



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Julia H. Cooper

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
DECEMBER 31, 2019**

DATE: January 31, 2020

Approved

[Signature]

Date

2-5-2020

Transmitted herewith is the City's Investment Report for the quarter ended December 31, 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 <https://www.sanjoseca.gov/your-government/departments/finance/reports/-folder-450> and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on February 20, 2020 and will be agendized through the PSFSS Committee to the City Council meeting on March 10, 2020.

Summary of portfolio performance and compliance for quarter ended December 31, 2019:

- Size of total portfolio: \$1,900,695,333
- Earned income yield: 2.286%
- Weighted average days to maturity: 641 days
- Fiscal year-to-date net interest earnings: \$23,114,953
- No exceptions to the City's Investment Policy during this quarter

On September 17, 2019, the City Council adopted resolution 79251, "A Resolution of the City Council of the City of San Jose Declaring a Climate Emergency". Item 7 in the resolution committed the City to, "*reviewing the City's investment portfolio to identify holdings that include direct investments in fossil fuel companies to determine whether to cease new investments in fossil fuel companies and prioritize investment in opportunities that would mitigate or limit the effects of burning fossil fuels, such as renewable energy, clean technology, and sustainable communities.*" On March 5, 2019 and May 13, 2019, the City purchased Chevron Corporation medium term note with par value of \$6.192 million and \$10.0 million, respectively, both with May 16, 2021 maturity. Chevron Corporation is a fossil fuel company¹. Staff has made no new investments in fossil fuel companies since adoption of the Resolution in September 2019. Investment staff will continue to invest the portfolio consistent with the Council adopted Investment Policy.

¹ Global Industry Classification Standard defines fossil fuel as oil, gas and consumable fuels. Fossil fuel companies operate in five sub-industries: integrated oil & gas, oil & gas exploration and production, oil & gas refining and marketing, oil & gas storage and transportation, coal and other consumable fuel.

PUBLIC SAFETY, FINANCE AND STRATEGIC SUPPORT COMMITTEE

January 31, 2020

Subject: Investment Report for the Quarter Ended December 31, 2019

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



JULIA H. COOPER
Director of Finance

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

**City of San José
California**

**INVESTMENT REPORT FOR
THE QUARTER ENDED
DECEMBER 31, 2019**



Prepared by
Finance Department
Treasury Division

Julia H. Cooper
Director of Finance

**Investment Report for
The Quarter Ended
DECEMBER 31, 2019**

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

Julia H. Cooper
Director of Finance

Luz Cofresi-Howe
Assistant Director of Finance

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Principal Investment Officer

Investment Staff

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Frances Tao, Accounting Technician

Special Assistance by

Katie Su, Accountant
Rebecca Todd, Administrative Assistant

**CITY OF SAN JOSE
INVESTMENT REPORTS FOR
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January 31, 2020

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED DECEMBER 31, 2019

I am pleased to present this report of investment activity for the quarter ended December 31, 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 December 31, 2019, as well as provides a comparison to the quarters ended September 30, 2019, and December 31, 2018.

INVESTMENT SUMMARY			
For the Quarter Ended	December 31, 2019	September 30, 2019	December 31, 2018
<i>Total Portfolio</i>			
Portfolio Value ^{(1) (2)}	\$1,900,695,333	\$1,939,703,093	\$1,523,155,876
Earned Interest Yield	2.286%	2.363%	2.070%
Dollar-weighted average yield			
Purchases	1.935%	2.035%	3.023%
Maturities	2.276%	1.848%	1.629%
Called Securities	2.647%	2.635%	2.348%
Weighted avg. yield at end of period	2.254%	2.314%	2.123%
Weighted avg. days to maturity	641	621	559
<i>Portfolio Fund 3</i>			
Portfolio Value ^{(1) (2) (3)}	\$1,879,750,962	\$1,928,805,923	\$1,515,330,209
Earned Interest Yield	2.292%	2.364%	2.068%
Dollar-weighted average yield			
Purchases	1.935%	2.035%	3.023%
Maturities	2.276%	1.848%	1.629%
Called Securities	2.647%	2.635%	2.348%
Weighted avg. yield at end of period	2.259%	2.316%	2.122%
Weighted avg. days to maturity	648	624	561

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 (\$411,753,556.74).

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

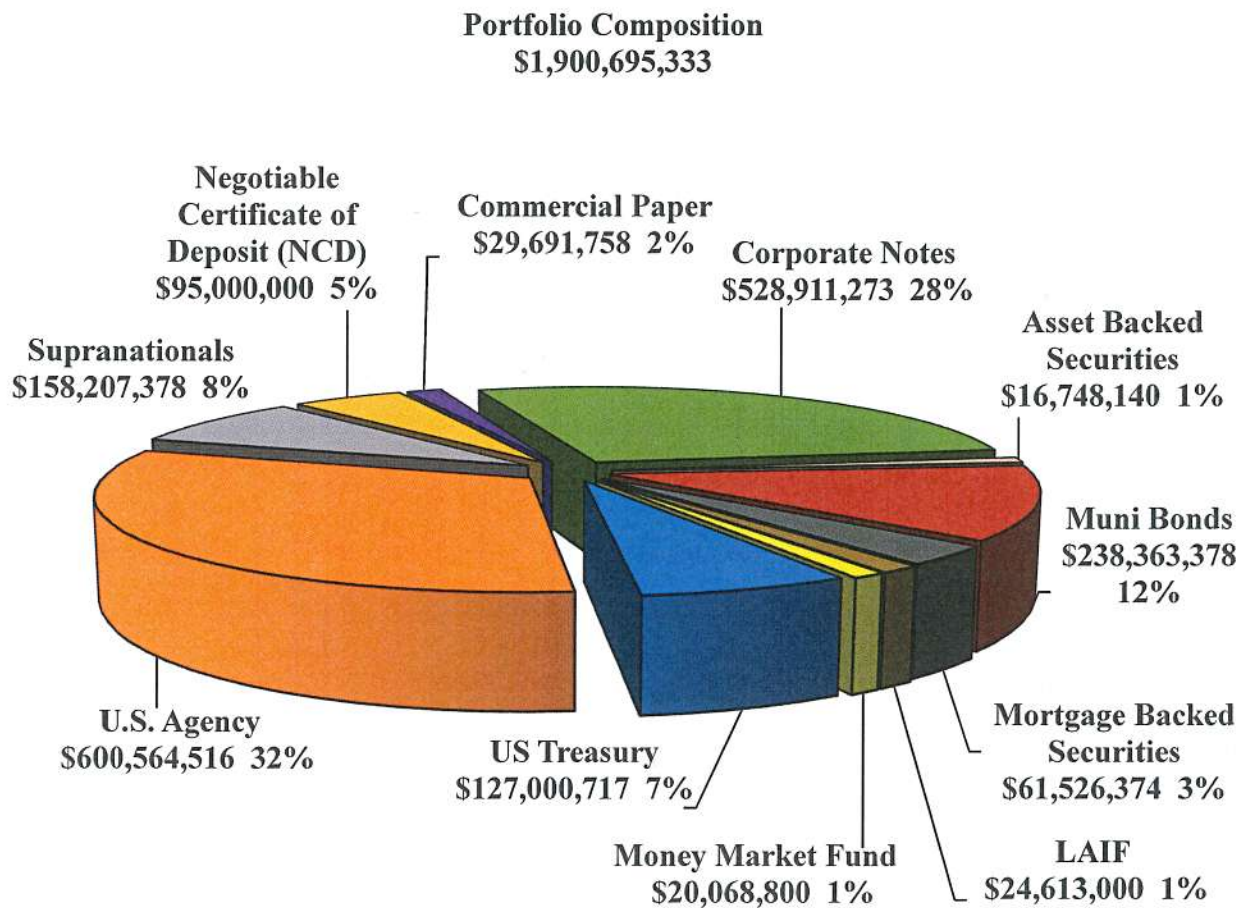
PORTFOLIO STATISTICS

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

Portfolio Composition

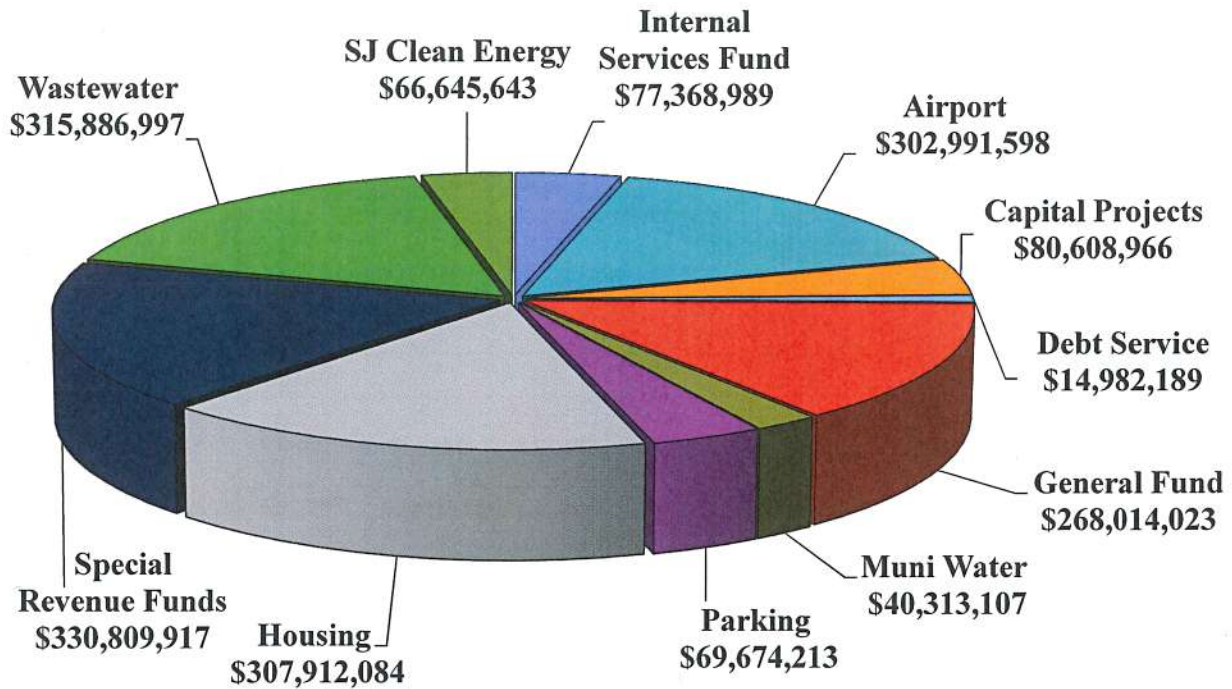
Within this section are snapshots of the City's total investment portfolio as of December 31, 2019.

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).

Balances by Fund Type
\$1,854,762,025



Total Balances per FMS	\$1,854,762,025
Deposit-in-Transit, Outstanding Checks ¹	\$45,933,308
Portfolio Balance Total	<u>\$1,900,695,333</u>

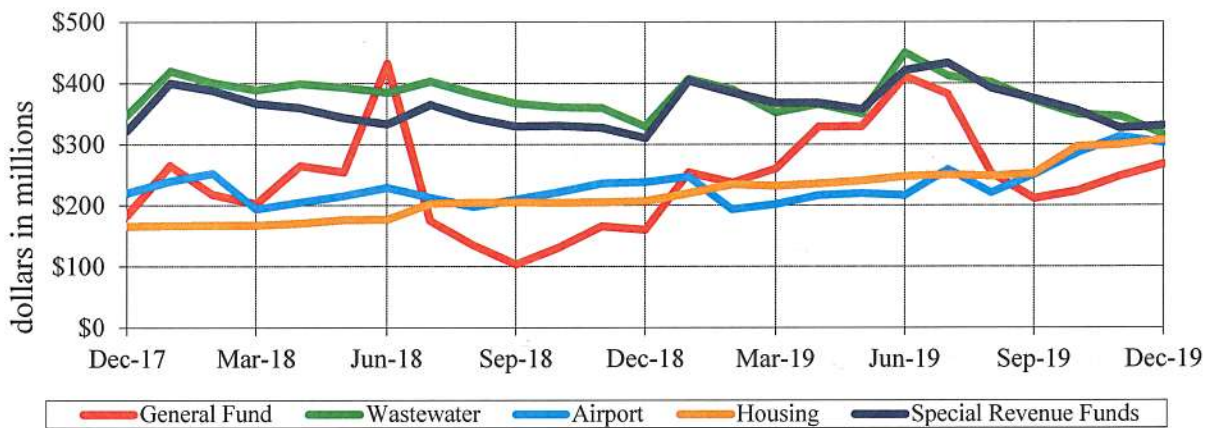
¹ Reflects timing difference between when deposits are made and accounted for in FMS or when checks are written and not yet cashed by the receiving party

General Fund Balances

The General Fund balances increased by \$56.3 million during the quarter and ended with a balance of \$268 million as of December 31, 2019. The City ceased prefunding retirement contributions in Fiscal Year 2019-20; therefore, General Fund balance did not fall sharply in July, as observed in previous fiscal years. General Fund cash balances usually peak during the months of January and June when the bulk of property taxes are received.

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

**Monthly Comparison of Balances by Fund Type
 December 2017 – December 2019**



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 December 31, 2019, SARA reported cash balances as outlined in the table below:

SARA CASH SUMMARY	
	Pledged for Bond/Enforceable Obligations
LAIF	\$11,900,776
Wells Fargo	
General Account-80 % Funds	\$1,017,014
Total Wells Fargo Funds	\$1,017,014
Wilmington Trust:	
Total Wilmington Trust Funds	\$664,910(A)
	\$664,910
TOTAL	\$ 13,582,700

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

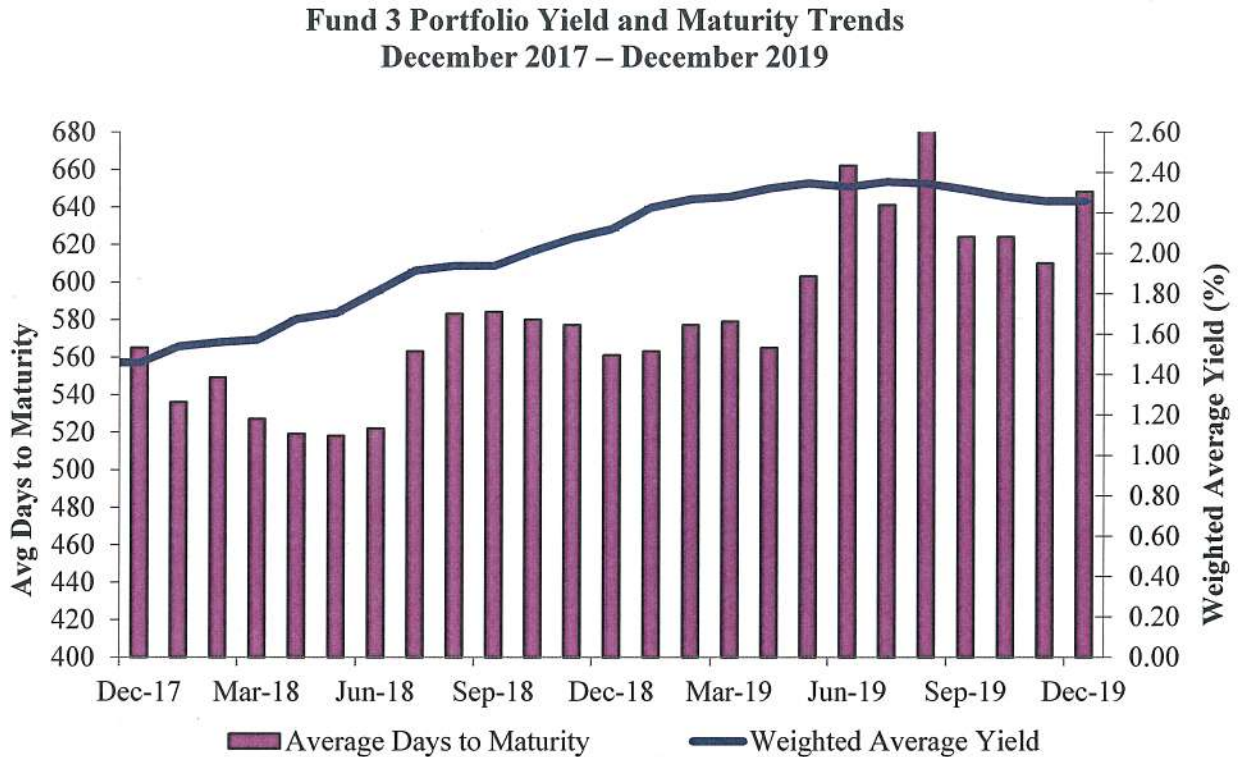
PORTFOLIO PERFORMANCE

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	December 31, 2019	September 30, 2019	December 31, 2018
<u>Quarter-End</u>			
Total interest earnings	\$10,938,514	\$11,888,072	\$7,708,789
Realized gains (losses)	\$160,293	\$128,073	\$37,607
Total income recognized	\$11,098,808	\$12,016,145	\$7,746,396
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$22,826,586	\$11,888,072	\$15,326,652
Realized gains (losses)	\$288,367	\$128,073	\$37,607
Total income recognized	\$23,114,953	\$12,016,145	\$15,364,259

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 624 days as of September 30, 2019, to 648 days on December 31, 2019. The weighted average yield decreased from 2.316% as of September 30, 2019 to 2.259% on December 31, 2019.

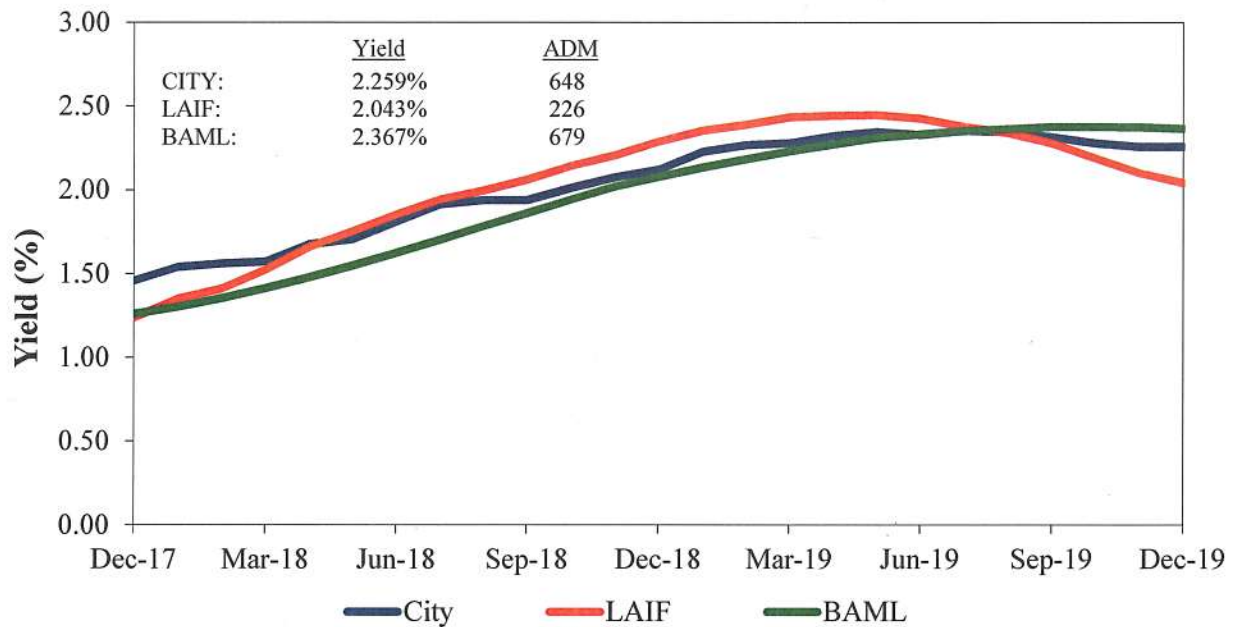
Yields continued to decline during the quarter. The yield curve returned to a normal upward slope but the front end of the curve remained flat. As interest rates fell, \$46 million bonds were called before maturity during the quarter. New investments were purchased at lower yields, compared with matured and called securities. As a result, the weighted average yield decreased.

To slow down the decrease of aggregate portfolio yield, Investment staff purchased 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. When liquidity requirements were met, staff searched for longer term (greater than 3 years) securities including pass through notes, municipal bonds and Treasury notes with higher yields. These activities contributed to the ADM increase.

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 December 2017 to December 2019.

**Portfolio vs. Benchmarks
 December 2017 – December 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’s ADM was 226 days as of December 31, 2019, much shorter than the City portfolio’s ADM (648 days). Therefore, LAIF has a higher turnover of security holdings and its yield decreases faster than the City’s when interest rates are falling.

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 Investment Policy allows investments, in a few sectors, up to a 5-year final maturity. As of December 2019, the City still holds securities purchased in 2015 and 2016 when interest rates were lower. The BAML Index yield rose above the City’s portfolio in the summer of 2019. The variance between the BAML Index and the City’s portfolio may continue in the near future.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page 1 of this report, the total portfolio size as of December 31, 2019, was approximately \$1.90 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	\$1,911,775,387	Market Value	\$1,911,775,387
Original Cost	(1,900,695,333)	Amortized Cost	(1,900,975,426)
Net Unrealized Gain	\$ 11,080,054	Net Unrealized Gain	\$ 10,799,961

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 gains noted above are “paper gains” 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 December 31, 2019 was 2.286%, 0.077% lower than the previous quarter and 0.216% higher than the quarter ended December 31, 2018.

COMPLIANCE REPORTING REQUIREMENTS

Cash Management Projection

Based on the Finance Department’s cash flow projection as of December 31, 2019, total revenues and investment maturities for the next six months are anticipated to be approximately \$2.1 billion. This is sufficient to cover projected expenditures of approximately \$1.88 billion.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended December 31, 2019. The investment portfolio meets the requirements of the City’s Investment Policy and California Government Code section 53601.

Comparison of Portfolio Investment Earnings to FY 2019-20 Budget

The following is a comparison of actual General Fund investment earnings, on an accrual basis, to the fiscal year 2019-20 budget. The fiscal year 2019-20 budgeted interest earnings for the

General Fund is \$6.9 million, and the forecasted net interest yield is 2.25%. The schedule below compares the unaudited actual net investment earnings to the General Fund budget for the quarter ended December 31, 2019. The interest earning rates are less than the forecast for the quarter and for the fiscal year.

BUDGET COMPARISON	
<u>Net Investment Earnings</u>	<u>Yield</u>
<i>Quarter Ended December 31, 2019</i>	
Budget ^(a)	2.25%
Actual ^(b)	<u>2.14%</u>
Variance	(0.11%)
<i>Fiscal Year to Date</i>	
Budget ^(a)	2.25%
Actual ^(b)	<u>2.18%</u>
Variance	(0.07%)

(a) Reflects the 2020-2024 General Fund Forecast Information submitted by Finance on February 22, 2019.
(b) Reflects the earned interest yield less costs to administer the investment program, adjusted for funds with negative cash balances at month end.

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.

In general, the City buys and holds all securities to maturity. On rare occasions, the City may liquidate holdings to raise cash.

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 to provide income and structure for the portfolio when appropriate.

The Federal Reserve cut the Fed Funds Target Rate in October by 0.25% and is expected to leave rates untouched throughout most of calendar year 2020. Although the unemployment rate stayed low, the labor market showed some slowing in December 2019. The capital markets quickly shook off the political conflicts between US and Iran. The “Phase One” agreement brought an end to the escalating trade war between the US and China. However, it left in place US tariffs on \$360 billion Chinese imports, which will hit consumers’ pocket books in 2020.

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 December 31, 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 this quarter.

CONCLUSION

The total investment portfolio as of December 31, 2019 was \$1,900,695,333, a decrease of approximately \$39 million from the previous quarter. For the quarter ended December 31, 2019, the earned interest yield was 2.286%, a decrease from 2.363% reported for the previous quarter. The average days to maturity increased from 621 days on September 30, 2019, to 641 days on December 31, 2019. As of December 31, 2019, approximately 39% of the total portfolio was invested in U.S. Treasuries and agency securities.



