50	3.258	2.247	88,291.80	-24,665.59	0.00	63,626.21

City of San Jose
Total Earnings
July 1, 2018 - June 30, 2019

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
459200HE4	37567	003	IBM	0.00	5,028,700.00	4,381,168.77	1.875	1.546	81,770.83	-14,037.07	0.00	67,733.76
3130ABQY5	37569	003	FHLB	3,625,000.00	3,636,672.50	3,636,672.50	1.800	1.712	65,250.00	-2,982.32	0.00	62,267.68
3133XU3G6	37570	003	FHLB	3,735,000.00	3,942,468.05	3,942,468.05	4.375	1.395	163,406.26	-108,401.30	0.00	55,004.96
45950VLD6	37571	003	IFC	10,000,000.00	10,000,000.00	10,000,000.00	1.620	1.620	162,000.00	0.00	0.00	162,000.00
97705LZG5	37572	003	WIS	4,600,000.00	4,954,338.00	4,954,338.00	4.650	2.797	213,900.00	-75,346.54	0.00	138,553.46
912828L24	37574	003	USTR	15,000,000.00	14,973,046.88	14,973,046.88	1.875	1.915	281,250.00	5,474.62	0.00	286,724.62
64990FGS7	37575	003	NYSPIT	7,660,000.00	7,660,000.00	7,660,000.00	1.950	1.950	149,370.00	0.00	0.00	149,370.00
79766DKM0	37576	003	SFOAPT	1,000,000.00	1,000,000.00	1,000,000.00	1.944	1.944	19,440.00	0.00	0.00	19,440.00
91412GSB2	37577	003	UNVHGR	2,950,000.00	2,954,985.50	2,954,985.50	1.796	1.694	52,982.00	-2,932.65	0.00	50,049.35
89233HG24	37578	003	TMCC	0.00	19,772,444.44	54,171.08		1.641	0.00	888.89	0.00	888.89
13063DDF2	37579	003	CAS	5,000,000.00	5,066,150.00	5,066,150.00	2.500	2.203	125,000.00	-13,416.34	0.00	111,583.66
801546PE6	37580	003	SCR	10,715,000.00	10,781,433.00	10,781,433.00	2.125	1.886	227,693.76	-24,354.25	0.00	203,339.51
3130A72V6	37581	003	FHLB	3,000,000.00	3,000,000.00	3,000,000.00	2.500	2.214	66,416.66	0.00	0.00	66,416.66
69371RN85	37583	003	PCAR	6,050,000.00	6,043,163.50	6,043,163.50	2.050	2.090	124,025.00	2,285.18	0.00	126,310.18
06371EUV7	37584	003	BMO	0.00	25,000,000.00	68,493.15	1.650	1.673	1,145.83	0.00	0.00	1,145.83
89113XPV0	37586	003	TD	0.00	15,000,000.00	2,506,849.32	1.800	1.825	45,750.00	0.00	0.00	45,750.00
912828L24	37587	003	USTR	5,000,000.00	4,940,625.00	4,940,625.00	1.875	2.151	93,750.00	12,527.09	0.00	106,277.09
13063DDF2	37588	003	CAS	5,000,000.00	5,019,950.00	5,019,950.00	2.500	2.408	125,000.00	-4,141.87	0.00	120,858.13
3130ACZS6	37589	003	FHLB	10,000,000.00	9,982,270.00	9,982,270.00	2.100	2.143	210,000.00	3,913.43	0.00	213,913.43
19121BGB9	37590	003	KO	0.00	7,623,641.67	208,866.90	0.220	1.760	0.00	3,676.25	0.00	3,676.25
89233HG24	37591	003	TMCC	0.00	19,811,111.11	54,277.02		1.740	0.00	944.44	0.00	944.44
91412GSB2	37592	003	UNVHGR	2,405,000.00	2,400,839.35	2,400,839.35	1.796	1.912	43,193.80	2,708.56	0.00	45,902.36
3132X0SA0	37593	003	FAMC	10,000,000.00	9,906,690.00	9,906,690.00	1.640	2.065	164,000.00	40,569.56	0.00	204,569.56
3132X0B91	37594	003	FAMC	50,000,000.00	50,000,000.00	50,000,000.00	2.000	2.000	1,000,000.00	0.00	0.00	1,000,000.00
544445AZ2	37595	003	LOSAPT	1,330,000.00	1,326,675.00	1,326,675.00	2.092	2.203	27,823.60	1,398.37	0.00	29,221.97
45905US21	37596	003	IBRD	25,000,000.00	25,000,000.00	25,000,000.00	2.170	2.170	542,500.00	0.00	0.00	542,500.00
3133EDKQ4	37597	003	FFCB	2,250,000.00	2,252,775.50	2,252,245.50	2.120	2.078	47,700.00	-902.21	0.00	46,797.79
94989RWH7	37598	003	WELLS	0.00	25,000,000.00	9,931,506.85	2.010	2.038	202,395.83	0.00	0.00	202,395.83
912828WS5	37599	003	USTR	0.00	9,960,156.25	9,932,868.15	1.625	1.903	162,058.42	27,007.68	0.00	189,066.10
78009N6S0	37600	003	RY	0.00	25,000,000.00	4,178,082.19	1.920	1.947	81,333.33	0.00	0.00	81,333.33
912828L32	37601	003	USTR	17,000,000.00	16,677,265.63	16,677,265.63	1.375	2.144	233,750.00	123,867.56	0.00	357,617.56
19121BHH5	37602	003	KO	0.00	19,795,872.22	2,549,057.52	1.810	1.854	0.00	47,261.11	0.00	47,261.11
90331HNJ8	37603	003	USB	4,300,000.00	4,301,157.42	4,297,200.78	2.350	2.388	101,050.00	1,558.98	0.00	102,608.98
3130ADN32	37604	003	FHLB	5,000,000.00	4,990,850.00	4,990,850.00	2.125	2.220	106,250.00	4,562.33	0.00	110,812.33
78012UBN4	37605	003	RY	0.00	10,000,000.00	1,671,232.88	2.350	2.383	39,819.44	0.00	0.00	39,819.44
912796PW3	37606	003	USTR	0.00	9,913,745.83	1,629,656.85	1.905	1.948	0.00	31,750.00	0.00	31,750.00
25468PDJ2	37607	003	DIS	10,000,000.00	9,900,261.11	9,870,296.35	2.300	2.805	230,000.00	46,831.54	0.00	276,831.54

City of San Jose
Total Earnings
July 1, 2018 - June 30, 2019

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3130ADV58	37608	003	FHLB	0.00	5,000,000.00	1,410,958.90	2.750	2.210	31,180.56	0.00	0.00	31,180.56
69371RN93	37609	003	PCAR	9,980,000.00	9,990,844.93	9,963,781.36	2.800	2.880	279,440.00	7,516.60	0.00	286,956.60
3130ADV58	37610	003	FHLB	0.00	4,998,500.00	1,410,535.62	2.750	2.220	31,180.56	140.28	1,250.00	32,570.84
79766DKM0	37612	003	SFOAPT	1,500,000.00	1,480,155.00	1,480,155.00	1.944	2.629	29,160.00	9,759.83	0.00	38,919.83
3137EAEM7	37613	003	FHLMC	8,000,000.00	7,998,240.00	7,998,240.00	2.500	2.511	200,000.00	875.14	0.00	200,875.14
36960MJE4	37614	003	GE	0.00	29,709,675.00	6,104,727.74	2.370	2.426	0.00	148,125.00	0.00	148,125.00
19121BKC2	37615	003	KO	0.00	9,891,225.00	2,791,222.40	2.290	2.347	0.00	65,519.44	0.00	65,519.44
3134GSLG8	37616	003	FHLMC	0.00	20,000,000.00	16,438,356.16	3.060	3.061	503,200.00	0.00	0.00	503,200.00
69371RN85	37617	003	PCAR	7,068,000.00	6,920,349.48	6,920,349.48	2.050	2.935	144,894.00	58,219.26	0.00	203,113.26
46625HQJ2	37618	003	JPM	15,000,000.00	14,806,365.00	14,748,151.64	2.550	3.228	382,500.00	93,642.60	0.00	476,142.60
90331HMY6	37619	003	USB	0.00	9,898,544.44	8,105,955.89	1.400	2.540	114,722.22	91,143.06	0.00	205,865.28
13063DGA0	37620	003	CAS	6,000,000.00	6,003,260.00	5,995,930.14	2.800	2.840	168,000.00	2,274.78	0.00	170,274.78
713448BR8	37621	003	PEP	11,011,000.00	11,099,591.14	11,088,817.92	3.125	2.837	344,093.76	-29,494.01	0.00	314,599.75
3134GSMZ5	37622	003	FHLMC	0.00	5,000,000.00	3,246,575.34	3.000	2.977	96,666.67	0.00	0.00	96,666.67
438516BJ4	37623	003	HON	6,722,000.00	6,608,950.90	6,604,582.11	1.400	2.691	94,108.00	83,592.96	0.00	177,700.96
91412HBK8	37624	003	UNVHGR	4,000,000.00	4,000,000.00	4,000,000.00	3.297	3.297	131,879.99	0.00	0.00	131,879.99
13067WPE6	37625	003	CASPWR	1,000,000.00	3,688,237.50	1,798,647.33	2.518	2.926	45,953.50	6,679.50	41,434.25	94,067.25
06371E7K7	37626	003	BMO	0.00	20,000,000.00	11,780,821.92	2.400	2.433	286,666.66	0.00	0.00	286,666.66
06406HDD8	37627	003	BK	5,000,000.00	5,003,072.22	4,968,464.92	2.600	2.953	130,000.00	16,701.26	0.00	146,701.26
06406HDD8	37628	003	BK	7,000,000.00	6,994,952.22	6,941,656.97	2.600	3.063	182,000.00	30,602.31	0.00	212,602.31
74005PBP8	37629	003	PX	2,626,000.00	2,600,947.96	2,589,868.40	2.250	2.957	59,085.00	17,510.12	0.00	76,595.12
06417GW20	37630	003	BNS	0.00	30,000,000.00	27,287,671.23	2.670	2.707	738,700.00	0.00	0.00	738,700.00
3134GSQW8	37631	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	3.000	3.000	750,000.00	0.00	0.00	750,000.00
931142EJ8	37632	003	WMT	5,000,000.00	4,999,750.00	4,999,750.00	3.125	3.127	156,250.00	83.64	0.00	156,333.64
4581XOCZ9	37634	003	IADB	20,000,000.00	19,184,477.78	19,108,777.63	1.750	2.959	350,000.00	215,432.32	0.00	565,432.32
3135GOU35	37636	003	FNMA	20,000,000.00	19,995,400.00	19,995,400.00	2.750	2.758	550,000.00	1,537.60	0.00	551,537.60
544351MN6	37638	003	LOS	4,815,000.00	0.00	4,671,057.88	2.900	2.892	135,368.38	-282.14	0.00	135,086.24
45905UK37	37639	003	IBRD	10,000,000.00	0.00	9,557,615.28	2.100	3.044	207,666.66	83,265.13	0.00	290,931.79
89233HPE8	40001	003	TMCC	0.00	0.00	9,143,072.51	2.480	2.554	0.00	233,533.33	0.00	233,533.33
89233HQU1	40002	003	TMCC	0.00	0.00	10,807,081.64	2.520	2.604	0.00	281,400.00	0.00	281,400.00
06406HDF3	40003	003	BK	3,700,000.00	0.00	3,263,988.35	2.450	3.100	81,081.39	20,086.89	0.00	101,168.28
46625HRT9	40005	003	JPM	7,000,000.00	0.00	6,000,037.15	2.400	3.209	147,000.00	45,539.47	0.00	192,539.47
46625HHZ6	40006	003	JPM	5,000,000.00	0.00	4,482,080.44	4.625	3.205	199,774.31	-56,106.94	0.00	143,667.37
3130AEWA4	40007	003	FHLB	10,000,000.00	0.00	8,119,491.78	2.625	2.745	214,375.00	8,495.97	0.00	222,870.97
13063DGN2	40008	003	CAS	5,000,000.00	0.00	3,977,006.30	3.400	3.054	133,638.89	-12,196.61	0.00	121,442.28
3130AEY38	40011	003	FHLB	5,000,000.00	0.00	3,780,821.92	3.200	3.209	121,333.33	0.00	0.00	121,333.33
78012UJG1	40012	003	RY	30,000,000.00	0.00	22,109,589.04	2.820	2.859	632,150.00	0.00	0.00	632,150.00

City of San Jose
Total Earnings
July 1, 2018 - June 30, 2019

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3133EJD48	40013	003	FFCB	25,000,000.00	0.00	17,557,426.65	3.050	3.133	537,986.11	12,095.24	0.00	550,081.35
3134GSA96	40014	003	FHLMC	10,000,000.00	0.00	6,246,575.34	3.150	3.166	197,750.00	0.00	0.00	197,750.00
438516BM7	40015	003	HON	1,712,000.00	0.00	1,086,358.56	1.850	3.297	21,026.69	14,785.41	0.00	35,812.10
438516BM7	40016	003	HON	5,000,000.00	0.00	3,134,469.36	1.850	3.290	60,638.89	42,484.39	0.00	103,123.28
45905UZJ6	40017	003	IBRD	2,000,000.00	0.00	1,280,481.68	1.300	2.825	16,972.23	19,204.01	0.00	36,176.24
3130AFDJ3	40018	003	FHLB	0.00	0.00	1,260,273.97	3.000	2.976	37,500.00	0.00	0.00	37,500.00
48127HAA7	40020	003	JPM	10,000,000.00	0.00	6,072,528.22	2.200	3.018	135,055.56	48,193.98	0.00	183,249.54
742718EQ8	40021	003	PG	10,000,000.00	0.00	5,853,465.48	1.700	3.128	103,888.89	79,195.86	0.00	183,084.75
89114MMR5	40022	003	TD	25,000,000.00	0.00	14,863,013.70	3.100	3.143	467,152.78	0.00	0.00	467,152.78
06406HCZ0	40023	003	BK	10,000,000.00	0.00	5,787,967.85	2.150	3.038	126,013.89	49,803.60	0.00	175,817.49
45950VMW3	40025	003	IFC	5,000,000.00	0.00	2,687,191.78	3.000	3.008	80,833.34	0.00	0.00	80,833.34
31422BAG5	40028	003	FAMC	12,000,000.00	0.00	6,673,972.60	2.800	2.811	187,600.00	0.00	0.00	187,600.00
14913Q2Q1	40029	003	CAT	6,000,000.00	0.00	3,345,883.25	3.350	3.232	112,225.00	-4,070.46	0.00	108,154.54
19416QDY3	40030	003	CL	5,000,000.00	0.00	2,731,566.53	2.450	3.167	68,395.84	18,118.58	0.00	86,514.42
69371RN69	40031	003	PCAR	3,555,000.00	0.00	1,870,307.58	1.950	3.030	36,972.00	19,695.36	0.00	56,667.36
89114MRG4	40035	003	TD	15,000,000.00	0.00	7,890,410.96	2.980	3.021	238,400.00	0.00	0.00	238,400.00
544351MN6	40036	003	LOS	4,000,000.00	0.00	2,008,239.05	2.900	2.823	58,000.00	-1,303.64	0.00	56,696.36
4581X0CH9	40037	003	IADB	16,732,000.00	0.00	7,985,227.30	1.750	2.669	141,524.83	71,632.22	0.00	213,157.05
13066YTZ2	40039	003	CASPWR	4,000,000.00	0.00	1,868,726.26	2.000	2.753	38,444.44	12,998.93	0.00	51,443.37
62478TS67	40040	003	MUBCD	30,000,000.00	0.00	14,301,369.86	2.630	2.667	381,350.00	0.00	0.00	381,350.00
69371RM78	40041	003	PCAR	3,460,000.00	0.00	1,620,117.43	2.500	3.071	41,087.50	8,668.75	0.00	49,756.25
3130A8YA5	40042	003	FHLB	1,100,000.00	0.00	509,245.75	1.500	2.253	7,883.33	3,588.28	0.00	11,471.61
3135G0U92	40043	003	FNMA	4,000,000.00	0.00	1,872,623.34	2.625	2.672	49,583.33	453.33	0.00	50,036.66
191216BT6	40044	003	KO	10,000,000.00	0.00	4,513,434.82	1.875	2.833	86,458.33	41,401.74	0.00	127,860.07
24422EUJ6	40048	003	DE	3,480,000.00	0.00	1,576,911.43	2.861	3.142	46,772.71	2,780.98	0.00	49,553.69
3133EJ5W5	40049	003	FFCB	20,000,000.00	0.00	8,703,999.78	2.650	2.693	232,611.11	1,766.64	0.00	234,377.75
3130AFQS9	40050	003	FHLB	10,000,000.00	0.00	4,164,383.56	2.850	2.871	119,541.67	0.00	0.00	119,541.67
3134GSQ32	40051	003	FHLMC	0.00	0.00	2,465,630.14	3.200	3.246	80,000.00	25.00	475.00	80,500.00
3130AFQZ3	40052	003	FHLB	30,000,000.00	0.00	13,068,493.15	2.333	2.546	332,724.17	0.00	0.00	332,724.17
3134GSU86	40053	003	FHLMC	0.00	0.00	7,671,232.88	3.000	3.042	233,333.33	0.00	0.00	233,333.33
90331HNP4	40054	003	USB	10,253,000.00	0.00	4,494,127.59	3.150	3.076	141,747.73	-3,508.95	0.00	138,238.78
594918BP8	40055	003	MSFT	10,000,000.00	0.00	4,235,999.09	1.550	2.760	68,027.77	48,867.76	0.00	116,895.53
191216BY5	40056	003	KO	15,010,000.00	0.00	6,343,377.90	1.550	2.856	102,109.70	79,086.38	0.00	181,196.08
24422ETZ2	40057	003	DE	16,000,000.00	0.00	6,894,582.69	2.350	3.006	165,022.22	42,240.91	0.00	207,263.13
912796QR3	40058	003	USTR	10,000,000.00	0.00	4,277,791.38	2.423	2.485	0.00	106,320.84	0.00	106,320.84
3130AFRB5	40060	003	FHLB	5,000,000.00	0.00	2,093,794.52	2.875	2.919	60,694.44	422.22	0.00	61,116.66
191219AP9	40063	003	KO	10,524,000.00	0.00	5,005,070.24	8.500	2.854	372,725.00	-229,861.70	0.00	142,863.30

