



# Memorandum

**TO:** HONORABLE MAYOR  
AND CITY COUNCIL

**FROM:** Julia H. Cooper

**SUBJECT: INVESTMENT REPORT FOR  
THE QUARTER ENDED  
MARCH 31, 2020**

**DATE:** May 4, 2020

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Approved

Date

5/8/2020

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## **RECOMMENDATION**

Accept the Third Quarter (period ending March 31, 2020) Investment Report for Fiscal Year 2019-2020.

## **BACKGROUND**

Because of the Administration's continuing requirement to execute our Pandemic Management Plan related to COVID-19 and in preparation for the Administration to hopefully move from response to recovery mode before the end of the fiscal year, the City Council approved the cancellation of City Council Committee, Board and Commission meetings, with the exception of a few, through June 30, 2020. This report was intended to be included with the Third Quarter Financial Reports for Fiscal Year 2019-2020 that were scheduled to be heard by the Public Safety, Finance and Strategic Support (PSFSS) Committee in May 2020. Instead, the Third Quarter Financial Reports will now be issued as part of an information memorandum later this month. Because the City's Investment Policy requires that the quarterly investment report portion of the financial reports be presented not only to the PSFSS Committee, but also be cross referenced to the full City Council for approval, this report is being provided directly to the City Council absent the May 2020 PSFSS Meeting.

The Third Quarter Investment Report is attached for review and approval.

## **CLIMATE SMART SAN JOSE**

The recommendation in this memo has no effect on Climate Smart San José energy, water, or mobility goals.

HONORABLE MAYOR AND CITY COUNCIL

May 4, 2020

**Subject: Investment Report for the Quarter Ended March 31, 2020**

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**COORDINATION**

This memorandum was coordinated with the Office of the City Attorney.

**COMMISSION RECOMMENDATION/INPUT**

No commission recommendation or input is associated with this action.

**COST AND FUNDING SOURCE**

No costs are associated with this action.

**CEQA**

Not a Project, File No. PP17-009, Staff Reports, Assessments, Annual Reports, and Informational Memos that involve no approvals of any City action.

/s/  
JULIA H. COOPER  
Director of Finance

For questions, please contact Qianyu Sun, Principal Investment Officer at (408) 535-7015.

Attachment

**TO:** HONORABLE MAYOR AND  
CITY COUNCIL

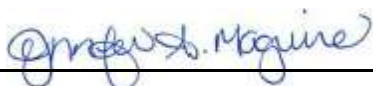
**FROM:** Julia H. Cooper

**SUBJECT: INVESTMENT REPORT FOR  
THE QUARTER ENDED  
MARCH 31, 2020**

**DATE:** April 30, 2020

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Approved



Date

5/8/2020

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Transmitted herewith is the City's Investment Report for the quarter ended March 31, 2020. 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.

Because of the Administration's continuing requirement to execute our Pandemic Management Plan related to COVID-19 and in preparation for the Administration to hopefully move from response to recovery mode before the end of the fiscal year, the City Council approved the cancellation of City Council Committee, Board and Commission meetings, with the exception of a few, through June 30, 2020. This report was intended to be included with the Third Quarter Financial Reports for Fiscal Year 2019-2020 ("Third Quarter Reports") that were scheduled to be heard by the Public Safety, Finance and Strategic Support (PSFSS) Committee on May 21, 2020. Instead, due to that meeting's cancellation, this Investment Report is being provided separately as both an information memorandum to the City Council and will also be agendaized for the May 19, 2020 City Council meeting in order to maintain compliance with the City's Investment Policy. It should be noted that all Third Quarter Reports will also be issued as part of an information memorandum later this month.

Summary of portfolio performance and compliance for quarter ended March 31, 2020:

- Size of total portfolio: \$2,023,910,192
- Earned income yield: 2.32%
- Weighted average days to maturity: 685 days
- Fiscal year-to-date net interest earnings: \$35,084,378
- No exceptions to the City's Investment Policy during this quarter

HONORABLE MAYOR AND CITY COUNCIL

April 30, 2020

**Subject: Investment Report for the Quarter Ended March 31, 2020**

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During the quarter, the City's external auditor, Macias, Gini, & O'Connell LLP, evaluated the City's investment program for the six months ended December 31, 2019. The Independent Accountant's Report on Applying Agreed-Upon Procedure is included herewith. The report noted no exceptions to the Investment Policy.

If you have any questions on this investment report, please do not hesitate to call me at (408) 535-7011.

/s/

JULIA H. COOPER

Director of Finance

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

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**INVESTMENT REPORT FOR  
THE QUARTER ENDED  
MARCH 31, 2020**



Prepared by  
Finance Department  
Treasury Division

Julia H. Cooper  
Director of Finance

**Investment Report for  
The Quarter Ended  
MARCH 31, 2020**

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

Julia H. Cooper  
Director of Finance

Luz Cofresi-Howe  
Assistant Director of Finance

Qianyu Sun  
Principal Investment Officer

**Investment Staff**

Cesar Blengino, Financial Analyst  
Frances Tao, Accounting Technician

**Special Assistance by**

Katie Su, Accountant  
Rebecca Todd, Administrative Assistant

**CITY OF SAN JOSE  
INVESTMENT REPORTS FOR  
THE QUARTER ENDED MARCH 31, 2020  
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April 30, 2020

HONORABLE MAYOR and CITY COUNCIL

**INVESTMENT REPORT FOR THE QUARTER ENDED MARCH 31, 2020**

I am pleased to present this report of investment activity for the quarter ended March 31, 2020 in compliance with the reporting requirements set forth in the City of San José Investment Policy. The report presents information in the following major categories: Portfolio Statistics, Portfolio Performance, Compliance Reporting Requirements, Investment Trading Activity, and Investment Strategy.

The information presented in the table below highlights the investment activity for the quarter ended March 31, 2020, as well as provides a comparison to the quarters ended December 31, 2019, and March 31, 2019.

<b>INVESTMENT SUMMARY</b>			
<b>For the Quarter Ended</b>	<b>March 31, 2020</b>	<b>December 31, 2019</b>	<b>March 31, 2019</b>
<b><u>Total Portfolio</u></b>			
Portfolio Value <sup>(1) (2)</sup>	\$2,023,910,192	\$1,900,695,333	\$1,704,612,867
Earned Interest Yield	2.320%	2.286%	2.289%
Dollar-weighted average yield			
Purchases	1.733%	1.935%	2.800%
Maturities	2.196%	2.276%	1.674%
Called Securities	2.579%	2.647%	2.571%
Weighted avg. yield at end of period	2.136%	2.254%	2.281%
Weighted avg. days to maturity	685	641	579
<b><u>Portfolio Fund 3</u></b>			
Portfolio Value <sup>(1) (2) (3)</sup>	\$2,002,894,746	\$1,879,750,962	\$1,702,265,134
Earned Interest Yield	2.331%	2.292%	2.281%
Dollar-weighted average yield			
Purchases	1.733%	1.935%	2.800%
Maturities	2.196%	2.276%	1.674%
Called Securities	2.579%	2.647%	2.571%
Weighted avg. yield at end of period	2.143%	2.259%	2.281%
Weighted avg. days to maturity	692	648	579

<sup>1</sup> Reflects book value (principal plus any purchased interest) of investments.

<sup>2</sup> Total excludes bond proceeds held by trustees for the City of San José (\$414,147,578).

<sup>3</sup> Total excludes other restricted funds required to be invested separately.