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, 501, 554
10/01/19 THROUGH 12/31/19

	Fund 003	Fund 152	Fund 501	Fund 554	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	11,023,052.95	8,950.00	47,200.70	1,325.53	11,080,529.18
TOTAL NET EARNINGS THIS PERIOD:	11,040,346.64	4,613.73	53,847.37	0.09	11,098,807.83
AVERAGE DAILY PORTFOLIO BALANCE:	1,911,218,187.49	894,445.10	13,784,034.35	14.41	1,925,896,681.35
EARNED INCOME YIELD THIS PERIOD	2.292	2.046	1.550	2.478	2.286
END OF PERIOD PORTFOLIO BALANCE:	1,879,750,962.92	894,445.10	20,049,925.74	-	1,900,695,333.76
CURRENT AMORTIZED BOOK VALUE:	1,879,899,340.36	894,744.13	20,049,925.74	-	1,900,844,010.23
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.259	2.063	1.793	-	2.254
WEIGHTED AVERAGE DAYS OF MATURITY:	648	168	1	-	641

City of San Jose
Portfolio Statistics
Funds: 003, 152, 501, 554
7/01/19 THROUGH 12/31/19

	Fund 003	Fund 152	Fund 501	Fund 554	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	22,742,905.17	8,950.00	49,925.74	10,702.89	22,812,483.80
TOTAL NET EARNINGS THIS PERIOD:	23,031,568.07	9,227.45	72,824.18	1,333.39	23,114,953.09
AVERAGE DAILY PORTFOLIO BALANCE:	1,961,774,053.26	894,445.10	8,794,605.77	108,154.55	1,971,571,258.68
EARNED INCOME YIELD THIS PERIOD	2.328	2.046	1.643	2.446	2.325
END OF PERIOD PORTFOLIO BALANCE:	1,879,750,962.92	894,445.10	20,049,925.74	-	1,900,695,333.76
CURRENT AMORTIZED BOOK VALUE:	1,879,899,340.36	894,744.13	20,049,925.74	-	1,900,844,010.23
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.261	2.063	1.793	-	2.256
WEIGHTED AVERAGE DAYS OF MATURITY:	648	168	1	-	641

SECTION B

TOTAL EARNINGS REPORT

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

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City of San Jose
Total Earnings
 Sorted by Fund - Investment Number
 October 1, 2019 - December 31, 2019

City of San Jose
 , CA

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	21,745,000.00	42,855,000.00	30,905,191.80	2.290	2.281	177,707.29	0.00	0.00	177,707.29
VP6000104	36512	003	WELLS	18,874.21	18,791.15	18,848.44	1.495	1.605	76.26	0.00	0.00	76.26
CSJFA	37042	003	STPOOL	2,868,000.00	23,926,000.00	25,325,749.13	2.290	2.281	145,625.06	0.00	0.00	145,625.06
3133EEW55	37331	003	FFCB	20,000,000.00	20,026,400.00	20,026,400.00	1.800	1.757	90,000.00	-1,326.63	0.00	88,673.37
912828VV9	37378	003	USTR	10,000,000.00	10,179,687.50	10,179,687.50	2.125	1.716	53,708.79	-9,684.38	0.00	44,024.41
3130A7CV5	37398	003	FHLB	10,000,000.00	9,959,600.00	9,959,600.00	1.375	1.450	34,375.00	2,020.00	0.00	36,395.00
4581X0CD8	37404	003	IADB	10,000,000.00	10,350,000.00	10,350,000.00	2.125	1.305	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	1.478	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	1.488	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	1.606	37,500.00	2,757.90	0.00	40,257.90
3136G3TN5	37433	003	FNMA	0.00	30,000,000.00	29,347,826.09	1.210	1.213	89,741.67	0.00	0.00	89,741.67
3130A8QS5	37449	003	FHLB	10,000,000.00	9,950,700.00	9,950,700.00	1.125	1.220	28,125.00	2,465.00	0.00	30,590.00
3137EAEC9	37466	003	FHLMC	10,000,000.00	9,949,200.00	9,949,200.00	1.125	1.223	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	1.421	49,483.75	-3,553.55	0.00	45,930.20
713448DJ4	37480	003	PEP	0.00	5,002,350.00	163,120.11	1.350	1.352	562.50	-6.55	0.00	555.95
713448DJ4	37481	003	PEP	0.00	6,503,055.00	212,056.14	1.350	1.352	731.25	-8.51	0.00	722.74
438516BJ4	37489	003	HON	0.00	10,000,000.00	3,152,173.91	1.400	1.419	11,277.78	0.00	0.00	11,277.78
544445AZ2	37494	003	LOSAPT	2,000,000.00	2,000,000.00	2,000,000.00	2.092	2.075	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	2.045	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	1.960	13,045.00	-2,883.62	0.00	10,161.38
544351KQ1	37505	003	LOS	10,000,000.00	9,990,900.00	9,990,900.00	2.150	2.154	53,750.00	484.61	0.00	54,234.61
544351KP3	37507	003	LOS	6,560,000.00	6,501,616.00	6,501,616.00	1.930	2.173	31,652.00	3,950.80	0.00	35,602.80
544351KQ1	37510	003	LOS	3,250,000.00	3,227,055.00	3,227,055.00	2.150	2.299	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	1.726	130,500.00	0.00	0.00	130,500.00
64990E4G9	37514	003	NYSPT	4,975,000.00	4,867,589.75	4,867,589.75	1.100	1.819	13,681.25	8,638.89	0.00	22,320.14
912828XE5	37522	003	USTR	15,000,000.00	14,946,093.75	14,946,093.75	1.500	1.608	56,557.38	4,032.01	0.00	60,589.39
459058FY4	37523	003	IBRD	10,000,000.00	9,945,700.00	9,945,700.00	2.000	2.103	50,000.00	2,715.00	0.00	52,715.00
13066YTY5	37529	003	CASPWR	9,446,838.08	9,287,847.80	9,287,847.80	1.713	2.128	40,456.08	9,352.37	0.00	49,808.45
912828R77	37530	003	USTR	10,000,000.00	9,790,234.38	9,790,234.38	1.375	1.896	34,562.84	12,214.20	0.00	46,777.04
037833CK4	37532	003	AAPL	10,000,000.00	9,995,100.00	9,995,100.00	1.900	1.902	47,500.00	409.09	0.00	47,909.09

Portfolio CITY
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City of San Jose
Total Earnings
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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
574193NC8	37534	003	MDS	5,000,000.00	5,000,000.00	5,000,000.00	2.250	2.232	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	1.636	61,500.00	325.60	0.00	61,825.60
13066YTZ2	37546	003	CASPWR	20,000,000.00	19,750,600.00	19,750,600.00	2.000	2.259	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	1.862	41,204.75	-4,963.45	0.00	36,241.30
25468PDU7	37555	003	DIS	13,800,000.00	13,798,620.00	13,798,620.00	1.800	1.789	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	1.694	137,500.00	-90,855.74	0.00	46,644.26
20772JL67	37560	003	CTS	3,000,000.00	3,007,500.00	3,007,500.00	2.570	2.482	19,275.00	-459.80	0.00	18,815.20
45905UC51	37564	003	IBRD	30,000,000.00	30,000,000.00	30,000,000.00	2.070	2.053	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	2.229	22,072.95	-6,166.40	0.00	15,906.55
3130ABQY5	37569	003	FHLB	3,625,000.00	3,636,672.50	3,636,672.50	1.800	1.698	16,312.50	-745.58	0.00	15,566.92
45950VLD6	37571	003	IFC	10,000,000.00	10,000,000.00	10,000,000.00	1.620	1.607	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	2.774	53,475.00	-18,836.63	0.00	34,638.37
64990FGS7	37575	003	NYSPT	7,660,000.00	7,660,000.00	7,660,000.00	1.950	1.934	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	1.928	4,860.00	0.00	0.00	4,860.00
13063DDF2	37579	003	CAS	5,000,000.00	5,066,150.00	5,066,150.00	2.500	2.185	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	1.871	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	2.480	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	2.073	31,006.25	571.30	0.00	31,577.55
13063DDF2	37588	003	CAS	5,000,000.00	5,019,950.00	5,019,950.00	2.500	2.388	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	2.125	52,500.00	978.36	0.00	53,478.36
3132X0SA0	37593	003	FAMC	10,000,000.00	9,906,690.00	9,906,690.00	1.640	2.048	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	1.984	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	2.185	6,955.90	349.59	0.00	7,305.49
45905US21	37596	003	IBRD	25,000,000.00	25,000,000.00	25,000,000.00	2.170	2.152	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	2.061	11,925.00	-225.56	0.00	11,699.44
912828L32	37601	003	USTR	17,000,000.00	16,677,265.63	16,677,265.63	1.375	2.148	59,079.67	31,221.41	0.00	90,301.08
90331HNJ8	37603	003	USB	0.00	4,296,947.00	3,876,593.49	2.350	2.405	23,016.95	355.11	129.91	23,501.97
3130ADN32	37604	003	FHLB	5,000,000.00	4,990,850.00	4,990,850.00	2.125	2.202	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	2.783	57,500.00	11,707.89	0.00	69,207.89
69371RN93	37609	003	PCAR	9,980,000.00	9,958,243.60	9,958,243.60	2.800	2.858	69,860.00	1,879.16	0.00	71,739.16
79766DKM0	37612	003	SFOAPT	1,500,000.00	1,480,155.00	1,480,155.00	1.944	2.608	7,290.00	2,439.96	0.00	9,729.96
3137EAE M7	37613	003	FHLMC	8,000,000.00	7,998,240.00	7,998,240.00	2.500	2.491	50,000.00	218.78	0.00	50,218.78
69371RN85	37617	003	PCAR	7,068,000.00	6,920,349.48	6,920,349.48	2.050	2.911	36,223.50	14,554.82	0.00	50,778.32
46625HQJ2	37618	003	JPM	15,000,000.00	14,736,240.00	14,736,240.00	2.550	3.205	95,625.00	23,410.66	0.00	119,035.66
13063DGA0	37620	003	CAS	6,000,000.00	5,993,460.00	5,993,460.00	2.800	2.818	42,000.00	568.69	0.00	42,568.69
713448BR8	37621	003	PEP	11,011,000.00	11,083,342.27	11,083,342.27	3.125	2.815	86,023.44	-7,373.50	0.00	78,649.94
438516BJ4	37623	003	HON	0.00	6,602,415.62	2,081,196.23	1.400	2.729	7,580.92	6,733.88	0.00	14,314.80

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
91412HBK8	37624	003	UNVHGR	4,000,000.00	4,000,000.00	4,000,000.00	3.297	3.270	32,970.00	0.00	0.00	32,970.00
13067WPE6	37625	003	CASPWR	1,000,000.00	983,530.00	983,530.00	2.518	2.908	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	2.932	32,500.00	4,175.32	0.00	36,675.32
06406HDD8	37628	003	BK	7,000,000.00	6,933,780.00	6,933,780.00	2.600	3.041	45,500.00	7,650.58	0.00	53,150.58
74005PBP8	37629	003	PX	2,626,000.00	2,586,504.96	2,586,504.96	2.250	2.937	14,771.25	4,377.53	0.00	19,148.78
931142EJ8	37632	003	WMT	5,000,000.00	4,999,750.00	4,999,750.00	3.125	3.101	39,062.50	20.91	0.00	39,083.41
4581X0CZ9	37634	003	IADB	20,000,000.00	19,089,200.00	19,089,200.00	1.750	2.938	87,500.00	53,858.08	0.00	141,358.08
3135G0U35	37636	003	FNMA	20,000,000.00	19,995,400.00	19,995,400.00	2.750	2.736	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	2.870	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	3.020	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	3.075	22,662.50	5,614.34	0.00	28,276.84
46625HRT9	40005	003	JPM	7,000,000.00	6,853,840.00	6,853,840.00	2.400	3.184	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	3.186	57,812.50	-16,236.74	0.00	41,575.76
3130AEVW4	40007	003	FHLB	10,000,000.00	9,978,500.00	9,978,500.00	2.625	2.713	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	3.019	42,500.00	-3,878.77	0.00	38,621.23
3130AEY38	40011	003	FHLB	5,000,000.00	5,000,000.00	5,000,000.00	3.200	3.174	40,000.00	0.00	0.00	40,000.00
3133EJD48	40013	003	FFCB	25,000,000.00	24,915,000.00	24,915,000.00	3.050	3.104	190,625.00	4,285.72	0.00	194,910.72
3134GSA96	40014	003	FHLMC	0.00	10,000,000.00	4,891,304.35	3.150	3.123	38,500.00	0.00	0.00	38,500.00
438516BM7	40015	003	HON	1,712,000.00	1,645,249.12	1,645,249.12	1.850	3.252	7,918.00	5,567.73	0.00	13,485.73
438516BM7	40016	003	HON	5,000,000.00	4,806,300.00	4,806,300.00	1.850	3.246	23,125.00	16,201.67	0.00	39,326.67
45905UJZ6	40017	003	IBRD	0.00	1,971,480.00	514,299.13	1.300	2.850	1,733.33	1,961.26	0.00	3,694.59
48127HAA7	40020	003	JPM	0.00	9,927,600.00	2,266,082.61	2.200	3.049	12,833.33	4,579.52	0.00	17,412.85
742718EQ8	40021	003	PG	10,000,000.00	9,617,700.00	9,617,700.00	1.700	3.090	42,500.00	32,398.31	0.00	74,898.31
89114MMR5	40022	003	TD	0.00	25,000,000.00	14,130,434.78	3.100	3.143	111,944.44	0.00	0.00	111,944.44
06406HCZ0	40023	003	BK	10,000,000.00	9,895,200.00	9,895,200.00	2.150	3.007	53,750.00	21,243.24	0.00	74,993.24
45950VMW3	40025	003	IFC	5,000,000.00	5,000,000.00	5,000,000.00	3.000	2.976	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	2.777	84,000.00	0.00	0.00	84,000.00
14913Q2Q1	40029	003	CAT	6,000,000.00	6,014,520.00	6,014,520.00	3.350	3.194	50,250.00	-1,822.60	0.00	48,427.40
19416QDY3	40030	003	CL	5,000,000.00	4,904,900.00	4,904,900.00	2.450	3.133	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	3.001	17,330.62	9,232.20	0.00	26,562.82
544351MN6	40036	003	LOS	4,000,000.00	4,009,560.00	4,009,560.00	2.900	2.805	29,000.00	-651.82	0.00	28,348.18
4581X0CH9	40037	003	IADB	0.00	16,617,553.12	2,528,758.08	1.750	2.691	11,387.06	5,763.51	0.00	17,150.57
13066YTZ2	40039	003	CASPWR	4,000,000.00	3,910,360.00	3,910,360.00	2.000	2.715	20,000.00	6,762.45	0.00	26,762.45
69371RM78	40041	003	PCAR	3,460,000.00	3,430,901.40	3,430,901.40	2.500	3.028	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	1.750	2.474	4,812.50	1,877.59	0.00	6,690.09
3135G0U92	40043	003	FNMA	4,000,000.00	3,997,120.00	3,997,120.00	2.625	2.629	26,250.00	240.00	0.00	26,490.00
191216BT6	40044	003	KO	10,000,000.00	9,839,880.00	9,839,880.00	1.875	2.795	46,875.00	22,446.73	0.00	69,321.73

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
24422EIJ6	40048	003	DE	3,480,000.00	3,463,783.20	3,463,783.20	2.151	2.556	20,773.68	1,541.26	0.00	22,314.94
3133EJ5W5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.651	132,500.00	1,006.31	0.00	133,506.31
3130AFQS9	40050	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	2.850	2.827	71,250.00	0.00	0.00	71,250.00
3130AFQZ3	40052	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	1.709	1.877	141,900.01	0.00	0.00	141,900.01
90331HNP4	40054	003	USB	10,253,000.00	10,271,055.53	10,271,055.53	3.150	3.042	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	2.719	38,750.00	27,836.06	0.00	66,586.06
191216BY5	40056	003	KO	15,010,000.00	14,540,487.20	14,540,487.20	1.550	2.816	58,163.75	45,049.20	0.00	103,212.95
24422ETZ2	40057	003	DE	16,000,000.00	15,811,520.00	15,811,520.00	2.350	2.962	94,000.00	24,061.28	0.00	118,061.28
3130AFRB5	40060	003	FHLB	5,000,000.00	4,995,000.00	4,995,000.00	2.875	2.874	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	2.792	223,635.00	-137,917.02	0.00	85,717.98
62478TU98	40066	003	MUBCD	0.00	10,000,000.00	1,086,956.52	2.640	2.677	7,333.33	0.00	0.00	7,333.33
45905UZJ6	40067	003	IBRD	0.00	4,954,250.00	1,292,413.04	1.300	2.673	4,333.33	4,374.50	0.00	8,707.83
14913Q2H1	40069	003	CAT	5,000,000.00	4,995,850.00	4,995,850.00	2.124	2.384	29,508.90	507.72	0.00	30,016.62
14913Q2T5	40075	003	CAT	5,000,000.00	5,006,050.00	5,006,050.00	2.950	2.882	36,875.00	-507.93	0.00	36,367.07
166764BG4	40076	003	CVX	6,192,000.00	6,112,123.20	6,112,123.20	2.100	2.700	32,508.00	9,088.39	0.00	41,596.39
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.516	31,250.00	407.50	0.00	31,657.50
91159HHC7	40080	003	USB	5,000,000.00	5,025,450.00	5,025,450.00	3.000	2.793	37,500.00	-2,120.84	0.00	35,379.16
594918BW3	40082	003	MSFT	4,500,000.00	4,488,750.00	4,488,750.00	2.400	2.474	27,000.00	991.67	0.00	27,991.67
912796SL4	40083	003	USTR	0.00	9,879,930.56	214,781.10	2.375	2.437	0.00	1,319.44	0.00	1,319.44
48125LRK0	40086	003	JPM	5,000,000.00	4,989,600.00	4,989,600.00	2.604	2.702	32,550.00	1,437.79	0.00	33,987.79
62478T2C2	40088	003	MUBCD	0.00	5,000,000.00	2,065,217.39	2.580	2.616	13,616.67	0.00	0.00	13,616.67
3134GSB20	40089	003	FHLMC	0.00	12,040,800.00	3,795,469.57	3.150	-0.437	30,450.00	-1,090.51	-33,542.49	-4,183.00
89233HZJ6	40090	003	TMCC	0.00	14,739,687.50	12,496,691.58	2.550	2.631	0.00	82,875.00	0.00	82,875.00
478160CD4	40091	003	JNJ	5,280,000.00	5,236,492.80	5,236,492.80	2.250	2.539	29,700.00	3,805.30	0.00	33,505.30
931142EA7	40092	003	WMT	3,150,000.00	3,118,374.00	3,118,374.00	1.900	2.517	14,962.50	4,824.30	0.00	19,786.80
06370RZF9	40093	003	BMO	30,000,000.00	30,000,000.00	30,000,000.00	2.500	2.535	191,666.67	0.00	0.00	191,666.67
3134GTKX0	40094	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	2.780	2.757	173,750.00	0.00	0.00	173,750.00
3134GPKG7	40095	003	FHLMC	5,000,000.00	5,000,000.00	5,000,000.00	2.600	2.579	32,500.00	0.00	0.00	32,500.00
69371RP75	40096	003	PCAR	6,068,000.00	6,110,415.32	6,110,415.32	2.850	2.565	43,234.50	-3,724.28	0.00	39,510.22
24422EUT4	40097	003	JD	14,000,000.00	14,185,993.89	14,129,780.00	2.950	2.588	103,250.00	-11,071.28	0.00	92,178.72
3134GTGZ0	40098	003	FHLMC	7,685,000.00	7,684,573.06	7,680,048.37	2.500	2.496	48,031.25	289.79	0.00	48,321.04
78012UPC3	40099	003	RY	15,000,000.00	15,000,000.00	15,000,000.00	2.520	2.555	96,600.00	0.00	0.00	96,600.00
06406HBY4	40100	003	BK	8,342,000.00	8,515,763.86	8,515,763.86	3.550	2.603	74,035.25	-18,163.47	0.00	55,871.78
3138L2YE1	40101	003	FNMA	0.00	4,965,039.06	0.00	2.370	***,***	0.00	0.00	149,164.57	149,164.57
91159HHC7	40102	003	USB	6,533,000.00	6,588,465.17	6,588,465.17	3.000	2.658	48,997.50	-4,851.18	0.00	44,146.32
3134GTMR1	40103	003	FHLMC	13,000,000.00	13,000,000.00	13,000,000.00	2.700	2.678	87,750.00	0.00	0.00	87,750.00
91159HHC7	40105	003	USB	10,000,000.00	10,090,200.00	10,090,200.00	3.000	2.638	75,000.00	-7,912.28	0.00	67,087.72

City of San Jose
Total Earnings
October 1, 2019 - December 31, 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	5,028,100.00	5,028,100.00	2.750	2.468	34,375.00	-3,099.27	0.00	31,275.73
3134GTJB0	40107	003	FHLMC	2,000,000.00	2,000,147.22	2,000,060.81	2.650	2.628	13,250.00	0.00	0.00	13,250.00
166764BG4	40108	003	CVX	10,000,000.00	9,923,000.00	9,923,000.00	2.100	2.482	52,500.00	9,585.06	0.00	62,085.06
3134GTPK3	40109	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	2.650	2.628	165,625.00	0.00	0.00	165,625.00
574193NB0	40110	003	MDS	5,000,000.00	4,976,400.00	4,976,400.00	2.000	2.250	25,000.00	3,227.96	0.00	28,227.96
69371RP83	40111	003	PCAR	7,000,000.00	7,027,348.61	7,023,562.44	2.650	2.521	46,375.00	-1,741.80	0.00	44,633.20
90331HPC1	40112	003	USB	10,000,000.00	9,989,400.00	9,989,400.00	2.650	2.666	66,250.00	883.33	0.00	67,133.33
3134GTRB1	40113	003	FHLMC	30,000,000.00	30,006,300.00	30,005,341.30	2.520	2.499	189,000.00	0.00	0.00	189,000.00
13066YTZ2	40114	003	CASPWR	15,000,000.00	15,037,183.33	15,018,397.10	2.000	1.961	75,000.00	-761.48	0.00	74,238.52
3137AWQH1	40115	003	FHLMC	8,595,000.00	8,640,996.68	8,640,996.68	2.307	2.109	49,571.67	-3,647.31	0.00	45,924.36
13063DLY2	40116	003	CAS	2,235,000.00	2,257,567.29	2,248,521.75	2.350	2.105	13,130.63	-1,198.97	0.00	11,931.66
191216CF5	40117	003	KO	5,000,000.00	5,008,491.11	5,007,139.36	2.200	2.145	27,500.00	-431.90	0.00	27,068.10
25468PDE3	40119	003	DIS	10,000,000.00	9,991,080.00	9,991,080.00	2.150	2.204	53,750.00	1,745.22	0.00	55,495.22
3137AWQH1	40121	003	FHLMC	6,215,000.00	6,248,250.25	6,248,250.25	2.307	2.108	35,845.02	-2,648.25	0.00	33,196.77
3133EGB87	40122	003	FFCB	10,500,000.00	10,385,375.00	10,370,870.92	1.875	2.180	49,218.75	7,775.32	0.00	56,994.07
88579YAU5	40123	003	MMM	4,800,000.00	4,732,128.00	4,732,128.00	1.625	2.262	19,500.00	7,485.88	0.00	26,985.88
56052AD52	40124	003	MES	2,000,000.00	2,014,960.00	2,014,960.00	2.500	2.080	12,500.01	-1,937.27	0.00	10,562.74
56052AD60	40125	003	MES	1,250,000.00	1,264,337.50	1,264,337.50	2.500	2.068	7,812.50	-1,223.11	0.00	6,589.39
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.887	46,875.00	650.00	0.00	47,525.00
3133EKRE8	40127	003	FFCB	17,000,000.00	16,973,820.00	16,973,820.00	1.850	1.894	78,625.00	2,396.94	0.00	81,021.94
3135G0T29	40130	003	FNMA	3,659,000.00	3,643,924.92	3,643,924.92	1.500	2.087	13,721.25	5,448.83	0.00	19,170.08
88579YAQ4	40131	003	MMM	20,000,000.00	19,963,380.00	19,963,380.00	2.000	2.149	100,000.00	8,117.74	0.00	108,117.74
9128283S7	40132	003	USTR	30,000,000.00	29,977,734.38	29,977,734.38	2.000	2.106	150,000.00	9,144.81	0.00	159,144.81
478160CH5	40133	003	JNJ	20,000,000.00	20,074,026.67	20,047,084.64	1.950	1.835	97,500.00	-4,783.07	0.00	92,716.93
14913Q2A6	40134	003	CAT	10,000,000.00	9,968,100.00	9,968,100.00	1.850	2.108	46,250.00	6,707.94	0.00	52,957.94
45905UP32	40135	003	IBRD	9,180,000.00	9,141,912.18	9,141,912.18	1.561	1.897	35,824.95	7,880.24	0.00	43,705.19
713448DC9	40136	003	PEP	23,500,000.00	23,647,808.47	23,559,832.12	2.150	1.980	126,312.50	-8,740.79	0.00	117,571.71
084670BF4	40138	003	BRK	8,513,000.00	8,806,017.46	8,806,017.46	3.400	1.985	72,360.50	-28,295.67	0.00	44,064.83
3133XXP50	40139	003	FHLB	22,655,000.00	22,982,591.30	22,982,591.30	4.125	2.013	233,629.69	-116,996.90	0.00	116,632.79
64990FLH5	40140	003	NYSPIT	23,430,000.00	23,370,253.50	23,370,253.50	1.800	1.939	105,435.00	8,757.63	0.00	114,192.63
912828J50	40141	003	USTR	10,000,000.00	9,956,825.90	9,956,825.90	1.375	2.036	34,752.75	16,345.75	0.00	51,098.50
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.818	43,750.00	1,901.33	0.00	45,651.33
3134GTZD8	40143	003	FHLMC	0.00	10,000,638.89	760,918.18	2.300	2.332	4,472.22	0.00	0.00	4,472.22
88579YAQ4	40144	003	MMM	10,000,000.00	9,981,960.00	9,981,960.00	2.000	2.154	50,000.00	4,195.35	0.00	54,195.35
912828Y46	40145	003	USTR	20,000,000.00	20,128,125.00	20,128,125.00	2.625	1.987	131,250.00	-30,458.65	0.00	100,791.35
3133EKUT1	40146	003	FFCB	0.00	4,996,329.17	488,771.33	2.370	5.459	2,962.50	26.69	3,736.10	6,725.29
88579YAU5	40147	003	MMM	10,000,000.00	9,899,070.00	9,899,070.00	1.625	2.102	40,625.00	11,827.73	0.00	52,452.73