City of San Jose
Total Earnings
July 1, 2018 - June 30, 2019

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3130AEYH7	40064	003	FHLB	0.00	0.00	1,473,341.81	3.420	3.456	51,334.20	-416.63	-11,841.01	39,076.56
62478TU98	40066	003	MUBCD	10,000,000.00	0.00	3,917,808.22	2.640	2.677	104,866.67	0.00	0.00	104,866.67
45905UZJ6	40067	003	IBRD	5,000,000.00	0.00	1,863,314.76	1.300	2.668	24,736.11	24,971.12	0.00	49,707.23
45905UZ56	40068	003	IBRD	0.00	0.00	1,014,822.15	2.850	2.925	29,687.50	0.00	0.00	29,687.50
14913Q2H1	40069	003	CAT	5,000,000.00	0.00	1,767,272.48	2.640	2.928	51,026.15	711.90	0.00	51,738.05
3134GS3H6	40070	003	FHLMC	0.00	0.00	1,219,178.08	2.900	2.973	36,250.00	0.00	0.00	36,250.00
89233HWT7	40071	003	TMCC	10,000,000.00	0.00	3,479,496.19	2.570	2.647	0.00	92,091.67	0.00	92,091.67
89233HWT7	40072	003	TMCC	10,000,000.00	0.00	3,399,727.40	2.550	2.625	0.00	89,250.00	0.00	89,250.00
14913Q2T5	40075	003	CAT	5,000,000.00	0.00	1,633,178.10	2.950	2.895	47,937.50	-660.31	0.00	47,277.19
166764BG4	40076	003	CVX	6,192,000.00	0.00	1,983,740.37	2.100	2.703	41,899.20	11,713.92	0.00	53,613.12
45905UZ56	40077	003	IBRD	0.00	0.00	457,919.88	2.850	2.821	12,920.00	0.00	0.00	12,920.00
3133EKDL7	40078	003	FFCB	0.00	0.00	1,764,383.56	2.940	2.916	51,450.00	0.00	0.00	51,450.00
459058GQ0	40079	003	IBRD	5,000,000.00	0.00	1,422,335.34	2.500	2.523	35,416.67	461.83	0.00	35,878.50
91159HHC7	40080	003	USB	5,000,000.00	0.00	1,486,982.47	3.000	2.802	44,166.67	-2,497.87	0.00	41,668.80
3134GTAZ6	40081	003	FHLMC	3,300,000.00	0.00	867,945.21	2.750	2.730	23,695.83	0.00	0.00	23,695.83
594918BW3	40082	003	MSFT	4,500,000.00	0.00	1,074,140.14	2.400	2.490	25,800.00	947.60	0.00	26,747.60
912796SL4	40083	003	USTR	10,000,000.00	0.00	2,382,010.66	2.375	2.437	0.00	58,055.55	0.00	58,055.55
48125LRK0	40086	003	JPM	5,000,000.00	0.00	1,126,557.56	2.604	2.715	29,295.00	1,294.01	0.00	30,589.01
3133EKFL5	40087	003	FFCB	7,325,000.00	0.00	1,645,160.69	2.690	2.715	44,334.56	331.24	0.00	44,665.80
62478T2C2	40088	003	MUBCD	5,000,000.00	0.00	1,041,095.89	2.580	2.616	27,233.33	0.00	0.00	27,233.33
3134GSB20	40089	003	FHLMC	12,000,000.00	0.00	2,480,382.33	3.150	3.020	77,700.00	-2,782.67	0.00	74,917.33
89233HZJ6	40090	003	TMCC	15,000,000.00	0.00	3,028,702.91	2.550	2.631	0.00	79,687.50	0.00	79,687.50
478160CD4	40091	003	JNJ	5,280,000.00	0.00	978,701.23	2.250	2.549	22,110.00	2,832.83	0.00	24,942.83
931142EA7	40092	003	WMT	3,150,000.00	0.00	575,433.69	1.900	2.522	10,972.50	3,537.82	0.00	14,510.32
06370RZF9	40093	003	BMO	30,000,000.00	0.00	5,589,041.10	2.500	2.535	141,666.67	0.00	0.00	141,666.67
3134GTKX0	40094	003	FHLMC	25,000,000.00	0.00	4,246,575.34	2.780	2.773	117,763.89	0.00	0.00	117,763.89
3134GTKG7	40095	003	FHLMC	5,000,000.00	0.00	808,219.18	2.600	2.591	20,944.44	0.00	0.00	20,944.44
69371RP75	40096	003	PCAR	6,068,000.00	0.00	1,109,674.53	2.850	2.571	31,224.92	-2,689.75	0.00	28,535.17
24422EUT4	40097	003	JD	14,000,000.00	0.00	2,565,138.62	2.950	2.595	74,569.44	-7,995.92	0.00	66,573.52
3134GTGZ0	40098	003	FHLMC	7,685,000.00	0.00	1,410,592.86	2.500	2.512	35,222.91	212.52	0.00	35,435.43
78012UPC3	40099	003	RY	15,000,000.00	0.00	2,547,945.21	2.520	2.555	65,100.00	0.00	0.00	65,100.00
06406HBY4	40100	003	BK	8,342,000.00	0.00	1,405,125.34	3.550	2.607	48,534.22	-11,907.16	0.00	36,627.06
3138L2YE1	40101	003	FNMA	5,000,000.00	0.00	761,872.15	2.370	2.604	18,433.34	1,403.45	0.00	19,836.79
91159HHC7	40102	003	USB	6,533,000.00	0.00	1,015,092.89	3.000	2.658	29,942.92	-2,964.61	0.00	26,978.31
3134GTMR1	40103	003	FHLMC	13,000,000.00	0.00	1,495,890.41	2.700	2.672	39,975.00	0.00	0.00	39,975.00
3134GS4R3	40104	003	FHLMC	0.00	0.00	357,321.92	3.000	2.974	10,625.00	0.00	0.00	10,625.00
91159HHC7	40105	003	USB	10,000,000.00	0.00	1,471,686.58	3.000	2.634	43,333.33	-4,571.54	0.00	38,761.79

City of San Jose
Total Earnings
July 1, 2018 - June 30, 2019

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
25468PCN4	40106	003	DIS	5,000,000.00	0.00	720,902.83	2.750	2.458	19,479.17	-1,756.25	0.00	17,722.92
3134GTJB0	40107	003	FHLMC	2,000,000.00	0.00	290,432.34	2.650	2.636	7,655.56	0.00	0.00	7,655.56
166764BG4	40108	003	CVX	10,000,000.00	0.00	1,332,977.40	2.100	2.484	28,000.00	5,112.03	0.00	33,112.03
3134GTPK3	40109	003	FHLMC	25,000,000.00	0.00	2,739,726.03	2.650	2.620	71,770.83	0.00	0.00	71,770.83
574193NB0	40110	003	MDS	5,000,000.00	0.00	615,652.05	2.000	2.242	12,222.22	1,578.12	0.00	13,800.34
69371RP83	40111	003	PCAR	7,000,000.00	0.00	750,867.39	2.650	2.510	19,580.56	-735.43	0.00	18,845.13
90331HPC1	40112	003	USB	10,000,000.00	0.00	1,067,360.55	2.650	2.656	27,972.22	372.96	0.00	28,345.18
3134GTRB1	40113	003	FHLMC	30,000,000.00	0.00	822,090.41	2.520	2.554	21,000.00	0.00	0.00	21,000.00
13066YTZ2	40114	003	CASPWR	15,000,000.00	0.00	1,071,141.83	2.000	2.002	21,666.67	-219.98	0.00	21,446.69
3137AWQH1	40115	003	FHLMC	8,595,000.00	0.00	592,037.72	2.307	2.155	13,769.91	-1,013.14	0.00	12,756.77
13063DLY2	40116	003	CAS	2,235,000.00	0.00	154,627.90	2.350	2.143	3,647.40	-333.05	0.00	3,314.35
191216CF5	40117	003	KO	5,000,000.00	0.00	343,047.34	2.200	2.192	7,638.89	-119.97	0.00	7,518.92
45905U3L6	40118	003	IBRD	30,000,000.00	0.00	1,479,452.05	2.770	2.808	41,550.00	0.00	0.00	41,550.00
25468PDE3	40119	003	DIS	10,000,000.00	0.00	660,089.28	2.150	2.242	14,333.33	465.39	0.00	14,798.72
3134GTTT0	40120	003	FHLMC	25,000,000.00	0.00	273,972.60	2.625	2.661	7,291.67	0.00	0.00	7,291.67
3137AWQH1	40121	003	FHLMC	6,215,000.00	0.00	342,588.11	2.307	2.153	7,965.56	-588.50	0.00	7,377.06
3133EGB87	40122	003	FFCB	10,500,000.00	0.00	569,061.64	1.875	2.226	10,937.50	1,727.85	0.00	12,665.35
88579YAU5	40123	003	MMM	4,800,000.00	0.00	234,262.75	1.625	2.304	3,900.00	1,497.18	0.00	5,397.18
56052AD52	40124	003	MES	2,000,000.00	0.00	27,602.19	2.500	2.126	694.44	-107.63	0.00	586.81
56052AD60	40125	003	MES	1,250,000.00	0.00	17,319.69	2.500	2.114	434.03	-67.95	0.00	366.08
459058GX5	40126	003	IBRD	10,000,000.00	0.00	328,425.21	1.875	1.929	6,250.00	86.67	0.00	6,336.67
3133EKRE8	40127	003	FFCB	17,000,000.00	0.00	465,203.71	1.850	1.935	8,736.11	266.33	0.00	9,002.44
3133EHHK2	40129	003	FFCB	5,475,000.00	0.00	150,545.12	2.670	2.697	4,060.63	0.00	0.00	4,060.63
3135G0T29	40130	003	FNMA	3,659,000.00	0.00	120,356.64	1.500	2.124	1,829.50	726.51	0.00	2,556.01
88579YAQ4	40131	003	MMM	20,000,000.00	0.00	551,021.07	2.000	2.180	11,111.11	901.97	0.00	12,013.08
9128283S7	40132	003	USTR	30,000,000.00	0.00	827,710.58	2.000	2.123	16,574.58	994.00	0.00	17,568.58
478160CH5	40133	003	JNJ	20,000,000.00	0.00	384,981.33	1.950	1.873	7,583.33	-372.02	0.00	7,211.31
14913Q2A6	40134	003	CAT	10,000,000.00	0.00	137,337.75	1.850	2.142	2,569.44	372.66	0.00	2,942.10
45905UP32	40135	003	IBRD	9,180,000.00	0.00	100,643.37	1.561	1.930	1,592.22	350.23	0.00	1,942.45
713448DC9	40136	003	PEP	23,500,000.00	0.00	259,154.07	2.150	2.016	5,613.89	-388.48	0.00	5,225.41
459058GY3	40137	003	IBRD	20,000,000.00	0.00	164,383.56	2.600	2.636	4,333.33	0.00	0.00	4,333.33
084670BF4	40138	003	BRK	8,513,000.00	0.00	73,356.25	3.400	2.002	2,412.02	-943.19	0.00	1,468.83
Subtotal				2,063,069,801.10	1,797,173,972.44	1,630,987,374.18		2.168	34,601,089.12	726,286.20	25,855.56	35,353,230.88
Fund: CSJ/CSC JP												
912828R85	37637	152	USTR	0.00	876,766.96	838,216.77	0.875	2.354	7,438.71	12,290.74	0.00	19,729.45
3130AGM77	40128	152	FHLB	895,000.00	0.00	34,307.48	2.000	2.092	696.11	21.58	0.00	717.69

City of San Jose
Total Earnings
July 1, 2018 - June 30, 2019

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
			Subtotal	895,000.00	876,766.96	872,524.25		2.343	8,134.82	12,312.32	0.00	20,447.14
Fund: Airport 2007A												
VP6000104	37053	554	WELLS	5,463.04	4,121.50	4,639.44	1.582	2.110	97.90	0.00	0.00	97.90
SYS37370	37370	554	STPOOL	1,235,000.00	7,753,163.81	5,403,817.40	2.450	2.372	128,165.97	0.00	0.00	128,165.97
			Subtotal	1,240,463.04	7,757,285.31	5,408,456.84		2.372	128,263.87	0.00	0.00	128,263.87
			Total	2,065,205,264.14	1,805,808,024.71	1,637,268,355.27		2.168	34,737,487.81	738,598.52	25,855.56	35,501,941.89

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SECTION C

PORTFOLIO HOLDINGS AT COST

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

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

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

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

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

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

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

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

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

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

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**City of San Jose
Portfolio Management
Investment Status Report - Investments
June 30, 2019**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Money Markets												
VP6000104	36512	WELLS	10,963.02	1.583			1.583	1.583	08/01 - Monthly		10,963.02	10,963.02
VP6000104	37053	WELLS	5,463.04	1.582			1.582	1.582	08/01 - Monthly		5,463.04	5,463.04
Money Markets Totals			16,426.06				1.583	1.583		0.00	16,426.06	16,426.06
State Pool												
CITY	32936	STPOOL	15,729,000.00	2.450			2.450	2.450	10/01 - Quarterly		15,729,000.00	15,729,000.00
CSJFA	37042	STPOOL	17,760,000.00	2.450			2.450	2.450	08/01 - Quarterly		17,760,000.00	17,760,000.00
SYS37370	37370	STPOOL	1,235,000.00	2.450			2.450	2.450	01/01 - Quarterly		1,235,000.00	1,235,000.00
State Pool Totals			34,724,000.00				2.450	2.450		0.00	34,724,000.00	34,724,000.00
Corp Medium Term Notes												
037833CB4	37464	AAPL	8,831,000.00	1.100	08/02/2019	08/08/2016	1.110	1.110	02/04 - 08/04	Received	8,828,412.52	8,830,925.31
037833CK4	37532	AAPL	10,000,000.00	1.900	02/07/2020	02/09/2017	1.917	1.917	08/07 - 02/07		9,995,100.00	9,999,018.18
037833CB4	37544	AAPL	8,000,000.00	1.100	08/02/2019	04/28/2017	1.565	1.565	08/04 - 02/04	Received	7,917,600.00	7,996,861.92
06406HCW7	37526	BK	4,300,000.00	2.300	09/11/2019	01/24/2017	1.927	1.927	03/11 - 09/11	Received	4,340,936.00	4,303,025.89
06406HCZ0	37549	BK	7,666,000.00	2.150	02/24/2020	05/09/2017	1.882	1.882	08/24 - 02/24	Received	7,721,425.18	7,678,849.82
06406HDD8	37627	BK	5,000,000.00	2.600	08/17/2020	06/07/2018	2.946	2.946	08/17 - 02/17	Received	4,963,350.00	4,981,164.68
06406HDD8	37628	BK	7,000,000.00	2.600	08/17/2020	06/18/2018	3.054	3.054	08/17 - 02/17	Received	6,933,780.00	6,965,487.39
06406HDF3	40003	BK	3,700,000.00	2.450	11/27/2020	08/09/2018	3.082	3.082	11/27 - 05/27	Received	3,648,348.00	3,668,434.89
06406HCZ0	40023	BK	10,000,000.00	2.150	02/24/2020	11/30/2018	3.020	3.020	02/24 - 08/24	Received	9,895,200.00	9,945,003.60
06406HBY4	40100	BK	8,342,000.00	3.550	09/23/2021	05/02/2019	2.645	2.645	09/23 - 03/23	32,081.94	8,515,763.86	8,503,856.70
084670BL1	37527	BRK	4,861,000.00	2.100	08/14/2019	01/24/2017	1.720	1.720	02/14 - 08/14	Received	4,906,985.06	4,863,149.30
084670BF4	40138	BRK	8,513,000.00	3.400	01/31/2022	06/28/2019	2.026	2.026	07/31 - 01/31	118,992.82	8,806,017.46	8,805,074.27
14913Q2Q1	40029	CAT	6,000,000.00	3.350	12/07/2020	12/10/2018	3.223	3.223	06/07 - 12/07	Received	6,014,520.00	6,010,449.54
14913Q2T5	40075	CAT	5,000,000.00	2.950	02/26/2022	03/04/2019	2.907	2.907	08/26 - 02/26	3,277.78	5,006,050.00	5,005,389.69
14913Q2A6	40134	CAT	10,000,000.00	1.850	09/04/2020	06/26/2019	2.122	2.122	09/04 - 03/04	57,555.56	9,968,100.00	9,968,472.66
19416QDY3	40030	CL	5,000,000.00	2.450	11/15/2021	12/10/2018	3.134	3.134	05/15 - 11/15	Received	4,904,900.00	4,923,018.58
166764BG4	40076	CVX	6,192,000.00	2.100	05/16/2021	03/05/2019	2.708	2.708	05/16 - 11/16	Received	6,112,123.20	6,123,837.12
166764BG4	40108	CVX	10,000,000.00	2.100	05/16/2021	05/13/2019	2.495	2.495	05/16 - 11/16	Received	9,923,000.00	9,928,112.03
24422ETZ2	40057	DE	16,000,000.00	2.350	01/08/2021	01/23/2019	2.973	2.973	07/08 - 01/08	15,666.67	15,811,520.00	15,853,760.91
25468PDU7	37555	DIS	13,800,000.00	1.800	06/05/2020	06/20/2017	1.803	1.803	12/05 - 06/05	Received	13,798,620.00	13,799,567.21
25468PDJ2	37607	DIS	10,000,000.00	2.300	02/12/2021	04/05/2018	2.790	2.790	08/12 - 02/12	Received	9,866,400.00	9,924,419.08
25468PCN4	40106	DIS	5,000,000.00	2.750	08/16/2021	05/10/2019	2.492	2.492	08/16 - 02/16	32,083.33	5,028,100.00	5,026,343.75
25468PDE3	40119	DIS	10,000,000.00	2.150	09/17/2020	06/07/2019	2.220	2.220	09/17 - 03/17	47,777.78	9,991,080.00	9,991,545.39
36962G4J0	37557	GE	10,000,000.00	5.500	01/08/2020	06/23/2017	1.767	1.767	07/08 - 01/08	Received	10,923,700.00	10,188,778.03

**City of San Jose
Portfolio Management
Investment Status Report - Investments
June 30, 2019**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 365	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Corp Medium Term Notes												
438516BJ4	37489	HON	10,000,000.00	1.400	10/30/2019	10/31/2016	1.400	1.400	04/30 - 10/30		10,000,000.00	10,000,000.00
438516BJ4	37623	HON	6,722,000.00	1.400	10/30/2019	05/25/2018	2.675	2.675	10/30 - 04/30	Received	6,602,415.62	6,694,367.88
438516BM7	40015	HON	1,712,000.00	1.850	11/01/2021	11/02/2018	3.225	3.225	05/01 - 11/01	Received	1,645,249.12	1,660,034.53
438516BM7	40016	HON	5,000,000.00	1.850	11/01/2021	11/05/2018	3.220	3.220	05/01 - 11/01	Received	4,806,300.00	4,848,784.39
24422EUT4	40097	JD	14,000,000.00	2.950	04/01/2022	04/26/2019	2.618	2.618	10/01 - 04/01	56,213.89	14,129,780.00	14,121,784.08
478160CD4	40091	JNJ	5,280,000.00	2.250	03/03/2022	04/24/2019	2.550	2.550	09/03 - 03/03	16,830.00	5,236,492.80	5,239,325.63
478160CH5	40133	JNJ	20,000,000.00	1.950	11/10/2020	06/24/2019	1.852	1.852	11/10 - 05/10	47,666.67	20,026,360.00	20,025,987.98
46625HJQ2	37618	JPM	15,000,000.00	2.550	03/01/2021	05/07/2018	3.207	3.207	09/01 - 03/01	Received	14,736,240.00	14,843,928.99
46625HRT9	40005	JPM	7,000,000.00	2.400	06/07/2021	08/16/2018	3.182	3.182	12/07 - 06/07	Received	6,853,840.00	6,899,379.47
46625HHZ6	40006	JPM	5,000,000.00	4.625	05/10/2021	08/20/2018	3.255	3.255	11/10 - 05/10	Received	5,176,800.00	5,120,693.06
48127HAA7	40020	JPM	10,000,000.00	2.200	10/22/2019	11/20/2018	3.001	3.001	04/22 - 10/22	Received	9,927,600.00	9,975,793.98
48125LRK0	40086	JPM	5,000,000.00	2.604	02/01/2021	04/10/2019	2.868	2.868	08/01 - 02/01	24,955.00	4,989,600.00	4,990,894.01
191216BT6	40044	KO	10,000,000.00	1.875	10/27/2020	01/15/2019	2.801	2.801	04/27 - 10/27	Received	9,839,880.00	9,881,281.74
191216BY5	40056	KO	15,010,000.00	1.550	09/01/2021	01/23/2019	2.803	2.803	03/01 - 09/01	Received	14,540,487.20	14,619,573.58
191219AP9	40063	KO	10,524,000.00	8.500	02/01/2022	02/01/2019	2.981	2.981	08/01 - 02/01		12,179,004.24	11,949,142.54
191216CF5	40117	KO	5,000,000.00	2.200	05/25/2022	06/06/2019	2.164	2.164	11/25 - 05/25	3,361.11	5,005,130.00	5,005,010.03
88579YAU5	40123	MMM	4,800,000.00	1.625	09/19/2021	06/13/2019	2.268	2.268	09/19 - 03/19	18,200.00	4,732,128.00	4,733,625.18
88579YAU5	40131	MMM	20,000,000.00	2.000	08/07/2020	06/21/2019	2.164	2.164	08/07 - 02/07	148,888.89	19,963,380.00	19,964,281.97
594918BN3	37462	MSFT	10,000,000.00	1.100	08/08/2019	08/08/2016	1.085	1.085	02/08 - 08/08		10,004,400.00	10,000,150.74
594918BN3	37485	MSFT	5,000,000.00	1.100	08/08/2019	10/27/2016	1.217	1.217	02/08 - 08/08	Received	4,984,035.00	4,999,409.89
594918BP8	40055	MSFT	10,000,000.00	1.550	08/08/2021	01/23/2019	2.710	2.710	02/08 - 08/08	Received	9,717,000.00	9,765,867.76
594918BW3	40082	MSFT	4,500,000.00	2.400	02/06/2022	04/05/2019	2.491	2.491	08/06 - 02/06	17,700.00	4,488,750.00	4,489,697.60
69371RN36	37465	PCAR	2,000,000.00	1.200	08/12/2019	08/11/2016	1.200	1.200	02/12 - 08/12		2,000,000.00	2,000,000.00
69371RN85	37583	PCAR	6,050,000.00	2.050	11/13/2020	11/16/2017	2.089	2.089	05/13 - 11/13	Received	6,043,163.50	6,046,876.92
69371RN93	37609	PCAR	9,980,000.00	2.800	03/01/2021	04/09/2018	2.878	2.878	09/01 - 03/01	Received	9,958,243.60	9,967,472.32
69371RN85	37617	PCAR	7,068,000.00	2.050	11/13/2020	04/30/2018	2.910	2.910	05/13 - 11/13	Received	6,920,349.48	6,988,433.67
69371RN69	40031	PCAR	3,555,000.00	1.950	02/27/2020	12/19/2018	3.014	3.014	02/27 - 08/27	Received	3,511,095.75	3,530,791.11
69371RM78	40041	PCAR	3,460,000.00	2.500	08/14/2020	01/10/2019	3.043	3.043	02/14 - 08/14	Received	3,430,901.40	3,439,570.15
69371RP75	40096	PCAR	6,068,000.00	2.850	03/01/2022	04/26/2019	2.593	2.593	09/01 - 03/01	26,421.08	6,110,415.32	6,107,725.57
69371RP83	40111	PCAR	7,000,000.00	2.650	05/10/2022	05/23/2019	2.546	2.546	11/10 - 05/10	6,698.61	7,020,650.00	7,019,914.57
713448DJ4	37480	PEP	5,000,000.00	1.350	10/04/2019	10/07/2016	1.334	1.334	04/04 - 10/04	Received	5,002,350.00	5,000,202.92
713448DJ4	37481	PEP	6,500,000.00	1.350	10/04/2019	10/07/2016	1.334	1.334	04/04 - 10/04	Received	6,503,055.00	6,500,263.80
713448BR8	37621	PEP	11,011,000.00	3.125	11/01/2020	05/18/2018	2.845	2.845	11/01 - 05/01	Received	11,083,342.27	11,050,325.36
713448DC9	40136	PEP	23,500,000.00	2.150	10/14/2020	06/27/2019	1.998	1.998	10/14 - 04/14	102,453.47	23,545,355.00	23,544,966.52
742718EQ8	40021	PG	10,000,000.00	1.700	11/03/2021	11/21/2018	3.065	3.065	05/03 - 11/03	Received	9,617,700.00	9,696,895.86