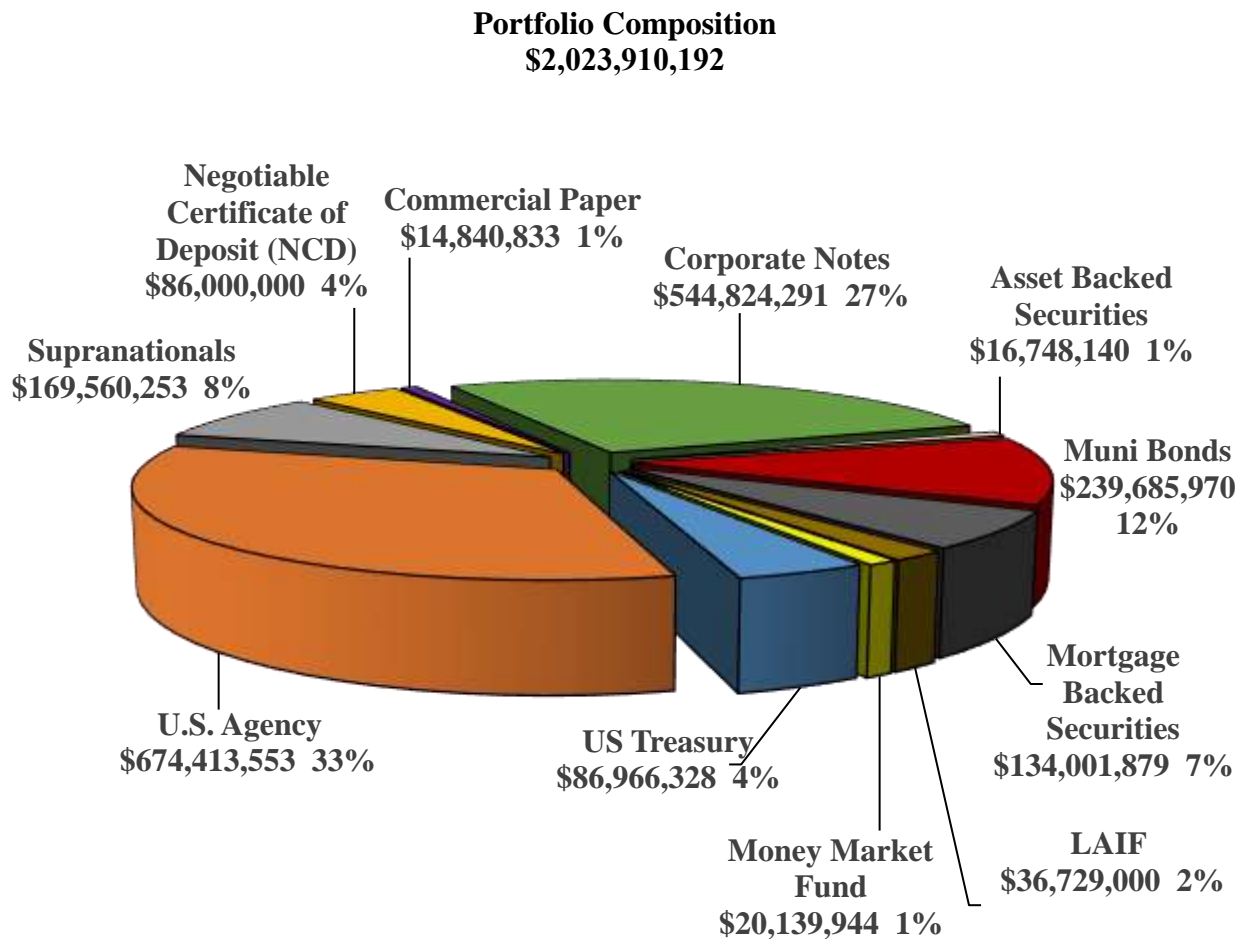
## **PORTFOLIO STATISTICS**

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

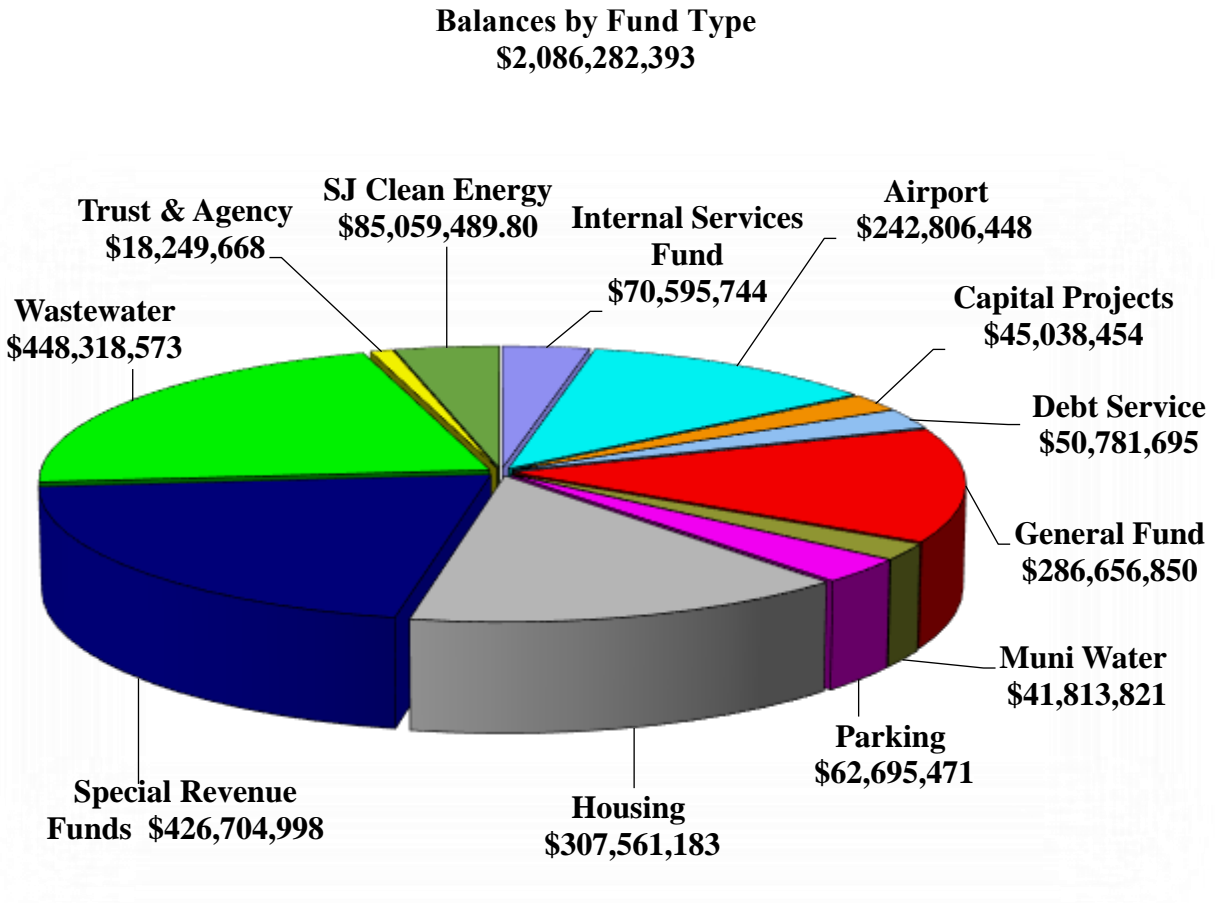
### **Portfolio Composition**

Within this section are snapshots of the City's total investment portfolio as of March 31, 2020.

The first graph shows the portfolio composition by investment type.



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



Portfolio Balance	\$2,023,910,192
General Banking Balance	12,673,959
Deposit-in-Transit, Outstanding Checks <sup>1</sup>	49,698,242
<b>Total Balances per FMS</b>	<b>\$2,086,282,393</b>

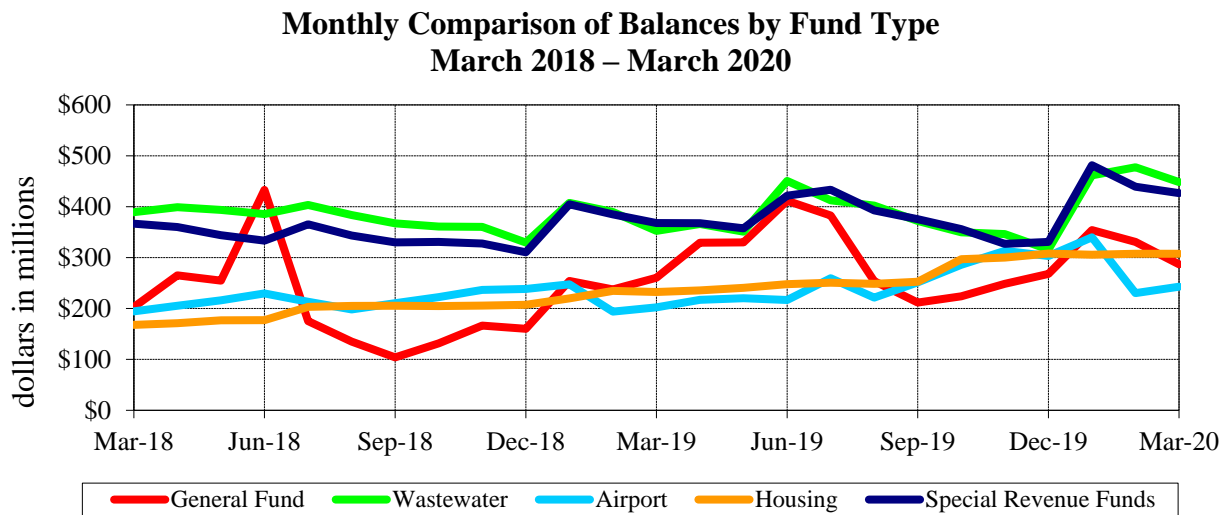
<sup>1</sup> Reflects timing difference between when deposits are made and accounted for in FMS or when checks are written and not yet cashed by the receiving party

### **General Fund Balances**

The General Fund balances increased by merely \$18.6 million during the quarter and ended with a balance of \$286.6 million as of March 31, 2020. In comparison, the General Fund balances increased by more than \$100 million during the same period last year.

The City received over \$307 million property taxes in January. During normal time, the influx of January property tax receipts could sustain the City’s operation well into the following quarter. However, under the shelter-in-place order, the City has seen other major revenues falling starting in March along with increasing expenditures. The next major receipts of property tax will not happen until June.

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



### **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 March 31, 2020, SARA reported cash balances as outlined in the table below:

<b>SARA CASH SUMMARY</b>	
	<b>Pledged for Bond/Enforceable Obligations</b>
LAIF	\$13,969,122
Wells Fargo	
General Account-80 % Funds	\$596,552
Total Wells Fargo Funds	\$596,552
Wilmington Trust:	
Total Wilmington Trust Funds	\$46,836,000 (A)
	\$46,836,000
<b>TOTAL</b>	<b>\$61,401,674</b>

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

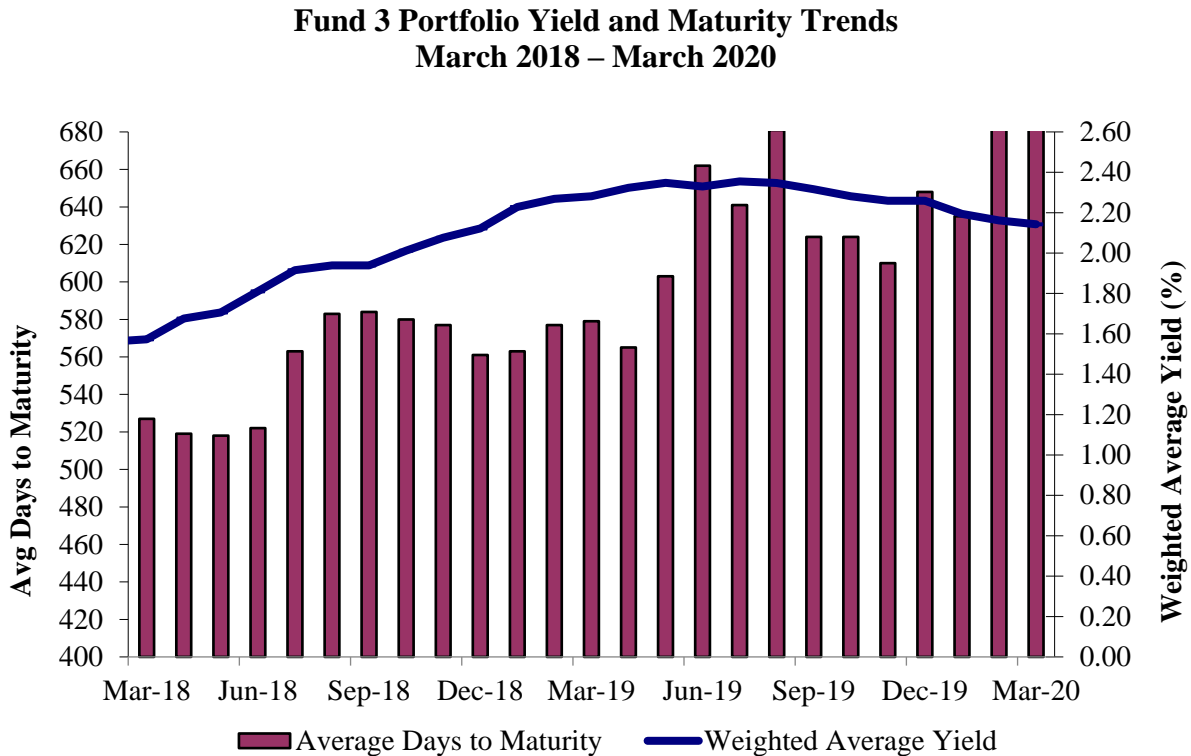
## **PORTFOLIO PERFORMANCE**

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.