City of San Jose
Total Earnings
October 1, 2019 - December 31, 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												
3137B4WB8	40148	003	FHLMC	4,250,000.00	4,390,781.25	4,390,781.25	3.060	2.126	32,512.50	-8,986.04	0.00	23,526.46
3134GTT94	40149	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	2.150	2.132	53,750.00	0.00	0.00	53,750.00
3134GTV26	40150	003	FHLMC	5,000,000.00	5,000,000.00	5,000,000.00	2.400	2.380	30,000.00	0.00	0.00	30,000.00
3138L9HU9	40151	003	FNMA	2,750,000.00	2,765,468.75	2,765,468.75	2.360	2.169	16,585.55	-1,468.66	0.00	15,116.89
70922PAK8	40152	003	PASTRN	1,750,000.00	1,848,313.88	1,844,811.59	2.929	1.656	12,814.38	-5,114.93	0.00	7,699.45
91412GV8	40153	003	UNVHGR	1,000,000.00	1,090,863.94	1,086,269.21	3.638	1.749	9,095.00	-4,306.43	0.00	4,788.57
3134GTW90	40154	003	FHLMC	0.00	5,001,862.50	2,065,986.68	2.250	2.165	11,562.50	-10.32	-276.28	11,275.90
3133EKC61	40155	003	FFCB	10,000,000.00	10,003,500.00	10,003,500.00	2.100	2.082	52,500.00	0.00	0.00	52,500.00
649902ZM8	40156	003	NYSHGR	2,700,000.00	2,972,376.00	2,972,376.00	5.092	2.049	34,371.00	-19,017.72	0.00	15,353.28
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.538	11,250.00	352.69	0.00	11,602.69
43815NAC8	40158	003	HAROT	4,750,000.00	4,749,960.58	4,749,960.58	1.780	1.766	21,137.49	2.48	0.00	21,139.97
039483BP6	40159	003	ADM	2,750,000.00	2,847,130.00	2,847,130.00	3.375	1.908	23,203.13	-9,512.19	0.00	13,690.94
3138LFC30	40160	003	FNMA	4,000,000.00	4,037,500.00	4,037,500.00	2.100	1.878	21,466.66	-2,356.55	0.00	19,110.11
438516BM7	40163	003	HON	5,000,000.00	5,037,911.11	5,016,785.81	1.850	1.773	23,125.00	-701.67	0.00	22,423.33
037833DL1	40164	003	AAPL	1,000,000.00	999,830.00	999,830.00	1.700	1.692	4,250.00	14.16	0.00	4,264.16
3138L2YE1	40165	003	FNMA	0.00	5,078,125.00	0.00	2.370	295.282	0.00	0.00	41,081.62	41,081.62
037833DL1	40166	003	AAPL	5,000,000.00	4,991,750.00	4,991,750.00	1.700	1.744	21,250.00	687.50	0.00	21,937.50
3137B36J2	40167	003	FHLMC	5,000,000.00	5,219,416.67	5,212,500.00	3.320	1.961	41,499.99	-15,740.74	0.00	25,759.25
6499022A0	40168	003	NYSHGR	1,000,000.00	1,031,957.94	1,031,957.94	4.246	2.037	10,615.00	-5,316.51	0.00	5,298.49
3138LC5B7	40169	003	FNMA	1,000,000.00	1,019,843.75	1,019,843.75	2.710	2.118	6,925.55	-1,480.64	0.00	5,444.91
459058HG1	40170	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	2.200	2.182	27,500.00	0.00	0.00	27,500.00
3140HUNV4	40171	003	FNMA	5,000,000.00	5,086,718.75	5,086,718.75	2.420	2.056	30,922.21	-4,566.76	0.00	26,355.45
06417MCQ6	40172	003	BNSHOU	25,000,000.00	25,000,000.00	25,000,000.00	2.010	2.038	128,416.67	0.00	0.00	128,416.67
30298LAA9	40173	003	FHLMC	9,970,366.55	9,993,024.85	9,999,951.22	1.990	0.021	49,640.24	0.00	0.00	49,640.24
89233GCT1	40175	003	TMCC	15,000,000.00	0.00	14,850,925.00	2.010	2.058	0.00	77,050.00	0.00	77,050.00
89233GD94	40176	003	TMCC	15,000,000.00	0.00	14,840,833.33	2.000	2.050	0.00	76,666.67	0.00	76,666.67
97705MNM3	40177	003	WIS	500,000.00	0.00	342,391.30	1.857	1.823	1,573.29	0.00	0.00	1,573.29
62478T5V7	40178	003	MUBCD	25,000,000.00	0.00	24,456,521.74	1.950	1.977	121,875.00	0.00	0.00	121,875.00
14913Q2W8	40179	003	CAT	20,630,000.00	0.00	19,194,030.54	2.650	1.718	124,524.97	-41,413.48	0.00	83,111.49
30314KAS2	40180	003	FHLMC	3,278,550.17	0.00	2,736,906.15	2.090	0.021	13,986.90	-546.07	0.00	13,440.83
3134GUJV3	40181	003	FHLMC	5,000,000.00	0.00	4,239,130.43	2.000	1.976	21,111.11	0.00	0.00	21,111.11
3130AHDC4	40182	003	FHLB	5,000,000.00	0.00	4,130,434.78	2.000	1.974	20,555.56	0.00	0.00	20,555.56
3135G0W66	40183	003	FNMA	10,000,000.00	0.00	7,705,665.16	1.625	1.637	31,145.83	654.21	0.00	31,800.04
459058HG1	40184	003	IBRD	10,000,000.00	0.00	7,419,062.81	2.200	2.121	40,333.33	-671.95	0.00	39,661.38
649791PP9	40185	003	NYS	5,000,000.00	0.00	3,425,693.48	2.010	1.960	17,029.17	-102.65	0.00	16,926.52
89233MAD5	40186	003	TMCC	3,000,000.00	0.00	1,597,710.72	1.920	1.909	7,680.00	6.92	0.00	7,686.92
677522T20	40188	003	OHS	1,950,000.00	0.00	890,217.39	1.800	1.782	3,997.50	0.00	0.00	3,997.50

City of San Jose
Total Earnings
October 1, 2019 - December 31, 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												
3138ELJW4	40189	003	FNMA	6,380,017.55	0.00	3,565,469.89	2.791	0.029	24,254.77	-313.50	0.00	23,941.27
43813VAC2	40190	003	HAROT	9,000,000.00	0.00	3,521,111.56	1.830	1.808	16,012.50	37.62	0.00	16,050.12
3130AHNT6	40191	003	FHLB	10,000,000.00	0.00	1,413,043.48	2.000	1.872	6,666.67	0.00	0.00	6,666.67
3134GUA59	40192	003	FHLMC	30,000,000.00	0.00	652,173.91	2.000	1.014	1,666.67	0.00	0.00	1,666.67
3130AHNT6	40193	003	FHLB	5,000,000.00	0.00	706,521.74	2.000	1.872	3,333.33	0.00	0.00	3,333.33
3138L1UV9	40194	003	FNMA	4,287,086.65	0.00	281,465.30	2.220	0.020	1,321.85	0.00	0.00	1,321.85
3134GUC65	40195	003	FHLMC	6,500,000.00	0.00	918,478.26	2.000	1.872	4,333.33	0.00	0.00	4,333.33
912828W48	40196	003	USTR	15,000,000.00	0.00	1,501,116.87	2.125	1.702	7,881.18	-1,441.66	0.00	6,439.52
			Subtotal	1,879,201,733.21	1,928,779,687.00	1,911,218,187.49		2.292	10,692,805.89	187,247.32	160,293.43	11,040,346.64
Fund: CSJ/CSC JP												
3130AGM77	40128	152	FHLB	895,000.00	894,445.10	894,445.10	2.000	2.046	4,475.00	138.73	0.00	4,613.73
			Subtotal	895,000.00	894,445.10	894,445.10		2.046	4,475.00	138.73	0.00	4,613.73
Fund: SJCE												
VP4560000	40162	501	WELLS	20,049,925.74	10,002,725.04	13,784,034.35	1.793	1.550	53,847.37	0.00	0.00	53,847.37
			Subtotal	20,049,925.74	10,002,725.04	13,784,034.35		1.550	53,847.37	0.00	0.00	53,847.37
Fund: Airport 2007A												
SYS37370	37370	554	STPOOL	0.00	0.00	14.41	2.390	2.478	0.09	0.00	0.00	0.09
			Subtotal	0.00	0.00	14.41		2.478	0.09	0.00	0.00	0.09
			Total	1,900,146,658.95	1,939,676,857.14	1,925,896,681.35		2.286	10,751,128.35	187,386.05	160,293.43	11,098,807.83

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**City of San Jose
Total Earnings
Sorted by Fund - Investment Number
July 1, 2019 - December 31, 2019**

City of San Jose
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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
CITY	32936	003	STPOOL	21,745,000.00	15,729,000.00	29,062,061.38	2.290	2.358	345,530.04	0.00	0.00	345,530.04
VP6000104	36512	003	WELLS	18,874.21	10,963.02	18,149.57	1.495	1.829	167.34	0.00	0.00	167.34
CSJFA	37042	003	STPOOL	2,868,000.00	17,760,000.00	26,405,097.10	2.290	2.367	315,084.88	0.00	0.00	315,084.88
3133EEW55	37331	003	FFCB	20,000,000.00	20,026,400.00	20,026,400.00	1.800	1.757	180,000.00	-2,653.27	0.00	177,346.73
91412GSB2	37374	003	UNVHGR	0.00	8,314,920.60	0.00	1.796		0.00	0.00	0.00	0.00
91412GSB2	37375	003	UNVHGR	0.00	2,515,100.00	0.00	1.796		0.00	0.00	0.00	0.00
912828VV9	37378	003	USTR	10,000,000.00	10,179,687.50	10,179,687.50	2.125	1.708	107,030.50	-19,368.77	0.00	87,661.73
3130A7CV5	37398	003	FHLB	10,000,000.00	9,959,600.00	9,959,600.00	1.375	1.450	68,750.00	4,040.00	0.00	72,790.00
3133EFW52	37403	003	FFCB	0.00	5,019,250.00	0.00	1.150		0.00	0.00	0.00	0.00
4581X0CD8	37404	003	IADB	10,000,000.00	10,350,000.00	10,350,000.00	2.125	1.305	106,250.00	-38,158.69	0.00	68,091.31
91412GD44	37405	003	UNVHGR	5,570,000.00	5,570,000.00	5,570,000.00	1.490	1.478	41,496.50	0.00	0.00	41,496.50
13063CP87	37408	003	CAS	10,000,000.00	10,000,000.00	10,000,000.00	1.500	1.488	75,000.00	0.00	0.00	75,000.00
13063CP87	37411	003	CAS	10,000,000.00	9,945,700.00	9,945,700.00	1.500	1.606	75,000.00	5,515.80	0.00	80,515.80
3133EFW52	37415	003	FFCB	0.00	5,023,250.00	0.00	1.150		0.00	0.00	0.00	0.00
3136G3TN5	37433	003	FNMA	0.00	30,000,000.00	29,673,913.04	1.210	1.207	180,491.67	0.00	0.00	180,491.67
3130A8QS5	37449	003	FHLB	10,000,000.00	9,950,700.00	9,950,700.00	1.125	1.220	56,250.00	4,930.00	0.00	61,180.00
594918BN3	37462	003	MSFT	0.00	10,004,400.00	2,066,126.09	1.100	1.071	11,305.56	-150.74	0.00	11,154.82
037833CB4	37464	003	AAPL	0.00	8,828,412.52	1,535,376.09	1.100	1.090	8,364.92	74.69	0.00	8,439.61
69371RN36	37465	003	PCAR	0.00	2,000,000.00	456,521.74	1.200	1.188	2,733.33	0.00	0.00	2,733.33
3137EAEC9	37466	003	FHLMC	10,000,000.00	9,949,200.00	9,949,200.00	1.125	1.223	56,250.00	5,080.00	0.00	61,330.00
20772J3E0	37468	003	CTS	12,770,000.00	12,826,698.80	12,826,698.80	1.550	1.421	98,967.50	-7,107.09	0.00	91,860.41
3134G93L9	37476	003	FHLMC	0.00	7,560,756.00	1,849,097.93	1.250	1.236	11,550.00	-31.71	0.00	11,518.29
713448DJ4	37480	003	PEP	0.00	5,002,350.00	2,582,735.05	1.350	1.324	17,437.50	-202.92	0.00	17,234.58
713448DJ4	37481	003	PEP	0.00	6,503,055.00	3,357,555.57	1.350	1.324	22,668.75	-263.80	0.00	22,404.95
594918BN3	37485	003	MSFT	0.00	4,984,035.00	1,029,311.58	1.100	1.203	5,652.78	590.11	0.00	6,242.89
084664CL3	37487	003	BRK	0.00	10,081,114.80	2,465,490.03	1.077	2.698	34,898.63	-1,371.37	0.00	33,527.26
438516BJ4	37489	003	HON	0.00	10,000,000.00	6,576,086.96	1.400	1.396	46,277.78	0.00	0.00	46,277.78
544445AZ2	37494	003	LOSAPT	2,000,000.00	2,000,000.00	2,000,000.00	2.092	2.075	20,920.00	0.00	0.00	20,920.00
91412GUY9	37496	003	UNVHGR	2,070,000.00	2,161,866.60	2,161,866.60	3.154	2.045	32,643.90	-10,360.89	0.00	22,283.01
70922PAH5	37497	003	PASTRN	2,000,000.00	2,057,320.00	2,057,320.00	2.609	1.960	26,090.00	-5,767.24	0.00	20,322.76

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
544351KQ1	37505	003	LOS	10,000,000.00	9,990,900.00	9,990,900.00	2.150	2.154	107,500.00	969.23	0.00	108,469.23
544351KP3	37507	003	LOS	6,560,000.00	6,501,616.00	6,501,616.00	1.930	2.173	63,304.00	7,901.59	0.00	71,205.59
544351KQ1	37510	003	LOS	3,250,000.00	3,227,055.00	3,227,055.00	2.150	2.299	34,937.50	2,456.93	0.00	37,394.43
3130AAJP4	37512	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	1.740	1.726	261,000.00	0.00	0.00	261,000.00
64990E4G9	37514	003	NYSPIT	4,975,000.00	4,867,589.75	4,867,589.75	1.100	1.819	27,362.50	17,277.79	0.00	44,640.29
3130AAKK3	37516	003	FHLB	0.00	20,000,000.00	0.00	1.420		0.00	0.00	0.00	0.00
912828XE5	37522	003	USTR	15,000,000.00	14,946,093.75	14,946,093.75	1.500	1.608	113,114.75	8,064.02	0.00	121,178.77
459058FY4	37523	003	IBRD	10,000,000.00	9,945,700.00	9,945,700.00	2.000	2.103	100,000.00	5,430.00	0.00	105,430.00
91412GSB2	37524	003	UNVHGR	0.00	3,017,580.00	0.00	1.796		0.00	0.00	0.00	0.00
06406HCW7	37526	003	BK	0.00	4,340,936.00	1,698,627.13	2.300	1.892	19,230.56	-3,025.89	0.00	16,204.67
084670BL1	37527	003	BRK	0.00	4,906,985.06	1,173,409.47	2.100	1.698	12,193.01	-2,149.30	0.00	10,043.71
13066YTY5	37529	003	CASPWR	9,446,838.08	9,287,847.80	9,287,847.80	1.713	2.128	80,912.17	18,704.74	0.00	99,616.91
912828R77	37530	003	USTR	10,000,000.00	9,790,234.38	9,790,234.38	1.375	1.896	69,125.69	24,428.41	0.00	93,554.10
037833CK4	37532	003	AAPL	10,000,000.00	9,995,100.00	9,995,100.00	1.900	1.902	95,000.00	818.18	0.00	95,818.18
574193NC8	37534	003	MDS	5,000,000.00	5,000,000.00	5,000,000.00	2.250	2.232	56,250.00	0.00	0.00	56,250.00
3132XOSA0	37536	003	FAMC	15,000,000.00	14,996,100.00	14,996,100.00	1.640	1.636	123,000.00	651.20	0.00	123,651.20
91412GSB2	37537	003	UNVHGR	0.00	5,910,132.50	0.00	1.796		0.00	0.00	0.00	0.00
037833CB4	37544	003	AAPL	0.00	7,917,600.00	1,376,973.91	1.100	1.544	7,577.78	3,138.08	0.00	10,715.86
13066YTZ2	37546	003	CASPWR	20,000,000.00	19,750,600.00	19,750,600.00	2.000	2.259	200,000.00	24,940.00	0.00	224,940.00
06406HCZ0	37549	003	BK	7,666,000.00	7,721,425.18	7,721,425.18	2.150	1.862	82,409.50	-9,926.90	0.00	72,482.60
3133XU3G6	37551	003	FHLB	0.00	10,607,900.00	0.00	4.375		0.00	0.00	0.00	0.00
3133XU3G6	37552	003	FHLB	0.00	10,614,100.00	0.00	4.375		0.00	0.00	0.00	0.00
91412GSB2	37553	003	UNVHGR	0.00	2,864,915.00	0.00	1.796		0.00	0.00	0.00	0.00
25468PDU7	37555	003	DIS	13,800,000.00	13,798,620.00	13,798,620.00	1.800	1.789	124,200.00	233.24	0.00	124,433.24
36962G4J0	37557	003	GE	10,000,000.00	10,923,700.00	10,923,700.00	5.500	1.694	275,000.00	-181,711.47	0.00	93,288.53
3130ABMF0	37559	003	FHLB	0.00	30,000,000.00	0.00	1.109		0.00	0.00	0.00	0.00
20772JL67	37560	003	CTS	3,000,000.00	3,007,500.00	3,007,500.00	2.570	2.482	38,550.00	-919.61	0.00	37,630.39
45905UC51	37564	003	IBRD	30,000,000.00	30,000,000.00	30,000,000.00	2.070	2.053	310,500.00	0.00	0.00	310,500.00
84247PHX2	37565	003	STNPWR	2,710,000.00	2,831,272.50	2,831,272.50	3.258	2.229	44,145.90	-12,332.80	0.00	31,813.10
3130ABQY5	37569	003	FHLB	3,625,000.00	3,636,672.50	3,636,672.50	1.800	1.698	32,625.00	-1,491.17	0.00	31,133.83
3133XU3G6	37570	003	FHLB	0.00	3,942,468.05	0.00	4.375		0.00	0.00	0.00	0.00
45950VLD6	37571	003	IFC	10,000,000.00	10,000,000.00	10,000,000.00	1.620	1.607	81,000.00	0.00	0.00	81,000.00
97705LZG5	37572	003	WIS	4,600,000.00	4,954,338.00	4,954,338.00	4.650	2.774	106,950.00	-37,673.26	0.00	69,276.74
912828L24	37574	003	USTR	0.00	14,973,046.88	1,464,754.59	1.875	10.958	13,756.79	269.98	66,888.50	80,915.27
64990FGS7	37575	003	NYSPIT	7,660,000.00	7,660,000.00	7,660,000.00	1.950	1.934	74,685.00	0.00	0.00	74,685.00
79766DKM0	37576	003	SFOAPT	1,000,000.00	1,000,000.00	1,000,000.00	1.944	1.928	9,720.00	0.00	0.00	9,720.00
91412GSB2	37577	003	UNVHGR	0.00	2,954,985.50	0.00	1.796		0.00	0.00	0.00	0.00

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
13063DDF2	37579	003	CAS	5,000,000.00	5,066,150.00	5,066,150.00	2.500	2.185	62,500.00	-6,708.17	0.00	55,791.83
801546PE6	37580	003	SCR	10,715,000.00	10,781,433.00	10,781,433.00	2.125	1.871	113,846.88	-12,177.13	0.00	101,669.75
3130A72V6	37581	003	FHLB	3,000,000.00	3,000,000.00	3,000,000.00	2.500	2.480	37,500.00	0.00	0.00	37,500.00
69371RN85	37583	003	PCAR	6,050,000.00	6,043,163.50	6,043,163.50	2.050	2.073	62,012.50	1,142.59	0.00	63,155.09
912828L24	37587	003	USTR	0.00	4,940,625.00	483,322.01	1.875	24.994	4,585.60	617.78	55,692.96	60,896.34
13063DDF2	37588	003	CAS	5,000,000.00	5,019,950.00	5,019,950.00	2.500	2.388	62,500.00	-2,070.93	0.00	60,429.07
3130ACZS6	37589	003	FHLB	10,000,000.00	9,982,270.00	9,982,270.00	2.100	2.125	105,000.00	1,956.71	0.00	106,956.71
91412GSB2	37592	003	UNVHGR	0.00	2,400,839.35	0.00	1.796		0.00	0.00	0.00	0.00
3132X0SA0	37593	003	FAMC	10,000,000.00	9,906,690.00	9,906,690.00	1.640	2.048	82,000.00	20,284.79	0.00	102,284.79
3132X0B91	37594	003	FAMC	50,000,000.00	50,000,000.00	50,000,000.00	2.000	1.984	500,000.00	0.00	0.00	500,000.00
544445AZ2	37595	003	LOSAPT	1,330,000.00	1,326,675.00	1,326,675.00	2.092	2.185	13,911.80	699.18	0.00	14,610.98
45905US21	37596	003	IBRD	25,000,000.00	25,000,000.00	25,000,000.00	2.170	2.152	271,250.00	0.00	0.00	271,250.00
3133EDKQ4	37597	003	FFCB	2,250,000.00	2,252,245.50	2,252,245.50	2.120	2.061	23,850.00	-451.11	0.00	23,398.89
912828L32	37601	003	USTR	17,000,000.00	16,677,265.63	16,677,265.63	1.375	2.143	117,733.55	62,442.82	0.00	180,176.37
90331HNJ8	37603	003	USB	0.00	4,296,947.00	4,086,770.24	2.350	2.386	48,279.45	744.85	129.91	49,154.21
3130ADN32	37604	003	FHLB	5,000,000.00	4,990,850.00	4,990,850.00	2.125	2.202	53,125.00	2,281.16	0.00	55,406.16
25468PDJ2	37607	003	DIS	10,000,000.00	9,866,400.00	9,866,400.00	2.300	2.783	115,000.00	23,415.78	0.00	138,415.78
69371RN93	37609	003	PCAR	9,980,000.00	9,958,243.60	9,958,243.60	2.800	2.858	139,720.00	3,758.31	0.00	143,478.31
79766DKM0	37612	003	SFOAPT	1,500,000.00	1,480,155.00	1,480,155.00	1.944	2.608	14,580.00	4,879.92	0.00	19,459.92
3137EAEM7	37613	003	FHLMC	8,000,000.00	7,998,240.00	7,998,240.00	2.500	2.491	100,000.00	437.56	0.00	100,437.56
69371RN85	37617	003	PCAR	7,068,000.00	6,920,349.48	6,920,349.48	2.050	2.911	72,447.00	29,109.64	0.00	101,556.64
46625HQJ2	37618	003	JPM	15,000,000.00	14,736,240.00	14,736,240.00	2.550	3.205	191,250.00	46,821.31	0.00	238,071.31
13063DGA0	37620	003	CAS	6,000,000.00	5,993,460.00	5,993,460.00	2.800	2.818	84,000.00	1,137.39	0.00	85,137.39
713448BR8	37621	003	PEP	11,011,000.00	11,083,342.27	11,083,342.27	3.125	2.815	172,046.88	-14,747.01	0.00	157,299.87
438516BJ4	37623	003	HON	0.00	6,602,415.62	4,341,805.92	1.400	2.684	31,107.92	27,632.12	0.00	58,740.04
91412HBK8	37624	003	UNVHGR	4,000,000.00	4,000,000.00	4,000,000.00	3.297	3.270	65,940.00	0.00	0.00	65,940.00
13067WPPE6	37625	003	CASPWR	1,000,000.00	983,530.00	983,530.00	2.518	2.908	12,590.00	1,830.00	0.00	14,420.00
06406HDD8	37627	003	BK	5,000,000.00	4,963,350.00	4,963,350.00	2.600	2.932	65,000.00	8,350.64	0.00	73,350.64
06406HDD8	37628	003	BK	7,000,000.00	6,933,780.00	6,933,780.00	2.600	3.041	91,000.00	15,301.16	0.00	106,301.16
74005BPP8	37629	003	PX	2,626,000.00	2,586,504.96	2,586,504.96	2.250	2.937	29,542.50	8,755.06	0.00	38,297.56
3134GSQW8	37631	003	FHLMC	0.00	25,000,000.00	7,608,695.65	3.000	2.987	114,583.33	0.00	0.00	114,583.33
931142EJ8	37632	003	WMT	5,000,000.00	4,999,750.00	4,999,750.00	3.125	3.101	78,125.00	41.82	0.00	78,166.82
4581X0CZ9	37634	003	IADB	20,000,000.00	19,089,200.00	19,089,200.00	1.750	2.938	175,000.00	107,716.17	0.00	282,716.17
3135G0U35	37636	003	FNMA	20,000,000.00	19,995,400.00	19,995,400.00	2.750	2.736	275,000.00	768.80	0.00	275,768.80
544351MN6	37638	003	LOS	4,815,000.00	4,816,203.75	4,816,203.75	2.900	2.870	69,817.50	-145.52	0.00	69,671.98
45905UK37	37639	003	IBRD	10,000,000.00	9,661,560.00	9,661,560.00	2.100	3.020	105,000.00	42,100.34	0.00	147,100.34
06406HDF3	40003	003	BK	3,700,000.00	3,648,348.00	3,648,348.00	2.450	3.075	45,325.00	11,228.69	0.00	56,553.69