**City of San Jose
Portfolio Management
Investment Status Report - Investments
June 30, 2019**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Corp Medium Term Notes												
74005PBP8	37629	PX	2,626,000.00	2.250	09/24/2020	06/22/2018	2.943	2.943	09/24 - 03/24	Received	2,586,504.96	2,604,452.83
90331HNJ8	37603	USB	4,300,000.00	2.350	01/23/2020	02/08/2018	2.387	2.387	07/23 - 01/23	Received	4,296,947.00	4,299,125.24
90331HNP4	40054	USB	10,253,000.00	3.150	04/26/2021	01/23/2019	3.067	3.067	04/26 - 10/26	Received	10,271,055.53	10,267,546.58
91159HHC7	40080	USB	5,000,000.00	3.000	03/15/2022	03/15/2019	2.822	2.822	09/15 - 03/15		5,025,450.00	5,022,952.13
91159HHC7	40102	USB	6,533,000.00	3.000	03/15/2022	05/06/2019	2.689	2.689	09/15 - 03/15	27,765.25	6,588,465.17	6,585,500.56
91159HHC7	40105	USB	10,000,000.00	3.000	03/15/2022	05/09/2019	2.668	2.668	09/15 - 03/15	45,000.00	10,090,200.00	10,085,628.46
90331HPC1	40112	USB	10,000,000.00	2.650	05/23/2022	05/23/2019	2.687	2.687	11/23 - 05/23		9,989,400.00	9,989,772.96
931142EJ8	37632	WMT	5,000,000.00	3.125	06/23/2021	06/27/2018	3.127	3.127	12/23 - 06/23		4,999,750.00	4,999,834.57
931142EA7	40092	WMT	3,150,000.00	1.900	12/15/2020	04/25/2019	2.529	2.529	06/15 - 12/15	Received	3,118,374.00	3,121,911.82
Corp Medium Term Notes Totals			550,807,000.00				2.450	2.450		849,589.85	551,118,671.24	550,983,724.89
Negotiable CDs												
06370RZF9	40093	BMO	30,000,000.00	2.500	02/28/2020	04/24/2019	2.500	2.535	02/28 - At Maturity		30,000,000.00	30,000,000.00
62478TS67	40040	MUBCD	30,000,000.00	2.630	09/13/2019	01/08/2019	2.630	2.667	09/13 - At Maturity		30,000,000.00	30,000,000.00
62478TU98	40066	MUBCD	10,000,000.00	2.640	10/11/2019	02/08/2019	2.640	2.677	10/11 - At Maturity		10,000,000.00	10,000,000.00
62478T2C2	40088	MUBCD	5,000,000.00	2.580	11/08/2019	04/16/2019	2.580	2.616	11/08 - At Maturity		5,000,000.00	5,000,000.00
78012UJG1	40012	RY	30,000,000.00	2.820	08/30/2019	10/05/2018	2.820	2.859	08/30 - At Maturity		30,000,000.00	30,000,000.00
78012UPC3	40099	RY	15,000,000.00	2.520	02/28/2020	04/30/2019	2.520	2.555	02/28 - At Maturity		15,000,000.00	15,000,000.00
89114MMR5	40022	TD	25,000,000.00	3.100	11/22/2019	11/26/2018	3.100	3.143	11/22 - At Maturity		25,000,000.00	25,000,000.00
89114MRG4	40035	TD	15,000,000.00	2.980	08/30/2019	12/21/2018	2.980	3.021	08/30 - At Maturity		15,000,000.00	15,000,000.00
Negotiable CDs Totals			160,000,000.00				2.736	2.774		0.00	160,000,000.00	160,000,000.00
Commercial Paper Discounts												
89233HWT7	40071	TMCC	10,000,000.00	2.570	09/27/2019	02/22/2019	2.629	2.665	09/27 - At Maturity		9,845,086.11	9,937,177.78
89233HWT7	40072	TMCC	10,000,000.00	2.550	09/27/2019	02/25/2019	2.607	2.643	09/27 - At Maturity		9,848,416.67	9,937,666.67
89233HZJ6	40090	TMCC	15,000,000.00	2.550	12/18/2019	04/17/2019	2.632	2.669	12/18 - At Maturity		14,739,687.50	14,819,375.00
Commercial Paper Discounts Totals			35,000,000.00				2.624	2.661		0.00	34,433,190.28	34,694,219.45
Federal Agency Coupon Securities												
3132XOSA0	37536	FAMC	15,000,000.00	1.640	04/17/2020	04/19/2017	1.649	1.649	10/17 - 04/17		14,996,100.00	14,998,965.31
3132XOSA0	37593	FAMC	10,000,000.00	1.640	04/17/2020	12/29/2017	2.057	2.057	04/17 - 10/17	Received	9,906,690.00	9,967,769.73
3132X0B91	37594	FAMC	50,000,000.00	2.000	07/01/2020	01/19/2018	2.000	2.000	07/01 - 01/01		50,000,000.00	50,000,000.00
31422BAG5	40028	FAMC	12,000,000.00	2.800	02/28/2020	12/10/2018	2.802	2.802	02/28 - 08/28		12,000,000.00	12,000,000.00
3133EEW55	37331	FFCB	20,000,000.00	1.800	06/15/2020	06/24/2015	1.772	1.772	12/15 - 06/15	Received	20,026,400.00	20,005,070.69
3133EFW52	37403	FFCB	5,000,000.00	1.150	07/01/2019	04/04/2016	1.029	1.029	07/01 - 01/01	Received	5,019,250.00	5,000,000.00

City of San Jose
Portfolio Management
Investment Status Report - Investments
June 30, 2019

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Federal Agency Coupon Securities												
3133EFW52	37415	FFCB	5,000,000.00	1.150	07/01/2019	05/04/2016	1.000	1.000	07/01 - 01/01	Received	5,023,250.00	5,000,000.00
3133EDKQ4	37597	FFCB	2,250,000.00	2.120	07/01/2020	01/05/2018	2.079	2.079	07/01 - 01/01	Received	2,252,245.50	2,250,902.21
3133EJD48	40013	FFCB	25,000,000.00	3.050	10/02/2023	10/17/2018	3.124	3.124	04/02 - 10/02	Received	24,915,000.00	24,927,095.24
3133EJ5W5	40049	FFCB	20,000,000.00	2.650	10/23/2023	01/23/2019	2.672	2.672	04/23 - 10/23		19,980,880.00	19,982,646.64
3133EKRE8	40127	FFCB	17,000,000.00	1.850	03/14/2022	06/21/2019	1.909	1.909	09/14 - 03/14	6,115.28	16,973,820.00	16,974,086.33
3130A7CV5	37398	FHLB	10,000,000.00	1.375	02/18/2021	02/18/2016	1.459	1.459	08/18 - 02/18		9,959,600.00	9,986,825.11
3130A8QS5	37449	FHLB	10,000,000.00	1.125	07/14/2021	07/14/2016	1.227	1.227	01/14 - 07/14		9,950,700.00	9,979,923.94
3130AAJP4	37512	FHLB	30,000,000.00	1.740	07/01/2020	01/20/2017	1.740	1.740	07/01 - 01/01		30,000,000.00	30,000,000.00
3130AAKK3	37516	FHLB	20,000,000.00	1.420	07/01/2019	01/23/2017	1.420	1.420	07/01 - 01/01		20,000,000.00	20,000,000.00
3133XU3G6	37551	FHLB	10,000,000.00	4.375	07/01/2019	05/10/2017	1.480	1.480	07/01 - 01/01	Received	10,607,900.00	10,000,000.00
3133XU3G6	37552	FHLB	10,000,000.00	4.375	07/01/2019	05/17/2017	1.426	1.426	07/01 - 01/01	Received	10,614,100.00	10,000,000.00
3130ABQY5	37569	FHLB	3,625,000.00	1.800	07/01/2021	08/02/2017	1.714	1.714	01/01 - 07/01	Received	3,636,672.50	3,630,964.66
3133XU3G6	37570	FHLB	3,735,000.00	4.375	07/01/2019	08/02/2017	1.422	1.422	01/01 - 07/01	Received	3,942,468.05	3,735,000.00
3130A72V6	37581	FHLB	3,000,000.00	2.500	01/27/2022	11/03/2017	2.000	2.000	01/27 - 07/27	Received	3,000,000.00	3,000,000.00
3130ACZS6	37589	FHLB	10,000,000.00	2.100	07/01/2022	12/20/2017	2.141	2.141	07/01 - 01/01		9,982,270.00	9,988,259.72
3130ADN32	37604	FHLB	5,000,000.00	2.125	02/11/2020	02/09/2018	2.219	2.219	08/11 - 02/11		4,990,850.00	4,997,211.91
3130AEWA4	40007	FHLB	10,000,000.00	2.625	10/01/2020	09/07/2018	2.733	2.733	10/01 - 04/01		9,978,500.00	9,986,995.97
3130AEY38	40011	FHLB	5,000,000.00	3.200	09/28/2023	09/28/2018	3.200	3.200	03/28 - 09/28		5,000,000.00	5,000,000.00
3130AGM77	40128	FHLB	895,000.00	2.000	06/17/2020	06/17/2019	2.063	2.063	12/17 - 06/17		894,445.10	894,466.68
3137EAEC9	37466	FHLMC	10,000,000.00	1.125	08/12/2021	08/12/2016	1.230	1.230	02/12 - 08/12		9,949,200.00	9,978,522.89
3137EAEM7	37613	FHLMC	8,000,000.00	2.500	04/23/2020	04/19/2018	2.511	2.511	10/23 - 04/23		7,998,240.00	7,999,290.17
3134GSQW8	37631	FHLMC	25,000,000.00	3.000	08/26/2022	06/25/2018	3.277	3.277	08/26 - 02/26		25,000,000.00	25,000,000.00
3134GSA96	40014	FHLMC	10,000,000.00	3.150	11/15/2021	11/15/2018	3.150	3.150	05/15 - 11/15		10,000,000.00	10,000,000.00
3135G0U35	37636	FNMA	20,000,000.00	2.750	06/22/2021	06/25/2018	2.758	2.758	12/22 - 06/22		19,995,400.00	19,996,963.23
3135G0U92	40043	FNMA	4,000,000.00	2.625	01/11/2022	01/11/2019	2.650	2.650	07/11 - 01/11		3,997,120.00	3,997,573.33
3135G0T29	40130	FNMA	3,659,000.00	1.500	02/28/2020	06/19/2019	2.102	2.102	08/28 - 02/28	16,922.88	3,643,924.92	3,644,651.43
Federal Agency Coupon Securities Totals			393,164,000.00				2.147	2.147		23,038.16	394,235,026.07	392,923,185.19
Treasury Coupon Securities												
912828VV9	37378	USTR	10,000,000.00	2.125	08/31/2020	12/29/2015	1.723	1.723	02/29 - 08/31	Received	10,179,687.50	10,044,948.19
912828XE5	37522	USTR	15,000,000.00	1.500	05/31/2020	01/17/2017	1.610	1.610	05/31 - 11/30	Received	14,946,093.75	14,985,318.22
912828R77	37530	USTR	10,000,000.00	1.375	05/31/2021	02/01/2017	1.882	1.882	05/31 - 11/30	Received	9,790,234.38	9,907,065.86
912828L24	37574	USTR	15,000,000.00	1.875	08/31/2022	09/29/2017	1.913	1.913	02/28 - 08/31	Received	14,973,046.88	14,982,646.21
912828L24	37587	USTR	5,000,000.00	1.875	08/31/2022	12/05/2017	2.140	2.140	02/28 - 08/31	Received	4,940,625.00	4,960,290.82
912828L32	37601	USTR	17,000,000.00	1.375	08/31/2020	01/23/2018	2.129	2.129	02/28 - 08/31	Received	16,677,265.63	16,855,091.93

**City of San Jose
Portfolio Management
Investment Status Report - Investments
June 30, 2019**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Treasury Coupon Securities												
9128283S7	40132	USTR	30,000,000.00	2.000	01/31/2020	06/21/2019	2.121	2.121	07/31 - 01/31	233,701.66	29,977,734.38	29,978,728.38
Treasury Coupon Securities Totals			102,000,000.00				1.955	1.955		233,701.66	101,484,687.52	101,714,089.61
Treasury Discounts												
912796QR3	40058	USTR	10,000,000.00	2.423	07/18/2019	01/24/2019	2.485	2.520	07/18 - At Maturity		9,882,239.58	9,988,560.42
912796SL4	40083	USTR	10,000,000.00	2.375	10/03/2019	04/04/2019	2.437	2.471	10/03 - At Maturity		9,879,930.56	9,937,986.11
Treasury Discounts Totals			20,000,000.00				2.461	2.496		0.00	19,762,170.14	19,926,546.53
Federal Agency Callables												
3133EKFL5	40087	FFCB	7,325,000.00	2.690	04/03/2023	04/10/2019	2.711	2.711	07/10 - Final Pmt.	3,831.38	7,319,140.00	7,319,471.24
3133EGB87	40122	FFCB	10,500,000.00	1.875	11/01/2023	06/11/2019	2.187	2.187	11/01 - 05/01	21,875.00	10,363,500.00	10,365,227.85
3133EHHK2	40129	FFCB	5,475,000.00	2.670	05/02/2024	06/21/2019	2.670	2.670	07/03 - Final Pmt.	19,897.06	5,475,000.00	5,475,000.00
3130A8YA5	40042	FHLB	1,100,000.00	1.500	08/24/2022	01/09/2019	2.149	2.149	02/24 - 08/24	Received	1,072,775.00	1,076,363.28
3130AFQS9	40050	FHLB	10,000,000.00	2.850	01/30/2024	01/30/2019	2.850	2.850	07/30 - 01/30		10,000,000.00	10,000,000.00
3130AFRB5	40060	FHLB	5,000,000.00	2.875	01/29/2024	01/29/2019	2.897	2.897	07/29 - 01/29		4,995,000.00	4,995,422.22
3134G93L9	37476	FHLMC	7,560,000.00	1.250	08/15/2019	09/16/2016	1.246	1.246	02/15 - 08/15	Received	7,560,756.00	7,560,031.71
3134GTAZ6	40081	FHLMC	3,300,000.00	2.750	03/27/2024	03/27/2019	2.750	2.750	09/27 - 03/27		3,300,000.00	3,300,000.00
3134GSB20	40089	FHLMC	12,000,000.00	3.150	04/22/2022	04/17/2019	3.031	3.031	04/30 - 10/31	Received	12,040,800.00	12,038,017.33
3134GTKX0	40094	FHLMC	25,000,000.00	2.780	10/30/2023	04/30/2019	2.780	2.780	10/30 - 04/30		25,000,000.00	25,000,000.00
3134GTKG7	40095	FHLMC	5,000,000.00	2.600	05/03/2024	05/03/2019	2.600	2.600	11/03 - 05/03		5,000,000.00	5,000,000.00
3134GTGZ0	40098	FHLMC	7,685,000.00	2.500	04/15/2024	04/25/2019	2.809	2.809	10/15 - 04/15	5,336.81	7,679,236.25	7,679,448.77
3134GTMR1	40103	FHLMC	13,000,000.00	2.700	05/20/2024	05/20/2019	2.700	2.700	11/20 - 05/20		13,000,000.00	13,000,000.00
3134GTJB0	40107	FHLMC	2,000,000.00	2.650	05/08/2024	05/09/2019	2.650	2.650	11/08 - 05/08	147.22	2,000,000.00	2,000,000.00
3134GTPK3	40109	FHLMC	25,000,000.00	2.650	05/22/2024	05/22/2019	2.650	2.650	11/22 - 05/22		25,000,000.00	25,000,000.00
3134GTRB1	40113	FHLMC	30,000,000.00	2.520	06/18/2024	06/21/2019	2.520	2.520	12/18 - 06/18	6,300.00	30,000,000.00	30,000,000.00
3134GTTT0	40120	FHLMC	25,000,000.00	2.625	06/27/2024	06/27/2019	2.625	2.625	12/27 - 06/27		25,000,000.00	25,000,000.00
3136G3TN5	37433	FNMA	30,000,000.00	1.210	12/30/2019	06/30/2016	1.210	1.210	12/30 - 06/30		30,000,000.00	30,000,000.00
Federal Agency Callables Totals			224,945,000.00				2.427	2.427		57,387.47	224,806,207.25	224,808,982.40
Supranational												
4581X0CD8	37404	IADB	10,000,000.00	2.125	11/09/2020	04/08/2016	1.336	1.336	05/09 - 11/09	Received	10,350,000.00	10,103,452.45
4581X0CZ9	37634	IADB	20,000,000.00	1.750	09/14/2022	06/22/2018	2.902	2.902	09/14 - 03/14	Received	19,089,200.00	19,310,018.13
4581X0CH9	40037	IADB	16,732,000.00	1.750	10/15/2019	01/07/2019	2.649	2.649	04/15 - 10/15	Received	16,617,553.12	16,689,185.34
459058FY4	37523	IBRD	10,000,000.00	2.000	01/26/2022	01/26/2017	2.115	2.115	07/26 - 01/26		9,945,700.00	9,972,095.83
45905UC51	37564	IBRD	30,000,000.00	2.070	07/01/2021	01/20/2017	2.070	2.070	07/01 - 01/01		30,000,000.00	30,000,000.00