<b>TOTAL PORTFOLIO INCOME RECOGNIZED</b>			
	<b>Accrual Basis</b>		
<b>Total Portfolio</b>	<b>March 31, 2020</b>	<b>December 31, 2019</b>	<b>March 31, 2019</b>
<b><u>Quarter-End</u></b>			
Total interest earnings	\$11,253,469	\$10,938,514	\$9,580,301
Realized gains (losses)	\$715,956	\$160,294	(\$13,815)
Total income recognized	\$11,969,425	\$11,098,808	\$9,566,486
<b><u>Fiscal Year-to-Date</u></b>			
Total interest earnings	\$34,080,055	\$22,826,586	\$24,910,843
Realized gains (losses)	\$1,004,323	\$288,367	\$23,792
Total income recognized	\$35,084,378	\$23,114,953	\$24,934,635

**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 648 days as of December 31, 2019, to 692 days on March 31, 2020. The weighted average yield decreased from 2.259% as of December 31, 2019 to 2.143% on March 31, 2020.

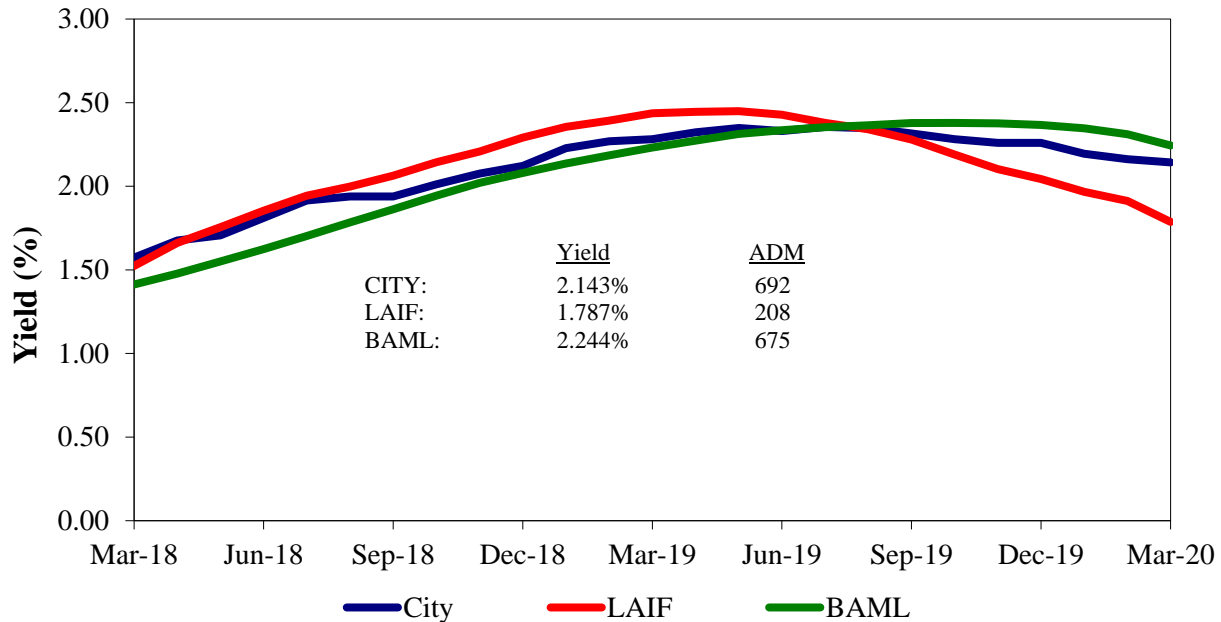
With the spread of coronavirus in the nation and globally, the Federal Reserve reduced the Fed Funds Target Rate to 0.25% in March. Additionally, the Feds mobilized an unprecedented asset purchasing program, making it unlimited in size and expanding to almost the entire bond market. Yield curves were pushed to the historical lows in mid-March. As interest rates fell, \$86.9 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.

Investment staff purchased a few more federal agency and supranational papers with call options, when coupons were sufficiently high, to slow down the decrease of aggregate portfolio yield. Call structures have been aligned with anticipated cash outflow to mitigate potential reinvestment risks. Anticipating further decrease in interest rates, staff targeted bullet notes short and long with a bias towards longer notes. 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 March 2018 to March 2020.

**Portfolio vs. Benchmarks  
March 2018 – March 2020**



**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 208 days as of March 31, 2020, much shorter than the City portfolio’s ADM (692 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. 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 is expected to decrease gradually.



**Unrealized Losses and Gains**

As shown in the Investment Summary Table on page 1 of this report, the total portfolio size as of March 31, 2020, was approximately \$2.02 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.

<b>UNREALIZED GAINS &amp; LOSSES</b>			
<b>Cash Basis</b>			
<b>Market Value</b>	\$2,049,067,030	<b>Market Value</b>	\$2,049,067,030
<b>Original Cost</b>	<u>(2,023,910,192)</u>	<b>Amortized Cost</b>	<u>(2,024,871,735)</u>
<b>Net Unrealized Gain</b>	\$ 25,156,838	<b>Net Unrealized Gain</b>	\$ 24,195,295

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 March 31, 2020 was 2.32%, 0.034% higher than the previous quarter and 0.038% higher than the quarter ended March 31, 2019. The increase in earned interest yield was contributed by realized gains from security redemptions.

**COMPLIANCE REPORTING REQUIREMENTS**

Pursuant to Section 21.0 of the City’s Investment Policy, “No less than semi-annually each year, a compliance audit shall be conducted of the City’s investment program to determine whether the City’s investments within the City’s pooled portfolio are in compliance with the City’s Investment Policy, internal controls and department procedures.” These compliance audits per the Investment Policy can be included in the City Auditor’s work plan, or can be conducted by an external auditor at the request of the Director of Finance. During the quarter, the City Auditor’s Office engaged the services of Macias, Gini, & O’Connell LLP (“MGO”) to audit the City’s investments within the pooled portfolio.

MGO completed its evaluation for the six month ended December 31, 2019 and found the City’s investment program to be in compliance with the City’s Investment Policy, internal controls and department procedures. The report noted no exceptions to the Investment Policy. A copy of the Independent Accountant’s Agreed-Upon Procedures Report is attached to this quarterly report (Section F).

**Cash Management Projection**

Based on the Finance Department’s cash flow projection as of March 31, 2020, total revenues and investment maturities for the next six months are anticipated to be approximately \$1.88 billion. This is sufficient to cover projected expenditures of approximately \$1.62 billion.

**Statement of Compliance with the Policy**

There were no exceptions or violations outstanding for the quarter ended March 31, 2020. 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 March 31, 2020. The interest earning rates are less than the forecast for the quarter and for the fiscal year.

<b>BUDGET COMPARISON</b>	
<b><u>Net Investment Earnings</u></b>	<b><u>Yield</u></b>
<b><i>Quarter Ended March 31, 2020</i></b>	
Budget <sup>(a)</sup>	2.25%
Actual <sup>(b)</sup>	<u>2.18%</u>
Variance	(0.07%)
<b><i>Fiscal Year to Date</i></b>	
Budget <sup>(a)</sup>	2.25%
Actual <sup>(b)</sup>	<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. On March 17, 2020, staff sold \$10 million in Federal National Mortgage Association (FNMA) bonds, realizing a gain of \$364,041.

## **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.

Prior to the global outbreak of the coronavirus, the U.S. economy was in excellent health with low unemployment of 3.5%, strong job growth, energy independence and record equity gains. The rapid spread of the coronavirus throughout the world in February and March caused the World Health Organization to declare it a pandemic on March 11, 2020. As countries and industries shut down in order to slow the spread, global markets and employment have contracted severely. The Federal Reserve cut the Fed Funds Target Rate twice in March by a total of 1.50%. Stocks plunged in the US from the all-time high on February 19, 2020 and bond yields have dropped to historical lows. Global economy has fallen into a severe recession in a very short period of time. In the US, extended "shelter-in-place" directives are still in effect with no clear ending in sight especially when national testing capacity is still limited. There are many speculations on economic recoveries. No one knows when and how the economy will recover.

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 March 31, 2020, the City had no obligations to sell securities and no commitments to participate in securities trading.

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

**Restructuring** – No restructuring activities took place during this quarter.

**CONCLUSION**

The total investment portfolio as of March 31, 2020 was \$2,023,910,192 an increase of approximately \$123 million from the previous quarter. For the quarter ended March 31, 2020, the earned interest yield was 2.32%, an increase from 2.286% reported for the previous quarter. The average days to maturity increased from 641 days on December 31, 2019, to 685 days on March 31, 2020. As of March 31, 2020, approximately 37% of the total portfolio was invested in U.S. Treasuries and agency securities.

/s/  
JULIA H. COOPER  
Director of Finance

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## 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  
01/01/20 THROUGH 03/31/20

	Fund 003	Fund 152	Fund 501	Fund 554	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	12,851,312.97	-	71,074.61	-	12,922,387.58
TOTAL NET EARNINGS THIS PERIOD:	11,903,504.28	4,613.72	61,306.81	-	11,969,424.81
AVERAGE DAILY PORTFOLIO BALANCE:	2,048,026,148.46	894,445.10	20,096,106.48	-	2,069,016,700.04
EARNED INCOME YIELD THIS PERIOD	2.331	2.069	1.224	-	2.320
END OF PERIOD PORTFOLIO BALANCE:	2,002,894,746.54	894,445.10	20,121,000.35	-	2,023,910,191.99
CURRENT AMORTIZED BOOK VALUE:	2,003,635,250.11	894,882.85	20,121,000.35	-	2,024,651,133.31
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.143	2.063	1.449	-	2.136
WEIGHTED AVERAGE DAYS OF MATURITY:	692	77	1	-	685



City of San Jose  
Portfolio Statistics  
Funds: 003, 152, 501, 554  
7/01/19 THROUGH 3/31/20

	Fund 003	Fund 152	Fund 501	Fund 554	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	35,594,218.14	8,950.00	121,000.35	10,702.89	35,734,871.38
TOTAL NET EARNINGS THIS PERIOD:	34,935,072.35	13,841.17	134,130.99	1,333.39	35,084,377.90
AVERAGE DAILY PORTFOLIO BALANCE:	1,990,315,610.21	894,445.10	12,534,375.10	72,365.22	2,003,816,795.63
EARNED INCOME YIELD THIS PERIOD	2.329	2.054	1.420	2.446	2.323
END OF PERIOD PORTFOLIO BALANCE:	2,002,894,746.54	894,445.10	20,121,000.35	-	2,023,910,191.99
CURRENT AMORTIZED BOOK VALUE:	2,003,635,250.11	894,882.85	20,121,000.35	-	2,024,651,133.31
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.143	2.063	1.449	-	2.136
WEIGHTED AVERAGE DAYS OF MATURITY:	692	77	1	-	685