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
46625HRT9	40005	003	JPM	7,000,000.00	6,853,840.00	6,853,840.00	2.400	3.184	84,000.00	26,022.55	0.00	110,022.55
46625HHZ6	40006	003	JPM	5,000,000.00	5,176,800.00	5,176,800.00	4.625	3.186	115,625.00	-32,473.47	0.00	83,151.53
3130AEWA4	40007	003	FHLB	10,000,000.00	9,978,500.00	9,978,500.00	2.625	2.713	131,250.00	5,201.61	0.00	136,451.61
13063DGN2	40008	003	CAS	5,000,000.00	5,075,550.00	5,075,550.00	3.400	3.019	85,000.00	-7,757.55	0.00	77,242.45
3130AEY38	40011	003	FHLB	5,000,000.00	5,000,000.00	5,000,000.00	3.200	3.174	80,000.00	0.00	0.00	80,000.00
78012UJG1	40012	003	RY	0.00	30,000,000.00	9,782,608.70	2.820	2.859	141,000.00	0.00	0.00	141,000.00
3133EJD48	40013	003	FFCB	25,000,000.00	24,915,000.00	24,915,000.00	3.050	3.104	381,250.00	8,571.43	0.00	389,821.43
3134GSA96	40014	003	FHLMC	0.00	10,000,000.00	7,445,652.17	3.150	3.124	117,250.00	0.00	0.00	117,250.00
438516BM7	40015	003	HON	1,712,000.00	1,645,249.12	1,645,249.12	1.850	3.252	15,836.00	11,135.46	0.00	26,971.46
438516BM7	40016	003	HON	5,000,000.00	4,806,300.00	4,806,300.00	1.850	3.246	46,250.00	32,403.34	0.00	78,653.34
45905UJZ6	40017	003	IBRD	0.00	1,971,480.00	1,242,889.57	1.300	2.801	8,233.33	9,315.99	0.00	17,549.32
48127HAA7	40020	003	JPM	0.00	9,927,600.00	6,096,841.30	2.200	2.995	67,833.33	24,206.02	0.00	92,039.35
742718EQ8	40021	003	PG	10,000,000.00	9,617,700.00	9,617,700.00	1.700	3.090	85,000.00	64,796.61	0.00	149,796.61
89114MMR5	40022	003	TD	0.00	25,000,000.00	19,565,217.39	3.100	3.143	310,000.00	0.00	0.00	310,000.00
06406HCZ0	40023	003	BK	10,000,000.00	9,895,200.00	9,895,200.00	2.150	3.007	107,500.00	42,486.49	0.00	149,986.49
45950VMW3	40025	003	IFC	5,000,000.00	5,000,000.00	5,000,000.00	3.000	2.976	75,000.00	0.00	0.00	75,000.00
31422BAG5	40028	003	FAMC	12,000,000.00	12,000,000.00	12,000,000.00	2.800	2.777	168,000.00	0.00	0.00	168,000.00
14913Q2Q1	40029	003	CAT	6,000,000.00	6,014,520.00	6,014,520.00	3.350	3.194	100,500.00	-3,645.19	0.00	96,854.81
19416QDY3	40030	003	CL	5,000,000.00	4,904,900.00	4,904,900.00	2.450	3.133	61,250.00	16,225.59	0.00	77,475.59
69371RN69	40031	003	PCAR	3,555,000.00	3,511,095.75	3,511,095.75	1.950	3.001	34,661.25	18,464.41	0.00	53,125.66
89114MRG4	40035	003	TD	0.00	15,000,000.00	4,891,304.35	2.980	3.021	74,500.00	0.00	0.00	74,500.00
544351MN6	40036	003	LOS	4,000,000.00	4,009,560.00	4,009,560.00	2.900	2.805	58,000.00	-1,303.63	0.00	56,696.37
4581XOCH9	40037	003	IADB	0.00	16,617,553.12	9,573,155.60	1.750	2.640	84,589.56	42,814.66	0.00	127,404.22
13066YTZ2	40039	003	CASPWR	4,000,000.00	3,910,360.00	3,910,360.00	2.000	2.715	40,000.00	13,524.89	0.00	53,524.89
62478TS67	40040	003	MUBCD	0.00	30,000,000.00	12,065,217.39	2.630	2.667	162,183.33	0.00	0.00	162,183.33
69371RM78	40041	003	PCAR	3,460,000.00	3,430,901.40	3,430,901.40	2.500	3.028	43,250.00	9,124.99	0.00	52,374.99
3130A8YA5	40042	003	FHLB	1,100,000.00	1,072,775.00	1,072,775.00	1.750	2.399	9,220.14	3,755.17	0.00	12,975.31
3135G0U92	40043	003	FNMA	4,000,000.00	3,997,120.00	3,997,120.00	2.625	2.629	52,500.00	480.00	0.00	52,980.00
191216BT6	40044	003	KO	10,000,000.00	9,839,880.00	9,839,880.00	1.875	2.795	93,750.00	44,893.46	0.00	138,643.46
24422EJ6	40048	003	DE	3,480,000.00	3,463,783.20	3,463,783.20	2.151	2.711	44,253.98	3,082.53	0.00	47,336.51
3133EJ5W5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.651	265,000.00	2,012.63	0.00	267,012.63
3130AFQS9	40050	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	2.850	2.827	142,500.00	0.00	0.00	142,500.00
3130AFQZ3	40052	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	1.709	2.039	308,330.00	0.00	0.00	308,330.00
90331HNP4	40054	003	USB	10,253,000.00	10,271,055.53	10,271,055.53	3.150	3.042	161,484.75	-3,997.53	0.00	157,487.22
594918BP8	40055	003	MSFT	10,000,000.00	9,717,000.00	9,717,000.00	1.550	2.719	77,500.00	55,672.13	0.00	133,172.13
191216BY5	40056	003	KO	15,010,000.00	14,540,487.20	14,540,487.20	1.550	2.816	116,327.50	90,098.40	0.00	206,425.90
24422ETZ2	40057	003	DE	16,000,000.00	15,827,186.67	15,812,116.01	2.350	2.962	188,000.00	48,122.55	0.00	236,122.55

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
912796QR3	40058	003	USTR	0.00	9,882,239.58	913,033.00	2.423	2.485	0.00	11,439.58	0.00	11,439.58
3130AFRB5	40060	003	FHLB	5,000,000.00	4,995,000.00	4,995,000.00	2.875	2.874	71,875.00	500.00	0.00	72,375.00
191219AP9	40063	003	KO	10,524,000.00	12,179,004.24	12,179,004.24	8.500	2.792	447,270.00	-275,834.04	0.00	171,435.96
62478TU98	40066	003	MUBCD	0.00	10,000,000.00	5,543,478.26	2.640	2.677	74,800.00	0.00	0.00	74,800.00
45905UZJ6	40067	003	IBRD	0.00	4,954,250.00	3,123,331.52	1.300	2.627	20,583.33	20,778.88	0.00	41,362.21
14913Q2H1	40069	003	CAT	5,000,000.00	4,995,850.00	4,995,850.00	2.124	2.527	62,637.62	1,015.43	0.00	63,653.05
89233HWT7	40071	003	TMCC	0.00	9,845,086.11	4,708,519.44	2.570	2.647	0.00	62,822.22	0.00	62,822.22
89233HWT7	40072	003	TMCC	0.00	9,848,416.67	4,710,112.32	2.550	2.625	0.00	62,333.33	0.00	62,333.33
14913Q2T5	40075	003	CAT	5,000,000.00	5,009,327.78	5,007,047.59	2.950	2.882	73,750.00	-1,015.86	0.00	72,734.14
166764BG4	40076	003	CVX	6,192,000.00	6,112,123.20	6,112,123.20	2.100	2.700	65,016.00	18,176.77	0.00	83,192.77
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.516	62,500.00	815.00	0.00	63,315.00
91159HHC7	40080	003	USB	5,000,000.00	5,025,450.00	5,025,450.00	3.000	2.793	75,000.00	-4,241.67	0.00	70,758.33
3134GTAZ6	40081	003	FHLMC	0.00	3,300,000.00	1,578,260.87	2.750	2.725	21,679.17	0.00	0.00	21,679.17
594918BW3	40082	003	MSFT	4,500,000.00	4,506,450.00	4,492,213.04	2.400	2.472	54,000.00	1,983.35	0.00	55,983.35
912796SL4	40083	003	USTR	0.00	9,879,930.56	5,047,355.83	2.375	2.437	0.00	62,013.89	0.00	62,013.89
48125LRK0	40086	003	JPM	5,000,000.00	5,014,555.00	4,993,804.38	2.604	2.700	65,100.00	2,875.58	0.00	67,975.58
3133EKFL5	40087	003	FFCB	0.00	7,322,971.38	358,188.82	2.690	5.790	4,926.07	36.80	5,491.96	10,454.83
62478T2C2	40088	003	MUBCD	0.00	5,000,000.00	3,532,608.70	2.580	2.616	46,583.34	0.00	0.00	46,583.34
3134GSB20	40089	003	FHLMC	0.00	12,040,800.00	7,918,134.78	3.150	2.178	124,950.00	-4,474.84	-33,542.49	86,932.67
89233HZJ6	40090	003	TMCC	0.00	14,739,687.50	13,618,189.54	2.550	2.631	0.00	180,625.00	0.00	180,625.00
478160CD4	40091	003	JNJ	5,280,000.00	5,253,322.80	5,242,346.71	2.250	2.536	59,400.00	7,610.59	0.00	67,010.59
931142EA7	40092	003	WMT	3,150,000.00	3,118,374.00	3,118,374.00	1.900	2.517	29,925.00	9,648.61	0.00	39,573.61
06370RZF9	40093	003	BMO	30,000,000.00	30,000,000.00	30,000,000.00	2.500	2.535	383,333.33	0.00	0.00	383,333.33
3134GTKX0	40094	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	2.780	2.757	347,500.00	0.00	0.00	347,500.00
3134GTKG7	40095	003	FHLMC	5,000,000.00	5,000,000.00	5,000,000.00	2.600	2.579	65,000.00	0.00	0.00	65,000.00
69371RP75	40096	003	PCAR	6,068,000.00	6,136,836.40	6,119,318.08	2.850	2.562	86,469.00	-7,448.55	0.00	79,020.45
24422EUT4	40097	003	JD	14,000,000.00	14,185,993.89	14,157,886.95	2.950	2.583	206,500.00	-22,142.56	0.00	184,357.44
3134GTGZ0	40098	003	FHLMC	7,685,000.00	7,684,573.06	7,682,310.72	2.500	2.495	96,062.50	579.59	0.00	96,642.09
78012UPC3	40099	003	RY	15,000,000.00	15,000,000.00	15,000,000.00	2.520	2.555	193,200.00	0.00	0.00	193,200.00
06406HBY4	40100	003	BK	8,342,000.00	8,547,845.80	8,530,409.96	3.550	2.599	148,070.50	-36,326.94	0.00	111,743.56
3138L2YE1	40101	003	FNMA	0.00	4,965,039.06	2,482,519.53	2.370	14.523	30,283.34	2,305.67	149,164.57	181,753.58
91159HHC7	40102	003	USB	6,533,000.00	6,616,230.42	6,599,933.43	3.000	2.654	97,995.00	-9,702.36	0.00	88,292.64
3134GTMR1	40103	003	FHLMC	13,000,000.00	13,000,000.00	13,000,000.00	2.700	2.678	175,500.00	0.00	0.00	175,500.00
91159HHC7	40105	003	USB	10,000,000.00	10,135,200.00	10,108,786.96	3.000	2.633	150,000.00	-15,824.56	0.00	134,175.44
25468PCN4	40106	003	DIS	5,000,000.00	5,060,183.33	5,036,120.83	2.750	2.464	68,750.00	-6,198.53	0.00	62,551.47
3134GTJB0	40107	003	FHLMC	2,000,000.00	2,000,147.22	2,000,104.01	2.650	2.628	26,500.00	0.00	0.00	26,500.00
166764BG4	40108	003	CVX	10,000,000.00	9,923,000.00	9,923,000.00	2.100	2.482	105,000.00	19,170.13	0.00	124,170.13

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3134GTPK3	40109	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	2.650	2.628	331,250.00	0.00	0.00	331,250.00
574193NB0	40110	003	MDS	5,000,000.00	4,993,622.22	4,983,513.53	2.000	2.247	50,000.00	6,455.92	0.00	56,455.92
69371RP83	40111	003	PCAR	7,000,000.00	7,027,348.61	7,025,455.52	2.650	2.521	92,750.00	-3,483.60	0.00	89,266.40
90331HPC1	40112	003	USB	10,000,000.00	9,989,400.00	9,989,400.00	2.650	2.666	132,500.00	1,766.67	0.00	134,266.67
3134GTRB1	40113	003	FHLMC	30,000,000.00	30,006,300.00	30,005,820.65	2.520	2.499	378,000.00	0.00	0.00	378,000.00
13066YTZ2	40114	003	CASPWR	15,000,000.00	15,037,183.33	15,027,790.22	2.000	1.960	150,000.00	-1,522.95	0.00	148,477.05
3137AWQH1	40115	003	FHLMC	8,595,000.00	8,643,750.66	8,640,996.68	2.307	2.109	99,143.34	-7,294.63	0.00	91,848.71
13063DLY2	40116	003	CAS	2,235,000.00	2,257,567.29	2,253,044.52	2.350	2.101	26,261.25	-2,397.94	0.00	23,863.31
191216CF5	40117	003	KO	5,000,000.00	5,008,491.11	5,007,815.23	2.200	2.144	55,000.00	-863.80	0.00	54,136.20
45905U3L6	40118	003	IBRD	0.00	30,000,000.00	12,065,217.39	2.770	2.733	166,200.00	0.00	0.00	166,200.00
25468PDE3	40119	003	DIS	10,000,000.00	10,038,857.78	10,011,333.62	2.150	2.199	107,500.00	3,490.44	0.00	110,990.44
3134GTTT0	40120	003	FHLMC	0.00	25,000,000.00	11,956,521.74	2.625	2.601	156,770.83	0.00	0.00	156,770.83
3137AWQH1	40121	003	FHLMC	6,215,000.00	6,252,233.03	6,248,250.25	2.307	2.108	71,690.04	-5,296.50	0.00	66,393.54
3133EGBB87	40122	003	FFCB	10,500,000.00	10,385,375.00	10,378,122.96	1.875	2.179	98,437.50	15,550.63	0.00	113,988.13
88579YAU5	40123	003	MMM	4,800,000.00	4,750,328.00	4,740,041.04	1.625	2.259	39,000.00	14,971.76	0.00	53,971.76
56052AD52	40124	003	MES	2,000,000.00	2,014,960.00	2,014,960.00	2.500	2.080	25,000.01	-3,874.53	0.00	21,125.48
56052AD60	40125	003	MES	1,250,000.00	1,264,337.50	1,264,337.50	2.500	2.068	15,625.00	-2,446.21	0.00	13,178.79
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.887	93,750.00	1,300.00	0.00	95,050.00
3133EKRE8	40127	003	FFCB	17,000,000.00	16,979,935.28	16,976,312.64	1.850	1.893	157,250.00	4,793.89	0.00	162,043.89
3133EHHK2	40129	003	FFCB	0.00	5,494,897.06	59,727.14	2.670	2.697	812.12	0.00	0.00	812.12
3135G0T29	40130	003	FNMA	3,659,000.00	3,660,847.80	3,649,259.31	1.500	2.084	27,442.50	10,897.65	0.00	38,340.15
88579YQA4	40131	003	MMM	20,000,000.00	20,112,268.89	19,993,319.61	2.000	2.145	200,000.00	16,235.47	0.00	216,235.47
9128283S7	40132	003	USTR	30,000,000.00	30,211,436.04	30,015,837.91	2.000	2.109	300,810.72	18,289.62	0.00	319,100.34
478160CH5	40133	003	JNJ	20,000,000.00	20,074,026.67	20,060,555.65	1.950	1.834	195,000.00	-9,566.13	0.00	185,433.87
14913Q2A6	40134	003	CAT	10,000,000.00	10,025,655.56	9,988,432.13	1.850	2.103	92,500.00	13,415.89	0.00	105,915.89
45905UP32	40135	003	IBRD	9,180,000.00	9,183,707.96	9,158,494.20	1.561	1.893	71,649.89	15,760.48	0.00	87,410.37
713448DC9	40136	003	PEP	23,500,000.00	23,647,808.47	23,603,820.30	2.150	1.976	252,625.00	-17,481.58	0.00	235,143.42
459058GY3	40137	003	IBRD	0.00	20,000,000.00	9,673,913.04	2.600	2.577	125,666.67	0.00	0.00	125,666.67
084670BF4	40138	003	BRK	8,513,000.00	8,925,010.28	8,825,418.46	3.400	1.981	144,721.00	-56,591.35	0.00	88,129.65
3133XPP50	40139	003	FHLB	22,655,000.00	280,355.63	23,095,343.02	4.125	2.004	467,259.38	-233,993.79	0.00	233,265.59
64990FLH5	40140	003	NYSPLIT	23,430,000.00	3,514.50	23,371,705.14	1.800	1.938	210,870.00	17,515.26	0.00	228,385.26
912828J50	40141	003	USTR	10,000,000.00	45,957.88	9,972,061.94	1.375	2.028	69,255.03	32,691.50	0.00	101,946.53
3135G0V75	40142	003	FNMA	10,000,000.00	0.00	9,583,107.07	1.750	1.816	84,097.22	3,654.79	0.00	87,752.01
3134GTZD8	40143	003	FHLMC	0.00	0.00	4,945,968.15	2.300	2.281	56,861.11	0.00	0.00	56,861.11
88579YQA4	40144	003	MMM	10,000,000.00	0.00	9,506,646.74	2.000	2.149	95,000.00	7,971.16	0.00	102,971.16
912828Y46	40145	003	USTR	20,000,000.00	0.00	19,170,080.45	2.625	1.989	250,156.89	-57,937.66	0.00	192,219.23
3133EKUT1	40146	003	FFCB	0.00	0.00	2,471,010.62	2.370	2.673	29,295.83	263.90	3,736.10	33,295.83

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
88579YAU5	40147	003	MMM	10,000,000.00	0.00	8,301,282.32	1.625	2.089	67,708.34	19,712.89	0.00	87,421.23
3137B4WB8	40148	003	FHLMC	4,250,000.00	0.00	3,651,030.06	3.060	2.130	54,187.50	-14,976.73	0.00	39,210.77
3134GTT94	40149	003	FHLMC	10,000,000.00	0.00	7,989,130.43	2.150	2.135	86,000.00	0.00	0.00	86,000.00
3134GTV26	40150	003	FHLMC	5,000,000.00	0.00	4,048,913.04	2.400	2.384	48,666.67	0.00	0.00	48,666.67
3138L9HU9	40151	003	FNMA	2,750,000.00	0.00	2,224,521.25	2.360	2.169	26,681.10	-2,362.62	0.00	24,318.48
70922PAK8	40152	003	PASTRN	1,750,000.00	0.00	1,404,574.64	2.929	1.655	19,506.33	-7,786.06	0.00	11,720.27
91412GVB8	40153	003	UNVHGR	1,000,000.00	0.00	827,707.81	3.638	1.747	13,844.62	-6,555.34	0.00	7,289.28
3134GTW90	40154	003	FHLMC	0.00	0.00	2,365,011.07	2.250	2.203	26,562.50	-23.72	-276.28	26,262.50
3133EKC61	40155	003	FFCB	10,000,000.00	0.00	6,958,956.52	2.100	2.079	72,916.67	0.00	0.00	72,916.67
649902ZM8	40156	003	NYSHGR	2,700,000.00	0.00	2,238,684.21	5.092	2.041	51,556.50	-28,526.58	0.00	23,029.92
3130AGWK7	40157	003	FHLB	3,000,000.00	0.00	2,244,712.50	1.500	1.538	16,875.00	529.04	0.00	17,404.04
43815NAC8	40158	003	HAROT	4,750,000.00	0.00	3,278,505.40	1.780	1.762	29,122.77	3.42	0.00	29,126.19
039483BP6	40159	003	ADM	2,750,000.00	0.00	1,985,123.89	3.375	1.900	32,226.57	-13,211.37	0.00	19,015.20
3138LFC30	40160	003	FNMA	4,000,000.00	0.00	2,742,937.86	2.100	1.878	29,166.66	-3,201.84	0.00	25,964.82
438516BM7	40163	003	HON	5,000,000.00	0.00	3,220,271.65	1.850	1.780	29,805.56	-904.38	0.00	28,901.18
037833DL1	40164	003	AAPL	1,000,000.00	0.00	608,592.17	1.700	1.699	5,194.44	17.31	0.00	5,211.75
3138L2YE1	40165	003	FNMA	0.00	0.00	579,890.63	2.370	15.975	6,912.50	-1,293.87	41,081.62	46,700.25
037833DL1	40166	003	AAPL	5,000,000.00	0.00	3,038,456.52	1.700	1.750	25,972.22	840.28	0.00	26,812.50
3137B36J2	40167	003	FHLMC	5,000,000.00	0.00	3,031,745.92	3.320	1.966	48,416.65	-18,364.20	0.00	30,052.45
6499022A0	40168	003	NYSHGR	1,000,000.00	0.00	600,105.98	4.246	2.043	12,384.17	-6,202.60	0.00	6,181.57
3138LC5B7	40169	003	FNMA	1,000,000.00	0.00	587,603.78	2.710	2.118	7,979.44	-1,705.95	0.00	6,273.49
459058HG1	40170	003	IBRD	5,000,000.00	0.00	2,717,391.30	2.200	2.186	29,944.44	0.00	0.00	29,944.44
3140HUNV4	40171	003	FNMA	5,000,000.00	0.00	2,875,463.59	2.420	2.055	34,955.54	-5,162.42	0.00	29,793.12
06417MCQ6	40172	003	BNSHOU	25,000,000.00	0.00	13,451,086.96	2.010	2.038	138,187.50	0.00	0.00	138,187.50
30298LAA9	40173	003	FHLMC	9,970,366.55	0.00	5,054,372.59	1.990	0.011	50,192.63	0.00	0.00	50,192.63
89233GCT1	40175	003	TMCC	15,000,000.00	0.00	7,425,462.50	2.010	2.058	0.00	77,050.00	0.00	77,050.00
89233GD94	40176	003	TMCC	15,000,000.00	0.00	7,420,416.66	2.000	2.050	0.00	76,666.67	0.00	76,666.67
97705MNM3	40177	003	WIS	500,000.00	0.00	171,195.65	1.857	1.823	1,573.29	0.00	0.00	1,573.29
62478T5V7	40178	003	MUBCD	25,000,000.00	0.00	12,228,260.87	1.950	1.977	121,875.00	0.00	0.00	121,875.00
14913Q2W8	40179	003	CAT	20,630,000.00	0.00	9,597,015.27	2.650	1.718	124,524.97	-41,413.48	0.00	83,111.49
30314KAS2	40180	003	FHLMC	3,278,550.17	0.00	1,368,453.07	2.090	0.011	13,986.90	-546.07	0.00	13,440.83
3134GUJV3	40181	003	FHLMC	5,000,000.00	0.00	2,119,565.22	2.000	1.976	21,111.11	0.00	0.00	21,111.11
3130AHDC4	40182	003	FHLB	5,000,000.00	0.00	2,065,217.39	2.000	1.974	20,555.56	0.00	0.00	20,555.56
3135G0W66	40183	003	FNMA	10,000,000.00	0.00	3,852,832.58	1.625	1.637	31,145.83	654.21	0.00	31,800.04
459058HG1	40184	003	IBRD	10,000,000.00	0.00	3,709,531.40	2.200	2.121	40,333.33	-671.95	0.00	39,661.38
649791PP9	40185	003	NYS	5,000,000.00	0.00	1,712,846.74	2.010	1.960	17,029.17	-102.65	0.00	16,926.52
89233MAD5	40186	003	TMCC	3,000,000.00	0.00	798,855.36	1.920	1.909	7,680.00	6.92	0.00	7,686.92

City of San Jose
Total Earnings
July 1, 2019 - December 31, 2019

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			Adjusted Interest Earnings
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	
Fund: General Pool												
677522T20	40188	003	OHS	1,950,000.00	0.00	445,108.70	1.800	1.782	3,997.50	0.00	0.00	3,997.50
3138ELJW4	40189	003	FNMA	6,380,017.55	0.00	1,782,734.94	2.791	0.014	24,254.77	-313.50	0.00	23,941.27
43813VAC2	40190	003	HAROT	9,000,000.00	0.00	1,760,555.78	1.830	1.808	16,012.50	37.62	0.00	16,050.12
3130AHNT6	40191	003	FHLB	10,000,000.00	0.00	706,521.74	2.000	1.872	6,666.67	0.00	0.00	6,666.67
3134GUA59	40192	003	FHLMC	30,000,000.00	0.00	326,086.96	2.000	1.014	1,666.67	0.00	0.00	1,666.67
3130AHNT6	40193	003	FHLB	5,000,000.00	0.00	353,260.87	2.000	1.872	3,333.33	0.00	0.00	3,333.33
3138L1UV9	40194	003	FNMA	4,287,086.65	0.00	140,732.65	2.220	0.010	1,321.85	0.00	0.00	1,321.85
3134GUC65	40195	003	FHLMC	6,500,000.00	0.00	459,239.13	2.000	1.872	4,333.33	0.00	0.00	4,333.33
912828W48	40196	003	USTR	15,000,000.00	0.00	750,558.43	2.125	1.702	7,881.18	-1,441.66	0.00	6,439.52
			Subtotal	1,879,201,733.21	2,063,745,161.89	1,961,774,053.26		2.328	22,147,419.62	595,781.60	288,366.85	23,031,568.07
Fund: CSJ/CSC JP												
3130AGM77	40128	152	FHLB	895,000.00	894,445.10	894,445.10	2.000	2.046	8,950.00	277.45	0.00	9,227.45
			Subtotal	895,000.00	894,445.10	894,445.10		2.046	8,950.00	277.45	0.00	9,227.45
Fund: SJCE												
VP4560000	40162	501	WELLS	20,049,925.74	0.00	8,794,605.77	1.793	1.643	72,824.18	0.00	0.00	72,824.18
			Subtotal	20,049,925.74	0.00	8,794,605.77		1.643	72,824.18	0.00	0.00	72,824.18
Fund: Airport 2007A												
VP6000104	37053	554	WELLS	0.00	5,463.04	654.30	1.582	2.356	7.77	0.00	0.00	7.77
SYS37370	37370	554	STPOOL	0.00	1,235,000.00	107,500.25	2.390	2.446	1,325.62	0.00	0.00	1,325.62
			Subtotal	0.00	1,240,463.04	108,154.55		2.446	1,333.39	0.00	0.00	1,333.39
			Total	1,900,146,658.95	2,065,880,070.03	1,971,571,258.68		2.325	22,230,527.19	596,059.05	288,366.85	23,114,953.09