**City of San Jose
Portfolio Management
Investment Status Report - Investments
June 30, 2019**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 365	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Supranational												
45905US21	37596	IBRD	25,000,000.00	2.170	07/01/2021	01/19/2018	2.170	2.170	07/01 - 01/01		25,000,000.00	25,000,000.00
45905UK37	37639	IBRD	10,000,000.00	2.100	07/12/2022	07/05/2018	3.000	3.000	07/12 - 01/12	Received	9,661,560.00	9,744,825.13
45905UZJ6	40017	IBRD	2,000,000.00	1.300	10/25/2019	11/06/2018	2.801	2.801	04/25 - 10/25	Received	1,971,480.00	1,990,684.01
45905UZJ6	40067	IBRD	5,000,000.00	1.300	10/25/2019	02/14/2019	2.632	2.632	04/25 - 10/25	Received	4,954,250.00	4,979,221.12
459058GQ0	40079	IBRD	5,000,000.00	2.500	03/19/2024	03/19/2019	2.535	2.535	09/19 - 03/19		4,991,850.00	4,992,311.83
45905U3L6	40118	IBRD	30,000,000.00	2.770	06/13/2024	06/13/2019	2.770	2.770	12/13 - 06/13		30,000,000.00	30,000,000.00
459058GX5	40126	IBRD	10,000,000.00	1.875	06/19/2023	06/19/2019	1.902	1.902	12/19 - 06/19		9,989,600.00	9,989,686.67
45905UP32	40135	IBRD	9,180,000.00	1.561	09/12/2020	06/27/2019	1.909	1.909	09/12 - 03/12	41,795.78	9,141,912.18	9,142,262.41
459058GY3	40137	IBRD	20,000,000.00	2.600	06/28/2024	06/28/2019	2.600	2.600	12/28 - 06/28		20,000,000.00	20,000,000.00
45950VLD6	37571	IFC	10,000,000.00	1.620	08/28/2020	08/15/2017	1.620	1.620	02/28 - 08/28		10,000,000.00	10,000,000.00
45950VMW3	40025	IFC	5,000,000.00	3.000	12/15/2023	12/17/2018	3.000	3.000	06/15 - 12/15	Received	5,000,000.00	5,000,000.00
Supranational Totals			217,912,000.00				2.372	2.372		41,795.78	216,713,105.30	216,913,742.92
MBS ZERO PSA												
3137AWQH1	40115	FHLMC	8,595,000.00	2.307	08/01/2022	06/06/2019	2.089	2.089	07/01 -	2,753.98	8,640,996.68	8,639,983.54
3137AWQH1	40121	FHLMC	6,215,000.00	2.307	08/01/2022	06/11/2019	2.131	2.131	07/01 -	3,982.78	6,248,250.25	6,247,661.75
3138L2YE1	40101	FNMA	5,000,000.00	2.370	03/01/2023	05/06/2019	2.564	2.600	05/31 - Monthly	Received	4,965,039.06	4,966,442.51
MBS ZERO PSA Totals			19,810,000.00				2.221	2.230		6,736.76	19,854,285.99	19,854,087.80
Municipal Bonds												
13063CP87	37408	CAS	10,000,000.00	1.500	04/01/2021	04/28/2016	1.500	1.500	10/01 - 04/01		10,000,000.00	10,000,000.00
13063CP87	37411	CAS	10,000,000.00	1.500	04/01/2021	04/29/2016	1.615	1.615	10/01 - 04/01	Received	9,945,700.00	9,980,694.70
13063DDF2	37579	CAS	5,000,000.00	2.500	10/01/2022	10/26/2017	2.222	2.222	04/01 - 10/01		5,066,150.00	5,043,603.10
13063DDF2	37588	CAS	5,000,000.00	2.500	10/01/2022	12/07/2017	2.411	2.411	04/01 - 10/01	Received	5,019,950.00	5,013,461.07
13063DGA0	37620	CAS	6,000,000.00	2.800	04/01/2021	05/16/2018	2.839	2.839	10/01 - 04/01	Received	5,993,460.00	5,996,019.13
13063DGN2	40008	CAS	5,000,000.00	3.400	08/01/2023	09/18/2018	3.064	3.064	02/01 - 08/01		5,075,550.00	5,063,353.39
13063DLY2	40116	CAS	2,235,000.00	2.350	04/01/2022	06/06/2019	2.127	2.127	10/01 - 04/01	9,045.54	2,248,521.75	2,248,188.70
13066YTY5	37529	CASPWR	9,446,838.08	1.713	05/01/2021	02/01/2017	2.129	2.129	05/01 - 11/01	Received	9,287,847.80	9,378,254.04
13066YTZ2	37546	CASPWR	20,000,000.00	2.000	05/01/2022	05/01/2017	2.265	2.265	11/01 - 05/01		19,750,600.00	19,858,673.33
13067WPE6	37625	CASPWR	1,000,000.00	2.518	12/01/2022	06/01/2018	2.911	2.911	12/01 - 06/01		983,530.00	987,495.00
13066YTZ2	40039	CASPWR	4,000,000.00	2.000	05/01/2022	01/08/2019	2.711	2.711	05/01 - 11/01	Received	3,910,360.00	3,923,358.93
13066YTZ2	40114	CASPWR	15,000,000.00	2.000	05/01/2022	06/05/2019	1.979	1.979	11/01 - 05/01	28,333.33	15,008,850.00	15,008,630.02
20772J3E0	37468	CTS	12,770,000.00	1.550	08/15/2020	08/19/2016	1.435	1.435	02/15 - 08/15	Received	12,826,698.80	12,785,951.47
20772JL67	37560	CTS	3,000,000.00	2.570	08/01/2021	07/03/2017	2.505	2.505	08/01 - 02/01	Received	3,007,500.00	3,003,831.74
544351KQ1	37505	LOS	10,000,000.00	2.150	09/01/2021	12/21/2016	2.170	2.170	09/01 - 03/01		9,990,900.00	9,995,800.00

**City of San Jose
Portfolio Management
Investment Status Report - Investments
June 30, 2019**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Municipal Bonds												
544351KP3	37507	LOS	6,560,000.00	1.930	09/01/2020	12/21/2016	2.181	2.181	09/01 - 03/01		6,501,616.00	6,541,562.95
544351KQ1	37510	LOS	3,250,000.00	2.150	09/01/2021	12/30/2016	2.310	2.310	09/01 - 03/01	Received	3,227,055.00	3,239,353.30
544351MN6	37638	LOS	4,815,000.00	2.900	09/01/2022	07/12/2018	2.893	2.893	03/01 - 09/01		4,816,203.75	4,815,921.61
544351MN6	40036	LOS	4,000,000.00	2.900	09/01/2022	12/31/2018	2.830	2.830	03/01 - 09/01	Received	4,009,560.00	4,008,256.36
544445AZ2	37494	LOSAPT	2,000,000.00	2.092	05/15/2020	12/06/2016	2.092	2.092	05/15 - 11/15		2,000,000.00	2,000,000.00
544445AZ2	37595	LOSAPT	1,330,000.00	2.092	05/15/2020	12/29/2017	2.200	2.200	05/15 - 11/15	Received	1,326,675.00	1,328,780.32
574193NC8	37534	MDS	5,000,000.00	2.250	03/15/2022	03/22/2017	2.250	2.250	09/15 - 03/15		5,000,000.00	5,000,000.00
574193NB0	40110	MDS	5,000,000.00	2.000	03/15/2021	05/17/2019	2.264	2.264	09/15 - 03/15	17,222.22	4,976,400.00	4,977,978.12
56052AD52	40124	MES	2,000,000.00	2.500	06/01/2021	06/26/2019	2.102	2.102	12/01 - 06/01		2,014,960.00	2,014,852.37
56052AD60	40125	MES	1,250,000.00	2.500	06/01/2022	06/26/2019	2.094	2.094	12/01 - 06/01		1,264,337.50	1,264,269.55
64990E4G9	37514	NYSPIT	4,975,000.00	1.100	02/15/2020	01/06/2017	1.817	1.817	02/15 - 08/15	Received	4,867,589.75	4,953,498.75
64990FGS7	37575	NYSPIT	7,660,000.00	1.950	02/15/2021	10/13/2017	1.950	1.950	02/15 - 08/15		7,660,000.00	7,660,000.00
70922PAH5	37497	PASTRN	2,000,000.00	2.609	12/01/2021	12/12/2016	2.000	2.000	06/01 - 12/01	Received	2,057,320.00	2,027,875.01
801546PE6	37580	SCR	10,715,000.00	2.125	08/01/2020	11/09/2017	1.891	1.891	02/01 - 08/01		10,781,433.00	10,741,383.78
79766DKM0	37576	SFOAPT	1,000,000.00	1.944	05/01/2020	10/31/2017	1.942	1.942	05/01 - 11/01		1,000,000.00	1,000,000.00
79766DKM0	37612	SFOAPT	1,500,000.00	1.944	05/01/2020	04/19/2018	2.613	2.613	05/01 - 11/01	Received	1,480,155.00	1,491,839.69
84247PHX2	37565	STNPWR	2,710,000.00	3.258	07/01/2022	07/31/2017	2.290	2.290	01/01 - 07/01	Received	2,831,272.50	2,783,996.78
91412GSB2	37374	UNVHGR	8,265,000.00	1.796	07/01/2019	12/14/2015	1.620	1.620	01/01 - 07/01	Received	8,314,920.60	8,265,000.00
91412GSB2	37375	UNVHGR	2,500,000.00	1.796	07/01/2019	12/14/2015	1.620	1.620	01/01 - 07/01	Received	2,515,100.00	2,500,000.00
91412GD44	37405	UNVHGR	5,570,000.00	1.490	05/15/2020	04/20/2016	1.490	1.490	11/15 - 05/15		5,570,000.00	5,570,000.00
91412GUY9	37496	UNVHGR	2,070,000.00	3.154	05/15/2021	12/09/2016	2.100	2.100	05/15 - 11/15	Received	2,161,866.60	2,108,795.79
91412GSB2	37524	UNVHGR	3,000,000.00	1.796	07/01/2019	01/23/2017	1.550	1.550	07/01 - 01/01	Received	3,017,580.00	3,000,000.00
91412GSB2	37537	UNVHGR	5,875,000.00	1.796	07/01/2019	04/13/2017	1.520	1.520	07/01 - 01/01	Received	5,910,132.50	5,875,000.00
91412GSB2	37553	UNVHGR	2,845,000.00	1.796	07/01/2019	06/08/2017	1.450	1.450	07/01 - 01/01	Received	2,864,915.00	2,845,000.00
91412GSB2	37577	UNVHGR	2,950,000.00	1.796	07/01/2019	10/19/2017	1.694	1.694	01/01 - 07/01	Received	2,954,985.50	2,950,000.00
91412GSB2	37592	UNVHGR	2,405,000.00	1.796	07/01/2019	12/18/2017	1.910	1.910	01/01 - 07/01	Received	2,400,839.35	2,405,000.00
91412HBK8	37624	UNVHGR	4,000,000.00	3.297	05/15/2023	06/05/2018	3.297	3.297	11/15 - 05/15		4,000,000.00	4,000,000.00
97705LZG5	37572	WIS	4,600,000.00	4.650	05/01/2022	08/18/2017	2.886	2.886	11/01 - 05/01	Received	4,954,338.00	4,813,481.84
Municipal Bonds Totals			228,296,838.08				2.084	2.084		54,601.09	228,594,873.40	228,469,160.84
Agency Floaters												
3130ABMF0	37559	FHLB	30,000,000.00	2.412	07/01/2019	06/23/2017	1.901	1.927	10/01 - Quarterly		30,000,000.00	30,000,000.00
3130AFQZ3	40052	FHLB	30,000,000.00	2.333	05/22/2020	01/23/2019	2.391	2.425	05/22 - Quarterly		30,000,000.00	30,000,000.00
Agency Floaters Totals			60,000,000.00				2.146	2.176		0.00	60,000,000.00	60,000,000.00

**City of San Jose
Portfolio Management
Investment Status Report - Investments
June 30, 2019**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Corporate Floaters												
084664CL3	37487	BRK	10,050,000.00	2.778	08/15/2019	10/28/2016	1.963	1.990	11/15 - Quarterly	Received	10,081,114.80	10,051,371.37
14913Q2H1	40069	CAT	5,000,000.00	2.640	03/15/2021	02/22/2019	2.742	2.780	03/15 - Quarterly	Received	4,995,850.00	4,996,561.90
24422EUJ6	40048	DE	3,480,000.00	2.861	09/10/2021	01/16/2019	3.052	3.094	03/11 - Quarterly	Received	3,463,783.20	3,466,564.18
Corporate Floaters Totals			18,530,000.00				2.377	2.410		0.00	18,540,748.00	18,514,497.45
Investment Totals			2,065,205,264.14				2.330	2.335		1,266,850.77	2,064,283,391.25	2,063,542,663.14

SECTION D

MARKET VALUE OF PORTFOLIO

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

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**City of San Jose
Portfolio Management
Portfolio Details - Investments
June 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date
Money Markets											
VP6000104	36512	Wells Fargo Bank			10,963.02	10,963.02	10,963.02	1.583	1	1	1.583
VP6000104	37053	Wells Fargo Bank			5,463.04	5,463.04	5,463.04	1.582	1	1	1.582
Subtotal and Average			1,250,688.37		16,426.06	16,426.06	16,426.06		1	1	1.583
State Pool											
CITY	32936	State Investment Pool			15,729,000.00	15,729,000.00	15,729,000.00	2.450	1	1	2.450
CSJFA	37042	State Investment Pool			17,760,000.00	17,760,000.00	17,760,000.00	2.450	1	1	2.450
SYS37370	37370	State Investment Pool			1,235,000.00	1,235,000.00	1,235,000.00	2.450	1	1	2.450
Subtotal and Average			62,992,053.72		34,724,000.00	34,724,000.00	34,724,000.00		1	1	2.450
Corp Medium Term Notes											
037833CB4	37464	Apple		08/08/2016	8,831,000.00	8,822,169.00	8,830,925.31	1.100	1,089	32	1.110 08/02/2019
037833CK4	37532	Apple		02/09/2017	10,000,000.00	9,978,900.00	9,999,018.18	1.900	1,093	221	1.917 02/07/2020
037833CB4	37544	Apple		04/28/2017	8,000,000.00	7,992,000.00	7,996,861.92	1.100	826	32	1.565 08/02/2019
06406HCW7	37526	Bank of New York Mellon		01/24/2017	4,300,000.00	4,300,129.00	4,303,025.89	2.300	960	72	1.927 09/11/2019
06406HCZ0	37549	Bank of New York Mellon		05/09/2017	7,666,000.00	7,657,567.40	7,678,849.82	2.150	1,021	238	1.882 02/24/2020
06406HDD8	37627	Bank of New York Mellon		06/07/2018	5,000,000.00	5,025,900.00	4,981,164.68	2.600	802	413	2.946 08/17/2020
06406HDD8	37628	Bank of New York Mellon		06/18/2018	7,000,000.00	7,036,260.00	6,965,487.39	2.600	791	413	3.054 08/17/2020
06406HDF3	40003	Bank of New York Mellon		08/09/2018	3,700,000.00	3,714,726.00	3,668,434.89	2.450	841	515	3.082 11/27/2020
06406HCZ0	40023	Bank of New York Mellon		11/30/2018	10,000,000.00	9,989,000.00	9,945,003.60	2.150	451	238	3.020 02/24/2020
06406HBY4	40100	Bank of New York Mellon		05/02/2019	8,342,000.00	8,570,570.80	8,503,856.70	3.550	875	815	2.645 09/23/2021
084670BL1	37527	Berkshire Hathaway		01/24/2017	4,861,000.00	4,859,250.04	4,863,149.30	2.100	932	44	1.720 08/14/2019
084670BF4	40138	Berkshire Hathaway		06/28/2019	8,513,000.00	8,853,264.61	8,805,074.27	3.400	948	945	2.026 01/31/2022
14913Q2Q1	40029	Catepillar Inc.		12/10/2018	6,000,000.00	6,092,100.00	6,010,449.54	3.350	728	525	3.223 12/07/2020
14913Q2T5	40075	Catepillar Inc.		03/04/2019	5,000,000.00	5,105,600.00	5,005,389.69	2.950	1,090	971	2.907 02/26/2022
14913Q2A6	40134	Catepillar Inc.		06/26/2019	10,000,000.00	9,964,800.00	9,968,472.66	1.850	436	431	2.122 09/04/2020
19416QDY3	40030	Colgate-Palmolive		12/10/2018	5,000,000.00	5,060,150.00	4,923,018.58	2.450	1,071	868	3.134 11/15/2021
166764BG4	40076	Chevron		03/05/2019	6,192,000.00	6,197,448.96	6,123,837.12	2.100	803	685	2.708 05/16/2021
166764BG4	40108	Chevron		05/13/2019	10,000,000.00	10,008,800.00	9,928,112.03	2.100	734	685	2.495 05/16/2021
24422ETZ2	40057	Deere Co.		01/23/2019	16,000,000.00	16,047,840.00	15,853,760.91	2.350	716	557	2.973 01/08/2021
25468PDU7	37555	Walt Disney Company		06/20/2017	13,800,000.00	13,747,284.00	13,799,567.21	1.800	1,081	340	1.803 06/05/2020
25468PDJ2	37607	Walt Disney Company		04/05/2018	10,000,000.00	10,037,100.00	9,924,419.08	2.300	1,044	592	2.790 02/12/2021
25468PCN4	40106	Walt Disney Company		05/10/2019	5,000,000.00	5,080,500.00	5,026,343.75	2.750	829	777	2.492 08/16/2021
25468PDE3	40119	Walt Disney Company		06/07/2019	10,000,000.00	10,002,900.00	9,991,545.39	2.150	468	444	2.220 09/17/2020
36962G4J0	37557	General Electric		06/23/2017	10,000,000.00	10,142,100.00	10,188,778.03	5.500	929	191	1.767 01/08/2020
438516BJ4	37489	Honeywell International		10/31/2016	10,000,000.00	9,970,500.00	10,000,000.00	1.400	1,094	121	1.400 10/30/2019