## **SECTION B**

### **TOTAL EARNINGS REPORT**

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

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**City of San Jose  
Total Earnings  
Sorted by Fund - Investment Number  
January 1, 2020 - March 31, 2020**

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
<b>Fund: General Pool</b>												
CITY	32936	003	STPOOL	15,830,000.00	21,745,000.00	37,383,535.24	2.030	2.020	188,310.93	0.00	0.00	188,310.93
VP6000104	36512	003	WELLS	18,943.68	18,874.21	18,920.14	1.468	1.242	58.60	0.00	0.00	58.60
CSJFA	37042	003	STPOOL	20,899,000.00	2,868,000.00	26,044,732.14	2.030	2.020	131,194.33	0.00	0.00	131,194.33
3133EEW55	37331	003	FFCB	20,000,000.00	20,026,400.00	20,026,400.00	1.800	1.776	90,000.00	-1,326.63	0.00	88,673.37
912828VV9	37378	003	USTR	10,000,000.00	10,179,687.50	10,179,687.50	2.125	1.708	52,921.94	-9,579.13	0.00	43,342.81
3130A7CV5	37398	003	FHLB	10,000,000.00	9,959,600.00	9,959,600.00	1.375	1.466	34,375.00	2,020.00	0.00	36,395.00
4581X0CD8	37404	003	IADB	10,000,000.00	10,350,000.00	10,350,000.00	2.125	1.319	53,125.00	-19,079.34	0.00	34,045.66
91412GD44	37405	003	UNVHGR	5,570,000.00	5,570,000.00	5,570,000.00	1.490	1.494	20,748.25	0.00	0.00	20,748.25
13063CP87	37408	003	CAS	10,000,000.00	10,000,000.00	10,000,000.00	1.500	1.504	37,500.00	0.00	0.00	37,500.00
13063CP87	37411	003	CAS	10,000,000.00	9,945,700.00	9,945,700.00	1.500	1.624	37,500.00	2,757.90	0.00	40,257.90
3130A8QS5	37449	003	FHLB	10,000,000.00	9,950,700.00	9,950,700.00	1.125	1.233	28,125.00	2,465.00	0.00	30,590.00
3137EAEC9	37466	003	FHLMC	10,000,000.00	9,949,200.00	9,949,200.00	1.125	1.236	28,125.00	2,540.00	0.00	30,665.00
20772J3E0	37468	003	CTS	12,770,000.00	12,826,698.80	12,826,698.80	1.550	1.436	49,483.75	-3,553.54	0.00	45,930.21
544445AZ2	37494	003	LOSAPT	2,000,000.00	2,000,000.00	2,000,000.00	2.092	2.098	10,460.00	0.00	0.00	10,460.00
91412GUY9	37496	003	UNVHGR	2,070,000.00	2,161,866.60	2,161,866.60	3.154	2.067	16,321.95	-5,180.45	0.00	11,141.50
70922PAH5	37497	003	PASTRN	2,000,000.00	2,057,320.00	2,057,320.00	2.609	1.981	13,045.00	-2,883.62	0.00	10,161.38
544351KQ1	37505	003	LOS	10,000,000.00	9,990,900.00	9,990,900.00	2.150	2.177	53,750.00	484.62	0.00	54,234.62
544351KP3	37507	003	LOS	6,560,000.00	6,501,616.00	6,501,616.00	1.930	2.196	31,652.00	3,950.80	0.00	35,602.80
544351KQ1	37510	003	LOS	3,250,000.00	3,227,055.00	3,227,055.00	2.150	2.324	17,468.75	1,228.47	0.00	18,697.22
3130AAJP4	37512	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	1.740	1.745	130,500.00	0.00	0.00	130,500.00
64990E4G9	37514	003	NYSPIT	0.00	4,867,589.75	2,407,049.88	1.100	1.818	6,688.61	4,223.46	0.00	10,912.07
912828XE5	37522	003	USTR	15,000,000.00	14,946,093.75	14,946,093.75	1.500	1.608	55,942.62	3,988.19	0.00	59,930.81
459058FY4	37523	003	IBRD	10,000,000.00	9,945,700.00	9,945,700.00	2.000	2.126	50,000.00	2,715.00	0.00	52,715.00
13066YTY5	37529	003	CASPWR	9,446,838.08	9,287,847.80	9,287,847.80	1.713	2.151	40,456.09	9,352.37	0.00	49,808.46
912828R77	37530	003	USTR	10,000,000.00	9,790,234.38	9,790,234.38	1.375	1.896	34,187.16	12,081.43	0.00	46,268.59
037833CK4	37532	003	AAPL	0.00	9,995,100.00	4,063,941.76	1.900	1.891	19,000.00	163.64	0.00	19,163.64
574193NC8	37534	003	MDS	5,000,000.00	5,000,000.00	5,000,000.00	2.250	2.256	28,125.00	0.00	0.00	28,125.00
3132X0SA0	37536	003	FAMC	15,000,000.00	14,996,100.00	14,996,100.00	1.640	1.654	61,500.00	325.61	0.00	61,825.61
13066YTZ2	37546	003	CASPWR	20,000,000.00	19,750,600.00	19,750,600.00	2.000	2.284	100,000.00	12,470.00	0.00	112,470.00
06406HCZ0	37549	003	BK	0.00	7,721,425.18	2,800,077.26	2.150	1.680	14,650.58	-1,764.78	-1,158.14	11,727.66

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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
<b>Fund: General Pool</b>												
25468PDU7	37555	003	DIS	13,800,000.00	13,798,620.00	13,798,620.00	1.800	1.809	62,100.00	116.62	0.00	62,216.62
36962G4J0	37557	003	GE	0.00	10,923,700.00	840,284.62	5.500	1.732	10,694.44	-7,066.56	0.00	3,627.88
20772JL67	37560	003	CTS	3,000,000.00	3,007,500.00	3,007,500.00	2.570	2.509	19,275.00	-459.81	0.00	18,815.19
45905UC51	37564	003	IBRD	30,000,000.00	30,000,000.00	30,000,000.00	2.070	2.076	155,250.00	0.00	0.00	155,250.00
84247PHX2	37565	003	STNPWR	2,710,000.00	2,831,272.50	2,831,272.50	3.258	2.253	22,072.95	-6,166.40	0.00	15,906.55
3130ABQY5	37569	003	FHLB	3,625,000.00	3,636,672.50	3,636,672.50	1.800	1.717	16,312.50	-745.58	0.00	15,566.92
45950VLD6	37571	003	IFC	10,000,000.00	10,000,000.00	10,000,000.00	1.620	1.624	40,500.00	0.00	0.00	40,500.00
97705LZG5	37572	003	WIS	4,600,000.00	4,954,338.00	4,954,338.00	4.650	2.804	53,475.00	-18,836.64	0.00	34,638.36
64990FGS7	37575	003	NYSPIT	7,660,000.00	7,660,000.00	7,660,000.00	1.950	1.955	37,342.50	0.00	0.00	37,342.50
79766DKM0	37576	003	SFOAPT	1,000,000.00	1,000,000.00	1,000,000.00	1.944	1.949	4,860.00	0.00	0.00	4,860.00
13063DDF2	37579	003	CAS	5,000,000.00	5,066,150.00	5,066,150.00	2.500	2.209	31,250.00	-3,354.08	0.00	27,895.92
801546PE6	37580	003	SCR	10,715,000.00	10,781,433.00	10,781,433.00	2.125	1.891	56,923.44	-6,088.56	0.00	50,834.88
3130A72V6	37581	003	FHLB	0.00	3,000,000.00	857,142.86	3.000	2.535	5,416.67	0.00	0.00	5,416.67
69371RN85	37583	003	PCAR	6,050,000.00	6,043,163.50	6,043,163.50	2.050	2.096	31,006.25	571.30	0.00	31,577.55
13063DDF2	37588	003	CAS	5,000,000.00	5,019,950.00	5,019,950.00	2.500	2.414	31,250.00	-1,035.47	0.00	30,214.53
3130ACZS6	37589	003	FHLB	10,000,000.00	9,982,270.00	9,982,270.00	2.100	2.149	52,500.00	978.36	0.00	53,478.36
3132XOSA0	37593	003	FAMC	10,000,000.00	9,906,690.00	9,906,690.00	1.640	2.071	41,000.00	10,142.39	0.00	51,142.39
3132X0B91	37594	003	FAMC	50,000,000.00	50,000,000.00	50,000,000.00	2.000	2.005	250,000.00	0.00	0.00	250,000.00
544445AZ2	37595	003	LOSAPT	1,330,000.00	1,326,675.00	1,326,675.00	2.092	2.209	6,955.90	349.59	0.00	7,305.49
45905US21	37596	003	IBRD	25,000,000.00	25,000,000.00	25,000,000.00	2.170	2.176	135,625.00	0.00	0.00	135,625.00
3133EDKQ4	37597	003	FFCB	2,250,000.00	2,252,245.50	2,252,245.50	2.120	2.084	11,925.00	-225.55	0.00	11,699.45
912828L32	37601	003	USTR	17,000,000.00	16,677,265.63	16,677,265.63	1.375	2.143	58,214.14	30,882.05	0.00	89,096.19
3130ADN32	37604	003	FHLB	0.00	4,990,850.00	2,248,624.73	2.125	2.196	11,805.56	506.93	0.00	12,312.49
25468PDJ2	37607	003	DIS	10,000,000.00	9,866,400.00	9,866,400.00	2.300	2.814	57,500.00	11,707.89	0.00	69,207.89
69371RN93	37609	003	PCAR	9,980,000.00	9,958,243.60	9,958,243.60	2.800	2.890	69,860.00	1,879.15	0.00	71,739.15
79766DKM0	37612	003	SFOAPT	1,500,000.00	1,480,155.00	1,480,155.00	1.944	2.637	7,290.00	2,439.96	0.00	9,729.96
3137EAEM7	37613	003	FHLMC	8,000,000.00	7,998,240.00	7,998,240.00	2.500	2.518	50,000.00	218.79	0.00	50,218.79
69371RN85	37617	003	PCAR	7,068,000.00	6,920,349.48	6,920,349.48	2.050	2.943	36,223.50	14,554.81	0.00	50,778.31
46625HQJ2	37618	003	JPM	15,000,000.00	14,736,240.00	14,736,240.00	2.550	3.240	95,625.00	23,410.65	0.00	119,035.65
13063DGA0	37620	003	CAS	6,000,000.00	5,993,460.00	5,993,460.00	2.800	2.849	42,000.00	568.70	0.00	42,568.70
713448BR8	37621	003	PEP	11,011,000.00	11,083,342.27	11,083,342.27	3.125	2.846	86,023.44	-7,373.51	0.00	78,649.93
91412HBK8	37624	003	UNVHGR	4,000,000.00	4,000,000.00	4,000,000.00	3.297	3.306	32,970.00	0.00	0.00	32,970.00
13067WPE6	37625	003	CASPWR	1,000,000.00	983,530.00	983,530.00	2.518	2.940	6,295.00	915.00	0.00	7,210.00
06406HDD8	37627	003	BK	5,000,000.00	4,963,350.00	4,963,350.00	2.600	2.964	32,500.00	4,175.31	0.00	36,675.31
06406HDD8	37628	003	BK	7,000,000.00	6,933,780.00	6,933,780.00	2.600	3.075	45,500.00	7,650.58	0.00	53,150.58
74005PBP8	37629	003	PX	2,626,000.00	2,586,504.96	2,586,504.96	2.250	2.969	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	3.135	39,062.50	20.91	0.00	39,083.41