SECTION C

PORTFOLIO HOLDINGS AT COST

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

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

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

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

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

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

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

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

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

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

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**City of San Jose
Portfolio Management
Investment Status Report - Investments
December 31, 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	18,874.21	1.495			1.495	1.495	08/01 - Monthly		18,874.21	18,874.21
VP6000104	37053	WELLS	0.00	1.582			1.582	1.582	08/01 - Monthly		0.00	0.00
VP4560000	40162	WELLS	20,049,925.74	1.793		08/27/2019	1.793	1.793	08/27 - Monthly		20,049,925.74	20,049,925.74
Money Markets Totals			20,068,799.95				1.793	1.793		0.00	20,068,799.95	20,068,799.95
State Pool												
CITY	32936	STPOOL	21,745,000.00	2.450			2.450	2.450	10/01 - Quarterly		21,745,000.00	21,745,000.00
CSJFA	37042	STPOOL	2,868,000.00	2.450			2.450	2.450	08/01 - Quarterly		2,868,000.00	2,868,000.00
SYS37370	37370	STPOOL	0.00	2.390			2.390	2.390	01/01 - Quarterly		0.00	0.00
State Pool Totals			24,613,000.00				2.450	2.450		0.00	24,613,000.00	24,613,000.00
Corp Medium Term Notes												
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	9,999,836.36
037833DL1	40164	AAPL	1,000,000.00	1.700	09/11/2022	09/11/2019	1.706	1.706	03/11 - 09/11		999,830.00	999,847.31
037833DL1	40166	AAPL	5,000,000.00	1.700	09/11/2022	09/11/2019	1.757	1.757	03/11 - 09/11		4,991,750.00	4,992,590.28
039483BP6	40159	ADM	2,750,000.00	3.375	03/15/2022	08/26/2019	1.950	1.950	09/15 - 03/15	Received	2,847,130.00	2,833,918.63
06406HCZO	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	7,668,922.92
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	4,989,515.32
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	6,980,788.55
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	3,679,663.58
06406HCZO	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	9,987,490.09
06406HBY4	40100	BK	8,342,000.00	3.550	09/23/2021	05/02/2019	2.645	2.645	09/23 - 03/23	Received	8,515,763.86	8,467,529.76
084670BF4	40138	BRK	8,513,000.00	3.400	01/31/2022	06/28/2019	2.026	2.026	07/31 - 01/31	Received	8,806,017.46	8,748,482.92
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	6,006,804.35
14913Q2T5	40075	CAT	5,000,000.00	2.950	02/26/2022	03/04/2019	2.907	2.907	08/26 - 02/26	Received	5,006,050.00	5,004,373.83
14913Q2A6	40134	CAT	10,000,000.00	1.850	09/04/2020	06/26/2019	2.122	2.122	09/04 - 03/04	Received	9,968,100.00	9,981,888.55
14913Q2W8	40179	CAT	20,630,000.00	2.650	05/17/2021	10/09/2019	1.752	1.752	11/17 - 05/17	Received	20,921,914.50	20,880,501.02
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	4,939,244.17
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	6,142,013.89
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	9,947,282.16
24422ETZ2	40057	DE	16,000,000.00	2.350	01/08/2021	01/23/2019	2.973	2.973	07/08 - 01/08	Received	15,811,520.00	15,901,883.46
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	13,799,800.45
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	9,947,834.86
25468PCN4	40106	DIS	5,000,000.00	2.750	08/16/2021	05/10/2019	2.492	2.492	08/16 - 02/16	Received	5,028,100.00	5,020,145.22
25468PDE3	40119	DIS	10,000,000.00	2.150	09/17/2020	06/07/2019	2.220	2.220	09/17 - 03/17	Received	9,991,080.00	9,995,035.83

**City of San Jose
Portfolio Management
Investment Status Report - Investments
December 31, 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												
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	10,007,066.56
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	1,671,169.99
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	4,881,187.73
438516BM7	40163	HON	5,000,000.00	1.850	11/01/2021	09/05/2019	1.792	1.792	11/01 - 05/01	Received	5,006,050.00	5,005,145.62
24422EUT4	40097	JD	14,000,000.00	2.950	04/01/2022	04/26/2019	2.618	2.618	10/01 - 04/01	Received	14,129,780.00	14,099,641.52
478160CD4	40091	JNJ	5,280,000.00	2.250	03/03/2022	04/24/2019	2.550	2.550	09/03 - 03/03	Received	5,236,492.80	5,246,936.22
478160CH5	40133	JNJ	20,000,000.00	1.950	11/10/2020	06/24/2019	1.852	1.852	11/10 - 05/10	Received	20,026,360.00	20,016,421.85
46625HQJ2	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	14,890,750.30
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	6,925,402.02
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	5,088,219.59
48125LRK0	40086	JPM	5,000,000.00	2.604	02/01/2021	04/10/2019	2.868	2.868	08/01 - 02/01	Received	4,989,600.00	4,993,769.59
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	9,926,175.20
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	14,709,671.98
191219AP9	40063	KO	10,524,000.00	8.500	02/01/2022	02/01/2019	2.981	2.981	08/01 - 02/01	Received	12,179,004.24	11,673,308.50
191216CF5	40117	KO	5,000,000.00	2.200	05/25/2022	06/06/2019	2.164	2.164	11/25 - 05/25	Received	5,005,130.00	5,004,146.23
88579YAU5	40123	MMM	4,800,000.00	1.625	09/19/2021	06/13/2019	2.268	2.268	09/19 - 03/19	Received	4,732,128.00	4,748,596.94
88579YAU5	40131	MMM	20,000,000.00	2.000	08/07/2020	06/21/2019	2.164	2.164	08/07 - 02/07	Received	19,963,380.00	19,980,517.44
88579YAU5	40144	MMM	10,000,000.00	2.000	08/07/2020	07/10/2019	2.170	2.170	08/07 - 02/07	Received	9,981,960.00	9,989,931.16
88579YAU5	40147	MMM	10,000,000.00	1.625	09/19/2021	07/31/2019	2.111	2.111	09/19 - 03/19	Received	9,899,070.00	9,918,782.89
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	9,821,539.89
594918BW3	40082	MSFT	4,500,000.00	2.400	02/06/2022	04/05/2019	2.491	2.491	08/06 - 02/06	Received	4,488,750.00	4,491,680.95
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	6,048,019.51
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	9,971,230.63
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	7,017,543.31
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	3,549,255.52
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	3,448,695.14
69371RP75	40096	PCAR	6,068,000.00	2.850	03/01/2022	04/26/2019	2.593	2.593	09/01 - 03/01	Received	6,110,415.32	6,100,277.02
69371RP83	40111	PCAR	7,000,000.00	2.650	05/10/2022	05/23/2019	2.546	2.546	11/10 - 05/10	Received	7,020,650.00	7,016,430.97
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	11,035,578.35
713448DC9	40136	PEP	23,500,000.00	2.150	10/14/2020	06/27/2019	1.998	1.998	10/14 - 04/14	Received	23,545,355.00	23,527,484.94
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	9,761,692.47
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	2,613,207.89
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	10,263,549.05
91159HHC7	40080	USB	5,000,000.00	3.000	03/15/2022	03/15/2019	2.822	2.822	09/15 - 03/15	Received	5,025,450.00	5,018,710.46
91159HHC7	40102	USB	6,533,000.00	3.000	03/15/2022	05/06/2019	2.689	2.689	09/15 - 03/15	Received	6,588,465.17	6,575,798.20

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Corp Medium Term Notes												
91159HHC7	40105	USB	10,000,000.00	3.000	03/15/2022	05/09/2019	2.668	2.668	09/15 - 03/15	Received	10,090,200.00	10,069,803.90
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	9,991,539.63
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	4,999,876.39
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	3,131,560.43
Corp Medium Term Notes Totals			519,673,000.00				2.516	2.516		0.00	520,451,639.54	520,145,709.49
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
06417MCQ6	40172	BNSHOU	25,000,000.00	2.010	03/27/2020	09/24/2019	2.010	2.038	03/27 - At Maturity		25,000,000.00	25,000,000.00
62478T5V7	40178	MUBCD	25,000,000.00	1.950	04/10/2020	10/03/2019	1.950	1.977	04/10 - At Maturity		25,000,000.00	25,000,000.00
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
Negotiable CDs Totals			95,000,000.00				2.229	2.260		0.00	95,000,000.00	95,000,000.00
Commercial Paper Discounts												
89233GCT1	40175	TMCC	15,000,000.00	2.010	03/27/2020	10/01/2019	2.030	2.058	03/27 - At Maturity		14,850,925.00	14,927,975.00
89233GD94	40176	TMCC	15,000,000.00	2.000	04/09/2020	10/01/2019	2.055	2.083	04/09 - At Maturity		14,840,833.33	14,917,500.00
Commercial Paper Discounts Totals			30,000,000.00				2.042	2.071		0.00	29,691,758.33	29,845,475.00
Federal Agency Coupon Securities												
3132X0SA0	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	14,999,616.51
3132X0SA0	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	9,988,054.52
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	20,002,417.42
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	2,250,451.10
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	24,935,666.67
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	19,984,659.27
3133EKRE8	40127	FFCB	17,000,000.00	1.850	03/14/2022	06/21/2019	1.909	1.909	09/14 - 03/14	Received	16,973,820.00	16,978,880.22
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	9,990,865.11
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	9,984,853.94
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
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	3,629,473.49
3130A7ZV6	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	9,990,216.43
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	4,999,493.07

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Federal Agency Coupon Securities												
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	9,992,197.58
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	894,744.13
3133XXP50	40139	FHLB	22,655,000.00	4.125	03/13/2020	07/01/2019	2.030	2.030	09/13 - 03/13	Received	22,982,591.30	22,748,597.51
3130AGWK7	40157	FHLB	3,000,000.00	1.500	08/15/2024	08/16/2019	1.549	1.549	02/15 - 08/15		2,992,950.00	2,993,479.04
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	9,983,602.89
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	7,999,727.73
3134GUJV3	40181	FHLMC	5,000,000.00	2.000	10/15/2024	10/15/2019	2.000	2.000	01/15 - Quarterly		5,000,000.00	5,000,000.00
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	19,997,732.03
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	3,998,053.33
3135G0T29	40130	FNMA	3,659,000.00	1.500	02/28/2020	06/19/2019	2.102	2.102	08/28 - 02/28	Received	3,643,924.92	3,655,549.08
3135G0V75	40142	FNMA	10,000,000.00	1.750	07/02/2024	07/08/2019	1.830	1.830	01/02 - 07/02		9,962,100.00	9,965,754.79
3135G0W66	40183	FNMA	10,000,000.00	1.625	10/15/2024	10/22/2019	1.661	1.661	04/15 - 10/15	1,805.56	9,983,000.00	9,983,654.21
Federal Agency Coupon Securities Totals			355,084,000.00				2.122	2.122		1,805.56	354,948,699.32	354,947,740.07
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	10,025,579.42
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	14,993,382.24
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	9,931,494.27
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	16,917,534.75
9128283S7	40132	USTR	30,000,000.00	2.000	01/31/2020	06/21/2019	2.121	2.121	07/31 - 01/31	Received	29,977,734.38	29,997,018.00
912828J50	40141	USTR	10,000,000.00	1.375	02/29/2020	07/01/2019	2.030	2.030	08/31 - 02/29	Received	9,956,825.90	9,989,517.40
912828Y46	40145	USTR	20,000,000.00	2.625	07/31/2020	07/10/2019	2.009	2.009	07/31 - 01/31	Received	20,128,125.00	20,070,187.34
912828W48	40196	USTR	15,000,000.00	2.125	02/29/2024	12/23/2019	1.719	1.719	02/29 - 08/31	99,828.30	15,244,921.88	15,243,480.22
Treasury Coupon Securities Totals			127,000,000.00				1.939	1.939		99,828.30	126,900,888.42	127,168,193.64
Federal Agency Callables												
3133EGB87	40122	FFCB	10,500,000.00	1.875	11/01/2023	06/11/2019	2.187	2.187	11/01 - 05/01	Received	10,363,500.00	10,380,778.48
3133EKC61	40155	FFCB	10,000,000.00	2.100	08/20/2024	08/26/2019	2.100	2.100	02/20 - 08/20	3,500.00	10,000,000.00	10,000,000.00
3130A8YA5	40042	FHLB	1,100,000.00	1.750	08/24/2022	01/09/2019	2.339	2.339	02/24 - 08/24	Received	1,072,775.00	1,080,118.45
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		4,995,922.22	4,995,922.22
3130AHDC4	40182	FHLB	5,000,000.00	2.000	10/17/2023	10/17/2019	2.000	2.000	04/17 - 10/17		5,000,000.00	5,000,000.00
3130AHNT6	40191	FHLB	10,000,000.00	2.000	12/19/2024	12/19/2019	2.000	2.000	06/19 - 12/19		10,000,000.00	10,000,000.00
3130AHNT6	40193	FHLB	5,000,000.00	2.000	12/19/2024	12/19/2019	2.000	2.000	06/19 - 12/19		5,000,000.00	5,000,000.00

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Federal Agency Callables												
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	2.516	2.516	10/15 - 04/15	Received	7,679,236.25	7,680,028.36
3134GTRM1	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	Received	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	Received	30,000,000.00	30,000,000.00
3134GTT94	40149	FHLMC	10,000,000.00	2.150	08/07/2023	08/07/2019	2.150	2.150	02/07 - 08/07		10,000,000.00	10,000,000.00
3134GTV26	40150	FHLMC	5,000,000.00	2.400	08/05/2024	08/05/2019	2.400	2.400	02/05 - 08/05		5,000,000.00	5,000,000.00
3134GUA59	40192	FHLMC	30,000,000.00	2.000	07/17/2024	12/30/2019	2.000	2.000	07/17 - 01/17		30,000,000.00	30,000,000.00
3134GUC65	40195	FHLMC	6,500,000.00	2.000	06/19/2024	12/19/2019	2.000	2.000	06/19 - 12/19		6,500,000.00	6,500,000.00
Federal Agency Callables Totals			215,785,000.00				2.410	2.410		3,500.00	215,810,511.25	215,836,847.51
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	10,065,293.76
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	19,417,734.30
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	9,977,525.83
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
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	9,786,925.47
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	4,993,126.83
459058GX5	40126	IBRD	10,000,000.00	1.875	06/19/2023	06/19/2019	1.902	1.902	12/19 - 06/19		9,989,600.00	9,990,986.67
45905UP32	40135	IBRD	9,180,000.00	1.561	09/12/2020	06/27/2019	1.909	1.909	09/12 - 03/12	Received	9,141,912.18	9,158,022.89
459058HG1	40170	IBRD	5,000,000.00	2.200	09/23/2024	09/23/2019	2.200	2.200	03/23 - 09/23		5,000,000.00	5,000,000.00
459058HG1	40184	IBRD	10,000,000.00	2.200	09/23/2024	10/25/2019	2.161	2.161	03/23 - 09/23	19,555.56	10,018,000.00	10,017,328.05
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			159,180,000.00				2.207	2.207		19,555.56	158,187,822.18	158,406,943.80
MBS ZERO PSA												
3137AWQH1	40115	FHLMC	8,595,000.00	2.307	08/01/2022	06/06/2019	2.089	2.089	07/01 -	Received	8,640,996.68	8,632,688.91
3137AWQH1	40121	FHLMC	6,215,000.00	2.307	08/01/2022	06/11/2019	2.088	2.088	07/01 -	Received	6,248,250.25	6,242,365.25
3137B4WB8	40148	FHLMC	4,250,000.00	3.060	07/01/2023	08/01/2019	2.119	2.119	09/01 -		4,390,781.25	4,375,804.52
3137B36J2	40167	FHLMC	5,000,000.00	3.320	02/01/2023	09/16/2019	1.948	1.948	10/01 -	Received	5,212,500.00	5,194,135.80
3138L9HU9	40151	FNMA	2,750,000.00	2.360	04/01/2022	08/06/2019	2.131	2.160	08/31 - Monthly	Received	2,765,468.75	2,763,106.13

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MBS ZERO PSA												
3138LFC30	40160	FNMA	4,000,000.00	2.100	09/01/2023	08/29/2019	1.823	1.848	08/31 - Monthly	Received	4,037,500.00	4,034,298.16
3138LC5B7	40169	FNMA	1,000,000.00	2.710	02/01/2023	09/17/2019	2.108	2.137	09/30 - Monthly	Received	1,019,843.75	1,018,137.80
3140HUNV4	40171	FNMA	5,000,000.00	2.420	07/01/2024	09/19/2019	2.046	2.074	09/30 - Monthly	Received	5,086,718.75	5,081,556.33
MBS ZERO PSA Totals			36,810,000.00				2.042	2.051		0.00	37,402,059.43	37,342,092.90
Asset Backed Security												
43815NAC8	40158	HAROT	4,750,000.00	1.780	08/15/2023	08/27/2019	1.780	1.780	09/15 -		4,749,960.58	4,749,964.00
43813VAC2	40190	HAROT	9,000,000.00	1.830	01/18/2024	11/26/2019	1.845	1.845	12/18 -		8,998,396.20	8,998,433.82
89233MAD5	40186	TMCC	3,000,000.00	1.920	01/16/2024	11/13/2019	1.931	1.931	12/15 -		2,999,783.40	2,999,790.32
Asset Backed Security Totals			16,750,000.00				1.842	1.842		0.00	16,748,140.18	16,748,188.14
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	9,986,210.50
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	5,036,894.93
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	5,011,390.14
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	5,997,156.52
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	5,055,595.84
13063DLY2	40116	CAS	2,235,000.00	2.350	04/01/2022	06/06/2019	2.127	2.127	10/01 - 04/01	Received	2,248,521.75	2,245,790.76
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	9,396,958.78
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	19,883,613.33
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	989,325.00
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	3,936,883.82
13066YTZ2	40114	CASPWR	15,000,000.00	2.000	05/01/2022	06/05/2019	1.979	1.979	11/01 - 05/01	Received	15,008,850.00	15,007,107.07
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	12,778,844.38
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	3,002,912.13
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	9,996,769.23
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	6,549,464.54
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	3,241,810.23
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	4,815,776.09
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	4,006,952.73
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	1,329,479.50
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	Received	4,976,400.00	4,984,434.04

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Municipal Bonds												
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	2,010,977.84
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	1,261,823.34
649791PP9	40185	NYS	5,000,000.00	2.010	02/15/2024	10/30/2019	1.998	1.998	02/15 - 08/15		5,002,600.00	5,002,497.35
649902ZM8	40156	NYSHGR	2,700,000.00	5.092	03/15/2023	08/16/2019	2.149	2.149	09/15 - 03/15	Received	2,972,376.00	2,943,849.42
6499022A0	40168	NYSHGR	1,000,000.00	4.246	03/15/2021	09/16/2019	2.075	2.075	03/15 - 09/15	117.94	1,031,840.00	1,025,637.40
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	4,970,776.54
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
64990FLH5	40140	NYSPIT	23,430,000.00	1.800	03/15/2021	07/01/2019	1.953	1.953	09/15 - 03/15	Received	23,370,253.50	23,387,768.76
677522T20	40188	OHS	1,950,000.00	1.800	05/01/2022	11/20/2019	1.800	1.800	05/01 - 11/01		1,950,000.00	1,950,000.00
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	2,022,107.77
70922PAK8	40152	PASTRN	1,750,000.00	2.929	12/01/2023	08/14/2019	1.711	1.711	12/01 - 06/01	Received	1,837,920.00	1,830,133.94
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	10,729,206.65
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	1,496,719.61
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	2,771,663.98
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
91412GUJ9	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	2,098,434.90
91412HBK8	37624	UNVHGR	4,000,000.00	3.297	05/15/2023	06/05/2018	3.297	3.297	11/15 - 05/15		4,000,000.00	4,000,000.00
91412GVB8	40153	UNVHGR	1,000,000.00	3.638	05/15/2024	08/14/2019	1.831	1.831	11/15 - 05/15	Received	1,081,870.00	1,075,314.66
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	4,775,808.58
97705MNM3	40177	WIS	500,000.00	1.857	05/01/2024	10/30/2019	1.857	1.857	05/01 - 11/01		500,000.00	500,000.00
Municipal Bonds Totals			237,786,838.08				2.119	2.119		117.94	238,363,259.95	238,336,090.30
Agency Floaters												
3130AFQZ3	40052	FHLB	30,000,000.00	1.709	05/22/2020	01/23/2019	2.086	2.115	05/22 - Quarterly		30,000,000.00	30,000,000.00
Agency Floaters Totals			30,000,000.00				2.086	2.115		0.00	30,000,000.00	30,000,000.00
Corporate Floaters												
14913Q2H1	40069	CAT	5,000,000.00	2.124	03/15/2021	02/22/2019	2.422	2.456	03/15 - Quarterly	Received	4,995,850.00	4,997,577.33
24422EUJ6	40048	DE	3,480,000.00	2.151	09/10/2021	01/16/2019	2.523	2.558	03/11 - Quarterly	Received	3,463,783.20	3,469,646.71
Corporate Floaters Totals			8,480,000.00				2.463	2.498		0.00	8,459,633.20	8,467,224.04
Pass Through Securities												
30298LAA9	40173	FHLMC	9,970,366.55	1.990	05/25/2024	09/30/2019	1.872	1.872	10/25 - Monthly	Received	9,970,366.55	9,970,366.55
30314KAS2	40180	FHLMC	3,278,550.17	2.090	07/25/2024	10/18/2019	1.941	1.941	11/25 - Monthly	Received	3,294,142.96	3,294,142.96

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Pass Through Securities												
3138ELJW4	40189	FNMA	6,380,017.55	2.791	06/01/2023	11/12/2019	1.999	1.999	12/25 - Monthly	Received	6,544,003.94	6,544,003.94
3138L1UV9	40194	FNMA	4,287,086.65	2.220	12/01/2022	12/26/2019	2.023	2.023	01/25 - Monthly	6,609.26	4,309,191.94	4,309,191.94
Pass Through Securities Totals			23,916,020.92				1.943	1.943		6,609.26	24,117,705.39	24,117,705.39
Investment Totals			1,900,146,658.95				2.256	2.259		131,416.62	1,900,563,917.14	1,900,844,010.23

SECTION D

MARKET VALUE OF PORTFOLIO

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

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**City of San Jose
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Money Markets												
VP6000104	36512	Wells Fargo Bank			18,874.21	18,874.21	18,874.21	1.495	1	1	1.495	
VP6000104	37053	Wells Fargo Bank			0.00	0.00	0.00	1.582	1	1	1.582	
VP4560000	40162	Wells Fargo Bank		08/27/2019	20,049,925.74	20,049,925.74	20,049,925.74	1.793	1	1	1.793	
Subtotal and Average			13,802,882.79		20,068,799.95	20,068,799.95	20,068,799.95		1	1	1.793	
State Pool												
CITY	32936	State Investment Pool			21,745,000.00	21,745,000.00	21,745,000.00	2.290	1	1	2.290	
CSJFA	37042	State Investment Pool			2,868,000.00	2,868,000.00	2,868,000.00	2.290	1	1	2.290	
SYS37370	37370	State Investment Pool			0.00	0.00	0.00	2.390	1	1	2.390	
Subtotal and Average			56,230,955.33		24,613,000.00	24,613,000.00	24,613,000.00		1	1	2.290	
Corp Medium Term Notes												
037833CK4	37532	Apple		02/09/2017	10,000,000.00	9,999,700.00	9,999,836.36	1.900	1,093	37	1.917	02/07/2020
037833DL1	40164	Apple		09/11/2019	1,000,000.00	999,300.00	999,847.31	1.700	1,096	984	1.706	09/11/2022
037833DL1	40166	Apple		09/11/2019	5,000,000.00	4,996,500.00	4,992,590.28	1.700	1,096	984	1.757	09/11/2022
039483BP6	40159	Archer Daniels Midland		08/26/2019	2,750,000.00	2,837,120.00	2,833,918.63	3.375	932	804	1.950	03/15/2022
06406HCZO	37549	Bank of New York Mellon		05/09/2017	7,666,000.00	7,666,613.28	7,668,922.92	2.150	1,021	54	1.882	02/24/2020
06406HDD8	37627	Bank of New York Mellon		06/07/2018	5,000,000.00	5,020,200.00	4,989,515.32	2.600	802	229	2.946	08/17/2020
06406HDD8	37628	Bank of New York Mellon		06/18/2018	7,000,000.00	7,028,280.00	6,980,788.55	2.600	791	229	3.054	08/17/2020
06406HDF3	40003	Bank of New York Mellon		08/09/2018	3,700,000.00	3,718,019.00	3,679,663.58	2.450	841	331	3.082	11/27/2020
06406HCZO	40023	Bank of New York Mellon		11/30/2018	10,000,000.00	10,000,800.00	9,987,490.09	2.150	451	54	3.020	02/24/2020
06406HBY4	40100	Bank of New York Mellon		05/02/2019	8,342,000.00	8,570,904.48	8,467,529.76	3.550	875	631	2.645	09/23/2021
084670BF4	40138	Berkshire Hathaway		06/28/2019	8,513,000.00	8,818,105.92	8,748,482.92	3.400	948	761	2.026	01/31/2022
14913Q2Q1	40029	Catepillar Inc.		12/10/2018	6,000,000.00	6,083,820.00	6,006,804.35	3.350	728	341	3.223	12/07/2020
14913Q2T5	40075	Catepillar Inc.		03/04/2019	5,000,000.00	5,114,000.00	5,004,373.83	2.950	1,090	787	2.907	02/26/2022
14913Q2A6	40134	Catepillar Inc.		06/26/2019	10,000,000.00	9,995,500.00	9,981,888.55	1.850	436	247	2.122	09/04/2020
14913Q2W8	40179	Catepillar Inc.		10/09/2019	20,630,000.00	20,866,007.20	20,880,501.02	2.650	586	502	1.752	05/17/2021
19416QDY3	40030	Colgate-Palmolive		12/10/2018	5,000,000.00	5,066,900.00	4,939,244.17	2.450	1,071	684	3.134	11/15/2021
166764BG4	40076	Chevron		03/05/2019	6,192,000.00	6,231,133.44	6,142,013.89	2.100	803	501	2.708	05/16/2021
166764BG4	40108	Chevron		05/13/2019	10,000,000.00	10,063,200.00	9,947,282.16	2.100	734	501	2.495	05/16/2021
24422ETZ2	40057	Deere Co.		01/23/2019	16,000,000.00	16,086,400.00	15,901,883.46	2.350	716	373	2.973	01/08/2021
25468PDU7	37555	Walt Disney Company		06/20/2017	13,800,000.00	13,798,482.00	13,799,800.45	1.800	1,081	156	1.803	06/05/2020
25468PDJ2	37607	Walt Disney Company		04/05/2018	10,000,000.00	10,066,100.00	9,947,834.86	2.300	1,044	408	2.790	02/12/2021
25468PCN4	40106	Walt Disney Company		05/10/2019	5,000,000.00	5,078,700.00	5,020,145.22	2.750	829	593	2.492	08/16/2021
25468PDE3	40119	Walt Disney Company		06/07/2019	10,000,000.00	10,025,800.00	9,995,035.83	2.150	468	260	2.220	09/17/2020
36962G4J0	37557	General Electric		06/23/2017	10,000,000.00	10,003,600.00	10,007,066.56	5.500	929	7	1.767	01/08/2020