**City of San Jose
Portfolio Management
Portfolio Details - Investments
June 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	Maturity	YTM	Maturity Date
Corp Medium Term Notes												
438516BJ4	37623	Honeywell International		05/25/2018	6,722,000.00	6,702,170.10	6,694,367.88	1.400	523	121	2.675	10/30/2019
438516BM7	40015	Honeywell International		11/02/2018	1,712,000.00	1,701,214.40	1,660,034.53	1.850	1,095	854	3.225	11/01/2021
438516BM7	40016	Honeywell International		11/05/2018	5,000,000.00	4,968,500.00	4,848,784.39	1.850	1,092	854	3.220	11/01/2021
24422EUT4	40097	John Deere		04/26/2019	14,000,000.00	14,281,540.00	14,121,784.08	2.950	1,071	1,005	2.618	04/01/2022
478160CD4	40091	Johnson & Johnson		04/24/2019	5,280,000.00	5,315,851.20	5,239,325.63	2.250	1,044	976	2.550	03/03/2022
478160CH5	40133	Johnson & Johnson		06/24/2019	20,000,000.00	20,017,200.00	20,025,987.98	1.950	505	498	1.852	11/10/2020
46625HQJ2	37618	JP Morgan		05/07/2018	15,000,000.00	15,052,350.00	14,843,928.99	2.550	1,029	609	3.207	03/01/2021
46625HRT9	40005	JP Morgan		08/16/2018	7,000,000.00	7,018,900.00	6,899,379.47	2.400	1,026	707	3.182	06/07/2021
46625HHZ6	40006	JP Morgan		08/20/2018	5,000,000.00	5,205,000.00	5,120,693.06	4.625	994	679	3.255	05/10/2021
48127HAA7	40020	JP Morgan		11/20/2018	10,000,000.00	9,996,700.00	9,975,793.98	2.200	336	113	3.001	10/22/2019
48125LRK0	40086	JP Morgan		04/10/2019	5,000,000.00	5,005,500.00	4,990,894.01	2.604	663	581	2.868	02/01/2021
191216BT6	40044	Coca Cola		01/15/2019	10,000,000.00	9,978,400.00	9,881,281.74	1.875	651	484	2.801	10/27/2020
191216BY5	40056	Coca Cola		01/23/2019	15,010,000.00	14,854,496.40	14,619,573.58	1.550	952	793	2.803	09/01/2021
191219AP9	40063	Coca Cola		02/01/2019	10,524,000.00	12,140,065.44	11,949,142.54	8.500	1,096	946	2.981	02/01/2022
191216CF5	40117	Coca Cola		06/06/2019	5,000,000.00	5,025,850.00	5,005,010.03	2.200	1,084	1,059	2.164	05/25/2022
88579YAU5	40123	3M		06/13/2019	4,800,000.00	4,746,480.00	4,733,625.18	1.625	829	811	2.268	09/19/2021
88579YAU4	40131	3M		06/21/2019	20,000,000.00	19,978,400.00	19,964,281.97	2.000	413	403	2.164	08/07/2020
594918BN3	37462	Microsoft Inc.		08/08/2016	10,000,000.00	9,988,100.00	10,000,150.74	1.100	1,095	38	1.085	08/08/2019
594918BN3	37485	Microsoft Inc.		10/27/2016	5,000,000.00	4,994,050.00	4,999,409.89	1.100	1,015	38	1.217	08/08/2019
594918BP8	40055	Microsoft Inc.		01/23/2019	10,000,000.00	9,914,900.00	9,765,867.76	1.550	928	769	2.710	08/08/2021
594918BW3	40082	Microsoft Inc.		04/05/2019	4,500,000.00	4,547,250.00	4,489,697.60	2.400	1,038	951	2.491	02/06/2022
69371RN36	37465	PACCAR Inc.		08/11/2016	2,000,000.00	1,997,260.00	2,000,000.00	1.200	1,096	42	1.200	08/12/2019
69371RN85	37583	PACCAR Inc.		11/16/2017	6,050,000.00	6,045,402.00	6,046,876.92	2.050	1,093	501	2.089	11/13/2020
69371RN93	37609	PACCAR Inc.		04/09/2018	9,980,000.00	10,071,616.40	9,967,472.32	2.800	1,057	609	2.878	03/01/2021
69371RN85	37617	PACCAR Inc.		04/30/2018	7,068,000.00	7,062,628.32	6,988,433.67	2.050	928	501	2.910	11/13/2020
69371RN69	40031	PACCAR Inc.		12/19/2018	3,555,000.00	3,546,005.85	3,530,791.11	1.950	435	241	3.014	02/27/2020
69371RM78	40041	PACCAR Inc.		01/10/2019	3,460,000.00	3,475,293.20	3,439,570.15	2.500	582	410	3.043	08/14/2020
69371RP75	40096	PACCAR Inc.		04/26/2019	6,068,000.00	6,180,743.44	6,107,725.57	2.850	1,040	974	2.593	03/01/2022
69371RP83	40111	PACCAR Inc.		05/23/2019	7,000,000.00	7,085,610.00	7,019,914.57	2.650	1,083	1,044	2.546	05/10/2022
713448DJ4	37480	Pepsi Co		10/07/2016	5,000,000.00	4,987,450.00	5,000,202.92	1.350	1,092	95	1.334	10/04/2019
713448DJ4	37481	Pepsi Co		10/07/2016	6,500,000.00	6,483,685.00	6,500,263.80	1.350	1,092	95	1.334	10/04/2019
713448BR8	37621	Pepsi Co		05/18/2018	11,011,000.00	11,161,960.81	11,050,325.36	3.125	898	489	2.845	11/01/2020
713448DC9	40136	Pepsi Co		06/27/2019	23,500,000.00	23,524,205.00	23,544,966.52	2.150	475	471	1.998	10/14/2020
742718EQ8	40021	Proctor & Gamble		11/21/2018	10,000,000.00	9,931,400.00	9,696,895.86	1.700	1,078	856	3.065	11/03/2021
74005PBP8	37629	Praxair		06/22/2018	2,626,000.00	2,630,332.90	2,604,452.83	2.250	825	451	2.943	09/24/2020
90331HNJ8	37603	US Bank		02/08/2018	4,300,000.00	4,301,505.00	4,299,125.24	2.350	714	206	2.387	01/23/2020

**City of San Jose
Portfolio Management
Portfolio Details - Investments
June 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	Maturity	YTM	Maturity Date
Corp Medium Term Notes												
90331HNP4	40054	US Bank		01/23/2019	10,253,000.00	10,438,989.42	10,267,546.58	3.150	824	665	3.067	04/26/2021
91159HHC7	40080	US Bank		03/15/2019	5,000,000.00	5,112,850.00	5,022,952.13	3.000	1,096	988	2.822	03/15/2022
91159HHC7	40102	US Bank		05/06/2019	6,533,000.00	6,680,449.81	6,585,500.56	3.000	1,044	988	2.689	03/15/2022
91159HHC7	40105	US Bank		05/09/2019	10,000,000.00	10,225,700.00	10,085,628.46	3.000	1,041	988	2.668	03/15/2022
90331HPC1	40112	US Bank		05/23/2019	10,000,000.00	10,142,600.00	9,989,772.96	2.650	1,096	1,057	2.687	05/23/2022
931142EJ8	37632	Wal-Mart		06/27/2018	5,000,000.00	5,109,100.00	4,999,834.57	3.125	1,092	723	3.127	06/23/2021
931142EA7	40092	Wal-Mart		04/25/2019	3,150,000.00	3,144,330.00	3,121,911.82	1.900	600	533	2.529	12/15/2020
Subtotal and Average			480,946,987.10		550,807,000.00	555,028,894.50	550,983,724.89		858	549	2.450	
Negotiable CDs												
06370RZF9	40093	Bank of Montreal		04/24/2019	30,000,000.00	30,083,700.00	30,000,000.00	2.500	310	242	2.500	02/28/2020
62478TS67	40040	MUBCD		01/08/2019	30,000,000.00	30,017,700.00	30,000,000.00	2.630	248	74	2.630	09/13/2019
62478TU98	40066	MUBCD		02/08/2019	10,000,000.00	10,008,900.00	10,000,000.00	2.640	245	102	2.640	10/11/2019
62478T2C2	40088	MUBCD		04/16/2019	5,000,000.00	5,005,750.00	5,000,000.00	2.580	206	130	2.580	11/08/2019
78012UJG1	40012	Royal Bank of Canada		10/05/2018	30,000,000.00	30,022,800.00	30,000,000.00	2.820	329	60	2.820	08/30/2019
78012UPC3	40099	Royal Bank of Canada		04/30/2019	15,000,000.00	15,031,200.00	15,000,000.00	2.520	304	242	2.520	02/28/2020
89114MMR5	40022	Toronto Dominion Bank		11/26/2018	25,000,000.00	25,076,750.00	25,000,000.00	3.100	361	144	3.100	11/22/2019
89114MRG4	40035	Toronto Dominion Bank		12/21/2018	15,000,000.00	15,014,400.00	15,000,000.00	2.980	252	60	2.980	08/30/2019
Subtotal and Average			160,000,000.00		160,000,000.00	160,261,200.00	160,000,000.00		297	132	2.736	
Commercial Paper Discounts												
89233HWT7	40071	Toyota Motor Credit Corp		02/22/2019	10,000,000.00	9,944,500.00	9,937,177.78	2.570	217	88	2.629	09/27/2019
89233HWT7	40072	Toyota Motor Credit Corp		02/25/2019	10,000,000.00	9,944,500.00	9,937,666.67	2.550	214	88	2.607	09/27/2019
89233HZJ6	40090	Toyota Motor Credit Corp		04/17/2019	15,000,000.00	14,849,850.00	14,819,375.00	2.550	245	170	2.632	12/18/2019
Subtotal and Average			34,658,190.97		35,000,000.00	34,738,850.00	34,694,219.45		228	123	2.624	
Federal Agency Coupon Securities												
3132X0SA0	37536	Federal Agricultural Mtg Corp		04/19/2017	15,000,000.00	14,953,050.00	14,998,965.31	1.640	1,094	291	1.649	04/17/2020
3132X0SA0	37593	Federal Agricultural Mtg Corp		12/29/2017	10,000,000.00	9,968,700.00	9,967,769.73	1.640	840	291	2.057	04/17/2020
3132X0B91	37594	Federal Agricultural Mtg Corp		01/19/2018	50,000,000.00	49,854,500.00	50,000,000.00	2.000	894	366	2.000	07/01/2020
31422BAG5	40028	Federal Agricultural Mtg Corp		12/10/2018	12,000,000.00	12,034,080.00	12,000,000.00	2.800	445	242	2.802	02/28/2020
3133EEW55	37331	Federal Farm Credit Bank		06/24/2015	20,000,000.00	19,937,400.00	20,005,070.69	1.800	1,818	350	1.772	06/15/2020
3133EFW52	37403	Federal Farm Credit Bank		04/04/2016	5,000,000.00	5,000,000.00	5,000,000.00	1.150	1,183	0	1.029	07/01/2019
3133EFW52	37415	Federal Farm Credit Bank		05/04/2016	5,000,000.00	5,000,000.00	5,000,000.00	1.150	1,153	0	1.000	07/01/2019
3133EDKQ4	37597	Federal Farm Credit Bank		01/05/2018	2,250,000.00	2,250,292.50	2,250,902.21	2.120	908	366	2.079	07/01/2020
3133EJD48	40013	Federal Farm Credit Bank		10/17/2018	25,000,000.00	26,132,500.00	24,927,095.24	3.050	1,811	1,554	3.124	10/02/2023

**City of San Jose
Portfolio Management
Portfolio Details - Investments
June 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date	
Federal Agency Coupon Securities												
3133EJ5W5	40049	Federal Farm Credit Bank		01/23/2019	20,000,000.00	20,584,600.00	19,982,646.64	2.650	1,734	1,575	2.672	10/23/2023
3133EKRE8	40127	Federal Farm Credit Bank		06/21/2019	17,000,000.00	17,012,920.00	16,974,086.33	1.850	997	987	1.909	03/14/2022
3130A7CV5	37398	Federal Home Loan Bank		02/18/2016	10,000,000.00	9,926,600.00	9,986,825.11	1.375	1,827	598	1.459	02/18/2021
3130A8QS5	37449	Federal Home Loan Bank		07/14/2016	10,000,000.00	9,875,400.00	9,979,923.94	1.125	1,826	744	1.227	07/14/2021
3130AAJP4	37512	Federal Home Loan Bank		01/20/2017	30,000,000.00	29,919,900.00	30,000,000.00	1.740	1,258	366	1.740	07/01/2020
3130AAK3	37516	Federal Home Loan Bank		01/23/2017	20,000,000.00	20,000,000.00	20,000,000.00	1.420	889	0	1.420	07/01/2019
3133XU3G6	37551	Federal Home Loan Bank		05/10/2017	10,000,000.00	10,000,000.00	10,000,000.00	4.375	782	0	1.480	07/01/2019
3133XU3G6	37552	Federal Home Loan Bank		05/17/2017	10,000,000.00	10,000,000.00	10,000,000.00	4.375	775	0	1.426	07/01/2019
3130ABQY5	37569	Federal Home Loan Bank		08/02/2017	3,625,000.00	3,624,528.75	3,630,964.66	1.800	1,429	731	1.714	07/01/2021
3133XU3G6	37570	Federal Home Loan Bank		08/02/2017	3,735,000.00	3,735,000.00	3,735,000.00	4.375	698	0	1.422	07/01/2019
3130A72V6	37581	Federal Home Loan Bank		11/03/2017	3,000,000.00	3,007,920.00	3,000,000.00	2.500	1,546	941	2.000	01/27/2022
3130ACZS6	37589	Federal Home Loan Bank		12/20/2017	10,000,000.00	10,092,400.00	9,988,259.72	2.100	1,654	1,096	2.141	07/01/2022
3130ADN32	37604	Federal Home Loan Bank		02/09/2018	5,000,000.00	5,002,100.00	4,997,211.91	2.125	732	225	2.219	02/11/2020
3130AEWA4	40007	Federal Home Loan Bank		09/07/2018	10,000,000.00	10,085,700.00	9,986,995.97	2.625	755	458	2.733	10/01/2020
3130AEY38	40011	Federal Home Loan Bank		09/28/2018	5,000,000.00	5,066,200.00	5,000,000.00	3.200	1,826	1,550	3.200	09/28/2023
3130AGM77	40128	Federal Home Loan Bank		06/17/2019	895,000.00	894,319.80	894,466.68	2.000	366	352	2.063	06/17/2020
3137EAEC9	37466	Federal Home Loan Mtg Corp		08/12/2016	10,000,000.00	9,857,800.00	9,978,522.89	1.125	1,826	773	1.230	08/12/2021
3137EAEM7	37613	Federal Home Loan Mtg Corp		04/19/2018	8,000,000.00	8,035,040.00	7,999,290.17	2.500	735	297	2.511	04/23/2020
3134GSQW8	37631	Federal Home Loan Mtg Corp		06/25/2018	25,000,000.00	25,039,000.00	25,000,000.00	3.000	1,523	1,152	3.277	08/26/2022
3134GSA96	40014	Federal Home Loan Mtg Corp		11/15/2018	10,000,000.00	10,044,300.00	10,000,000.00	3.150	1,096	868	3.150	11/15/2021
3135G0U35	37636	Federal National Mtg Assn		06/25/2018	20,000,000.00	20,361,200.00	19,996,963.23	2.750	1,093	722	2.758	06/22/2021
3135G0U92	40043	Federal National Mtg Assn		01/11/2019	4,000,000.00	4,083,080.00	3,997,573.33	2.625	1,096	925	2.650	01/11/2022
3135G0T29	40130	Federal National Mtg Assn		06/19/2019	3,659,000.00	3,644,949.44	3,644,651.43	1.500	254	242	2.102	02/28/2020
Subtotal and Average			378,966,902.59		393,164,000.00	395,023,480.49	392,923,185.19		1,219	622	2.147	
Treasury Coupon Securities												
912828VV9	37378	U.S. Treasury		12/29/2015	10,000,000.00	10,023,400.00	10,044,948.19	2.125	1,707	427	1.723	08/31/2020
912828XE5	37522	U.S. Treasury		01/17/2017	15,000,000.00	14,930,850.00	14,985,318.22	1.500	1,230	335	1.610	05/31/2020
912828R77	37530	U.S. Treasury		02/01/2017	10,000,000.00	9,925,000.00	9,907,065.86	1.375	1,580	700	1.882	05/31/2021
912828L24	37574	U.S. Treasury		09/29/2017	15,000,000.00	15,067,350.00	14,982,646.21	1.875	1,797	1,157	1.913	08/31/2022
912828L24	37587	U.S. Treasury		12/05/2017	5,000,000.00	5,022,450.00	4,960,290.82	1.875	1,730	1,157	2.140	08/31/2022
912828L32	37601	U.S. Treasury		01/23/2018	17,000,000.00	16,895,110.00	16,855,091.93	1.375	951	427	2.129	08/31/2020
9128283S7	40132	U.S. Treasury		06/21/2019	30,000,000.00	29,990,700.00	29,978,728.38	2.000	224	214	2.121	01/31/2020
Subtotal and Average			91,801,873.87		102,000,000.00	101,854,860.00	101,714,089.61		1,076	520	1.955	

**City of San Jose
Portfolio Management
Portfolio Details - Investments
June 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	Maturity	YTM	Maturity Date
Treasury Discounts												
912796QR3	40058	U.S. Treasury		01/24/2019	10,000,000.00	9,990,300.00	9,988,560.42	2.423	175	17	2.485	07/18/2019
912796SL4	40083	U.S. Treasury		04/04/2019	10,000,000.00	9,945,400.00	9,937,986.11	2.375	182	94	2.437	10/03/2019
Subtotal and Average			19,907,223.27		20,000,000.00	19,935,700.00	19,926,546.53		178	55	2.461	
Federal Agency Callables												
3133EKFL5	40087	Federal Farm Credit Bank		04/10/2019	7,325,000.00	7,325,219.75	7,319,471.24	2.690	1,454	1,372	2.711	04/03/2023
3133EGB87	40122	Federal Farm Credit Bank		06/11/2019	10,500,000.00	10,411,065.00	10,365,227.85	1.875	1,604	1,584	2.187	11/01/2023
3133EHHK2	40129	Federal Farm Credit Bank		06/21/2019	5,475,000.00	5,475,000.00	5,475,000.00	2.670	1,777	1,767	2.670	05/02/2024
3130A8YA5	40042	Federal Home Loan Bank		01/09/2019	1,100,000.00	1,095,358.00	1,076,363.28	1.500	1,323	1,150	2.149	08/24/2022
3130AFQS9	40050	Federal Home Loan Bank		01/30/2019	10,000,000.00	10,039,300.00	10,000,000.00	2.850	1,826	1,674	2.850	01/30/2024
3130AFRB5	40060	Federal Home Loan Bank		01/29/2019	5,000,000.00	5,063,400.00	4,995,422.22	2.875	1,826	1,673	2.897	01/29/2024
3134G93L9	37476	Federal Home Loan Mtg Corp		09/16/2016	7,560,000.00	7,550,928.00	7,560,031.71	1.250	1,063	45	1.246	08/15/2019
3134GTAZ6	40081	Federal Home Loan Mtg Corp		03/27/2019	3,300,000.00	3,303,201.00	3,300,000.00	2.750	1,827	1,731	2.750	03/27/2024
3134GSB20	40089	Federal Home Loan Mtg Corp		04/17/2019	12,000,000.00	12,050,160.00	12,038,017.33	3.150	1,101	1,026	3.031	04/22/2022
3134GTKX0	40094	Federal Home Loan Mtg Corp		04/30/2019	25,000,000.00	25,071,000.00	25,000,000.00	2.780	1,644	1,582	2.780	10/30/2023
3134GTKG7	40095	Federal Home Loan Mtg Corp		05/03/2019	5,000,000.00	5,051,800.00	5,000,000.00	2.600	1,827	1,768	2.600	05/03/2024
3134GTGZ0	40098	Federal Home Loan Mtg Corp		04/25/2019	7,685,000.00	7,710,975.30	7,679,448.77	2.500	1,817	1,750	2.809	04/15/2024
3134GTMR1	40103	Federal Home Loan Mtg Corp		05/20/2019	13,000,000.00	13,053,820.00	13,000,000.00	2.700	1,827	1,785	2.700	05/20/2024
3134GTJB0	40107	Federal Home Loan Mtg Corp		05/09/2019	2,000,000.00	2,008,160.00	2,000,000.00	2.650	1,826	1,773	2.650	05/08/2024
3134GTPK3	40109	Federal Home Loan Mtg Corp		05/22/2019	25,000,000.00	25,082,500.00	25,000,000.00	2.650	1,827	1,787	2.650	05/22/2024
3134GTRB1	40113	Federal Home Loan Mtg Corp		06/21/2019	30,000,000.00	30,128,400.00	30,000,000.00	2.520	1,824	1,814	2.520	06/18/2024
3134GTTT0	40120	Federal Home Loan Mtg Corp		06/27/2019	25,000,000.00	25,006,250.00	25,000,000.00	2.625	1,827	1,823	2.625	06/27/2024
3136G3TN5	37433	Federal National Mtg Assn		06/30/2016	30,000,000.00	29,865,000.00	30,000,000.00	1.210	1,278	182	1.210	12/30/2019
Subtotal and Average			182,253,466.23		224,945,000.00	225,291,537.05	224,808,982.40		1,642	1,422	2.427	
Supranational												
4581X0CD8	37404	IADB		04/08/2016	10,000,000.00	10,024,800.00	10,103,452.45	2.125	1,676	497	1.336	11/09/2020
4581X0CZ9	37634	IADB		06/22/2018	20,000,000.00	19,970,400.00	19,310,018.13	1.750	1,545	1,171	2.902	09/14/2022
4581X0CH9	40037	IADB		01/07/2019	16,732,000.00	16,703,890.24	16,689,185.34	1.750	281	106	2.649	10/15/2019
459058FY4	37523	IBRD		01/26/2017	10,000,000.00	10,053,200.00	9,972,095.83	2.000	1,826	940	2.115	01/26/2022
45905UC51	37564	IBRD		01/20/2017	30,000,000.00	29,488,200.00	30,000,000.00	2.070	1,623	731	2.070	07/01/2021
45905US21	37596	IBRD		01/19/2018	25,000,000.00	24,736,500.00	25,000,000.00	2.170	1,259	731	2.170	07/01/2021
45905UK37	37639	IBRD		07/05/2018	10,000,000.00	9,781,600.00	9,744,825.13	2.100	1,468	1,107	3.000	07/12/2022
45905UZJ6	40017	IBRD		11/06/2018	2,000,000.00	1,993,500.00	1,990,684.01	1.300	353	116	2.801	10/25/2019
45905UZJ6	40067	IBRD		02/14/2019	5,000,000.00	4,983,750.00	4,979,221.12	1.300	253	116	2.632	10/25/2019
459058GQ0	40079	IBRD		03/19/2019	5,000,000.00	5,143,050.00	4,992,311.83	2.500	1,827	1,723	2.535	03/19/2024