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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
<b>Fund: General Pool</b>												
4581X0CZ9	37634	003	IADB	20,000,000.00	19,089,200.00	19,089,200.00	1.750	2.970	87,500.00	53,858.08	0.00	141,358.08
3135G0U35	37636	003	FNMA	20,000,000.00	19,995,400.00	19,995,400.00	2.750	2.766	137,500.00	384.40	0.00	137,884.40
544351MN6	37638	003	LOS	4,815,000.00	4,816,203.75	4,816,203.75	2.900	2.901	34,908.75	-72.76	0.00	34,835.99
45905UK37	37639	003	IBRD	0.00	9,661,560.00	1,167,880.88	2.100	75.382	6,416.67	2,572.80	210,501.73	219,491.20
06406HDF3	40003	003	BK	3,700,000.00	3,648,348.00	3,648,348.00	2.450	3.109	22,662.50	5,614.35	0.00	28,276.85
46625HRT9	40005	003	JPM	7,000,000.00	6,853,840.00	6,853,840.00	2.400	3.219	42,000.00	13,011.27	0.00	55,011.27
46625HHZ6	40006	003	JPM	5,000,000.00	5,176,800.00	5,176,800.00	4.625	3.221	57,812.50	-16,236.73	0.00	41,575.77
3130AEWA4	40007	003	FHLB	10,000,000.00	9,978,500.00	9,978,500.00	2.625	2.742	65,625.00	2,600.81	0.00	68,225.81
13063DGN2	40008	003	CAS	5,000,000.00	5,075,550.00	5,075,550.00	3.400	3.052	42,500.00	-3,878.78	0.00	38,621.22
3130AEY38	40011	003	FHLB	5,000,000.00	5,000,000.00	5,000,000.00	3.200	3.209	40,000.00	0.00	0.00	40,000.00
3133EJD48	40013	003	FFCB	25,000,000.00	24,915,000.00	24,915,000.00	3.050	3.138	190,625.00	4,285.71	0.00	194,910.71
438516BM7	40015	003	HON	1,712,000.00	1,645,249.12	1,645,249.12	1.850	3.288	7,918.00	5,567.73	0.00	13,485.73
438516BM7	40016	003	HON	5,000,000.00	4,806,300.00	4,806,300.00	1.850	3.282	23,125.00	16,201.68	0.00	39,326.68
742718EQ8	40021	003	PG	10,000,000.00	9,617,700.00	9,617,700.00	1.700	3.124	42,500.00	32,398.30	0.00	74,898.30
06406HCZ0	40023	003	BK	0.00	9,895,200.00	3,588,369.23	2.150	3.535	19,111.11	7,553.15	4,956.76	31,621.02
45950VMW3	40025	003	IFC	5,000,000.00	5,000,000.00	5,000,000.00	3.000	3.008	37,500.00	0.00	0.00	37,500.00
31422BAG5	40028	003	FAMC	0.00	12,000,000.00	7,648,351.65	2.800	2.790	53,200.00	0.00	0.00	53,200.00
14913Q2Q1	40029	003	CAT	6,000,000.00	6,014,520.00	6,014,520.00	3.350	3.230	50,250.00	-1,822.59	0.00	48,427.41
19416QDY3	40030	003	CL	5,000,000.00	4,904,900.00	4,904,900.00	2.450	3.168	30,625.00	8,112.80	0.00	38,737.80
69371RN69	40031	003	PCAR	0.00	3,511,095.75	2,199,257.78	1.950	3.014	10,783.50	5,744.48	0.00	16,527.98
544351MN6	40036	003	LOS	4,000,000.00	4,009,560.00	4,009,560.00	2.900	2.836	29,000.00	-651.82	0.00	28,348.18
13066YTZ2	40039	003	CASPWR	4,000,000.00	3,910,360.00	3,910,360.00	2.000	2.745	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	3.062	21,625.00	4,562.50	0.00	26,187.50
3130A8YA5	40042	003	FHLB	0.00	1,072,775.00	636,591.76	1.750	14.312	2,834.03	1,105.69	18,775.86	22,715.58
3135G0U92	40043	003	FNMA	4,000,000.00	3,997,120.00	3,997,120.00	2.625	2.658	26,250.00	240.00	0.00	26,490.00
191216BT6	40044	003	KO	10,000,000.00	9,839,880.00	9,839,880.00	1.875	2.826	46,875.00	22,446.73	0.00	69,321.73
24422EUJ6	40048	003	DE	3,480,000.00	3,463,783.20	3,463,783.20	1.156	2.122	16,802.26	1,524.52	0.00	18,326.78
3133EJ5W5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.680	132,500.00	1,006.32	0.00	133,506.32
3130AFQS9	40050	003	FHLB	0.00	10,000,000.00	3,186,813.19	2.850	2.890	22,958.33	0.00	0.00	22,958.33
3130AFQZ3	40052	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	1.493	1.639	122,579.16	0.00	0.00	122,579.16
90331HNP4	40054	003	USB	10,253,000.00	10,271,055.53	10,271,055.53	3.150	3.075	80,742.37	-1,998.77	0.00	78,743.60
594918BP8	40055	003	MSFT	10,000,000.00	9,717,000.00	9,717,000.00	1.550	2.749	38,750.00	27,836.07	0.00	66,586.07
191216BY5	40056	003	KO	15,010,000.00	14,540,487.20	14,540,487.20	1.550	2.847	58,163.75	45,049.21	0.00	103,212.96
24422ETZ2	40057	003	DE	16,000,000.00	15,811,520.00	15,811,520.00	2.350	2.995	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	2.906	35,937.50	250.00	0.00	36,187.50
191219AP9	40063	003	KO	10,524,000.00	12,179,004.24	12,179,004.24	8.500	2.823	223,635.00	-137,917.02	0.00	85,717.98
14913Q2H1	40069	003	CAT	5,000,000.00	4,995,850.00	4,995,850.00	0.971	1.989	24,277.81	502.19	0.00	24,780.00

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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
<b>Fund: General Pool</b>												
14913Q2T5	40075	003	CAT	5,000,000.00	5,006,050.00	5,006,050.00	2.950	2.914	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	2.730	32,508.00	9,088.38	0.00	41,596.38
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.544	31,250.00	407.50	0.00	31,657.50
91159HHC7	40080	003	USB	5,000,000.00	5,025,450.00	5,025,450.00	3.000	2.824	37,500.00	-2,120.83	0.00	35,379.17
594918BW3	40082	003	MSFT	4,500,000.00	4,488,750.00	4,488,750.00	2.400	2.501	27,000.00	991.67	0.00	27,991.67
48125LRK0	40086	003	JPM	0.00	4,989,600.00	1,809,415.38	2.872	3.786	10,850.00	479.26	5,751.15	17,080.41
478160CD4	40091	003	JNJ	5,280,000.00	5,236,492.80	5,236,492.80	2.250	2.566	29,700.00	3,805.29	0.00	33,505.29
931142EA7	40092	003	WMT	3,150,000.00	3,118,374.00	3,118,374.00	1.900	2.545	14,962.50	4,824.31	0.00	19,786.81
06370RZF9	40093	003	BMO	0.00	30,000,000.00	19,120,879.12	2.500	2.535	120,833.33	0.00	0.00	120,833.33
3134GTKX0	40094	003	FHLMC	0.00	25,000,000.00	7,967,032.97	2.780	2.819	55,986.11	0.00	0.00	55,986.11
3134GTGK7	40095	003	FHLMC	5,000,000.00	5,000,000.00	5,000,000.00	2.600	2.607	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	2.594	43,234.50	-3,724.27	0.00	39,510.23
24422EUT4	40097	003	JD	14,000,000.00	14,129,780.00	14,129,780.00	2.950	2.617	103,250.00	-11,071.28	0.00	92,178.72
3134GTGZ0	40098	003	FHLMC	7,685,000.00	7,679,236.25	7,679,236.25	2.500	2.524	48,031.25	289.80	0.00	48,321.05
78012UPC3	40099	003	RY	0.00	15,000,000.00	9,560,439.56	2.520	2.555	60,900.00	0.00	0.00	60,900.00
06406HBY4	40100	003	BK	8,342,000.00	8,515,763.86	8,515,763.86	3.550	2.632	74,035.25	-18,163.47	0.00	55,871.78
91159HHC7	40102	003	USB	6,533,000.00	6,588,465.17	6,588,465.17	3.000	2.688	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	2.707	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	2.667	75,000.00	-7,912.28	0.00	67,087.72
25468PCN4	40106	003	DIS	5,000,000.00	5,028,100.00	5,028,100.00	2.750	2.495	34,375.00	-3,099.26	0.00	31,275.74
3134GTJB0	40107	003	FHLMC	2,000,000.00	2,000,000.00	2,000,000.00	2.650	2.657	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	2.510	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	2.657	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	2.275	25,000.00	3,227.97	0.00	28,227.97
69371RP83	40111	003	PCAR	7,000,000.00	7,020,650.00	7,020,650.00	2.650	2.550	46,375.00	-1,741.79	0.00	44,633.21
90331HPC1	40112	003	USB	10,000,000.00	9,989,400.00	9,989,400.00	2.650	2.696	66,250.00	883.33	0.00	67,133.33
3134GTRB1	40113	003	FHLMC	30,000,000.00	30,000,000.00	30,000,000.00	2.520	2.527	189,000.00	0.00	0.00	189,000.00
13066YTZ2	40114	003	CASPWR	15,000,000.00	15,008,850.00	15,008,850.00	2.000	1.984	75,000.00	-761.47	0.00	74,238.53
3137AWQH1	40115	003	FHLMC	8,595,000.00	8,640,996.68	8,640,996.68	2.307	2.132	49,571.67	-3,647.31	0.00	45,924.36
13063DLY2	40116	003	CAS	2,235,000.00	2,248,521.75	2,248,521.75	2.350	2.128	13,130.62	-1,198.98	0.00	11,931.64
191216CF5	40117	003	KO	5,000,000.00	5,005,130.00	5,005,130.00	2.200	2.169	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	2.228	53,750.00	1,745.21	0.00	55,495.21
3137AWQH1	40121	003	FHLMC	6,215,000.00	6,248,250.25	6,248,250.25	2.307	2.131	35,845.02	-2,648.25	0.00	33,196.77
3133EGB87	40122	003	FFCB	0.00	10,363,500.00	8,085,807.69	1.875	7.840	38,828.13	6,133.86	113,087.66	158,049.65
88579YAU5	40123	003	MMM	4,800,000.00	4,732,128.00	4,732,128.00	1.625	2.287	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	2.103	12,500.00	-1,937.26	0.00	10,562.74
56052AD60	40125	003	MES	1,250,000.00	1,264,337.50	1,264,337.50	2.500	2.090	7,812.50	-1,223.10	0.00	6,589.40