Portfolio CITY
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**City of San Jose
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Corp Medium Term Notes												
438516BM7	40015	Honeywell International		11/02/2018	1,712,000.00	1,715,937.60	1,671,169.99	1.850	1,095	670	3.225	11/01/2021
438516BM7	40016	Honeywell International		11/05/2018	5,000,000.00	5,011,500.00	4,881,187.73	1.850	1,092	670	3.220	11/01/2021
438516BM7	40163	Honeywell International		09/05/2019	5,000,000.00	5,011,500.00	5,005,145.62	1.850	788	670	1.792	11/01/2021
24422EUT4	40097	John Deere		04/26/2019	14,000,000.00	14,335,160.00	14,099,641.52	2.950	1,071	821	2.618	04/01/2022
478160CD4	40091	Johnson & Johnson		04/24/2019	5,280,000.00	5,338,344.00	5,246,936.22	2.250	1,044	792	2.550	03/03/2022
478160CH5	40133	Johnson & Johnson		06/24/2019	20,000,000.00	20,035,600.00	20,016,421.85	1.950	505	314	1.852	11/10/2020
46625HQJ2	37618	JP Morgan		05/07/2018	15,000,000.00	15,116,100.00	14,890,750.30	2.550	1,029	425	3.207	03/01/2021
46625HRT9	40005	JP Morgan		08/16/2018	7,000,000.00	7,046,200.00	6,925,402.02	2.400	1,026	523	3.182	06/07/2021
46625HHZ6	40006	JP Morgan		08/20/2018	5,000,000.00	5,174,750.00	5,088,219.59	4.625	994	495	3.255	05/10/2021
48125LRK0	40086	JP Morgan		04/10/2019	5,000,000.00	5,002,650.00	4,993,769.59	2.604	663	397	2.868	02/01/2021
191216BT6	40044	Coca Cola		01/15/2019	10,000,000.00	10,003,500.00	9,926,175.20	1.875	651	300	2.801	10/27/2020
191216BY5	40056	Coca Cola		01/23/2019	15,010,000.00	14,972,024.70	14,709,671.98	1.550	952	609	2.803	09/01/2021
191219AP9	40063	Coca Cola		02/01/2019	10,524,000.00	11,886,331.80	11,673,308.50	8.500	1,096	762	2.981	02/01/2022
191216CF5	40117	Coca Cola		06/06/2019	5,000,000.00	5,052,050.00	5,004,146.23	2.200	1,084	875	2.164	05/25/2022
88579YAU5	40123	3M		06/13/2019	4,800,000.00	4,789,344.00	4,748,596.94	1.625	829	627	2.268	09/19/2021
88579YAU5	40131	3M		06/21/2019	20,000,000.00	19,992,800.00	19,980,517.44	2.000	413	219	2.164	08/07/2020
88579YAU5	40144	3M		07/10/2019	10,000,000.00	9,996,400.00	9,989,931.16	2.000	394	219	2.170	08/07/2020
88579YAU5	40147	3M		07/31/2019	10,000,000.00	9,977,800.00	9,918,782.89	1.625	781	627	2.111	09/19/2021
594918BP8	40055	Microsoft Inc.		01/23/2019	10,000,000.00	9,986,800.00	9,821,539.89	1.550	928	585	2.710	08/08/2021
594918BW3	40082	Microsoft Inc.		04/05/2019	4,500,000.00	4,563,630.00	4,491,680.95	2.400	1,038	767	2.491	02/06/2022
69371RN85	37583	PACCAR Inc.		11/16/2017	6,050,000.00	6,060,043.00	6,048,019.51	2.050	1,093	317	2.089	11/13/2020
69371RN93	37609	PACCAR Inc.		04/09/2018	9,980,000.00	10,097,564.40	9,971,230.63	2.800	1,057	425	2.878	03/01/2021
69371RN85	37617	PACCAR Inc.		04/30/2018	7,068,000.00	7,079,732.88	7,017,543.31	2.050	928	317	2.910	11/13/2020
69371RN69	40031	PACCAR Inc.		12/19/2018	3,555,000.00	3,554,928.90	3,549,255.52	1.950	435	57	3.014	02/27/2020
69371RM78	40041	PACCAR Inc.		01/10/2019	3,460,000.00	3,473,044.20	3,448,695.14	2.500	582	226	3.043	08/14/2020
69371RP75	40096	PACCAR Inc.		04/26/2019	6,068,000.00	6,195,124.60	6,100,277.02	2.850	1,040	790	2.593	03/01/2022
69371RP83	40111	PACCAR Inc.		05/23/2019	7,000,000.00	7,130,550.00	7,016,430.97	2.650	1,083	860	2.546	05/10/2022
713448BR8	37621	Pepsi Co		05/18/2018	11,011,000.00	11,134,213.09	11,035,578.35	3.125	898	305	2.845	11/01/2020
713448DC9	40136	Pepsi Co		06/27/2019	23,500,000.00	23,546,765.00	23,527,484.94	2.150	475	287	1.998	10/14/2020
742718EQ8	40021	Proctor & Gamble		11/21/2018	10,000,000.00	10,034,300.00	9,761,692.47	1.700	1,078	672	3.065	11/03/2021
74005PBP8	37629	Praxair		06/22/2018	2,626,000.00	2,637,029.20	2,613,207.89	2.250	825	267	2.943	09/24/2020
90331HNP4	40054	US Bank		01/23/2019	10,253,000.00	10,416,637.88	10,263,549.05	3.150	824	481	3.067	04/26/2021
91159HHC7	40080	US Bank		03/15/2019	5,000,000.00	5,115,850.00	5,018,710.46	3.000	1,096	804	2.822	03/15/2022
91159HHC7	40102	US Bank		05/06/2019	6,533,000.00	6,684,369.61	6,575,798.20	3.000	1,044	804	2.689	03/15/2022
91159HHC7	40105	US Bank		05/09/2019	10,000,000.00	10,231,700.00	10,069,803.90	3.000	1,041	804	2.668	03/15/2022
90331HPC1	40112	US Bank		05/23/2019	10,000,000.00	10,187,300.00	9,991,539.63	2.650	1,096	873	2.687	05/23/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	Maturity	YTM	Maturity Date
Corp Medium Term Notes												
931142EJ8	37632	Wal-Mart		06/27/2018	5,000,000.00	5,106,900.00	4,999,876.39	3.125	1,092	539	3.127	06/23/2021
931142EA7	40092	Wal-Mart		04/25/2019	3,150,000.00	3,154,315.50	3,131,560.43	1.900	600	349	2.529	12/15/2020
Subtotal and Average			530,150,492.30		519,673,000.00	524,983,975.68	520,145,709.49		832	462	2.516	
Negotiable CDs												
06370RZF9	40093	Bank of Montreal		04/24/2019	30,000,000.00	30,027,900.00	30,000,000.00	2.500	310	58	2.500	02/28/2020
06417MCQ6	40172	BNSHOU		09/24/2019	25,000,000.00	25,010,250.00	25,000,000.00	2.010	185	86	2.010	03/27/2020
62478T5V7	40178	MUBCD		10/03/2019	25,000,000.00	25,014,750.00	25,000,000.00	1.950	190	100	1.950	04/10/2020
78012UPC3	40099	Royal Bank of Canada		04/30/2019	15,000,000.00	15,014,400.00	15,000,000.00	2.520	304	58	2.520	02/28/2020
Subtotal and Average			111,739,130.43		95,000,000.00	95,067,300.00	95,000,000.00		245	76	2.229	
Commercial Paper Discounts												
89233GCT1	40175	Toyota Motor Credit Corp		10/01/2019	15,000,000.00	14,938,800.00	14,927,975.00	2.010	178	86	2.030	03/27/2020
89233GD94	40176	Toyota Motor Credit Corp		10/01/2019	15,000,000.00	14,928,150.00	14,917,500.00	2.000	191	99	2.055	04/09/2020
Subtotal and Average			42,452,162.00		30,000,000.00	29,866,950.00	29,845,475.00		184	92	2.042	
Federal Agency Coupon Securities												
3132X0SA0	37536	Federal Agricultural Mtg Corp		04/19/2017	15,000,000.00	14,995,800.00	14,999,616.51	1.640	1,094	107	1.649	04/17/2020
3132X0SA0	37593	Federal Agricultural Mtg Corp		12/29/2017	10,000,000.00	9,997,200.00	9,988,054.52	1.640	840	107	2.057	04/17/2020
3132X0B91	37594	Federal Agricultural Mtg Corp		01/19/2018	50,000,000.00	50,078,500.00	50,000,000.00	2.000	894	182	2.000	07/01/2020
31422BAG5	40028	Federal Agricultural Mtg Corp		12/10/2018	12,000,000.00	12,024,720.00	12,000,000.00	2.800	445	58	2.802	02/28/2020
3133EEW55	37331	Federal Farm Credit Bank		06/24/2015	20,000,000.00	20,020,400.00	20,002,417.42	1.800	1,818	166	1.772	06/15/2020
3133EDKQ4	37597	Federal Farm Credit Bank		01/05/2018	2,250,000.00	2,256,525.00	2,250,451.10	2.120	908	182	2.079	07/01/2020
3133EJD48	40013	Federal Farm Credit Bank		10/17/2018	25,000,000.00	26,279,250.00	24,935,666.67	3.050	1,811	1,370	3.124	10/02/2023
3133EJ5W5	40049	Federal Farm Credit Bank		01/23/2019	20,000,000.00	20,744,000.00	19,984,659.27	2.650	1,734	1,391	2.672	10/23/2023
3133EKRE8	40127	Federal Farm Credit Bank		06/21/2019	17,000,000.00	17,092,990.00	16,978,880.22	1.850	997	803	1.909	03/14/2022
3130A7CV5	37398	Federal Home Loan Bank		02/18/2016	10,000,000.00	9,975,400.00	9,990,865.11	1.375	1,827	414	1.459	02/18/2021
3130A8QS5	37449	Federal Home Loan Bank		07/14/2016	10,000,000.00	9,925,300.00	9,984,853.94	1.125	1,826	560	1.227	07/14/2021
3130AAJP4	37512	Federal Home Loan Bank		01/20/2017	30,000,000.00	30,011,700.00	30,000,000.00	1.740	1,258	182	1.740	07/01/2020
3130ABQY5	37569	Federal Home Loan Bank		08/02/2017	3,625,000.00	3,636,273.75	3,629,473.49	1.800	1,429	547	1.714	07/01/2021
3130A72V6	37581	Federal Home Loan Bank		11/03/2017	3,000,000.00	3,001,110.00	3,000,000.00	2.500	1,546	757	2.000	01/27/2022
3130ACZS6	37589	Federal Home Loan Bank		12/20/2017	10,000,000.00	10,120,200.00	9,990,216.43	2.100	1,654	912	2.141	07/01/2022
3130ADN32	37604	Federal Home Loan Bank		02/09/2018	5,000,000.00	5,002,650.00	4,999,493.07	2.125	732	41	2.219	02/11/2020
3130AEWA4	40007	Federal Home Loan Bank		09/07/2018	10,000,000.00	10,072,200.00	9,992,197.58	2.625	755	274	2.733	10/01/2020
3130AEY38	40011	Federal Home Loan Bank		09/28/2018	5,000,000.00	5,042,900.00	5,000,000.00	3.200	1,826	1,366	3.200	09/28/2023
3130AGM77	40128	Federal Home Loan Bank		06/17/2019	895,000.00	896,378.30	894,744.13	2.000	366	168	2.063	06/17/2020

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Federal Agency Coupon Securities												
3133XP50	40139	Federal Home Loan Bank		07/01/2019	22,655,000.00	22,762,837.80	22,748,597.51	4.125	256	72	2.030	03/13/2020
3130AGWK7	40157	Federal Home Loan Bank		08/16/2019	3,000,000.00	2,976,810.00	2,993,479.04	1.500	1,826	1,688	1.549	08/15/2024
3137EAEC9	37466	Federal Home Loan Mtg Corp		08/12/2016	10,000,000.00	9,926,200.00	9,983,602.89	1.125	1,826	589	1.230	08/12/2021
3137EAEM7	37613	Federal Home Loan Mtg Corp		04/19/2018	8,000,000.00	8,021,360.00	7,999,727.73	2.500	735	113	2.511	04/23/2020
3134GUJV3	40181	Federal Home Loan Mtg Corp		10/15/2019	5,000,000.00	5,000,750.00	5,000,000.00	2.000	1,827	1,749	2.000	10/15/2024
3135G0U35	37636	Federal National Mtg Assn		06/25/2018	20,000,000.00	20,338,200.00	19,997,732.03	2.750	1,093	538	2.758	06/22/2021
3135G0U92	40043	Federal National Mtg Assn		01/11/2019	4,000,000.00	4,080,920.00	3,998,053.33	2.625	1,096	741	2.650	01/11/2022
3135G0T29	40130	Federal National Mtg Assn		06/19/2019	3,659,000.00	3,658,304.79	3,655,549.08	1.500	254	58	2.102	02/28/2020
3135G0V75	40142	Federal National Mtg Assn		07/08/2019	10,000,000.00	10,011,400.00	9,965,754.79	1.750	1,821	1,644	1.830	07/02/2024
3135G0W66	40183	Federal National Mtg Assn		10/22/2019	10,000,000.00	9,954,400.00	9,983,654.21	1.625	1,820	1,749	1.661	10/15/2024
Subtotal and Average			356,838,672.38		355,084,000.00	357,904,679.64	354,947,740.07		1,237	564	2.122	
Treasury Coupon Securities												
912828VV9	37378	U.S. Treasury		12/29/2015	10,000,000.00	10,030,500.00	10,025,579.42	2.125	1,707	243	1.723	08/31/2020
912828XE5	37522	U.S. Treasury		01/17/2017	15,000,000.00	14,991,750.00	14,993,382.24	1.500	1,230	151	1.610	05/31/2020
912828R77	37530	U.S. Treasury		02/01/2017	10,000,000.00	9,969,500.00	9,931,494.27	1.375	1,580	516	1.882	05/31/2021
912828L32	37601	U.S. Treasury		01/23/2018	17,000,000.00	16,971,440.00	16,917,534.75	1.375	951	243	2.129	08/31/2020
9128283S7	40132	U.S. Treasury		06/21/2019	30,000,000.00	30,008,100.00	29,997,018.00	2.000	224	30	2.121	01/31/2020
912828J50	40141	U.S. Treasury		07/01/2019	10,000,000.00	9,995,400.00	9,989,517.40	1.375	243	59	2.030	02/29/2020
912828Y46	40145	U.S. Treasury		07/10/2019	20,000,000.00	20,113,200.00	20,070,187.34	2.625	387	212	2.009	07/31/2020
912828W48	40196	U.S. Treasury		12/23/2019	15,000,000.00	15,278,400.00	15,243,480.22	2.125	1,529	1,520	1.719	02/29/2024
Subtotal and Average			113,399,756.88		127,000,000.00	127,358,290.00	127,168,193.64		846	337	1.939	
Treasury Discounts												
Subtotal and Average			217,384.13									
Federal Agency Callables												
3133EGB87	40122	Federal Farm Credit Bank		06/11/2019	10,500,000.00	10,454,325.00	10,380,778.48	1.875	1,604	1,400	2.187	11/01/2023
3133EKC61	40155	Federal Farm Credit Bank		08/26/2019	10,000,000.00	10,010,600.00	10,000,000.00	2.100	1,821	1,693	2.100	08/20/2024
3130A8YA5	40042	Federal Home Loan Bank		01/09/2019	1,100,000.00	1,098,064.00	1,080,118.45	1.750	1,323	966	2.339	08/24/2022
3130AFQS9	40050	Federal Home Loan Bank		01/30/2019	10,000,000.00	10,006,200.00	10,000,000.00	2.850	1,826	1,490	2.850	01/30/2024
3130AFRB5	40060	Federal Home Loan Bank		01/29/2019	5,000,000.00	5,049,000.00	4,995,922.22	2.875	1,826	1,489	2.897	01/29/2024
3130AHDC4	40182	Federal Home Loan Bank		10/17/2019	5,000,000.00	5,000,000.00	5,000,000.00	2.000	1,461	1,385	2.000	10/17/2023
3130AHNT6	40191	Federal Home Loan Bank		12/19/2019	10,000,000.00	9,992,600.00	10,000,000.00	2.000	1,827	1,814	2.000	12/19/2024
3130AHNT6	40193	Federal Home Loan Bank		12/19/2019	5,000,000.00	4,996,300.00	5,000,000.00	2.000	1,827	1,814	2.000	12/19/2024
3134GTKX0	40094	Federal Home Loan Mtg Corp		04/30/2019	25,000,000.00	25,011,250.00	25,000,000.00	2.780	1,644	1,398	2.780	10/30/2023

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Federal Agency Callables												
3134GTKG7	40095	Federal Home Loan Mtg Corp		05/03/2019	5,000,000.00	5,041,200.00	5,000,000.00	2.600	1,827	1,584	2.600	05/03/2024
3134GTGZ0	40098	Federal Home Loan Mtg Corp		04/25/2019	7,685,000.00	7,696,373.80	7,680,028.36	2.500	1,817	1,566	2.516	04/15/2024
3134GTRM1	40103	Federal Home Loan Mtg Corp		05/20/2019	13,000,000.00	13,026,910.00	13,000,000.00	2.700	1,827	1,601	2.700	05/20/2024
3134GTJB0	40107	Federal Home Loan Mtg Corp		05/09/2019	2,000,000.00	2,004,000.00	2,000,000.00	2.650	1,826	1,589	2.650	05/08/2024
3134GTPK3	40109	Federal Home Loan Mtg Corp		05/22/2019	25,000,000.00	25,065,250.00	25,000,000.00	2.650	1,827	1,603	2.650	05/22/2024
3134GTRB1	40113	Federal Home Loan Mtg Corp		06/21/2019	30,000,000.00	30,156,000.00	30,000,000.00	2.520	1,824	1,630	2.520	06/18/2024
3134GTT94	40149	Federal Home Loan Mtg Corp		08/07/2019	10,000,000.00	10,008,200.00	10,000,000.00	2.150	1,461	1,314	2.150	08/07/2023
3134GTV26	40150	Federal Home Loan Mtg Corp		08/05/2019	5,000,000.00	5,001,900.00	5,000,000.00	2.400	1,827	1,678	2.400	08/05/2024
3134GUA59	40192	Federal Home Loan Mtg Corp		12/30/2019	30,000,000.00	29,983,200.00	30,000,000.00	2.000	1,661	1,659	2.000	07/17/2024
3134GUC65	40195	Federal Home Loan Mtg Corp		12/19/2019	6,500,000.00	6,500,780.00	6,500,000.00	2.000	1,644	1,631	2.000	06/19/2024
Subtotal and Average			203,408,636.47		215,785,000.00	216,102,152.80	215,636,847.51		1,737	1,571	2.410	
Supranational												
4581X0CD8	37404	IADB		04/08/2016	10,000,000.00	10,033,400.00	10,065,293.76	2.125	1,676	313	1.336	11/09/2020
4581X0CZ9	37634	IADB		06/22/2018	20,000,000.00	20,046,800.00	19,417,734.30	1.750	1,545	987	2.902	09/14/2022
459058FY4	37523	IBRD		01/26/2017	10,000,000.00	10,071,600.00	9,977,525.83	2.000	1,826	756	2.115	01/26/2022
45905UC51	37564	IBRD		01/20/2017	30,000,000.00	29,996,700.00	30,000,000.00	2.070	1,623	547	2.070	07/01/2021
45905US21	37596	IBRD		01/19/2018	25,000,000.00	25,063,750.00	25,000,000.00	2.170	1,259	547	2.170	07/01/2021
45905UK37	37639	IBRD		07/05/2018	10,000,000.00	9,947,700.00	9,786,925.47	2.100	1,468	923	3.000	07/12/2022
459058GQ0	40079	IBRD		03/19/2019	5,000,000.00	5,155,450.00	4,993,126.83	2.500	1,827	1,539	2.535	03/19/2024
459058GX5	40126	IBRD		06/19/2019	10,000,000.00	10,052,500.00	9,990,986.67	1.875	1,461	1,265	1.902	06/19/2023
45905UP32	40135	IBRD		06/27/2019	9,180,000.00	9,181,927.80	9,158,022.89	1.561	443	255	1.909	09/12/2020
459058HG1	40170	IBRD		09/23/2019	5,000,000.00	5,005,300.00	5,000,000.00	2.200	1,827	1,727	2.200	09/23/2024
459058HG1	40184	IBRD		10/25/2019	10,000,000.00	10,010,600.00	10,017,328.05	2.200	1,795	1,727	2.161	09/23/2024
45950VLD6	37571	International Finance Corp		08/15/2017	10,000,000.00	9,974,500.00	10,000,000.00	1.620	1,109	240	1.620	08/28/2020
45950VMW3	40025	International Finance Corp		12/17/2018	5,000,000.00	5,040,200.00	5,000,000.00	3.000	1,824	1,444	3.000	12/15/2023
Subtotal and Average			160,131,903.93		159,180,000.00	159,580,427.80	158,406,943.80		1,482	803	2.207	
MBS ZERO PSA												
3137AWQH1	40115	Federal Home Loan Mtg Corp		06/06/2019	8,595,000.00	8,654,477.40	8,632,688.91	2.307	1,152	943	2.089	08/01/2022
3137AWQH1	40121	Federal Home Loan Mtg Corp		06/11/2019	6,215,000.00	6,258,007.80	6,242,365.25	2.307	1,147	943	2.088	08/01/2022
3137B4WB8	40148	Federal Home Loan Mtg Corp		08/01/2019	4,250,000.00	4,390,547.50	4,375,804.52	3.060	1,430	1,277	2.119	07/01/2023
3137B36J2	40167	Federal Home Loan Mtg Corp		09/16/2019	5,000,000.00	5,186,550.00	5,194,135.80	3.320	1,234	1,127	1.948	02/01/2023
3138L9HU9	40151	Federal National Mtg Assn		08/06/2019	2,750,000.00	2,759,900.00	2,763,106.13	2.360	969	821	2.131	04/01/2022
3138LFC30	40160	Federal National Mtg Assn		08/29/2019	4,000,000.00	3,988,600.00	4,034,298.16	2.100	1,464	1,339	1.823	09/01/2023
3138LC5B7	40169	Federal National Mtg Assn		09/17/2019	1,000,000.00	1,016,650.00	1,018,137.80	2.710	1,233	1,127	2.108	02/01/2023