Portfolio CITY
AP

**City of San Jose
Portfolio Management
Portfolio Details - Investments
June 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	Maturity	YTM	Maturity Date
Supranational												
45905U3L6	40118	IBRD		06/13/2019	30,000,000.00	30,008,100.00	30,000,000.00	2.770	1,827	1,809	2.770	06/13/2024
459058GX5	40126	IBRD		06/19/2019	10,000,000.00	10,013,700.00	9,989,686.67	1.875	1,461	1,449	1.902	06/19/2023
45905UP32	40135	IBRD		06/27/2019	9,180,000.00	9,133,824.60	9,142,262.41	1.561	443	439	1.909	09/12/2020
459058GY3	40137	IBRD		06/28/2019	20,000,000.00	19,974,800.00	20,000,000.00	2.600	1,827	1,824	2.600	06/28/2024
45950VLD6	37571	International Finance Corp		08/15/2017	10,000,000.00	9,949,800.00	10,000,000.00	1.620	1,109	424	1.620	08/28/2020
45950VMW3	40025	International Finance Corp		12/17/2018	5,000,000.00	5,003,200.00	5,000,000.00	3.000	1,824	1,628	3.000	12/15/2023
Subtotal and Average			172,977,308.50		217,912,000.00	216,962,314.84	216,913,742.92		1,408	1,018	2.372	
MBS ZERO PSA												
3137AWQH1	40115	Federal Home Loan Mtg Corp		06/06/2019	8,595,000.00	8,665,135.20	8,639,983.54	2.307	1,152	1,127	2.089	08/01/2022
3137AWQH1	40121	Federal Home Loan Mtg Corp		06/11/2019	6,215,000.00	6,265,714.40	6,247,661.75	2.307	1,147	1,127	2.131	08/01/2022
3138L2YE1	40101	Federal National Mtg Assn		05/06/2019	5,000,000.00	5,036,550.00	4,966,442.51	2.370	1,395	1,339	2.564	03/01/2023
Subtotal and Average			16,331,764.84		19,810,000.00	19,967,399.60	19,854,087.80		1,211	1,180	2.221	
Municipal Bonds												
13063CP87	37408	State of California GO		04/28/2016	10,000,000.00	9,933,700.00	10,000,000.00	1.500	1,799	640	1.500	04/01/2021
13063CP87	37411	State of California GO		04/29/2016	10,000,000.00	9,933,700.00	9,980,694.70	1.500	1,798	640	1.615	04/01/2021
13063DDF2	37579	State of California GO		10/26/2017	5,000,000.00	5,089,850.00	5,043,603.10	2.500	1,801	1,188	2.222	10/01/2022
13063DDF2	37588	State of California GO		12/07/2017	5,000,000.00	5,089,850.00	5,013,461.07	2.500	1,759	1,188	2.411	10/01/2022
13063DGA0	37620	State of California GO		05/16/2018	6,000,000.00	6,093,660.00	5,996,019.13	2.800	1,051	640	2.839	04/01/2021
13063DGN2	40008	State of California GO		09/18/2018	5,000,000.00	5,279,300.00	5,063,353.39	3.400	1,778	1,492	3.064	08/01/2023
13063DLY2	40116	State of California GO		06/06/2019	2,235,000.00	2,259,808.50	2,248,188.70	2.350	1,030	1,005	2.127	04/01/2022
13066YTY5	37529	CA Dept of Water Resource Powr		02/01/2017	9,446,838.08	9,414,057.55	9,378,254.04	1.713	1,550	670	2.129	05/01/2021
13066YTZ2	37546	CA Dept of Water Resource Powr		05/01/2017	20,000,000.00	20,017,000.00	19,858,673.33	2.000	1,826	1,035	2.265	05/01/2022
13067WPE6	37625	CA Dept of Water Resource Powr		06/01/2018	1,000,000.00	1,021,160.00	987,495.00	2.518	1,644	1,249	2.911	12/01/2022
13066YTZ2	40039	CA Dept of Water Resource Powr		01/08/2019	4,000,000.00	4,003,400.00	3,923,358.93	2.000	1,209	1,035	2.711	05/01/2022
13066YTZ2	40114	CA Dept of Water Resource Powr		06/05/2019	15,000,000.00	15,012,750.00	15,008,630.02	2.000	1,061	1,035	1.979	05/01/2022
20772J3E0	37468	State of Connecticut GO		08/19/2016	12,770,000.00	12,665,413.70	12,785,951.47	1.550	1,457	411	1.435	08/15/2020
20772JL67	37560	State of Connecticut GO		07/03/2017	3,000,000.00	3,012,330.00	3,003,831.74	2.570	1,490	762	2.505	08/01/2021
544351KQ1	37505	City of Los Angeles		12/21/2016	10,000,000.00	9,999,900.00	9,995,800.00	2.150	1,715	793	2.170	09/01/2021
544351KP3	37507	City of Los Angeles		12/21/2016	6,560,000.00	6,543,206.40	6,541,562.95	1.930	1,350	428	2.181	09/01/2020
544351KQ1	37510	City of Los Angeles		12/30/2016	3,250,000.00	3,249,967.50	3,239,353.30	2.150	1,706	793	2.310	09/01/2021
544351MN6	37638	City of Los Angeles		07/12/2018	4,815,000.00	4,923,722.70	4,815,921.61	2.900	1,512	1,158	2.893	09/01/2022
544351MN6	40036	City of Los Angeles		12/31/2018	4,000,000.00	4,090,320.00	4,008,256.36	2.900	1,340	1,158	2.830	09/01/2022
544445AZ2	37494	Los Angeles Intl Airport		12/06/2016	2,000,000.00	2,000,720.00	2,000,000.00	2.092	1,256	319	2.092	05/15/2020
544445AZ2	37595	Los Angeles Intl Airport		12/29/2017	1,330,000.00	1,330,478.80	1,328,780.32	2.092	868	319	2.200	05/15/2020

Portfolio CITY
AP

**City of San Jose
Portfolio Management
Portfolio Details - Investments
June 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	Maturity	YTM	Maturity Date
Municipal Bonds												
574193NC8	37534	Maryland State GO		03/22/2017	5,000,000.00	5,043,850.00	5,000,000.00	2.250	1,819	988	2.250	03/15/2022
574193NB0	40110	Maryland State GO		05/17/2019	5,000,000.00	5,009,150.00	4,977,978.12	2.000	668	623	2.264	03/15/2021
56052AD52	40124	State of Maine GO		06/26/2019	2,000,000.00	2,018,800.00	2,014,852.37	2.500	706	701	2.102	06/01/2021
56052AD60	40125	State of Maine GO		06/26/2019	1,250,000.00	1,268,500.00	1,264,269.55	2.500	1,071	1,066	2.094	06/01/2022
64990E4G9	37514	NYS Personal Income Tax Rev		01/06/2017	4,975,000.00	4,942,811.75	4,953,498.75	1.100	1,135	229	1.817	02/15/2020
64990FGS7	37575	NYS Personal Income Tax Rev		10/13/2017	7,660,000.00	7,632,577.20	7,660,000.00	1.950	1,221	595	1.950	02/15/2021
70922PAH5	37497	Pennsylvania Turnpike Comm		12/12/2016	2,000,000.00	2,029,360.00	2,027,875.01	2.609	1,815	884	2.000	12/01/2021
801546PE6	37580	COUNTY OF SANTA CLARA CA		11/09/2017	10,715,000.00	10,724,000.60	10,741,383.78	2.125	996	397	1.891	08/01/2020
79766DKM0	37576	San Francisco City & County		10/31/2017	1,000,000.00	998,250.00	1,000,000.00	1.944	913	305	1.942	05/01/2020
79766DKM0	37612	San Francisco City & County		04/19/2018	1,500,000.00	1,497,375.00	1,491,839.69	1.944	743	305	2.613	05/01/2020
84247PHX2	37565	Southern Cal Public Pwr Author		07/31/2017	2,710,000.00	2,807,776.80	2,783,996.78	3.258	1,796	1,096	2.290	07/01/2022
91412GSB2	37374	UC General Revenue Bonds		12/14/2015	8,265,000.00	8,265,000.00	8,265,000.00	1.796	1,295	0	1.620	07/01/2019
91412GSB2	37375	UC General Revenue Bonds		12/14/2015	2,500,000.00	2,500,000.00	2,500,000.00	1.796	1,295	0	1.620	07/01/2019
91412GD44	37405	UC General Revenue Bonds		04/20/2016	5,570,000.00	5,543,709.60	5,570,000.00	1.490	1,486	319	1.490	05/15/2020
91412GUY9	37496	UC General Revenue Bonds		12/09/2016	2,070,000.00	2,116,305.90	2,108,795.79	3.154	1,618	684	2.100	05/15/2021
91412GSB2	37524	UC General Revenue Bonds		01/23/2017	3,000,000.00	3,000,000.00	3,000,000.00	1.796	889	0	1.550	07/01/2019
91412GSB2	37537	UC General Revenue Bonds		04/13/2017	5,875,000.00	5,875,000.00	5,875,000.00	1.796	809	0	1.520	07/01/2019
91412GSB2	37553	UC General Revenue Bonds		06/08/2017	2,845,000.00	2,845,000.00	2,845,000.00	1.796	753	0	1.450	07/01/2019
91412GSB2	37577	UC General Revenue Bonds		10/19/2017	2,950,000.00	2,950,000.00	2,950,000.00	1.796	620	0	1.694	07/01/2019
91412GSB2	37592	UC General Revenue Bonds		12/18/2017	2,405,000.00	2,405,000.00	2,405,000.00	1.796	560	0	1.910	07/01/2019
91412HBK8	37624	UC General Revenue Bonds		06/05/2018	4,000,000.00	4,185,880.00	4,000,000.00	3.297	1,805	1,414	3.297	05/15/2023
97705LZG5	37572	State of Wisconsin GO		08/18/2017	4,600,000.00	4,683,076.00	4,813,481.84	4.650	1,717	1,035	2.886	05/01/2022
Subtotal and Average			223,362,853.07		228,296,838.08	229,305,718.00	228,469,160.84		1,405	693	2.084	
Agency Floaters												
3130ABMF0	37559	Federal Home Loan Bank		06/23/2017	30,000,000.00	30,000,000.00	30,000,000.00	2.412	738	0	1.901	07/01/2019
3130AFQZ3	40052	Federal Home Loan Bank		01/23/2019	30,000,000.00	29,978,700.00	30,000,000.00	2.333	485	326	2.391	05/22/2020
Subtotal and Average			60,000,000.00		60,000,000.00	59,978,700.00	60,000,000.00		612	163	2.146	
Corporate Floaters												
084664CL3	37487	Berkshire Hathaway		10/28/2016	10,050,000.00	10,054,120.50	10,051,371.37	2.778	1,021	45	1.963	08/15/2019
14913Q2H1	40069	Catepillar Inc.		02/22/2019	5,000,000.00	4,998,400.00	4,996,561.90	2.640	752	623	2.742	03/15/2021
24422EUJ6	40048	Deere Co.		01/16/2019	3,480,000.00	3,478,538.40	3,466,564.18	2.861	968	802	3.052	09/10/2021
Subtotal and Average			18,514,616.40		18,530,000.00	18,531,058.90	18,514,497.45		938	343	2.377	

**City of San Jose
Portfolio Management
Portfolio Details - Investments
June 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM
Total and Average			1,903,963,928.93		2,065,205,264.14	2,071,620,139.44	2,063,542,663.14	1,063	661	2.330

**City of San Jose
Portfolio Management
Portfolio Details - Cash
June 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	
		Average Balance	0.00	Accrued Interest at Purchase		2,533,701.54	2,533,701.54		0	0	
				Subtotal		2,533,701.54	2,533,701.54				
		Total Cash and Investments	1,903,963,928.93		2,065,205,264.14	2,074,153,840.98	2,066,076,364.68		1,063	661	2.330

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SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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

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

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City of San Jose
Transaction Activity Report
April 1, 2019 - June 30, 2019
Sorted by Fund - Investment Number
All Funds

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
32936	003	CITY	STPOOL 0.24%	Purchase	04/09/2019		Short	3,132,000.00			-3,132,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	04/15/2019		Short	230,345.42			-230,345.42
32936	003	CITY	STPOOL 0.24%	Purchase	04/18/2019		Short	1,928,000.00			-1,928,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	04/23/2019		Short	5,113,000.00			-5,113,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	04/29/2019		Short	30,547,000.00			-30,547,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	05/07/2019		Short	2,870,000.00			-2,870,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	05/13/2019		Short	6,415,000.00			-6,415,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	05/14/2019		Short	6,416,000.00			-6,416,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	05/28/2019		Short	8,961,000.00			-8,961,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	05/30/2019		Short	13,433,000.00			-13,433,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	06/03/2019		Short	11,256,000.00			-11,256,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	06/04/2019		Short	2,289,000.00			-2,289,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	06/06/2019		Short	22,680,000.00			-22,680,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	06/20/2019		Short	6,515,000.00			-6,515,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	06/24/2019		Short	836,000.00			-836,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	06/25/2019		Short	23,273,000.00			-23,273,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	04/04/2019		Short		7,471,000.00		7,471,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	04/15/2019		Short		5,275,000.00		5,275,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	04/16/2019		Short		1,446,000.00		1,446,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	04/16/2019		Short		230,345.42		230,345.42
32936	003	CITY	STPOOL 0.24%	Redemption	04/17/2019		Short		15,391,000.00		15,391,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	04/26/2019		Short		18,237,000.00		18,237,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	05/02/2019		Short		2,566,000.00		2,566,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	05/03/2019		Short		4,411,000.00		4,411,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	05/06/2019		Short		8,974,000.00		8,974,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	05/08/2019		Short		5,905,000.00		5,905,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	05/17/2019		Short		1,570,000.00		1,570,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	05/20/2019		Short		4,635,000.00		4,635,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	05/22/2019		Short		19,942,000.00		19,942,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	06/05/2019		Short		13,681,000.00		13,681,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	06/10/2019		Short		1,608,000.00		1,608,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	06/11/2019		Short		11,617,000.00		11,617,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	06/14/2019		Short		20,255,000.00		20,255,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	06/26/2019		Short		9,142,000.00		9,142,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	06/28/2019		Short		19,750,000.00		19,750,000.00

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
32936	003	CITY	STPOOL 0.24%	Interest	04/15/2019		Short			230,345.42	230,345.42
36512	003	VP6000104	WELLS 0.01%	Purchase	04/01/2019		Cash	4,871.35			-4,871.35
36512	003	VP6000104	WELLS 0.01%	Purchase	05/01/2019		Cash	30.07			-30.07
36512	003	VP6000104	WELLS 0.01%	Purchase	06/03/2019		Cash	30.61			-30.61
36512	003	VP6000104	WELLS 0.01%	Purchase	06/06/2019		Cash	37,011,000.00			-37,011,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	04/01/2019		Cash		25,000,000.00		25,000,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	06/07/2019		Cash		37,016,000.00		37,016,000.00
36512	003	VP6000104	WELLS 0.01%	Interest	04/01/2019		Cash			4,871.35	4,871.35
36512	003	VP6000104	WELLS 0.01%	Interest	05/01/2019		Cash			30.07	30.07
36512	003	VP6000104	WELLS 0.01%	Interest	06/03/2019		Cash			30.61	30.61
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/02/2019		Cash	8,473,000.00			-8,473,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/03/2019		Cash	2,385,000.00			-2,385,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/08/2019		Cash	2,555,000.00			-2,555,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/11/2019		Cash	1,498,000.00			-1,498,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/15/2019		Cash	184,049.07			-184,049.07
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/19/2019		Cash	7,918,000.00			-7,918,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/22/2019		Cash	25,583,000.00			-25,583,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/30/2019		Cash	33,519,000.00			-33,519,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/15/2019		Cash	31,485,000.00			-31,485,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/16/2019		Cash	3,225,000.00			-3,225,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/21/2019		Cash	1,723,000.00			-1,723,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/29/2019		Cash	12,552,000.00			-12,552,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/31/2019		Cash	1,623,000.00			-1,623,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	06/12/2019		Cash	2,099,000.00			-2,099,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	06/17/2019		Cash	6,367,000.00			-6,367,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	06/18/2019		Cash	11,913,000.00			-11,913,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	06/21/2019		Cash	46,782,000.00			-46,782,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/05/2019		Cash		10,999,000.00		10,999,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/10/2019		Cash		10,803,000.00		10,803,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/16/2019		Cash		184,049.07		184,049.07
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/24/2019		Cash		12,915,000.00		12,915,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	05/01/2019		Cash		3,728,000.00		3,728,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	05/09/2019		Cash		16,551,000.00		16,551,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	05/10/2019		Cash		28,624,000.00		28,624,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	05/14/2019		Cash		9,636,000.00		9,636,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	05/23/2019		Cash		7,530,000.00		7,530,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	05/24/2019		Cash		773,000.00		773,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	06/07/2019		Cash		721,000.00		721,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	06/13/2019		Cash		30,900,000.00		30,900,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	06/19/2019		Cash		26,687,000.00		26,687,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	06/27/2019		Cash		34,026,000.00		34,026,000.00