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
<b>Fund: General Pool</b>												
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.908	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	1.915	78,625.00	2,396.95	0.00	81,021.95
3135G0T29	40130	003	FNMA	0.00	3,643,924.92	2,322,501.60	1.500	2.097	8,690.12	3,450.92	0.00	12,141.04
88579YAQ4	40131	003	MMM	20,000,000.00	19,963,380.00	19,963,380.00	2.000	2.172	100,000.00	8,117.73	0.00	108,117.73
9128283S7	40132	003	USTR	0.00	29,977,734.38	9,882,769.58	2.000	2.106	48,913.04	2,982.00	0.00	51,895.04
478160CH5	40133	003	JNJ	20,000,000.00	20,026,360.00	20,026,360.00	1.950	1.857	97,500.00	-4,783.06	0.00	92,716.94
14913Q2A6	40134	003	CAT	10,000,000.00	9,968,100.00	9,968,100.00	1.850	2.131	46,250.00	6,707.95	0.00	52,957.95
45905UP32	40135	003	IBRD	9,180,000.00	9,141,912.18	9,141,912.18	1.561	1.918	35,824.96	7,880.24	0.00	43,705.20
713448DC9	40136	003	PEP	23,500,000.00	23,545,355.00	23,545,355.00	2.150	2.003	126,312.50	-8,740.80	0.00	117,571.70
084670BF4	40138	003	BRK	8,513,000.00	8,806,017.46	8,806,017.46	3.400	2.007	72,360.50	-28,295.68	0.00	44,064.82
3133XXP50	40139	003	FHLB	0.00	22,982,591.30	18,184,028.28	4.125	2.058	186,903.75	-93,597.51	0.00	93,306.24
64990FLH5	40140	003	NYSPLIT	23,430,000.00	23,370,253.50	23,370,253.50	1.800	1.960	105,435.00	8,757.63	0.00	114,192.63
912828J50	40141	003	USTR	0.00	9,956,825.90	6,455,524.48	1.375	2.036	22,287.09	10,482.60	0.00	32,769.69
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.838	43,750.00	1,901.34	0.00	45,651.34
88579YAQ4	40144	003	MMM	10,000,000.00	9,981,960.00	9,981,960.00	2.000	2.178	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	2.006	130,779.68	-30,127.59	0.00	100,652.09
88579YAU5	40147	003	MMM	10,000,000.00	9,899,070.00	9,899,070.00	1.625	2.125	40,625.00	11,827.74	0.00	52,452.74
3137B4WB8	40148	003	FHLMC	4,250,000.00	4,390,781.25	4,390,781.25	3.060	2.149	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	2.156	53,750.00	0.00	0.00	53,750.00
3134GTV26	40150	003	FHLMC	0.00	5,000,000.00	1,923,076.92	2.400	2.364	11,333.33	0.00	0.00	11,333.33
3138L9HU9	40151	003	FNMA	2,750,000.00	2,765,468.75	2,765,468.75	2.360	2.169	16,405.28	-1,452.69	0.00	14,952.59
70922PAK8	40152	003	PASTRN	1,750,000.00	1,837,920.00	1,837,920.00	2.929	1.680	12,814.37	-5,114.94	0.00	7,699.43
91412GV8	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.775	9,095.00	-4,306.43	0.00	4,788.57
3133EKC61	40155	003	FFCB	10,000,000.00	10,003,500.00	10,001,923.08	2.100	2.105	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	2.072	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	1.555	11,250.00	352.70	0.00	11,602.70
43815NAC8	40158	003	HAROT	4,750,000.00	4,749,960.58	4,749,960.58	1.780	1.785	21,137.49	2.49	0.00	21,139.98
039483BP6	40159	003	ADM	2,750,000.00	2,847,130.00	2,847,130.00	3.375	1.929	23,203.12	-9,512.19	0.00	13,690.93
3138LFC30	40160	003	FNMA	4,000,000.00	4,037,500.00	4,037,500.00	2.100	1.878	21,233.33	-2,330.95	0.00	18,902.38
438516BM7	40163	003	HON	5,000,000.00	5,006,050.00	5,006,050.00	1.850	1.797	23,125.00	-701.68	0.00	22,423.32
037833DL1	40164	003	AAPL	1,000,000.00	999,830.00	999,830.00	1.700	1.711	4,250.00	14.17	0.00	4,264.17
037833DL1	40166	003	AAPL	5,000,000.00	4,991,750.00	4,991,750.00	1.700	1.763	21,250.00	687.50	0.00	21,937.50
3137B36J2	40167	003	FHLMC	5,000,000.00	5,212,500.00	5,212,500.00	3.320	1.982	41,499.99	-15,740.74	0.00	25,759.25
6499022A0	40168	003	NYSHGR	1,000,000.00	1,031,957.94	1,031,935.91	4.246	2.059	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	6,850.28	-1,464.54	0.00	5,385.74
459058HG1	40170	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	2.200	2.206	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	30,586.10	-4,517.12	0.00	26,068.98



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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
<b>Fund: General Pool</b>												
06417MCQ6	40172	003	BNSHOU	0.00	25,000,000.00	23,626,373.63	2.010	2.038	120,041.67	0.00	0.00	120,041.67
30298LAA9	40173	003	FHLMC	9,604,827.85	9,970,366.55	9,898,370.51	1.990	1.973	48,684.70	0.00	0.00	48,684.70
89233GCT1	40175	003	TMCC	0.00	14,850,925.00	14,034,940.11	2.010	2.058	0.00	72,025.00	0.00	72,025.00
89233GD94	40176	003	TMCC	15,000,000.00	14,840,833.33	14,840,833.33	2.000	2.050	0.00	75,833.33	0.00	75,833.33
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.862	2,321.25	0.00	0.00	2,321.25
62478T5V7	40178	003	MUBCD	25,000,000.00	25,000,000.00	25,000,000.00	1.950	1.977	123,229.17	0.00	0.00	123,229.17
14913Q2W8	40179	003	CAT	20,630,000.00	20,921,914.50	20,921,914.50	2.650	1.749	136,673.75	-45,453.81	0.00	91,219.94
30314KAS2	40180	003	FHLMC	3,269,184.03	3,278,550.17	3,293,967.16	2.090	2.077	17,098.88	-44.55	0.00	17,054.33
3134GUJV3	40181	003	FHLMC	5,000,000.00	5,000,000.00	5,000,000.00	2.000	2.005	25,000.00	0.00	0.00	25,000.00
3130AHDC4	40182	003	FHLB	5,000,000.00	5,000,000.00	5,000,000.00	2.000	2.005	25,000.00	0.00	0.00	25,000.00
3135G0W66	40183	003	FNMA	10,000,000.00	9,984,805.56	9,984,805.56	1.625	1.666	40,625.00	853.32	0.00	41,478.32
459058HG1	40184	003	IBRD	10,000,000.00	10,037,555.56	10,035,621.49	2.200	2.162	55,000.00	-916.29	0.00	54,083.71
649791PP9	40185	003	NYS	5,000,000.00	5,002,600.00	5,002,600.00	2.010	2.002	25,125.00	-151.46	0.00	24,973.54
89233MAD5	40186	003	TMCC	3,000,000.00	2,999,783.40	2,999,783.40	1.920	1.927	14,400.00	12.97	0.00	14,412.97
677522T20	40188	003	OHS	1,950,000.00	1,950,000.00	1,950,000.00	1.800	1.805	8,775.00	0.00	0.00	8,775.00
3138ELJW4	40189	003	FNMA	6,343,972.15	6,380,017.55	6,535,389.52	2.791	2.665	44,352.89	-926.48	0.00	43,426.41
43813VAC2	40190	003	HAROT	9,000,000.00	8,998,396.20	8,998,396.20	1.830	1.840	41,175.00	96.75	0.00	41,271.75
3130AHNT6	40191	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	2.000	2.005	50,000.00	0.00	0.00	50,000.00
3134GUA59	40192	003	FHLMC	30,000,000.00	30,000,000.00	30,000,000.00	2.000	2.005	150,000.00	0.00	0.00	150,000.00
3130AHNT6	40193	003	FHLB	5,000,000.00	5,000,000.00	5,000,000.00	2.000	2.005	25,000.00	0.00	0.00	25,000.00
3138L1UV9	40194	003	FNMA	4,257,937.15	4,287,086.65	4,304,506.26	2.220	2.193	23,687.18	-150.30	0.00	23,536.88
3134GUC65	40195	003	FHLMC	6,500,000.00	6,500,000.00	6,500,000.00	2.000	2.005	32,500.00	0.00	0.00	32,500.00
912828W48	40196	003	USTR	15,000,000.00	15,344,750.18	15,309,645.72	2.125	1.698	79,382.91	-14,576.78	0.00	64,806.13
3134GUQ94	40198	003	FHLMC	10,000,000.00	0.00	9,010,989.01	1.800	1.803	40,500.00	0.00	0.00	40,500.00
31422BRZ5	40199	003	FAMC	50,000,000.00	0.00	38,461,538.46	1.610	1.609	154,291.67	0.00	0.00	154,291.67
3130AHUM3	40200	003	FHLB	10,000,000.00	0.00	9,010,989.01	2.000	2.003	45,000.00	0.00	0.00	45,000.00
45818WCS3	40201	003	IADB	11,000,000.00	0.00	10,182,914.36	1.700	1.691	43,113.88	-188.14	0.00	42,925.74
3138L84Z4	40202	003	FNMA	7,747,000.00	0.00	5,035,513.91	2.390	2.376	29,830.25	0.00	0.00	29,830.25
3140HWYV6	40203	003	FNMA	7,450,000.00	0.00	5,800,937.73	2.240	2.212	31,985.34	0.00	0.00	31,985.34
3135G0X24	40204	003	FNMA	0.00	0.00	3,724,345.05	1.625	21.243	15,347.22	603.56	181,296.44	197,247.22
3135G0X24	40205	003	FNMA	0.00	0.00	3,723,220.44	1.625	21.411	15,347.22	660.51	182,744.49	198,752.22
3138L4EN9	40206	003	FNMA	23,390,067.86	0.00	18,472,088.25	2.610	2.494	117,198.80	-2,323.98	0.00	114,874.82
6500354U9	40207	003	NYSDEV	5,000,000.00	0.00	4,423,220.88	2.860	1.863	30,188.89	-9,641.87	0.00	20,547.02
3135G0X32	40208	003	FNMA	5,000,000.00	0.00	4,120,879.12	1.875	1.876	19,270.83	0.00	0.00	19,270.83
3138LL3J2	40209	003	FNMA	1,000,000.00	0.00	844,742.67	2.710	2.645	5,570.55	0.00	0.00	5,570.55
3134GU3P3	40210	003	FHLMC	20,000,000.00	0.00	15,164,835.16	1.800	1.799	68,000.00	0.00	0.00	68,000.00
31422BTC4	40211	003	FAMC	20,000,000.00	0.00	10,769,230.77	1.880	1.906	51,177.78	0.00	0.00	51,177.78