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MBS ZERO PSA												
3140HUNV4	40171	Federal National Mtg Assn		09/19/2019	5,000,000.00	5,036,750.00	5,081,556.33	2.420	1,747	1,643	2.046	07/01/2024
Subtotal and Average			37,362,205.72		36,810,000.00	37,291,482.70	37,342,092.90		1,298	1,142	2.042	
Asset Backed Security												
43815NAC8	40158	American Honda Finance Corp		08/27/2019	4,750,000.00	4,739,217.50	4,749,964.00	1.780	1,449	1,322	1.780	08/15/2023
43813VAC2	40190	American Honda Finance Corp		11/26/2019	9,000,000.00	8,980,200.00	8,998,433.82	1.830	1,514	1,478	1.845	01/18/2024
89233MAD5	40186	Toyota Motor Credit Corp		11/13/2019	3,000,000.00	2,998,680.00	2,999,790.32	1.920	1,525	1,476	1.931	01/16/2024
Subtotal and Average			9,868,794.75		16,750,000.00	16,718,097.50	16,748,188.14		1,498	1,433	1.842	
Municipal Bonds												
13063CP87	37408	State of California GO		04/28/2016	10,000,000.00	9,970,300.00	10,000,000.00	1.500	1,799	456	1.500	04/01/2021
13063CP87	37411	State of California GO		04/29/2016	10,000,000.00	9,970,300.00	9,986,210.50	1.500	1,798	456	1.615	04/01/2021
13063DDF2	37579	State of California GO		10/26/2017	5,000,000.00	5,092,750.00	5,036,894.93	2.500	1,801	1,004	2.222	10/01/2022
13063DDF2	37588	State of California GO		12/07/2017	5,000,000.00	5,092,750.00	5,011,390.14	2.500	1,759	1,004	2.411	10/01/2022
13063DGA0	37620	State of California GO		05/16/2018	6,000,000.00	6,077,760.00	5,997,156.52	2.800	1,051	456	2.839	04/01/2021
13063DGN2	40008	State of California GO		09/18/2018	5,000,000.00	5,248,500.00	5,055,595.84	3.400	1,778	1,308	3.064	08/01/2023
13063DLY2	40116	State of California GO		06/06/2019	2,265,977.10	2,265,977.10	2,245,790.76	2.350	1,030	821	2.127	04/01/2022
13066YTY5	37529	CA Dept of Water Resource Powr		02/01/2017	9,446,838.08	9,443,059.34	9,396,958.78	1.713	1,550	486	2.129	05/01/2021
13066YTZ2	37546	CA Dept of Water Resource Powr		05/01/2017	20,000,000.00	20,109,000.00	19,883,613.33	2.000	1,826	851	2.265	05/01/2022
13067WPE6	37625	CA Dept of Water Resource Powr		06/01/2018	1,000,000.00	1,020,280.00	989,325.00	2.518	1,644	1,065	2.911	12/01/2022
13066YTZ2	40039	CA Dept of Water Resource Powr		01/08/2019	4,000,000.00	4,021,800.00	3,936,883.82	2.000	1,209	851	2.711	05/01/2022
13066YTZ2	40114	CA Dept of Water Resource Powr		06/05/2019	15,000,000.00	15,081,750.00	15,007,107.07	2.000	1,061	851	1.979	05/01/2022
20772J3E0	37468	State of Connecticut GO		08/19/2016	12,770,000.00	12,738,713.50	12,778,844.38	1.550	1,457	227	1.435	08/15/2020
20772JL67	37560	State of Connecticut GO		07/03/2017	3,000,000.00	3,019,590.00	3,002,912.13	2.570	1,490	578	2.505	08/01/2021
544351KQ1	37505	City of Los Angeles		12/21/2016	10,000,000.00	10,021,600.00	9,996,769.23	2.150	1,715	609	2.170	09/01/2021
544351KP3	37507	City of Los Angeles		12/21/2016	6,560,000.00	6,564,592.00	6,549,464.54	1.930	1,350	244	2.181	09/01/2020
544351KQ1	37510	City of Los Angeles		12/30/2016	3,250,000.00	3,257,020.00	3,241,810.23	2.150	1,706	609	2.310	09/01/2021
544351MN6	37638	City of Los Angeles		07/12/2018	4,815,000.00	4,919,052.15	4,815,776.09	2.900	1,512	974	2.893	09/01/2022
544351MN6	40036	City of Los Angeles		12/31/2018	4,000,000.00	4,086,440.00	4,006,952.73	2.900	1,340	974	2.830	09/01/2022
544445AZ2	37494	Los Angeles Intl Airport		12/06/2016	2,000,000.00	2,002,080.00	2,000,000.00	2.092	1,256	135	2.092	05/15/2020
544445AZ2	37595	Los Angeles Intl Airport		12/29/2017	1,330,000.00	1,331,383.20	1,329,479.50	2.092	868	135	2.200	05/15/2020
574193NC8	37534	Maryland State GO		03/22/2017	5,000,000.00	5,040,050.00	5,000,000.00	2.250	1,819	804	2.250	03/15/2022
574193NB0	40110	Maryland State GO		05/17/2019	5,000,000.00	5,014,550.00	4,984,434.04	2.000	668	439	2.264	03/15/2021
56052AD52	40124	State of Maine GO		06/26/2019	2,000,000.00	2,022,840.00	2,010,977.84	2.500	706	517	2.102	06/01/2021
56052AD60	40125	State of Maine GO		06/26/2019	1,250,000.00	1,269,587.50	1,261,823.34	2.500	1,071	882	2.094	06/01/2022
649791PP9	40185	New York State GO		10/30/2019	5,000,000.00	4,988,600.00	5,002,497.35	2.010	1,569	1,506	1.998	02/15/2024

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Municipal Bonds												
649902ZM8	40156	NYS Dormitory Authority		08/16/2019	2,700,000.00	2,929,446.00	2,943,849.42	5.092	1,307	1,169	2.149	03/15/2023
6499022A0	40168	NYS Dormitory Authority		09/16/2019	1,000,000.00	1,027,160.00	1,025,637.40	4.246	546	439	2.075	03/15/2021
64990E4G9	37514	NYS Personal Income Tax Rev		01/06/2017	4,975,000.00	4,972,263.75	4,970,776.54	1.100	1,135	45	1.817	02/15/2020
64990FGS7	37575	NYS Personal Income Tax Rev		10/13/2017	7,660,000.00	7,651,880.40	7,660,000.00	1.950	1,221	411	1.950	02/15/2021
64990FLH5	40140	NYS Personal Income Tax Rev		07/01/2019	23,430,000.00	23,451,087.00	23,387,768.76	1.800	623	439	1.953	03/15/2021
677522T20	40188	State of Ohio GO		11/20/2019	1,950,000.00	1,948,674.00	1,950,000.00	1.800	893	851	1.800	05/01/2022
70922PAH5	37497	Pennsylvania Turnpike Comm		12/12/2016	2,000,000.00	2,032,540.00	2,022,107.77	2.609	1,815	700	2.000	12/01/2021
70922PAK8	40152	Pennsylvania Turnpike Comm		08/14/2019	1,750,000.00	1,819,002.50	1,830,133.94	2.929	1,570	1,430	1.711	12/01/2023
801546PE6	37580	COUNTY OF SANTA CLARA CA		11/09/2017	10,715,000.00	10,737,930.10	10,729,206.65	2.125	996	213	1.891	08/01/2020
79766DKM0	37576	San Francisco City & County		10/31/2017	1,000,000.00	1,000,630.00	1,000,000.00	1.944	913	121	1.942	05/01/2020
79766DKM0	37612	San Francisco City & County		04/19/2018	1,500,000.00	1,500,945.00	1,496,719.61	1.944	743	121	2.613	05/01/2020
84247PHX2	37565	Southern Cal Public Pwr Authority		07/31/2017	2,710,000.00	2,800,270.10	2,771,663.98	3.258	1,796	912	2.290	07/01/2022
91412GD44	37405	UC General Revenue Bonds		04/20/2016	5,570,000.00	5,565,655.40	5,570,000.00	1.490	1,486	135	1.490	05/15/2020
91412GUY9	37496	UC General Revenue Bonds		12/09/2016	2,070,000.00	2,108,543.40	2,098,434.90	3.154	1,618	500	2.100	05/15/2021
91412HBK8	37624	UC General Revenue Bonds		06/05/2018	4,000,000.00	4,187,160.00	4,000,000.00	3.297	1,805	1,230	3.297	05/15/2023
91412GVB8	40153	UC General Revenue Bonds		08/14/2019	1,000,000.00	1,069,900.00	1,075,314.66	3.638	1,736	1,596	1.831	05/15/2024
97705LZG5	37572	State of Wisconsin GO		08/18/2017	4,600,000.00	4,641,032.00	4,775,808.58	4.650	1,717	851	2.886	05/01/2022
97705MNM3	40177	State of Wisconsin GO		10/30/2019	500,000.00	496,070.00	500,000.00	1.857	1,645	1,582	1.857	05/01/2024
Subtotal and Average			235,556,162.54		237,786,838.08	239,610,514.44	238,336,090.30		1,378	629	2.119	
Agency Floaters												
3130AFQZ3	40052	Federal Home Loan Bank		01/23/2019	30,000,000.00	30,003,600.00	30,000,000.00	1.709	485	142	2.086	05/22/2020
Subtotal and Average			30,000,000.00		30,000,000.00	30,003,600.00	30,000,000.00		485	142	2.086	
Corporate Floaters												
14913Q2H1	40069	Caterpillar Inc.		02/22/2019	5,000,000.00	5,001,450.00	4,997,577.33	2.124	752	439	2.422	03/15/2021
24422EUI6	40048	Deere Co.		01/16/2019	3,480,000.00	3,483,758.40	3,469,646.71	2.151	968	618	2.523	09/10/2021
Subtotal and Average			8,466,210.69		8,480,000.00	8,485,208.40	8,467,224.04		841	512	2.463	
Pass Through Securities												
30298LAA9	40173	Federal Home Loan Mtg Corp		09/30/2019	9,970,366.55	9,910,245.24	9,970,366.55	1.990	1,699	1,606	1.872	05/25/2024
30314KAS2	40180	Federal Home Loan Mtg Corp		10/18/2019	3,278,550.17	3,264,222.91	3,294,142.96	2.090	1,742	1,667	1.941	07/25/2024
3138ELJW4	40189	Federal National Mtg Assn		11/12/2019	6,380,017.55	6,513,232.32	6,544,003.94	2.791	1,297	1,247	1.999	06/01/2023
3138L1UV9	40194	Federal National Mtg Assn		12/26/2019	4,287,086.65	4,301,791.36	4,309,191.94	2.220	1,071	1,065	2.023	12/01/2022
Subtotal and Average			16,561,649.25		23,916,020.92	23,989,491.83	24,117,705.39		1,484	1,420	1.943	

**City of San Jose
Portfolio Management
Portfolio Details - Investments
December 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	Maturity	YTM
Total and Average			1,926,186,999.60		1,900,146,658.95	1,911,643,970.74	1,900,844,010.23	1.093	641		2.254

**City of San Jose
Portfolio Management
Portfolio Details - Cash
December 31, 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		131,416.62	131,416.62		0	0	
				Subtotal		131,416.62	131,416.62				
		Total Cash and Investments	1,926,186,999.60		1,900,146,658.95	1,911,775,387.36	1,900,975,426.85		1,093	641	2.254

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SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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

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

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City of San Jose
Transaction Activity Report
October 1, 2019 - December 31, 2019
Sorted by Fund - Investment Number
All Funds

City of San Jose
CA

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
32936	003	CITY	STPOOL 0.24%	Purchase	10/04/2019		Short	6,762,000.00			-6,762,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	10/07/2019		Short	5,236,000.00			-5,236,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	10/10/2019		Short	9,171,000.00			-9,171,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	10/15/2019		Short	9,226,000.00			-9,226,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	10/15/2019		Short	167,822.75			-167,822.75
32936	003	CITY	STPOOL 0.24%	Purchase	10/17/2019		Short	1,971,000.00			-1,971,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	10/22/2019		Short	4,839,000.00			-4,839,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	10/23/2019		Short	6,179,000.00			-6,179,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	10/24/2019		Short	28,316,000.00			-28,316,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	10/28/2019		Short	946,000.00			-946,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	10/30/2019		Short	25,077,000.00			-25,077,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	10/31/2019		Short	12,598,000.00			-12,598,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	11/05/2019		Short	11,657,000.00			-11,657,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	11/13/2019		Short	26,606,000.00			-26,606,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	11/18/2019		Short	10,870,000.00			-10,870,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	11/25/2019		Short	13,580,000.00			-13,580,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	12/03/2019		Short	9,693,000.00			-9,693,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	12/05/2019		Short	6,054,000.00			-6,054,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	12/13/2019		Short	23,402,000.00			-23,402,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	12/17/2019		Short	2,901,000.00			-2,901,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	12/24/2019		Short	16,000,000.00			-16,000,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	10/11/2019		Short		43,552,000.00		43,552,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	10/16/2019		Short		21,049,000.00		21,049,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	10/17/2019		Short		167,822.75		167,822.75
32936	003	CITY	STPOOL 0.24%	Redemption	10/25/2019		Short		38,948,000.00		38,948,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	11/01/2019		Short		5,570,000.00		5,570,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	11/08/2019		Short		34,714,000.00		34,714,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	11/12/2019		Short		4,905,000.00		4,905,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	11/15/2019		Short		10,552,000.00		10,552,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	11/22/2019		Short		14,691,000.00		14,691,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	12/06/2019		Short		36,522,000.00		36,522,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	12/09/2019		Short		8,201,000.00		8,201,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	12/10/2019		Short		2,730,000.00		2,730,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	12/19/2019		Short		21,401,000.00		21,401,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	12/23/2019		Short		9,359,000.00		9,359,000.00

Portfolio CITY
AP
TA (PRF_TA) 7.1.1
Report Ver. 7.3.7

**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	10/15/2019		Short			167,822.75	167,822.75
36512	003	VP6000104	WELLS 0.01%	Purchase	10/01/2019		Cash	30.74			-30.74
36512	003	VP6000104	WELLS 0.01%	Purchase	11/01/2019		Cash	28.16			-28.16
36512	003	VP6000104	WELLS 0.01%	Purchase	12/02/2019		Cash	24.16			-24.16
36512	003	VP6000104	WELLS 0.01%	Interest	10/01/2019		Cash			30.74	30.74
36512	003	VP6000104	WELLS 0.01%	Interest	11/01/2019		Cash			28.16	28.16
36512	003	VP6000104	WELLS 0.01%	Interest	12/02/2019		Cash			24.16	24.16
37042	003	CSJFA	STPOOL 0.22%	Purchase	10/02/2019		Cash	8,287,000.00			-8,287,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	10/08/2019		Cash	9,006,000.00			-9,006,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	10/15/2019		Cash	169,459.82			-169,459.82
37042	003	CSJFA	STPOOL 0.22%	Purchase	10/21/2019		Cash	4,443,000.00			-4,443,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	10/29/2019		Cash	3,261,000.00			-3,261,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	11/04/2019		Cash	7,257,000.00			-7,257,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	11/07/2019		Cash	24,412,000.00			-24,412,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	11/14/2019		Cash	13,476,000.00			-13,476,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	11/21/2019		Cash	4,548,000.00			-4,548,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	11/26/2019		Cash	1,150,000.00			-1,150,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	12/02/2019		Cash	14,158,000.00			-14,158,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	12/11/2019		Cash	9,617,000.00			-9,617,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	12/16/2019		Cash	3,224,000.00			-3,224,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	12/18/2019		Cash	7,589,000.00			-7,589,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	12/31/2019		Cash	2,000,000.00			-2,000,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	10/03/2019		Cash		7,249,000.00		7,249,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	10/09/2019		Cash		21,759,000.00		21,759,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	10/17/2019		Cash		169,459.82		169,459.82
37042	003	CSJFA	STPOOL 0.22%	Redemption	10/18/2019		Cash		6,004,000.00		6,004,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	11/06/2019		Cash		2,288,000.00		2,288,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	11/19/2019		Cash		29,129,000.00		29,129,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	11/20/2019		Cash		6,244,000.00		6,244,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	12/04/2019		Cash		5,256,000.00		5,256,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	12/12/2019		Cash		3,890,000.00		3,890,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	12/20/2019		Cash		41,085,000.00		41,085,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	12/26/2019		Cash		1,310,000.00		1,310,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	12/27/2019		Cash		8,939,000.00		8,939,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	12/30/2019		Cash		333,000.00		333,000.00
37042	003	CSJFA	STPOOL 0.22%	Interest	10/15/2019		Cash			169,459.82	169,459.82
37331	003	3133EEW55	FEDERAL FARM CR	Interest	12/16/2019	06/15/2020	Long			180,000.00	180,000.00
37404	003	4581X0CD8	IADB 2.125% MAT	Interest	11/12/2019	11/09/2020	Short			106,250.00	106,250.00
37405	003	91412GD44	UNVHGR 1.49% MAT	Interest	11/15/2019	05/15/2020	Short			41,496.50	41,496.50
37408	003	13063CP87	CAS 1.5% MAT	Interest	10/01/2019	04/01/2021	Long			75,000.00	75,000.00
37411	003	13063CP87	CAS 1.5% MAT	Interest	10/01/2019	04/01/2021	Long			75,000.00	75,000.00

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

Investment #	Fund	CUSIP	Inv Descrp	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
37433	003	3136G3TN5	FEDERAL NATL MTG	Redemption	12/30/2019	12/30/2019	Long		30,000,000.00		30,000,000.00
37433	003	3136G3TN5	FEDERAL NATL MTG	Interest	12/30/2019	12/30/2019	Long			181,500.00	181,500.00
37480	003	713448DJ4	PEPSICO INC, SR	Redemption	10/04/2019	10/04/2019	Long		5,000,000.00		5,000,000.00
37480	003	713448DJ4	PEPSICO INC, SR	Interest	10/04/2019	10/04/2019	Long			33,750.00	33,750.00
37481	003	713448DJ4	PEPSICO INC, SR	Redemption	10/04/2019	10/04/2019	Long		6,500,000.00		6,500,000.00
37481	003	713448DJ4	PEPSICO INC, SR	Interest	10/04/2019	10/04/2019	Long			43,875.00	43,875.00
37489	003	438516BJ4	HON 1.4% MAT	Redemption	10/30/2019	10/30/2019	Long		10,000,000.00		10,000,000.00
37489	003	438516BJ4	HON 1.4% MAT	Interest	10/30/2019	10/30/2019	Long			70,000.00	70,000.00
37494	003	544445AZ2	LOSAPT 2.09% MAT	Interest	11/15/2019	05/15/2020	Short			20,920.00	20,920.00
37496	003	91412GUY9	UNVHGR 3.15% MAT	Interest	11/15/2019	05/15/2021	Short			32,643.90	32,643.90
37497	003	70922PAH5	PASTRN 2.61% MAT	Interest	12/02/2019	12/01/2021	Long			26,090.00	26,090.00
37522	003	912828XE5	UNITED STATES	Interest	12/02/2019	05/31/2020	Long			112,500.00	112,500.00
37529	003	13066YTY5	CASPWR 1.713%	Interest	11/01/2019	05/01/2021	Long			80,912.17	80,912.17
37530	003	912828R77	UNITED STATES	Interest	12/02/2019	05/31/2021	Long			68,750.00	68,750.00
37536	003	3132X0SA0	FAMC 1.64% MAT	Interest	10/17/2019	04/17/2020	Short			123,000.00	123,000.00
37546	003	13066YTZ2	CALIFORNIA ST	Interest	11/01/2019	05/01/2022	Long			200,000.00	200,000.00
37555	003	25468PDU7	DISNEY WALT CO	Interest	12/05/2019	06/05/2020	Long			124,200.00	124,200.00
37572	003	97705LZG5	WISCONSIN ST, GO	Interest	11/01/2019	05/01/2022	Long			106,950.00	106,950.00
37576	003	79766DKM0	SFOAPT 1.944%	Interest	11/01/2019	05/01/2020	Long			9,720.00	9,720.00
37579	003	13063DDF2	CAS 2.5% MAT	Interest	10/01/2019	10/01/2022	Long			62,500.00	62,500.00
37583	003	69371RN85	PACCAR FINL CORP	Interest	11/13/2019	11/13/2020	Long			62,012.50	62,012.50
37588	003	13063DDF2	CAS 2.5% MAT	Interest	10/01/2019	10/01/2022	Long			62,500.00	62,500.00
37593	003	3132X0SA0	FAMC 1.64% MAT	Interest	10/17/2019	04/17/2020	Long			82,000.00	82,000.00
37595	003	544445AZ2	LOSAPT 2.09% MAT	Interest	11/15/2019	05/15/2020	Long			13,911.80	13,911.80
37603	003	90331HNJ8	USB 2.35% MAT	Redemption	12/23/2019	01/23/2020	Long		4,296,947.00		4,296,947.00
37603	003	90331HNJ8	USB 2.35% MAT	Cap G/L	12/23/2019	01/23/2020	Long		3,053.00		3,053.00
37603	003	90331HNJ8	USB 2.35% MAT	Interest	12/23/2019	01/23/2020	Long			42,104.17	42,104.17
37612	003	79766DKM0	SFOAPT 1.944%	Interest	11/01/2019	05/01/2020	Long			14,580.00	14,580.00
37613	003	3137EAEM7	FEDERAL HOME LN	Interest	10/23/2019	04/23/2020	Long			100,000.00	100,000.00
37617	003	69371RN85	PACCAR FINL CORP	Interest	11/13/2019	11/13/2020	Long			72,447.00	72,447.00
37620	003	13063DGA0	CALIFORNIA ST,	Interest	10/01/2019	04/01/2021	Long			84,000.00	84,000.00
37621	003	713448BR8	PEPSICO INC, SR NT	Interest	11/01/2019	11/01/2020	Long			172,046.88	172,046.88
37623	003	438516BJ4	HON 1.4% MAT	Redemption	10/30/2019	10/30/2019	Long		6,722,000.00		6,722,000.00
37623	003	438516BJ4	HON 1.4% MAT	Interest	10/30/2019	10/30/2019	Long			47,054.00	47,054.00
37624	003	91412HBK8	UNVHGR 3.297%	Interest	11/15/2019	05/15/2023	Long			65,940.00	65,940.00
37625	003	13067WPE6	CASWTR 2.518%	Interest	12/02/2019	12/01/2022	Long			12,590.00	12,590.00
37632	003	931142EJ8	WALMART INC,	Interest	12/23/2019	06/23/2021	Long			78,125.00	78,125.00
37636	003	3135G0U35	FEDERAL NATL MTG	Interest	12/23/2019	06/22/2021	Long			275,000.00	275,000.00
40003	003	06406HDF3	BK 2.45% MAT	Interest	11/27/2019	11/27/2020	Long			45,325.00	45,325.00
40005	003	46625HRT9	JPM 2.4% MAT	Interest	12/09/2019	06/07/2021	Long			84,000.00	84,000.00
40006	003	46625HHZ6	JPM 4.625% MAT	Interest	11/12/2019	05/10/2021	Long			115,625.00	115,625.00

**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
40007	003	3130AEWA4	FEDERAL HOME	Interest	10/01/2019	10/01/2020	Long			131,250.00	131,250.00
40013	003	3133EJD48	FEDERAL FARM CR	Interest	10/02/2019	10/02/2023	Long			381,250.00	381,250.00
40014	003	3134GSA96	FHLMC 3.15% MAT	Redemption	11/15/2019	11/15/2021	Long	10,000,000.00			10,000,000.00
40014	003	3134GSA96	FHLMC 3.15% MAT	Interest	11/15/2019	11/15/2021	Long			157,500.00	157,500.00
40015	003	438516BM7	HONEYWELL INTL	Interest	11/01/2019	11/01/2021	Long			15,836.00	15,836.00
40016	003	438516BM7	HONEYWELL INTL	Interest	11/01/2019	11/01/2021	Long			46,250.00	46,250.00
40017	003	45905UZJ6	IBRD 1.3% MAT	Redemption	10/25/2019	10/25/2019	Short	2,000,000.00			2,000,000.00
40017	003	45905UZJ6	IBRD 1.3% MAT	Interest	10/25/2019	10/25/2019	Short			13,000.00	13,000.00
40020	003	48127HAA7	JPM 2.2% MAT	Redemption	10/22/2019	10/22/2019	Short	10,000,000.00			10,000,000.00
40020	003	48127HAA7	JPM 2.2% MAT	Interest	10/22/2019	10/22/2019	Short			110,000.00	110,000.00
40021	003	742718EQ8	PROCTER AND	Interest	11/04/2019	11/03/2021	Long			85,000.00	85,000.00
40022	003	89114MMR5	TD 3.1% MAT	Redemption	11/22/2019	11/22/2019	Short	25,000,000.00			25,000,000.00
40022	003	89114MMR5	TD 3.1% MAT	Interest	11/22/2019	11/22/2019	Short			777,152.78	777,152.78
40025	003	45950VMW3	IFC 3% MAT	Interest	12/16/2019	12/15/2023	Long			75,000.00	75,000.00
40029	003	14913Q2Q1	CAT 3.35% MAT	Interest	12/09/2019	12/07/2020	Long			100,500.00	100,500.00
40030	003	19416QDY3	CL 2.45% MAT	Interest	11/15/2019	11/15/2021	Long			61,250.00	61,250.00
40037	003	4581X0CH9	IADB 1.75% MAT	Redemption	10/15/2019	10/15/2019	Short	16,732,000.00			16,732,000.00
40037	003	4581X0CH9	IADB 1.75% MAT	Interest	10/15/2019	10/15/2019	Short			146,405.00	146,405.00
40039	003	13066YTZ2	CALIFORNIA ST	Interest	11/01/2019	05/01/2022	Long			40,000.00	40,000.00
40044	003	191216BT6	COCA COLA CO, SR	Interest	10/27/2019	10/27/2020	Long			93,750.00	93,750.00
40048	003	24422EUJ6	DE 3.02713% MAT	Interest	12/10/2019	09/10/2021	Long			21,060.36	21,060.36
40049	003	3133EJ5W5	FFCB 2.65% MAT	Interest	10/23/2019	10/23/2023	Long			265,000.00	265,000.00
40052	003	3130AFQZ3	FHLB FLOAT 5/22/20	Interest	11/22/2019	05/22/2020	Long			150,266.67	150,266.67
40054	003	90331HNP4	US BANK ASSN	Interest	10/28/2019	04/26/2021	Long			161,484.75	161,484.75
40066	003	62478TU98	MUBCD 2.64% MAT	Redemption	10/11/2019	10/11/2019	Short	10,000,000.00			10,000,000.00
40066	003	62478TU98	MUBCD 2.64% MAT	Interest	10/11/2019	10/11/2019	Short			179,666.67	179,666.67
40067	003	45905UZJ6	IBRD 1.3% MAT	Redemption	10/25/2019	10/25/2019	Short	5,000,000.00			5,000,000.00
40067	003	45905UZJ6	IBRD 1.3% MAT	Interest	10/25/2019	10/25/2019	Short			32,500.00	32,500.00
40069	003	14913Q2H1	CAT 3.01819% MAT	Interest	12/16/2019	03/15/2021	Long			29,682.43	29,682.43
40076	003	166764BG4	CHEVRON CORP	Interest	11/18/2019	05/16/2021	Long			65,016.00	65,016.00
40083	003	912796SL4	UNITED STATES	Redemption	10/03/2019	10/03/2019	Short	10,000,000.00			10,000,000.00
40088	003	62478T2C2	MUBCD 2.58% MAT	Redemption	11/08/2019	11/08/2019	Short	5,000,000.00			5,000,000.00
40088	003	62478T2C2	MUBCD 2.58% MAT	Interest	11/08/2019	11/08/2019	Short			73,816.67	73,816.67
40089	003	3134GSB20	FEDERAL HOME LN	Redemption	10/30/2019	04/22/2022	Long	12,040,800.00			12,040,800.00
40089	003	3134GSB20	FEDERAL HOME LN	Cap G/L	10/30/2019	04/22/2022	Long	-40,800.00			-40,800.00
40089	003	3134GSB20	FEDERAL HOME LN	Interest	10/30/2019	04/22/2022	Long			189,000.00	189,000.00
40090	003	89233HZJ6	TMCC ZERO CPN	Redemption	12/18/2019	12/18/2019	Short	15,000,000.00			15,000,000.00
40092	003	931142EA7	WAL-MART STORES	Interest	12/16/2019	12/15/2020	Long			29,925.00	29,925.00
40094	003	3134GTKX0	FHLMC 2.78% MAT	Interest	10/30/2019	10/30/2023	Long			347,500.00	347,500.00
40095	003	3134GTKG7	FEDERAL HOME LN	Interest	11/04/2019	05/03/2024	Long			65,000.00	65,000.00
40097	003	24422EUT4	DEERE JOHN CAP	Interest	10/01/2019	04/01/2022	Long			234,033.33	234,033.33