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
37042	003	CSJFA	STPOOL 0.22%	Interest	04/15/2019		Cash			184,049.07	184,049.07
37331	003	3133EEW55	FEDERAL FARM CR	Interest	06/17/2019	06/15/2020	Long			180,000.00	180,000.00
37404	003	4581X0CD8	IADB 2.125% MAT	Interest	05/09/2019	11/09/2020	Short			106,250.00	106,250.00
37405	003	91412GD44	UNVHGR 1.49% MAT	Interest	05/15/2019	05/15/2020	Short			41,496.50	41,496.50
37408	003	13063CP87	CAS 1.5% MAT	Interest	04/01/2019	04/01/2021	Long			75,000.00	75,000.00
37411	003	13063CP87	CAS 1.5% MAT	Interest	04/01/2019	04/01/2021	Long			75,000.00	75,000.00
37412	003	459058FC2	WELLS 1.25% MAT	Redemption	04/26/2019	04/26/2019	Short		9,415,000.00		9,415,000.00
37412	003	459058FC2	WELLS 1.25% MAT	Interest	04/26/2019	04/26/2019	Short			58,843.75	58,843.75
37431	003	3132X0HD6	FEDERAL AGRIC	Redemption	05/10/2019	05/10/2019	Long		10,000,000.00		10,000,000.00
37431	003	3132X0HD6	FEDERAL AGRIC	Interest	05/10/2019	05/10/2019	Long			51,500.00	51,500.00
37432	003	458182DX7	IADB 1% MAT	Redemption	05/13/2019	05/13/2019	Long		10,000,000.00		10,000,000.00
37432	003	458182DX7	IADB 1% MAT	Interest	05/13/2019	05/13/2019	Long			50,000.00	50,000.00
37435	003	459200HE4	INTERNATIONAL	Redemption	05/15/2019	05/15/2019	Long		4,600,000.00		4,600,000.00
37435	003	459200HE4	INTERNATIONAL	Interest	05/15/2019	05/15/2019	Long			43,125.00	43,125.00
37441	003	94974BFU9	WELLS FARGO CO	Redemption	04/22/2019	04/22/2019	Long		15,000,000.00		15,000,000.00
37441	003	94974BFU9	WELLS FARGO CO	Interest	04/22/2019	04/22/2019	Long			159,375.00	159,375.00
37463	003	25468PDA1	DISNEY WALT CO	Redemption	05/30/2019	05/30/2019	Long		5,037,000.00		5,037,000.00
37463	003	25468PDA1	DISNEY WALT CO	Interest	05/30/2019	05/30/2019	Long			46,592.25	46,592.25
37480	003	713448DJ4	PEPSICO INC, SR	Interest	04/04/2019	10/04/2019	Long			33,750.00	33,750.00
37481	003	713448DJ4	PEPSICO INC, SR	Interest	04/04/2019	10/04/2019	Long			43,875.00	43,875.00
37487	003	084664CL3	BRK 1.077% MAT	Interest	05/15/2019	08/15/2019	Long			73,139.92	73,139.92
37489	003	438516BJ4	HON 1.4% MAT	Interest	04/30/2019	10/30/2019	Long			70,000.00	70,000.00
37494	003	544445AZ2	LOSAPT 2.09% MAT	Interest	05/15/2019	05/15/2020	Short			20,920.00	20,920.00
37496	003	91412GUY9	UNVHGR 3.15% MAT	Interest	05/15/2019	05/15/2021	Short			32,643.90	32,643.90
37497	003	70922PAH5	PASTRN 2.61% MAT	Interest	06/03/2019	12/01/2021	Long			26,090.00	26,090.00
37520	003	191216BV1	COCA COLA CO, SR	Redemption	05/30/2019	05/30/2019	Long		9,000,000.00		9,000,000.00
37520	003	191216BV1	COCA COLA CO, SR	Interest	05/30/2019	05/30/2019	Long			61,875.00	61,875.00
37522	003	912828XE5	UNITED STATES	Interest	05/31/2019	05/31/2020	Long			112,500.00	112,500.00
37529	003	13066YTY5	CASPWR 1.713%	Redemption	05/01/2019	05/01/2021	Long		197,161.07		197,161.07
37529	003	13066YTY5	CASPWR 1.713%	Cap G/L	05/01/2019	05/01/2021	Long		3,375.02		3,375.02
37529	003	13066YTY5	CASPWR 1.713%	Interest	05/01/2019	05/01/2021	Long			82,629.76	82,629.76
37530	003	912828R77	UNITED STATES	Interest	05/31/2019	05/31/2021	Long			68,750.00	68,750.00
37536	003	3132X0SA0	FAMC 1.64% MAT	Interest	04/17/2019	04/17/2020	Short			123,000.00	123,000.00
37546	003	13066YTZ2	CALIFORNIA ST	Interest	05/01/2019	05/01/2022	Long			200,000.00	200,000.00
37555	003	25468PDU7	DISNEY WALT CO	Interest	06/05/2019	06/05/2020	Long			124,200.00	124,200.00
37559	003	3130ABMF0	FHLB 1.109% MAT	Interest	04/01/2019	07/01/2019	Long			196,275.00	196,275.00
37563	003	56052AZB5	MES 2% MAT	Redemption	06/03/2019	06/01/2019	Long		5,145,000.00		5,145,000.00
37563	003	56052AZB5	MES 2% MAT	Interest	06/03/2019	06/01/2019	Long			51,450.00	51,450.00
37567	003	459200HE4	INTERNATIONAL	Redemption	05/15/2019	05/15/2019	Long		5,000,000.00		5,000,000.00
37567	003	459200HE4	INTERNATIONAL	Interest	05/15/2019	05/15/2019	Long			46,875.00	46,875.00
37572	003	97705LZG5	WISCONSIN ST, GO	Interest	05/01/2019	05/01/2022	Long			106,950.00	106,950.00

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
37576	003	79766DKM0	SFOAPT 1.944%	Interest	05/01/2019	05/01/2020	Long			9,720.00	9,720.00
37579	003	13063DDF2	CAS 2.5% MAT	Interest	04/01/2019	10/01/2022	Long			62,500.00	62,500.00
37583	003	69371RN85	PACCAR FINL CORP	Interest	05/13/2019	11/13/2020	Long			62,012.50	62,012.50
37588	003	13063DDF2	CAS 2.5% MAT	Interest	04/01/2019	10/01/2022	Long			62,500.00	62,500.00
37593	003	3132X0SA0	FAMC 1.64% MAT	Interest	04/17/2019	04/17/2020	Long			82,000.00	82,000.00
37595	003	544445AZ2	LOSAPT 2.09% MAT	Interest	05/15/2019	05/15/2020	Long			13,911.80	13,911.80
37612	003	79766DKM0	SFOAPT 1.944%	Interest	05/01/2019	05/01/2020	Long			14,580.00	14,580.00
37613	003	3137EAEM7	FEDERAL HOME LN	Interest	04/23/2019	04/23/2020	Long			100,000.00	100,000.00
37616	003	3134GSLG8	FHLMC 3.06% MAT	Redemption	04/29/2019	02/28/2023	Long		20,000,000.00		20,000,000.00
37616	003	3134GSLG8	FHLMC 3.06% MAT	Interest	04/27/2019	02/28/2023	Long			306,000.00	306,000.00
37617	003	69371RN85	PACCAR FINL CORP	Interest	05/13/2019	11/13/2020	Long			72,447.00	72,447.00
37619	003	90331HMY6	USB 1.4% MAT	Redemption	04/26/2019	04/26/2019	Short		10,000,000.00		10,000,000.00
37619	003	90331HMY6	USB 1.4% MAT	Interest	04/26/2019	04/26/2019	Short			70,000.00	70,000.00
37620	003	13063DGA0	CALIFORNIA ST,	Interest	04/01/2019	04/01/2021	Long			84,000.00	84,000.00
37621	003	713448BR8	PEPSICO INC, SR NT	Interest	05/01/2019	11/01/2020	Long			172,046.88	172,046.88
37623	003	438516BJ4	HON 1.4% MAT	Interest	04/30/2019	10/30/2019	Long			47,054.00	47,054.00
37624	003	91412HBK8	UNVHGR 3.297%	Interest	05/15/2019	05/15/2023	Long			65,940.00	65,940.00
37625	003	13067WPE6	CASWTR 2.518%	Interest	06/03/2019	12/01/2022	Long			12,590.00	12,590.00
37630	003	06417GW20	BNS 2.67% MAT	Redemption	05/29/2019	05/29/2019	Short		30,000,000.00		30,000,000.00
37630	003	06417GW20	BNS 2.67% MAT	Interest	05/29/2019	05/29/2019	Short			758,725.00	758,725.00
37632	003	931142EJ8	WALMART INC,	Interest	06/24/2019	06/23/2021	Long			78,125.00	78,125.00
37636	003	3135G0U35	FEDERAL NATL MTG	Interest	06/24/2019	06/22/2021	Long			275,000.00	275,000.00
40003	003	06406HDF3	BK 2.45% MAT	Interest	05/27/2019	11/27/2020	Long			45,325.00	45,325.00
40005	003	46625HRT9	JPM 2.4% MAT	Interest	06/07/2019	06/07/2021	Long			84,000.00	84,000.00
40006	003	46625HHZ6	JPM 4.625% MAT	Interest	05/10/2019	05/10/2021	Long			115,625.00	115,625.00
40007	003	3130AEWA4	FEDERAL HOME	Interest	04/01/2019	10/01/2020	Long			131,250.00	131,250.00
40013	003	3133EJD48	FEDERAL FARM CR	Interest	04/02/2019	10/02/2023	Long			381,250.00	381,250.00
40013	003	3133EJD48	FEDERAL FARM CR	Accr Int	04/02/2019	10/02/2023	Long		31,770.83	-31,770.83	0.00
40014	003	3134GSA96	FHLMC 3.15% MAT	Interest	05/15/2019	11/15/2021	Long			157,500.00	157,500.00
40015	003	438516BM7	HONEYWELL INTL	Interest	05/01/2019	11/01/2021	Long			15,836.00	15,836.00
40015	003	438516BM7	HONEYWELL INTL	Accr Int	05/01/2019	11/01/2021	Long		87.98	-87.98	0.00
40016	003	438516BM7	HONEYWELL INTL	Interest	05/01/2019	11/01/2021	Long			46,250.00	46,250.00
40016	003	438516BM7	HONEYWELL INTL	Accr Int	05/01/2019	11/01/2021	Long		1,027.78	-1,027.78	0.00
40017	003	45905UZJ6	IBRD 1.3% MAT	Interest	04/25/2019	10/25/2019	Short			13,000.00	13,000.00
40017	003	45905UZJ6	IBRD 1.3% MAT	Accr Int	04/25/2019	10/25/2019	Short		794.44	-794.44	0.00
40020	003	48127HAA7	JPM 2.2% MAT	Interest	04/22/2019	10/22/2019	Short			110,000.00	110,000.00
40020	003	48127HAA7	JPM 2.2% MAT	Accr Int	04/22/2019	10/22/2019	Short		17,111.11	-17,111.11	0.00
40021	003	742718EQ8	PROCTER AND	Interest	05/03/2019	11/03/2021	Long			85,000.00	85,000.00
40021	003	742718EQ8	PROCTER AND	Accr Int	05/03/2019	11/03/2021	Long		8,500.00	-8,500.00	0.00
40025	003	45950VMW3	IFC 3.% MAT	Interest	06/17/2019	12/15/2023	Long			78,750.00	78,750.00
40025	003	45950VMW3	IFC 3.% MAT	Accr Int	06/17/2019	12/15/2023	Long		4,583.33	-4,583.33	0.00

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
40029	003	14913Q2Q1	CAT 3.35% MAT	Interest	06/07/2019	12/07/2020	Long			100,500.00	100,500.00
40029	003	14913Q2Q1	CAT 3.35% MAT	Accr Int	06/07/2019	12/07/2020	Long		1,675.00	-1,675.00	0.00
40030	003	19416QDY3	CL 2.45% MAT	Interest	05/15/2019	11/15/2021	Long			61,250.00	61,250.00
40030	003	19416QDY3	CL 2.45% MAT	Accr Int	05/15/2019	11/15/2021	Long		8,506.94	-8,506.94	0.00
40037	003	4581X0CH9	IADB 1.75% MAT	Interest	04/15/2019	10/15/2019	Short			146,405.00	146,405.00
40037	003	4581X0CH9	IADB 1.75% MAT	Accr Int	04/15/2019	10/15/2019	Short		66,695.61	-66,695.61	0.00
40039	003	13066YTZ2	CALIFORNIA ST	Interest	05/01/2019	05/01/2022	Long			40,000.00	40,000.00
40039	003	13066YTZ2	CALIFORNIA ST	Accr Int	05/01/2019	05/01/2022	Long		14,888.89	-14,888.89	0.00
40044	003	191216BT6	COCA COLA CO, SR	Interest	04/27/2019	10/27/2020	Long			93,750.00	93,750.00
40044	003	191216BT6	COCA COLA CO, SR	Accr Int	04/27/2019	10/27/2020	Long		40,625.00	-40,625.00	0.00
40048	003	24422EUJ6	DE 3.02713% MAT	Interest	06/10/2019	09/10/2021	Long			25,164.01	25,164.01
40049	003	3133EJ5W5	FFCB 2.65% MAT	Interest	04/23/2019	10/23/2023	Long			132,500.00	132,500.00
40051	003	3134GSQ32	FEDERAL HOME LN	Redemption	04/30/2019	01/30/2024	Long		9,999,500.00		9,999,500.00
40051	003	3134GSQ32	FEDERAL HOME LN	Cap G/L	04/30/2019	01/30/2024	Long		500.00		500.00
40051	003	3134GSQ32	FEDERAL HOME LN	Interest	04/30/2019	01/30/2024	Long			80,000.00	80,000.00
40052	003	3130AFQZ3	FHLB FLOAT 5/22/20	Interest	05/22/2019	05/22/2020	Long			254,957.49	254,957.49
40053	003	3134GSU86	FHLMC 3% MAT	Redemption	05/15/2019	08/15/2022	Long		25,000,000.00		25,000,000.00
40053	003	3134GSU86	FHLMC 3% MAT	Interest	05/15/2019	08/15/2022	Long			187,500.00	187,500.00
40054	003	90331HNP4	US BANK ASSN	Interest	04/26/2019	04/26/2021	Long			161,484.75	161,484.75
40054	003	90331HNP4	US BANK ASSN	Accr Int	04/26/2019	04/26/2021	Long		78,050.96	-78,050.96	0.00
40067	003	45905UZJ6	IBRD 1.3% MAT	Interest	04/25/2019	10/25/2019	Short			32,500.00	32,500.00
40067	003	45905UZJ6	IBRD 1.3% MAT	Accr Int	04/25/2019	10/25/2019	Short		19,680.56	-19,680.56	0.00
40068	003	45905UZ56	IBRD 2.85% MAT	Redemption	04/29/2019	01/29/2021	Long		5,000,000.00		5,000,000.00
40068	003	45905UZ56	IBRD 2.85% MAT	Interest	04/29/2019	01/29/2021	Long			35,229.17	35,229.17
40068	003	45905UZ56	IBRD 2.85% MAT	Accr Int	04/29/2019	01/29/2021	Long		5,541.67	-5,541.67	0.00
40069	003	14913Q2H1	CAT 3.01819% MAT	Interest	06/17/2019	03/15/2021	Long			37,089.27	37,089.27
40070	003	3134GS3H6	FHLMC 2.9% MAT	Redemption	05/28/2019	11/28/2023	Long		5,000,000.00		5,000,000.00
40070	003	3134GS3H6	FHLMC 2.9% MAT	Interest	05/28/2019	11/28/2023	Long			36,250.00	36,250.00
40076	003	166764BG4	CHEVRON CORP	Interest	05/16/2019	05/16/2021	Long			65,016.00	65,016.00
40076	003	166764BG4	CHEVRON CORP	Accr Int	05/16/2019	05/16/2021	Long		39,370.80	-39,370.80	0.00
40077	003	45905UZ56	IBRD 2.85% MAT	Redemption	04/29/2019	01/29/2021	Long		3,400,000.00		3,400,000.00
40077	003	45905UZ56	IBRD 2.85% MAT	Interest	04/29/2019	01/29/2021	Long			23,955.55	23,955.55
40077	003	45905UZ56	IBRD 2.85% MAT	Accr Int	04/29/2019	01/29/2021	Long		11,035.83	-11,035.83	0.00
40078	003	3133EKDL7	FEDERAL FARM CR	Redemption	06/18/2019	03/18/2024	Long		7,000,000.00		7,000,000.00
40078	003	3133EKDL7	FEDERAL FARM CR	Interest	06/18/2019	03/18/2024	Long			51,450.00	51,450.00
40082	003	594918BW3	MSFT 2.4% MAT	Purchase	04/05/2019	02/06/2022	Long	4,506,450.00			-4,506,450.00
40083	003	912796SL4	UNITED STATES	Purchase	04/04/2019	10/03/2019	Short	9,879,930.56			-9,879,930.56
40086	003	48125LRK0	JPM 2.604% MAT	Purchase	04/10/2019	02/01/2021	Long	5,014,555.00			-5,014,555.00
40087	003	3133EKFL5	FFCB 2.69% MAT	Purchase	04/10/2019	04/03/2023	Long	7,322,971.38			-7,322,971.38
40088	003	62478T2C2	MUBCD 2.58% MAT	Purchase	04/16/2019	11/08/2019	Short	5,000,000.00			-5,000,000.00
40089	003	3134GSB20	FEDERAL HOME LN	Purchase	04/17/2019	04/22/2022	Long	12,216,150.00			-12,216,150.00

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
40089	003	3134GSB20	FEDERAL HOME LN	Interest	04/30/2019	04/22/2022	Long			189,000.00	189,000.00
40089	003	3134GSB20	FEDERAL HOME LN	Accr Int	04/30/2019	04/22/2022	Long		175,350.00	-175,350.00	0.00
40090	003	89233HZJ6	TMCC ZERO CPN	Purchase	04/17/2019	12/18/2019	Short	14,739,687.50			-14,739,687.50
40091	003	478160CD4	JOHNSON &	Purchase	04/24/2019	03/03/2022	Long	5,253,322.80			-5,253,322.80
40092	003	931142EA7	WAL-MART STORES	Purchase	04/25/2019	12/15/2020	Long	3,139,986.50			-3,139,986.50
40092	003	931142EA7	WAL-MART STORES	Interest	06/17/2019	12/15/2020	Long			29,925.00	29,925.00
40092	003	931142EA7	WAL-MART STORES	Accr Int	06/17/2019	12/15/2020	Long		21,612.50	-21,612.50	0.00
40093	003	06370RZF9	BMO 2.5% MAT	Purchase	04/24/2019	02/28/2020	Short	30,000,000.00			-30,000,000.00
40094	003	3134GTKX0	FHLMC 2.78% MAT	Purchase	04/30/2019	10/30/2023	Long	25,000,000.00			-25,000,000.00
40095	003	3134GTKG7	FEDERAL HOME LN	Purchase	05/03/2019	05/03/2024	Long	5,000,000.00			-5,000,000.00
40096	003	69371RP75	PACCAR FINL CORP	Purchase	04/26/2019	03/01/2022	Long	6,136,836.40			-6,136,836.40
40097	003	24422EUT4	DEERE JOHN CAP	Purchase	04/26/2019	04/01/2022	Long	14,185,993.89			-14,185,993.89
40098	003	3134GTGZ0	FHLMC 2.5% MAT	Purchase	04/25/2019	04/15/2024	Short	7,684,573.06			-7,684,573.06
40099	003	78012UPC3	RY 2.52% MAT	Purchase	04/30/2019	02/28/2020	Short	15,000,000.00			-15,000,000.00
40100	003	06406HBY4	BK 3.55% MAT	Purchase	05/02/2019	09/23/2021	Long	8,547,845.80			-8,547,845.80
40101	003	3138L2YE1	FNMA 2.37% MAT	Purchase	05/06/2019	03/01/2023	Long	4,966,684.89			-4,966,684.89
40101	003	3138L2YE1	FNMA 2.37% MAT	Interest	06/25/2019	03/01/2023	Long			10,204.17	10,204.17
40101	003	3138L2YE1	FNMA 2.37% MAT	Accr Int	06/25/2019	03/01/2023	Long		1,645.83	-1,645.83	0.00
40102	003	91159HHC7	USB 3% MAT	Purchase	05/06/2019	03/15/2022	Long	6,616,230.42			-6,616,230.42
40103	003	3134GTMR1	FEDERAL HOME LN	Purchase	05/20/2019	05/20/2024	Long	13,000,000.00			-13,000,000.00
40104	003	3134GS4R3	FEDERAL HOME LN	Purchase	05/07/2019	03/28/2024	Long	2,508,125.00			-2,508,125.00
40104	003	3134GS4R3	FEDERAL HOME LN	Redemption	06/28/2019	03/28/2024	Long		2,500,000.00		2,500,000.00
40104	003	3134GS4R3	FEDERAL HOME LN	Interest	06/28/2019	03/28/2024	Long			18,750.00	18,750.00
40104	003	3134GS4R3	FEDERAL HOME LN	Accr Int	06/28/2019	03/28/2024	Long		8,125.00	-8,125.00	0.00
40105	003	91159HHC7	USB 3% MAT	Purchase	05/09/2019	03/15/2022	Long	10,135,200.00			-10,135,200.00
40106	003	25468PCN4	DISNEY WALT CO	Purchase	05/10/2019	08/16/2021	Long	5,060,183.33			-5,060,183.33
40107	003	3134GTJB0	FEDERAL HOME LN	Purchase	05/09/2019	05/08/2024	Long	2,000,147.22			-2,000,147.22
40108	003	166764BG4	CHEVRON CORP	Purchase	05/13/2019	05/16/2021	Long	10,026,250.00			-10,026,250.00
40108	003	166764BG4	CHEVRON CORP	Interest	05/16/2019	05/16/2021	Long			105,000.00	105,000.00
40108	003	166764BG4	CHEVRON CORP	Accr Int	05/16/2019	05/16/2021	Long		103,250.00	-103,250.00	0.00
40109	003	3134GTPK3	FHLMC 2.65% MAT	Purchase	05/22/2019	05/22/2024	Long	25,000,000.00			-25,000,000.00
40110	003	574193NB0	MARYLAND ST, ST	Purchase	05/17/2019	03/15/2021	Long	4,993,622.22			-4,993,622.22
40111	003	69371RP83	PACCAR FINL CORP	Purchase	05/23/2019	05/10/2022	Long	7,027,348.61			-7,027,348.61
40112	003	90331HPC1	USB 2.65% MAT	Purchase	05/23/2019	05/23/2022	Long	9,989,400.00			-9,989,400.00
40113	003	3134GTRB1	FHLMC 2.52% MAT	Purchase	06/21/2019	06/18/2024	Long	30,006,300.00			-30,006,300.00
40114	003	13066YTZ2	CALIFORNIA ST	Purchase	06/05/2019	05/01/2022	Long	15,037,183.33			-15,037,183.33
40115	003	3137AWQH1	FHLMC 2.307% MAT	Purchase	06/06/2019	08/01/2022	Long	8,643,750.66			-8,643,750.66
40116	003	13063DLY2	CALIFORNIA ST,	Purchase	06/06/2019	04/01/2022	Long	2,257,567.29			-2,257,567.29
40117	003	191216CF5	COCA COLA CO, SR	Purchase	06/06/2019	05/25/2022	Long	5,008,491.11			-5,008,491.11
40118	003	45905U3L6	IBRD 2.77% MAT	Purchase	06/13/2019	06/13/2024	Long	30,000,000.00			-30,000,000.00
40119	003	25468PDE3	DISNEY WALT CO	Purchase	06/07/2019	09/17/2020	Long	10,038,857.78			-10,038,857.78