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
<b>Fund: General Pool</b>												
3137BMUD6	40212	003	FHLMC	2,500,000.00	0.00	1,956,119.89	2.328	2.320	11,316.67	0.00	0.00	11,316.67
46625HJE1	40213	003	JPM	2,050,000.00	0.00	1,645,049.00	3.250	1.899	12,769.80	-4,980.92	0.00	7,788.88
30295NAE0	40214	003	FHLMC	1,950,389.56	0.00	1,507,071.80	2.050	2.040	7,671.53	-7.10	0.00	7,664.43
78012UST3	40215	003	RY	15,000,000.00	0.00	11,538,461.54	1.730	1.754	50,458.33	0.00	0.00	50,458.33
78012USU0	40216	003	RY	16,000,000.00	0.00	12,307,692.31	1.730	1.754	53,822.22	0.00	0.00	53,822.22
3130AHL2	40217	003	FHLB	10,000,000.00	0.00	7,032,967.03	1.940	1.936	33,950.00	0.00	0.00	33,950.00
89114NFR1	40218	003	TD	15,000,000.00	0.00	11,538,461.54	1.720	1.744	50,166.67	0.00	0.00	50,166.67
62478U2T2	40219	003	MUBCD	15,000,000.00	0.00	11,538,461.54	1.670	1.693	48,708.33	0.00	0.00	48,708.33
459058HV8	40220	003	IBRD	10,000,000.00	0.00	7,034,725.27	2.050	2.040	35,875.00	-87.50	0.00	35,787.50
3136ACGJ4	40221	003	FNMA	4,591,537.57	0.00	3,616,544.62	2.509	2.038	21,840.10	-3,463.04	0.00	18,377.06
24422ETZ2	40222	003	DE	7,703,000.00	0.00	5,797,384.65	2.350	1.695	33,689.92	-9,196.80	0.00	24,493.12
46625HJH4	40223	003	JPM	10,000,000.00	0.00	6,978,489.38	3.200	1.764	53,333.34	-22,636.87	0.00	30,696.47
3138L1CU1	40224	003	FNMA	10,000,000.00	0.00	6,260,315.75	2.390	1.765	37,177.78	-9,625.00	0.00	27,552.78
3138L8CE2	40225	003	FNMA	3,500,000.00	0.00	2,202,342.99	2.960	2.935	16,115.55	0.00	0.00	16,115.55
3138LDR21	40226	003	FNMA	8,500,000.00	0.00	4,049,666.92	2.275	2.288	23,097.56	0.00	0.00	23,097.56
3136G4UP6	40227	003	FNMA	15,000,000.00	0.00	5,769,230.77	1.800	1.825	26,250.00	0.00	0.00	26,250.00
3134GVCC0	40228	003	FHLMC	4,050,000.00	0.00	1,602,743.00	1.750	1.774	7,087.50	0.00	0.00	7,087.50
478160CD4	40229	003	JNJ	12,687,000.00	0.00	4,970,832.82	2.250	1.409	27,752.81	-10,285.72	0.00	17,467.09
3136G4UH4	40230	003	FNMA	2,855,000.00	0.00	1,098,000.06	1.700	1.725	4,718.68	3.89	0.00	4,722.57
30298LAA9	40231	003	FHLMC	1,128,567.28	0.00	434,069.91	1.990	1.714	2,125.88	-271.25	0.00	1,854.63
06406FAB9	40232	003	BK	10,000,000.00	0.00	3,341,032.05	2.050	1.431	16,513.89	-4,594.54	0.00	11,919.35
3133ELRL0	40233	003	FFCB	5,000,000.00	0.00	1,483,516.48	1.550	1.513	5,597.22	0.00	0.00	5,597.22
574193SP4	40234	003	MDS	1,000,000.00	0.00	153,846.15	0.970	0.913	350.28	0.00	0.00	350.28
3133ELTC8	40235	003	FFCB	20,000,000.00	0.00	3,296,703.30	1.125	1.065	8,750.00	0.00	0.00	8,750.00
438516BM7	40236	003	HON	15,000,000.00	0.00	3,181,236.81	1.850	1.229	13,875.00	-4,123.47	0.00	9,751.53
254687FJ0	40237	003	DIS	1,412,000.00	0.00	231,844.97	1.650	1.746	906.03	103.09	0.00	1,009.12
69371RQ33	40238	003	PCAR	1,000,000.00	0.00	21,691.92	2.000	1.301	55.56	14.78	0.00	70.34
46623EKG3	40239	003	JPM	2,000,000.00	0.00	43,865.88	2.295	1.348	127.50	19.88	0.00	147.38
			<b>Subtotal</b>	<b>2,000,282,265.21</b>	<b>1,879,542,669.19</b>	<b>2,048,026,148.46</b>		<b>2.331</b>	<b>11,158,471.63</b>	<b>29,076.70</b>	<b>715,955.95</b>	<b>11,903,504.28</b>
<b>Fund: CSJ/CSC JP</b>												
3130AGM77	40128	152	FHLB	895,000.00	894,445.10	894,445.10	2.000	2.069	4,475.00	138.72	0.00	4,613.72
			<b>Subtotal</b>	<b>895,000.00</b>	<b>894,445.10</b>	<b>894,445.10</b>		<b>2.069</b>	<b>4,475.00</b>	<b>138.72</b>	<b>0.00</b>	<b>4,613.72</b>
<b>Fund: SJCE</b>												
VP4560000	40162	501	WELLS	20,121,000.35	20,049,925.74	20,096,106.48	1.449	1.224	61,306.81	0.00	0.00	61,306.81

City of San Jose  
 Total Earnings  
 January 1, 2020 - March 31, 2020

CUSIP	Investment #	Fund	Issuer	Adjusted Interest Earnings								
				Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
			Subtotal	20,121,000.35	20,049,925.74	20,096,106.48		1.224	61,306.81	0.00	0.00	61,306.81
			Total	2,021,298,265.56	1,900,487,040.03	2,069,016,700.04		2.320	11,224,253.44	29,215.42	715,955.95	11,969,424.81



**City of San Jose  
Total Earnings  
Sorted by Fund - Investment Number  
July 1, 2019 - March 31, 2020**

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
<b>Fund: General Pool</b>												
CITY	32936	003	STPOOL	15,830,000.00	15,729,000.00	31,815,712.73	2.030	2.227	533,840.97	0.00	0.00	533,840.97
VP6000104	36512	003	WELLS	18,943.68	10,963.02	18,404.56	1.468	1.629	225.94	0.00	0.00	225.94
CSJFA	37042	003	STPOOL	20,899,000.00	17,760,000.00	26,285,849.06	2.030	2.253	446,279.21	0.00	0.00	446,279.21
3133EEW55	37331	003	FFCB	20,000,000.00	20,026,400.00	20,026,400.00	1.800	1.763	270,000.00	-3,979.90	0.00	266,020.10
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	159,952.44	-28,947.90	0.00	131,004.54
3130A7CV5	37398	003	FHLB	10,000,000.00	9,959,600.00	9,959,600.00	1.375	1.455	103,125.00	6,060.00	0.00	109,185.00
3133EFW52	37403	003	FFCB	0.00	5,019,250.00	0.00	1.150		0.00	0.00	0.00	0.00
4581XOCD8	37404	003	IADB	10,000,000.00	10,350,000.00	10,350,000.00	2.125	1.310	159,375.00	-57,238.03	0.00	102,136.97
91412GD44	37405	003	UNVHGR	5,570,000.00	5,570,000.00	5,570,000.00	1.490	1.483	62,244.75	0.00	0.00	62,244.75
13063CP87	37408	003	CAS	10,000,000.00	10,000,000.00	10,000,000.00	1.500	1.493	112,500.00	0.00	0.00	112,500.00
13063CP87	37411	003	CAS	10,000,000.00	9,945,700.00	9,945,700.00	1.500	1.612	112,500.00	8,273.70	0.00	120,773.70
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	19,854,545.45	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	1.224	84,375.00	7,395.00	0.00	91,770.00
594918BN3	37462	003	MSFT	0.00	10,004,400.00	1,382,426.18	1.100	1.071	11,305.56	-150.74	0.00	11,154.82
037833CB4	37464	003	AAPL	0.00	8,828,412.52	1,027,306.18	1.100	1.090	8,364.92	74.69	0.00	8,439.61
69371RN36	37465	003	PCAR	0.00	2,000,000.00	305,454.55	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	1.227	84,375.00	7,620.00	0.00	91,995.00
20772J3E0	37468	003	CTS	12,770,000.00	12,826,698.80	12,826,698.80	1.550	1.426	148,451.25	-10,660.63	0.00	137,790.62
3134G93L9	37476	003	FHLMC	0.00	7,560,756.00	1,237,214.62	1.250	1.236	11,550.00	-31.71	0.00	11,518.29
713448DJ4	37480	003	PEP	0.00	5,002,350.00	1,728,084.55	1.350	1.324	17,437.50	-202.92	0.00	17,234.58
713448DJ4	37481	003	PEP	0.00	6,503,055.00	2,246,509.91	1.350	1.324	22,668.75	-263.80	0.00	22,404.95
594918BN3	37485	003	MSFT	0.00	4,984,035.00	688,703.02	1.100	1.203	5,652.78	590.11	0.00	6,242.89
084664CL3	37487	003	BRK	0.00	10,081,114.80	1,649,636.97	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	4,400,000.00	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	2.082	31,380.00	0.00	0.00	31,380.00
91412GUY9	37496	003	UNVHGR	2,070,000.00	2,161,866.60	2,161,866.60	3.154	2.052	48,965.85	-15,541.34	0.00	33,424.51
70922PAH5	37497	003	PASTRN	2,000,000.00	2,057,320.00	2,057,320.00	2.609	1.967	39,135.00	-8,650.86	0.00	30,484.14