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40097	003	24422EUT4	DEERE JOHN CAP	Accr Int	10/01/2019	04/01/2022	Long		56,213.89	-56,213.89	0.00
40098	003	3134GTGZ0	FHLMC 2.5% MAT	Interest	10/15/2019	04/15/2024	Short			96,062.50	96,062.50
40098	003	3134GTGZ0	FHLMC 2.5% MAT	Accr Int	10/15/2019	04/15/2024	Short		5,336.81	-5,336.81	0.00
40101	003	3138L2YE1	FN AM2508 2.37%	Redemption	10/25/2019	03/01/2023	Short		4,965,039.06		4,965,039.06
40101	003	3138L2YE1	FN AM2508 2.37%	Cap G/L	10/25/2019	03/01/2023	Short		152,873.69		152,873.69
40101	003	3138L2YE1	FN AM2508 2.37%	Interest	10/25/2019	03/01/2023	Short			9,875.00	9,875.00
40103	003	3134GTMR1	FEDERAL HOME LN	Interest	11/20/2019	05/20/2024	Long			175,500.00	175,500.00
40107	003	3134GTJB0	FEDERAL HOME LN	Interest	11/08/2019	05/08/2024	Long			26,500.00	26,500.00
40107	003	3134GTJB0	FEDERAL HOME LN	Accr Int	11/08/2019	05/08/2024	Long		147.22	-147.22	0.00
40108	003	166764BG4	CHEVRON CORP	Interest	11/18/2019	05/16/2021	Long			105,000.00	105,000.00
40109	003	3134GTPK3	FHLMC 2.65% MAT	Interest	11/22/2019	05/22/2024	Long			331,250.00	331,250.00
40111	003	69371RP83	PACCAR FINL CORP	Interest	11/12/2019	05/10/2022	Long			92,750.00	92,750.00
40111	003	69371RP83	PACCAR FINL CORP	Accr Int	11/12/2019	05/10/2022	Long		6,698.61	-6,698.61	0.00
40112	003	90331HPC1	USB 2.65% MAT	Interest	11/23/2019	05/23/2022	Long			132,500.00	132,500.00
40113	003	3134GTRB1	FHLMC 2.52% MAT	Interest	12/18/2019	06/18/2024	Long			378,000.00	378,000.00
40113	003	3134GTRB1	FHLMC 2.52% MAT	Accr Int	12/18/2019	06/18/2024	Long		6,300.00	-6,300.00	0.00
40114	003	13066YTZ2	CALIFORNIA ST	Interest	11/01/2019	05/01/2022	Long			150,000.00	150,000.00
40114	003	13066YTZ2	CALIFORNIA ST	Accr Int	11/01/2019	05/01/2022	Long		28,333.33	-28,333.33	0.00
40115	003	3137AWQH1	FHMS K023 A2	Interest	10/25/2019	08/01/2022	Short			16,523.89	16,523.89
40115	003	3137AWQH1	FHMS K023 A2	Interest	11/25/2019	08/01/2022	Short			16,523.89	16,523.89
40115	003	3137AWQH1	FHMS K023 A2	Interest	12/26/2019	08/01/2022	Short			16,523.89	16,523.89
40116	003	13063DLY2	CALIFORNIA ST,	Interest	10/01/2019	04/01/2022	Long			25,823.56	25,823.56
40116	003	13063DLY2	CALIFORNIA ST,	Accr Int	10/01/2019	04/01/2022	Long		9,045.54	-9,045.54	0.00
40117	003	191216CF5	COCA COLA CO, SR	Interest	11/25/2019	05/25/2022	Long			55,000.00	55,000.00
40117	003	191216CF5	COCA COLA CO, SR	Accr Int	11/25/2019	05/25/2022	Long		3,361.11	-3,361.11	0.00
40121	003	3137AWQH1	FHMS K023 A2	Interest	10/25/2019	08/01/2022	Long			11,948.34	11,948.34
40121	003	3137AWQH1	FHMS K023 A2	Interest	11/25/2019	08/01/2022	Long			11,948.34	11,948.34
40121	003	3137AWQH1	FHMS K023 A2	Interest	12/26/2019	08/01/2022	Long			11,948.34	11,948.34
40122	003	3133EGB87	FEDERAL FARM CR	Interest	11/01/2019	11/01/2023	Long			98,437.50	98,437.50
40122	003	3133EGB87	FEDERAL FARM CR	Accr Int	11/01/2019	11/01/2023	Long		21,875.00	-21,875.00	0.00
40124	003	56052AD52	MAINE ST, GO BDS	Interest	12/02/2019	06/01/2021	Long			21,527.78	21,527.78
40125	003	56052AD60	MAINE ST, GO BDS	Interest	12/02/2019	06/01/2022	Long			13,454.86	13,454.86
40126	003	459058GX5	IBRD 1.875% MAT	Interest	12/19/2019	06/19/2023	Long			93,800.00	93,800.00
40133	003	478160CH5	JOHNSON &	Interest	11/12/2019	11/10/2020	Long			195,000.00	195,000.00
40133	003	478160CH5	JOHNSON &	Accr Int	11/10/2019	11/10/2020	Long		47,666.67	-47,666.67	0.00
40136	003	713448DC9	PEPSICO INC, SR	Interest	10/15/2019	10/14/2020	Long			252,625.00	252,625.00
40136	003	713448DC9	PEPSICO INC, SR	Accr Int	10/15/2019	10/14/2020	Long		102,453.47	-102,453.47	0.00
40143	003	3134GTZD8	FEDERAL HOME LN	Redemption	10/08/2019	07/08/2021	Long		10,000,000.00		10,000,000.00
40143	003	3134GTZD8	FEDERAL HOME LN	Interest	10/08/2019	07/08/2021	Long			57,500.00	57,500.00
40143	003	3134GTZD8	FEDERAL HOME LN	Accr Int	10/08/2019	07/08/2021	Long		638.89	-638.89	0.00
40146	003	3133EKUT1	FEDERAL FARM CR	Redemption	10/10/2019	04/10/2023	Long		4,996,000.00		4,996,000.00

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40146	003	3133EKUT1	FEDERAL FARM CR	Cap G/L	10/10/2019	04/10/2023	Long		4,000.00		4,000.00
40146	003	3133EKUT1	FEDERAL FARM CR	Interest	10/10/2019	04/10/2023	Long			29,625.00	29,625.00
40146	003	3133EKUT1	FEDERAL FARM CR	Accr Int	10/10/2019	04/10/2023	Long		329.17	-329.17	0.00
40148	003	3137B4WB8	FHMS K033 A2	Interest	10/25/2019	07/01/2023	Long			10,837.50	10,837.50
40148	003	3137B4WB8	FHMS K033 A2	Interest	11/25/2019	07/01/2023	Long			10,837.50	10,837.50
40148	003	3137B4WB8	FHMS K033 A2	Interest	12/26/2019	07/01/2023	Long			10,837.50	10,837.50
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	10/25/2019	04/01/2022	Long			5,408.33	5,408.33
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	11/25/2019	04/01/2022	Long			5,588.61	5,588.61
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	12/26/2019	04/01/2022	Long			5,408.33	5,408.33
40152	003	70922PAK8	PENNSYLVANIA ST	Interest	12/02/2019	12/01/2023	Long			25,628.75	25,628.75
40152	003	70922PAK8	PENNSYLVANIA ST	Accr Int	12/01/2019	12/01/2023	Long		10,393.88	-10,393.88	0.00
40153	003	91412GV8	UNIVERSITY CALIF	Interest	11/15/2019	05/15/2024	Long			18,190.00	18,190.00
40153	003	91412GV8	UNIVERSITY CALIF	Accr Int	11/15/2019	05/15/2024	Long		8,993.94	-8,993.94	0.00
40154	003	3134GTW90	FEDERAL HOME LN	Redemption	11/08/2019	08/08/2022	Long		5,000,300.00		5,000,300.00
40154	003	3134GTW90	FEDERAL HOME LN	Cap G/L	11/08/2019	08/08/2022	Long		-300.00		-300.00
40154	003	3134GTW90	FEDERAL HOME LN	Interest	11/08/2019	08/08/2022	Long			28,125.00	28,125.00
40154	003	3134GTW90	FEDERAL HOME LN	Accr Int	11/08/2019	08/08/2022	Long		1,562.50	-1,562.50	0.00
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	10/15/2019	08/15/2023	Short			7,045.83	7,045.83
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	11/15/2019	08/15/2023	Short			7,045.83	7,045.83
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	12/16/2019	08/15/2023	Short			7,045.83	7,045.83
40160	003	3138LFC30	FN AN2789 2.1%	Interest	10/25/2019	09/01/2023	Long			7,000.00	7,000.00
40160	003	3138LFC30	FN AN2789 2.1%	Interest	11/25/2019	09/01/2023	Long			7,233.33	7,233.33
40160	003	3138LFC30	FN AN2789 2.1%	Interest	12/26/2019	09/01/2023	Long			7,000.00	7,000.00
40163	003	438516BM7	HONEYWELL INTL	Interest	11/01/2019	11/01/2021	Long			46,250.00	46,250.00
40163	003	438516BM7	HONEYWELL INTL	Accr Int	11/01/2019	11/01/2021	Long		31,861.11	-31,861.11	0.00
40165	003	3138L2YE1	FN AM2508 2.37%	Redemption	10/25/2019	03/01/2023	Long		5,078,125.00		5,078,125.00
40165	003	3138L2YE1	FN AM2508 2.37%	Cap G/L	10/25/2019	03/01/2023	Long		39,787.75		39,787.75
40165	003	3138L2YE1	FN AM2508 2.37%	Interest	10/25/2019	03/01/2023	Long			9,875.00	9,875.00
40165	003	3138L2YE1	FN AM2508 2.37%	Accr Int	10/25/2019	03/01/2023	Long		2,962.50	-2,962.50	0.00
40167	003	3137B36J2	FHMS K029 A2	Interest	10/25/2019	02/01/2023	Long			13,833.33	13,833.33
40167	003	3137B36J2	FHMS K029 A2	Accr Int	10/25/2019	02/01/2023	Long		6,916.67	-6,916.67	0.00
40167	003	3137B36J2	FHMS K029 A2	Interest	11/25/2019	02/01/2023	Long			13,833.34	13,833.34
40167	003	3137B36J2	FHMS K029 A2	Interest	12/26/2019	02/01/2023	Long			13,833.34	13,833.34
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	10/25/2019	02/01/2023	Long			2,258.33	2,258.33
40169	003	3138LC5B7	FN AN0841 2.71%	Accr Int	10/25/2019	02/01/2023	Long		1,204.44	-1,204.44	0.00
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	11/25/2019	02/01/2023	Long			2,333.61	2,333.61
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	12/26/2019	02/01/2023	Long			2,258.33	2,258.33
40171	003	3140HUNV4	FN BL3103 2.42	Interest	10/25/2019	07/01/2024	Long			10,083.33	10,083.33
40171	003	3140HUNV4	FN BL3103 2.42	Accr Int	10/25/2019	07/01/2024	Long		6,050.00	-6,050.00	0.00
40171	003	3140HUNV4	FN BL3103 2.42	Interest	11/25/2019	07/01/2024	Long			10,419.44	10,419.44
40171	003	3140HUNV4	FN BL3103 2.42	Interest	12/26/2019	07/01/2024	Long			10,083.33	10,083.33

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40173	003	30298LAA9	FRESB 2019-SB65	Interest	10/25/2019	05/25/2024	Long			-16,019.37	-16,019.37
40173	003	30298LAA9	FRESB 2019-SB65	Interest	10/25/2019	05/25/2024	Long			16,571.77	16,571.77
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	10/25/2019	05/25/2024	Long		7,782.60		7,782.60
40173	003	30298LAA9	FRESB 2019-SB65	Interest	11/25/2019	05/25/2024	Long			16,558.86	16,558.86
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	11/25/2019	05/25/2024	Long		7,035.00		7,035.00
40173	003	30298LAA9	FRESB 2019-SB65	Interest	12/26/2019	05/25/2024	Long			16,547.19	16,547.19
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	12/26/2019	05/25/2024	Long		7,840.70		7,840.70
40175	003	89233GCT1	TMCC DISC NOTE	Purchase	10/01/2019	03/27/2020	Short	14,850,925.00			-14,850,925.00
40176	003	89233GD94	TMCC ZERO CPN	Purchase	10/01/2019	04/09/2020	Short	14,840,833.33			-14,840,833.33
40177	003	97705MNM3	WIS 1.857% MAT	Purchase	10/30/2019	05/01/2024	Long	500,000.00			-500,000.00
40178	003	62478T5V7	MUBCD 1.95% MAT	Purchase	10/03/2019	04/10/2020	Short	25,000,000.00			-25,000,000.00
40179	003	14913Q2W8	CATERPILLAR FINL	Purchase	10/09/2019	05/17/2021	Long	21,137,555.31			-21,137,555.31
40179	003	14913Q2W8	CATERPILLAR FINL	Interest	11/18/2019	05/17/2021	Long			273,347.50	273,347.50
40179	003	14913Q2W8	CATERPILLAR FINL	Accr Int	11/18/2019	05/17/2021	Long		215,640.81	-215,640.81	0.00
40180	003	30314KAS2	FRESB 2019-SB67	Purchase	10/18/2019	07/25/2024	Long	3,412,855.93			-3,412,855.93
40180	003	30314KAS2	FRESB 2019-SB67	Interest	11/25/2019	07/25/2024	Long			5,379.26	5,379.26
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	11/25/2019	07/25/2024	Long		112,149.86		112,149.86
40180	003	30314KAS2	FRESB 2019-SB67	Interest	11/25/2019	07/25/2024	Long			-3,349.07	-3,349.07
40180	003	30314KAS2	FRESB 2019-SB67	Interest	12/26/2019	07/25/2024	Long			5,700.50	5,700.50
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	12/26/2019	07/25/2024	Long		3,214.04		3,214.04
40181	003	3134GUJV3	FHLMC 2.2% MAT	Purchase	10/15/2019	10/15/2024	Long	5,000,000.00			-5,000,000.00
40182	003	3130AHDC4	FHLB 2.2% MAT	Purchase	10/17/2019	10/17/2023	Long	5,000,000.00			-5,000,000.00
40183	003	3135GOW66	FNMA 1.625% MAT	Purchase	10/22/2019	10/15/2024	Long	9,984,805.56			-9,984,805.56
40184	003	459058HG1	IBRD 2.2% MAT	Purchase	10/25/2019	09/23/2024	Long	10,037,555.56			-10,037,555.56
40185	003	649791PP9	NEW YORK ST,	Purchase	10/30/2019	02/15/2024	Long	5,002,600.00			-5,002,600.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Purchase	11/13/2019	01/16/2024	Long	2,999,783.40			-2,999,783.40
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	12/16/2019	01/16/2024	Long			5,120.00	5,120.00
40188	003	677522T20	OHIO ST, TAXABLE	Purchase	11/20/2019	05/01/2022	Long	1,950,000.00			-1,950,000.00
40189	003	3138ELJW4	FN AL3876 2.791%	Purchase	11/12/2019	06/01/2023	Long	6,561,965.87			-6,561,965.87
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	12/26/2019	06/01/2023	Long			14,553.73	14,553.73
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	12/26/2019	06/01/2023	Long		12,510.61		12,510.61
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	12/26/2019	06/01/2023	Long			-5,451.32	-5,451.32
40190	003	43813VAC2	HAROT 2019-4 A3	Purchase	11/26/2019	01/18/2024	Long	8,998,396.20			-8,998,396.20
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	12/18/2019	01/18/2024	Long			10,065.00	10,065.00
40191	003	3130AHNT6	FEDERAL HOME	Purchase	12/19/2019	12/19/2024	Long	10,000,000.00			-10,000,000.00
40192	003	3134GUA59	FHLMC 2.2% MAT	Purchase	12/30/2019	07/17/2024	Long	30,000,000.00			-30,000,000.00
40193	003	3130AHNT6	FEDERAL HOME	Purchase	12/19/2019	12/19/2024	Long	5,000,000.00			-5,000,000.00
40194	003	3138L1UV9	FNMA FN AM1495	Purchase	12/26/2019	12/01/2022	Long	4,315,801.20			-4,315,801.20
40195	003	3134GUC65	FEDERAL HOME LN	Purchase	12/19/2019	06/19/2024	Long	6,500,000.00			-6,500,000.00
40196	003	912828W48	UNITED STATES	Purchase	12/23/2019	02/29/2024	Long	15,344,750.18			-15,344,750.18

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
Totals for General Pool								550,287,193.17	600,231,626.44	10,108,760.31	60,053,193.58
40128	152	3130AGM77	FEDERAL HOME	Interest	12/17/2019	06/17/2020	Short			8,950.00	8,950.00
Totals for CSJ/CSC JP										8,950.00	8,950.00
40162	501	VP4560000	WELLS 0.01%	Purchase	10/01/2019		Short	16,251.77			-16,251.77
40162	501	VP4560000	WELLS 0.01%	Purchase	11/01/2019		Short	14,736.33			-14,736.33
40162	501	VP4560000	WELLS 0.01%	Purchase	11/13/2019		Short	5,000,000.00			-5,000,000.00
40162	501	VP4560000	WELLS 0.01%	Purchase	12/02/2019		Short	16,212.60			-16,212.60
40162	501	VP4560000	WELLS 0.01%	Purchase	12/12/2019		Short	5,000,000.00			-5,000,000.00
40162	501	VP4560000	WELLS 0.01%	Interest	10/01/2019		Short			16,251.77	16,251.77
40162	501	VP4560000	WELLS 0.01%	Interest	11/01/2019		Short			14,736.33	14,736.33
40162	501	VP4560000	WELLS 0.01%	Interest	12/02/2019		Short			16,212.60	16,212.60
Totals for SJCE								10,047,200.70		47,200.70	-10,000,000.00
37370	554	SYS37370	LAIF-2007A Airport	Purchase	10/15/2019		Short	1,325.53			-1,325.53
37370	554	SYS37370	LAIF-2007A Airport	Redemption	10/16/2019		Short		1,325.53		1,325.53
37370	554	SYS37370	LAIF-2007A Airport	Interest	10/15/2019		Short			1,325.53	1,325.53
Totals for Airport 2007A								1,325.53	1,325.53	1,325.53	1,325.53
Grand Total								560,335,719.40	600,232,951.97	10,166,236.54	50,063,469.11

CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
10/1/19 THROUGH 12/31/19

	BALANCE 9/30/2019	SALES OR MATURITIES	ADDITIONS	BALANCE 12/31/2019
Asset Backed Securities	4,749,960.58		11,998,179.60	16,748,140.18
Commercial Paper/Discount	14,739,687.50	14,739,687.50	29,691,758.33	29,691,758.33
Corporate Medium Term Notes	550,569,980.72	42,796,263.29	21,137,555.31	528,911,272.74
Federal Agency Securities	601,153,000.16	72,073,289.59	71,484,805.56	600,564,516.13
Mortgage Backed Securities	57,471,401.32	10,235,650.24	14,290,623.00	61,526,374.08
Money Market Mutual Fund	10,021,516.19		10,047,283.76	20,068,799.95
Muni Bonds	230,967,544.58	56,766.69	7,452,600.00	238,363,377.89
Negotiable CD's	110,000,000.00	40,000,000.00	25,000,000.00	95,000,000.00
State Pool	66,781,000.00	386,018,608.10	343,850,608.10	24,613,000.00
Suprationals	171,713,105.30	23,543,283.12	10,037,555.56	158,207,377.74
UST Bills, Notes & Bonds	121,535,897.10	9,879,930.56	15,344,750.18	127,000,716.72
Total	<u>1,939,703,093.45</u>	<u>599,343,479.09</u>	<u>560,335,719.40</u>	<u>1,900,695,333.76</u>

NET PURCHASES/(SALES):

(39,007,759.69)

PORTFOLIO TURNOVER RATIO:

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

APRIL THROUGH JUNE 2019 TURNOVER RATIO:

0.60

AVERAGE DAILY PORTFOLIO BALANCE:

1,925,896,681.35

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**City of San Jose
Purchases Report
Sorted by Dealer - Fund
October 1, 2019 - December 31, 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: FTN FINANCIAL													
30314KAS2	40180	003	GN4	FHLMC	3,393,368.00	10/18/2019	11/25 - Monthly	3,409,506.86	Received	2.090	07/25/2024	1.941	3,294,142.96
3138ELJW4	40189	003	GN4	FNMA	6,392,214.66	11/12/2019	12/25 - Monthly	6,556,514.55	Received	2.791	06/01/2023	1.999	6,544,003.94
3138L1UV9	40194	003	GN4	FNMA	4,287,086.65	12/26/2019	01/25 - Monthly	4,309,191.94	6,609.26	2.220	12/01/2022	2.023	4,309,191.94
			Subtotal		14,072,669.31			14,275,213.35	6,609.26				14,147,338.84
Purchased from: Piper Jaffary & Co.													
3134GUJV3	40181	003	FAC	FHLMC	5,000,000.00	10/15/2019	01/15 - Quarterly	5,000,000.00		2.000	10/15/2024	2.000	5,000,000.00
			Subtotal		5,000,000.00			5,000,000.00	0.00				5,000,000.00
Purchased from: RBC Capital Markets													
97705MNM3	40177	003	MUN	WIS	500,000.00	10/30/2019	05/01 - 11/01	500,000.00		1.857	05/01/2024	1.857	500,000.00
89233MAD5	40186	003	MC6	TMCC	3,000,000.00	11/13/2019	12/15 -	2,999,783.40		1.920	01/16/2024	1.931	2,999,790.32
			Subtotal		3,500,000.00			3,499,783.40	0.00				3,499,790.32
Purchased from: Raymond James & Associates													
3130AHDC4	40182	003	MC1	FHLB	5,000,000.00	10/17/2019	04/17 - 10/17	5,000,000.00		2.000	10/17/2023	2.000	5,000,000.00
459058HG1	40184	003	MC2	IBRD	10,000,000.00	10/25/2019	03/23 - 09/23	10,018,000.00	19,555.56	2.200	09/23/2024	2.161	10,017,328.05
649791PP9	40185	003	MUN	NYS	5,000,000.00	10/30/2019	02/15 - 08/15	5,002,600.00		2.010	02/15/2024	1.998	5,002,497.35
3130AHNT6	40193	003	MC1	FHLB	5,000,000.00	12/19/2019	06/19 - 12/19	5,000,000.00		2.000	12/19/2024	2.000	5,000,000.00
3134GUC65	40195	003	MC1	FHLMC	6,500,000.00	12/19/2019	06/19 - 12/19	6,500,000.00		2.000	06/19/2024	2.000	6,500,000.00
			Subtotal		31,500,000.00			31,520,600.00	19,555.56				31,519,825.40
Purchased from: Toyota Financial Services													
89233GCT1	40175	003	ACP	TMCC	15,000,000.00	10/01/2019	03/27 - At Maturity	14,850,925.00		2.010	03/27/2020	2.030	14,927,975.00
89233GD94	40176	003	ACP	TMCC	15,000,000.00	10/01/2019	04/09 - At Maturity	14,840,833.33		2.000	04/09/2020	2.055	14,917,500.00
			Subtotal		30,000,000.00			29,691,758.33	0.00				29,845,475.00
Purchased from: UBS Financial Services													
912828W48	40196	003	TRC	USTR	15,000,000.00	12/23/2019	02/29 - 08/31	15,244,921.88	99,828.30	2.125	02/29/2024	1.719	15,243,480.22
			Subtotal		15,000,000.00			15,244,921.88	99,828.30				15,243,480.22
Purchased from: UnioinBanc Investment													
62478T5V7	40178	003	NC2	MUBCD	25,000,000.00	10/03/2019	04/10 - At Maturity	25,000,000.00		1.950	04/10/2020	1.950	25,000,000.00

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

City of San Jose
Purchases Report
October 1, 2019 - December 31, 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													
14913Q2W8	40179	003	MTN	CAT	20,630,000.00	10/09/2019	11/17 - 05/17	20,921,914.50	Received	2.650	05/17/2021	1.752	20,880,501.02
3130AHNT6	40191	003	MC1	FHLB	10,000,000.00	12/19/2019	06/19 - 12/19	10,000,000.00		2.000	12/19/2024	2.000	10,000,000.00
Subtotal					55,630,000.00			55,921,914.50	0.00				55,880,501.02
Purchased from: Wedbush Securities													
3134GUA59	40192	003	MC1	FHLMC	30,000,000.00	12/30/2019	07/17 - 01/17	30,000,000.00		2.000	07/17/2024	2.000	30,000,000.00
Subtotal					30,000,000.00			30,000,000.00	0.00				30,000,000.00
Purchased from: Wells Fargo Securities													
3135G0W66	40183	003	FAC	FNMA	10,000,000.00	10/22/2019	04/15 - 10/15	9,983,000.00	1,805.56	1.625	10/15/2024	1.661	9,983,654.21
677522T20	40188	003	MUN	OHS	1,950,000.00	11/20/2019	05/01 - 11/01	1,950,000.00		1.800	05/01/2022	1.800	1,950,000.00
43813VAC2	40190	003	MC6	HAROT	9,000,000.00	11/26/2019	12/18 -	8,998,396.20		1.830	01/18/2024	1.845	8,998,433.82
Subtotal					20,950,000.00			20,931,396.20	1,805.56				20,932,088.03
Total Purchases					205,652,669.31			206,085,587.66	127,798.68				206,068,498.83

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