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
40120	003	3134GTTT0	FHLMC 2.625% MAT	Purchase	06/27/2019	06/27/2024	Long	25,000,000.00			-25,000,000.00
40121	003	3137AWQH1	FHLMC 2.307% MAT	Purchase	06/11/2019	08/01/2022	Long	6,252,233.03			-6,252,233.03
40122	003	3133EGB87	FEDERAL FARM CR	Purchase	06/11/2019	11/01/2023	Long	10,385,375.00			-10,385,375.00
40123	003	88579YAU5	3M CO, FR	Purchase	06/13/2019	09/19/2021	Long	4,750,328.00			-4,750,328.00
40124	003	56052AD52	MAINE ST, GO BDS	Purchase	06/26/2019	06/01/2021	Long	2,014,960.00			-2,014,960.00
40125	003	56052AD60	MAINE ST, GO BDS	Purchase	06/26/2019	06/01/2022	Long	1,264,337.50			-1,264,337.50
40126	003	459058GX5	IBRD 1.875% MAT	Purchase	06/19/2019	06/19/2023	Long	9,989,600.00			-9,989,600.00
40127	003	3133EKRE8	FEDERAL FARM CR	Purchase	06/21/2019	03/14/2022	Long	16,979,935.28			-16,979,935.28
40129	003	3133EHHK2	FEDERAL FARM CR	Purchase	06/21/2019	05/02/2024	Long	5,494,897.06			-5,494,897.06
40130	003	3135G0T29	FNMA 1.5% MAT	Purchase	06/19/2019	02/28/2020	Short	3,660,847.80			-3,660,847.80
40131	003	88579YQA4	3M CO, FR	Purchase	06/21/2019	08/07/2020	Long	20,112,268.89			-20,112,268.89
40132	003	9128283S7	UNITED STATES	Purchase	06/21/2019	01/31/2020	Short	30,211,436.04			-30,211,436.04
40133	003	478160CH5	JOHNSON &	Purchase	06/24/2019	11/10/2020	Long	20,074,026.67			-20,074,026.67
40134	003	14913Q2A6	CATERPILLAR FINL	Purchase	06/26/2019	09/04/2020	Long	10,025,655.56			-10,025,655.56
40135	003	45905UP32	IBRD 1.561% MAT	Purchase	06/27/2019	09/12/2020	Long	9,183,707.96			-9,183,707.96
40136	003	713448DC9	PEPSICO INC, SR	Purchase	06/27/2019	10/14/2020	Long	23,647,808.47			-23,647,808.47
40137	003	459058GY3	IBRD 2.6% MAT	Purchase	06/28/2019	06/28/2024	Long	20,000,000.00			-20,000,000.00
40138	003	084670BF4	BERKSHIRE	Purchase	06/28/2019	01/31/2022	Long	8,925,010.28			-8,925,010.28
Totals for General Pool								991,710,398.81	620,156,860.64	7,652,321.13	-363,901,217.04
37637	152	912828R85	UNITED STATES	Redemption	06/17/2019	06/15/2019	Long		889,000.00		889,000.00
37637	152	912828R85	UNITED STATES	Interest	06/17/2019	06/15/2019	Long			3,889.38	3,889.38
40128	152	3130AGM77	FEDERAL HOME	Purchase	06/17/2019	06/17/2020	Short	894,445.10			-894,445.10
Totals for CSJ/CSC JP								894,445.10	889,000.00	3,889.38	-1,555.72
37053	554	VP6000104	WELLS 0.01%	Purchase	04/01/2019		Short	9.06			-9.06
37053	554	VP6000104	WELLS 0.01%	Purchase	05/01/2019		Short	8.92			-8.92
37053	554	VP6000104	WELLS 0.01%	Purchase	06/03/2019		Short	9.09			-9.09
37053	554	VP6000104	WELLS 0.01%	Purchase	06/19/2019		Short	725.07			-725.07
37053	554	VP6000104	WELLS 0.01%	Interest	04/01/2019		Short			9.06	9.06
37053	554	VP6000104	WELLS 0.01%	Interest	05/01/2019		Short			8.92	8.92
37053	554	VP6000104	WELLS 0.01%	Interest	06/03/2019		Short			9.09	9.09
37370	554	SYS37370	LAIF-2007A Airport	Purchase	04/15/2019		Short	38,433.71			-38,433.71
37370	554	SYS37370	LAIF-2007A Airport	Redemption	06/19/2019		Short		269,922.87		269,922.87
37370	554	SYS37370	LAIF-2007A Airport	Interest	04/15/2019		Short			38,433.71	38,433.71
Totals for Airport 2007A								39,185.85	269,922.87	38,460.78	269,197.80
Grand Total								992,644,029.76	621,315,783.51	7,694,671.29	-363,633,574.96

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CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
4/1/19 THROUGH 6/30/19

	BALANCE 3/31/2019	SALES OR MATURITIES	ADDITIONS	BALANCE 6/30/2019
Commercial Paper/Discount	19,693,502.78		14,739,687.50	34,433,190.28
Corporate Medium Term Notes	421,638,413.85	49,351,454.27	198,222,049.51	570,509,009.09
Federal Agency Securities	566,705,207.88	79,737,315.83	192,153,766.90	679,121,658.95
MBS	0.00	1,645.83	19,862,668.58	19,861,022.75
Money Market Mutual Fund	25,015,741.89	62,016,000.00	37,016,684.17	16,426.06
Muni Bonds	208,484,027.20	5,402,223.05	25,567,670.34	228,649,474.49
Negotiable CD's	140,000,000.00	30,000,000.00	50,000,000.00	160,000,000.00
State Pool	55,360,489.16	366,453,317.36	345,816,828.20	34,724,000.00
Suprationals	175,489,602.06	27,908,008.94	69,173,307.96	216,754,901.08
UST Bills, Notes & Bonds	92,225,882.14	10,836,689.42	40,091,366.60	121,480,559.32
Total	1,704,612,866.96	631,706,654.70	992,644,029.76	2,065,550,242.02

NET PURCHASES/SALES: 360,937,375.06

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

APRIL THROUGH JUNE 2019 TURNOVER RATIO: 0.90

AVERAGE DAILY PORTFOLIO BALANCE: 1,805,113,658.01

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**City of San Jose
Purchases Report
Sorted by Dealer - Fund
April 1, 2019 - June 30, 2019**

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: CastleOak Securities LP													
594918BW3	40082	003	MTN	MSFT	4,500,000.00	04/05/2019	08/06 - 02/06	4,488,750.00	17,700.00	2.400	02/06/2022	2.491	4,489,697.60
06370RZF9	40093	003	NC2	BMO	30,000,000.00	04/24/2019	02/28 - At Maturity	30,000,000.00		2.500	02/28/2020	2.500	30,000,000.00
166764BG4	40108	003	MTN	CVX	10,000,000.00	05/13/2019	05/16 - 11/16	9,923,000.00	Received	2.100	05/16/2021	2.495	9,928,112.03
88579YAQ4	40131	003	MTN	MMM	20,000,000.00	06/21/2019	08/07 - 02/07	19,963,380.00	148,888.89	2.000	08/07/2020	2.164	19,964,281.97
14913Q2A6	40134	003	MTN	CAT	10,000,000.00	06/26/2019	09/04 - 03/04	9,968,100.00	57,555.56	1.850	09/04/2020	2.122	9,968,472.66
3134GTTT0	40120	003	MC1	FHLMC	25,000,000.00	06/27/2019	12/27 - 06/27	25,000,000.00		2.625	06/27/2024	2.625	25,000,000.00
3130AGM77	40128	152	FAC	FHLB	895,000.00	06/17/2019	12/17 - 06/17	894,445.10		2.000	06/17/2020	2.063	894,466.68
				Subtotal	100,395,000.00			100,237,675.10	224,144.45				100,245,030.94
Purchased from: FTN FINANCIAL													
3133EKFL5	40087	003	MC1	FFCB	7,325,000.00	04/10/2019	07/10 - Final Pmt.	7,319,140.00	3,831.38	2.690	04/03/2023	2.711	7,319,471.24
931142EA7	40092	003	MTN	WMT	3,150,000.00	04/25/2019	06/15 - 12/15	3,118,374.00	Received	1.900	12/15/2020	2.529	3,121,911.82
25468PCN4	40106	003	MTN	DIS	5,000,000.00	05/10/2019	08/16 - 02/16	5,028,100.00	32,083.33	2.750	08/16/2021	2.492	5,026,343.75
3133EGB87	40122	003	MC1	FFCB	10,500,000.00	06/11/2019	11/01 - 05/01	10,363,500.00	21,875.00	1.875	11/01/2023	2.187	10,365,227.85
				Subtotal	25,975,000.00			25,829,114.00	57,789.71				25,832,954.66
Purchased from: Piper Jaffary & Co.													
3134GTGZ0	40098	003	MC1	FHLMC	7,685,000.00	04/25/2019	10/15 - 04/15	7,679,236.25	5,336.81	2.500	04/15/2024	2.809	7,679,448.77
3134GTKX0	40094	003	MC1	FHLMC	25,000,000.00	04/30/2019	10/30 - 04/30	25,000,000.00		2.780	10/30/2023	2.780	25,000,000.00
3134GTKG7	40095	003	MC1	FHLMC	5,000,000.00	05/03/2019	11/03 - 05/03	5,000,000.00		2.600	05/03/2024	2.600	5,000,000.00
3138L2YE1	40101	003	MC5	FNMA	5,000,000.00	05/06/2019	05/31 - Monthly	4,965,039.06	Received	2.370	03/01/2023	2.564	4,966,442.51
3134GTPK3	40109	003	MC1	FHLMC	25,000,000.00	05/22/2019	11/22 - 05/22	25,000,000.00		2.650	05/22/2024	2.650	25,000,000.00
3137AWQH1	40115	003	MC5	FHLMC	8,595,000.00	06/06/2019	07/01 -	8,640,996.68	2,753.98	2.307	08/01/2022	2.089	8,639,983.54
3137AWQH1	40121	003	MC5	FHLMC	6,215,000.00	06/11/2019	07/01 -	6,248,250.25	3,982.78	2.307	08/01/2022	2.131	6,247,661.75
3135G0T29	40130	003	FAC	FNMA	3,659,000.00	06/19/2019	08/28 - 02/28	3,643,924.92	16,922.88	1.500	02/28/2020	2.102	3,644,651.43
459058GY3	40137	003	MC2	IBRD	20,000,000.00	06/28/2019	12/28 - 06/28	20,000,000.00		2.600	06/28/2024	2.600	20,000,000.00
				Subtotal	106,154,000.00			106,177,447.16	28,996.45				106,178,188.00
Purchased from: RBC Capital Markets													
24422EUT4	40097	003	MTN	JD	14,000,000.00	04/26/2019	10/01 - 04/01	14,129,780.00	56,213.89	2.950	04/01/2022	2.618	14,121,784.08
78012UPC3	40099	003	NC2	RY	15,000,000.00	04/30/2019	02/28 - At Maturity	15,000,000.00		2.520	02/28/2020	2.520	15,000,000.00
06406HBY4	40100	003	MTN	BK	8,342,000.00	05/02/2019	09/23 - 03/23	8,515,763.86	32,081.94	3.550	09/23/2021	2.645	8,503,856.70
91159HHC7	40102	003	MTN	USB	6,533,000.00	05/06/2019	09/15 - 03/15	6,588,465.17	27,765.25	3.000	03/15/2022	2.689	6,585,500.56

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

**City of San Jose
Purchases Report
April 1, 2019 - June 30, 2019**

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: RBC Capital Markets													
91159HHC7	40105	003	MTN	USB	10,000,000.00	05/09/2019	09/15 - 03/15	10,090,200.00	45,000.00	3.000	03/15/2022	2.668	10,085,628.46
90331HPC1	40112	003	MTN	USB	10,000,000.00	05/23/2019	11/23 - 05/23	9,989,400.00		2.650	05/23/2022	2.687	9,989,772.96
45905U3L6	40118	003	MC2	IBRD	30,000,000.00	06/13/2019	12/13 - 06/13	30,000,000.00		2.770	06/13/2024	2.770	30,000,000.00
459058GX5	40126	003	MC2	IBRD	10,000,000.00	06/19/2019	12/19 - 06/19	9,989,600.00		1.875	06/19/2023	1.902	9,989,686.67
084670BF4	40138	003	MTN	BRK	8,513,000.00	06/28/2019	07/31 - 01/31	8,806,017.46	118,992.82	3.400	01/31/2022	2.026	8,805,074.27
Subtotal					112,388,000.00			113,109,226.49	280,053.90				113,081,303.70
Purchased from: Raymond James & Associates													
574193NB0	40110	003	MUN	MDS	5,000,000.00	05/17/2019	09/15 - 03/15	4,976,400.00	17,222.22	2.000	03/15/2021	2.264	4,977,978.12
3134GTMR1	40103	003	MC1	FHLMC	13,000,000.00	05/20/2019	11/20 - 05/20	13,000,000.00		2.700	05/20/2024	2.700	13,000,000.00
13066YTZ2	40114	003	MUN	CASPWR	15,000,000.00	06/05/2019	11/01 - 05/01	15,008,850.00	28,333.33	2.000	05/01/2022	1.979	15,008,630.02
56052AD52	40124	003	MUN	MES	2,000,000.00	06/26/2019	12/01 - 06/01	2,014,960.00		2.500	06/01/2021	2.102	2,014,852.37
56052AD60	40125	003	MUN	MES	1,250,000.00	06/26/2019	12/01 - 06/01	1,264,337.50		2.500	06/01/2022	2.094	1,264,269.55
Subtotal					36,250,000.00			36,264,547.50	45,555.55				36,265,730.06
Purchased from: Suntrust Robinson Humphrey Inc													
3134GS4R3	40104	003	MC1	FHLMC	2,500,000.00	05/07/2019	06/28 - Final Pmt.	2,500,000.00	Received	3.000	03/28/2024	3.000	0.00
3133EKRE8	40127	003	FAC	FFCB	17,000,000.00	06/21/2019	09/14 - 03/14	16,973,820.00	6,115.28	1.850	03/14/2022	1.909	16,974,086.33
Subtotal					19,500,000.00			19,473,820.00	6,115.28				16,974,086.33
Purchased from: Toyota Financial Services													
89233HZJ6	40090	003	ACP	TMCC	15,000,000.00	04/17/2019	12/18 - At Maturity	14,739,687.50		2.550	12/18/2019	2.632	14,819,375.00
Subtotal					15,000,000.00			14,739,687.50	0.00				14,819,375.00
Purchased from: UBS Financial Services													
912796SL4	40083	003	ATD	USTR	10,000,000.00	04/04/2019	10/03 - At Maturity	9,879,930.56		2.375	10/03/2019	2.437	9,937,986.11
Subtotal					10,000,000.00			9,879,930.56	0.00				9,937,986.11
Purchased from: UnioinBanc Investment													
48125LRK0	40086	003	MTN	JPM	5,000,000.00	04/10/2019	08/01 - 02/01	4,989,600.00	24,955.00	2.604	02/01/2021	2.868	4,990,894.01
62478T2C2	40088	003	NC2	MUBCD	5,000,000.00	04/16/2019	11/08 - At Maturity	5,000,000.00		2.580	11/08/2019	2.580	5,000,000.00
478160CD4	40091	003	MTN	JNJ	5,280,000.00	04/24/2019	09/03 - 03/03	5,236,492.80	16,830.00	2.250	03/03/2022	2.550	5,239,325.63
69371RP75	40096	003	MTN	PCAR	6,068,000.00	04/26/2019	09/01 - 03/01	6,110,415.32	26,421.08	2.850	03/01/2022	2.593	6,107,725.57
3134GTJB0	40107	003	MC1	FHLMC	2,000,000.00	05/09/2019	11/08 - 05/08	2,000,000.00	147.22	2.650	05/08/2024	2.650	2,000,000.00
69371RP83	40111	003	MTN	PCAR	7,000,000.00	05/23/2019	11/10 - 05/10	7,020,650.00	6,698.61	2.650	05/10/2022	2.546	7,019,914.57
3133EHHK2	40129	003	MC1	FFCB	5,475,000.00	06/21/2019	07/03 - Final Pmt.	5,475,000.00	19,897.06	2.670	05/02/2024	2.670	5,475,000.00
9128283S7	40132	003	TRC	USTR	30,000,000.00	06/21/2019	07/31 - 01/31	29,977,734.38	233,701.66	2.000	01/31/2020	2.121	29,978,728.38

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

**City of San Jose
Purchases Report
April 1, 2019 - June 30, 2019**

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: UnioinBanc Investment													
713448DC9	40136	003	MTN	PEP	23,500,000.00	06/27/2019	10/14 - 04/14	23,545,355.00	102,453.47	2.150	10/14/2020	1.998	23,544,966.52
Subtotal					89,323,000.00			89,355,247.50	431,104.10				89,356,554.68
Purchased from: Wedbush Securities													
191216CF5	40117	003	MTN	KO	5,000,000.00	06/06/2019	11/25 - 05/25	5,005,130.00	3,361.11	2.200	05/25/2022	2.164	5,005,010.03
25468PDE3	40119	003	MTN	DIS	10,000,000.00	06/07/2019	09/17 - 03/17	9,991,080.00	47,777.78	2.150	09/17/2020	2.220	9,991,545.39
3134GTRB1	40113	003	MC1	FHLMC	30,000,000.00	06/21/2019	12/18 - 06/18	30,000,000.00	6,300.00	2.520	06/18/2024	2.520	30,000,000.00
478160CH5	40133	003	MTN	JNJ	20,000,000.00	06/24/2019	11/10 - 05/10	20,026,360.00	47,666.67	1.950	11/10/2020	1.852	20,025,987.98
Subtotal					65,000,000.00			65,022,570.00	105,105.56				65,022,543.40
Purchased from: Wells Fargo Securities													
3134GSB20	40089	003	MC1	FHLMC	12,000,000.00	04/17/2019	04/30 - 10/31	12,040,800.00	Received	3.150	04/22/2022	3.031	12,038,017.33
13063DLY2	40116	003	MUN	CAS	2,235,000.00	06/06/2019	10/01 - 04/01	2,248,521.75	9,045.54	2.350	04/01/2022	2.127	2,248,188.70
88579YAU5	40123	003	MTN	MMM	4,800,000.00	06/13/2019	09/19 - 03/19	4,732,128.00	18,200.00	1.625	09/19/2021	2.268	4,733,625.18
45905UP32	40135	003	MC2	IBRD	9,180,000.00	06/27/2019	09/12 - 03/12	9,141,912.18	41,795.78	1.561	09/12/2020	1.909	9,142,262.41
Subtotal					28,215,000.00			28,163,361.93	69,041.32				28,162,093.62
Total Purchases					608,200,000.00			608,252,627.74	1,247,906.32				605,875,846.50

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