City of San Jose  
Total Earnings  
July 1, 2019 - March 31, 2020

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
<b>Fund: General Pool</b>												
544351KQ1	37505	003	LOS	10,000,000.00	9,990,900.00	9,990,900.00	2.150	2.161	161,250.00	1,453.85	0.00	162,703.85
544351KP3	37507	003	LOS	6,560,000.00	6,501,616.00	6,501,616.00	1.930	2.180	94,956.00	11,852.39	0.00	106,808.39
544351KQ1	37510	003	LOS	3,250,000.00	3,227,055.00	3,227,055.00	2.150	2.307	52,406.25	3,685.40	0.00	56,091.65
3130AAJP4	37512	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	1.740	1.732	391,500.00	0.00	0.00	391,500.00
64990E4G9	37514	003	NYSPIT	0.00	4,867,589.75	4,053,374.74	1.100	1.819	34,051.11	21,501.25	0.00	55,552.36
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	169,057.37	12,052.21	0.00	181,109.58
459058FY4	37523	003	IBRD	10,000,000.00	9,945,700.00	9,945,700.00	2.000	2.110	150,000.00	8,145.00	0.00	158,145.00
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	1,136,535.97	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	785,117.61	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	2.135	121,368.26	28,057.11	0.00	149,425.37
912828R77	37530	003	USTR	10,000,000.00	9,790,234.38	9,790,234.38	1.375	1.896	103,312.85	36,509.84	0.00	139,822.69
037833CK4	37532	003	AAPL	0.00	9,995,100.00	8,032,425.82	1.900	1.900	114,000.00	981.82	0.00	114,981.82
574193NC8	37534	003	MDS	5,000,000.00	5,000,000.00	5,000,000.00	2.250	2.240	84,375.00	0.00	0.00	84,375.00
3132XOSA0	37536	003	FAMC	15,000,000.00	14,996,100.00	14,996,100.00	1.640	1.642	184,500.00	976.81	0.00	185,476.81
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	921,320.73	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	2.267	300,000.00	37,410.00	0.00	337,410.00
06406HCZ0	37549	003	BK	0.00	7,721,425.18	6,092,906.41	2.150	1.834	97,060.08	-11,691.68	-1,158.14	84,210.26
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	1.795	186,300.00	349.86	0.00	186,649.86
36962G4J0	37557	003	GE	0.00	10,923,700.00	7,587,006.18	5.500	1.695	285,694.44	-188,778.03	0.00	96,916.41
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	2.491	57,825.00	-1,379.42	0.00	56,445.58
45905UC51	37564	003	IBRD	30,000,000.00	30,000,000.00	30,000,000.00	2.070	2.061	465,750.00	0.00	0.00	465,750.00
84247PHX2	37565	003	STNPWR	2,710,000.00	2,831,272.50	2,831,272.50	3.258	2.237	66,218.85	-18,499.20	0.00	47,719.65
3130ABQY5	37569	003	FHLB	3,625,000.00	3,636,672.50	3,636,672.50	1.800	1.704	48,937.50	-2,236.75	0.00	46,700.75
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	1.613	121,500.00	0.00	0.00	121,500.00
97705LZG5	37572	003	WIS	4,600,000.00	4,954,338.00	4,954,338.00	4.650	2.784	160,425.00	-56,509.90	0.00	103,915.10
912828L24	37574	003	USTR	0.00	14,973,046.88	980,053.98	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	1.941	112,027.50	0.00	0.00	112,027.50
79766DKM0	37576	003	SFOAPT	1,000,000.00	1,000,000.00	1,000,000.00	1.944	1.935	14,580.00	0.00	0.00	14,580.00
91412GSB2	37577	003	UNVHGR	0.00	2,954,985.50	0.00	1.796		0.00	0.00	0.00	0.00

City of San Jose  
Total Earnings  
July 1, 2019 - March 31, 2020

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
<b>Fund: General Pool</b>												
13063DDF2	37579	003	CAS	5,000,000.00	5,066,150.00	5,066,150.00	2.500	2.193	93,750.00	-10,062.25	0.00	83,687.75
801546PE6	37580	003	SCR	10,715,000.00	10,781,433.00	10,781,433.00	2.125	1.877	170,770.32	-18,265.69	0.00	152,504.63
3130A72V6	37581	003	FHLB	0.00	3,000,000.00	2,290,909.09	3.000	2.486	42,916.67	0.00	0.00	42,916.67
69371RN85	37583	003	PCAR	6,050,000.00	6,043,163.50	6,043,163.50	2.050	2.081	93,018.75	1,713.89	0.00	94,732.64
912828L24	37587	003	USTR	0.00	4,940,625.00	323,386.36	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	2.397	93,750.00	-3,106.40	0.00	90,643.60
3130ACZS6	37589	003	FHLB	10,000,000.00	9,982,270.00	9,982,270.00	2.100	2.133	157,500.00	2,935.07	0.00	160,435.07
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	2.056	123,000.00	30,427.18	0.00	153,427.18
3132X0B91	37594	003	FAMC	50,000,000.00	50,000,000.00	50,000,000.00	2.000	1.991	750,000.00	0.00	0.00	750,000.00
544445AZ2	37595	003	LOSAPT	1,330,000.00	1,326,675.00	1,326,675.00	2.092	2.193	20,867.70	1,048.77	0.00	21,916.47
45905US21	37596	003	IBRD	25,000,000.00	25,000,000.00	25,000,000.00	2.170	2.160	406,875.00	0.00	0.00	406,875.00
3133EDKQ4	37597	003	FFCB	2,250,000.00	2,252,245.50	2,252,245.50	2.120	2.068	35,775.00	-676.66	0.00	35,098.34
912828L32	37601	003	USTR	17,000,000.00	16,677,265.63	16,677,265.63	1.375	2.143	175,947.69	93,324.87	0.00	269,272.56
90331HNJ8	37603	003	USB	0.00	4,296,947.00	2,734,420.82	2.350	2.386	48,279.45	744.85	129.91	49,154.21
3130ADN32	37604	003	FHLB	0.00	4,990,850.00	4,083,422.73	2.125	2.201	64,930.56	2,788.09	0.00	67,718.65
25468PDJ2	37607	003	DIS	10,000,000.00	9,866,400.00	9,866,400.00	2.300	2.793	172,500.00	35,123.67	0.00	207,623.67
69371RN93	37609	003	PCAR	9,980,000.00	9,958,243.60	9,958,243.60	2.800	2.869	209,580.00	5,637.46	0.00	215,217.46
79766DKM0	37612	003	SFOAPT	1,500,000.00	1,480,155.00	1,480,155.00	1.944	2.617	21,870.00	7,319.88	0.00	29,189.88
3137EAEM7	37613	003	FHLMC	8,000,000.00	7,998,240.00	7,998,240.00	2.500	2.500	150,000.00	656.35	0.00	150,656.35
69371RN85	37617	003	PCAR	7,068,000.00	6,920,349.48	6,920,349.48	2.050	2.922	108,670.50	43,664.45	0.00	152,334.95
46625HQJ2	37618	003	JPM	15,000,000.00	14,736,240.00	14,736,240.00	2.550	3.216	286,875.00	70,231.96	0.00	357,106.96
13063DGA0	37620	003	CAS	6,000,000.00	5,993,460.00	5,993,460.00	2.800	2.828	126,000.00	1,706.09	0.00	127,706.09
713448BR8	37621	003	PEP	11,011,000.00	11,083,342.27	11,083,342.27	3.125	2.826	258,070.32	-22,120.52	0.00	235,949.80
438516BJ4	37623	003	HON	0.00	6,602,415.62	2,905,062.87	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	3.282	98,910.00	0.00	0.00	98,910.00
13067WPE6	37625	003	CASPWR	1,000,000.00	983,530.00	983,530.00	2.518	2.919	18,885.00	2,745.00	0.00	21,630.00
06406HDD8	37627	003	BK	5,000,000.00	4,963,350.00	4,963,350.00	2.600	2.942	97,500.00	12,525.95	0.00	110,025.95
06406HDD8	37628	003	BK	7,000,000.00	6,933,780.00	6,933,780.00	2.600	3.052	136,500.00	22,951.74	0.00	159,451.74
74005PBP8	37629	003	PX	2,626,000.00	2,586,504.96	2,586,504.96	2.250	2.948	44,313.75	13,132.59	0.00	57,446.34
3134GSQW8	37631	003	FHLMC	0.00	25,000,000.00	5,090,909.09	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	3.113	117,187.50	62.73	0.00	117,250.23
4581XOCZ9	37634	003	IADB	20,000,000.00	19,089,200.00	19,089,200.00	1.750	2.949	262,500.00	161,574.25	0.00	424,074.25
3135G0U36	37636	003	FNMA	20,000,000.00	19,995,400.00	19,995,400.00	2.750	2.746	412,500.00	1,153.20	0.00	413,653.20
544351MN6	37638	003	LOS	4,815,000.00	4,816,203.75	4,816,203.75	2.900	2.880	104,726.25	-218.28	0.00	104,507.97
45905UK37	37639	003	IBRD	0.00	9,661,560.00	6,850,924.36	2.100	7.102	111,416.67	44,673.14	210,501.73	366,591.54
06406HDF3	40003	003	BK	3,700,000.00	3,648,348.00	3,648,348.00	2.450	3.086	67,987.50	16,843.04	0.00	84,830.54

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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
<b>Fund: General Pool</b>												
46625HRT9	40005	003	JPM	7,000,000.00	6,853,840.00	6,853,840.00	2.400	3.196	126,000.00	39,033.82	0.00	165,033.82
46625HHZ6	40006	003	JPM	5,000,000.00	5,176,800.00	5,176,800.00	4.625	3.198	173,437.50	-48,710.20	0.00	124,727.30
3130AEWA4	40007	003	FHLB	10,000,000.00	9,978,500.00	9,978,500.00	2.625	2.722	196,875.00	7,802.42	0.00	204,677.42
13063DGN2	40008	003	CAS	5,000,000.00	5,075,550.00	5,075,550.00	3.400	3.030	127,500.00	-11,636.33	0.00	115,863.67
3130AEY38	40011	003	FHLB	5,000,000.00	5,000,000.00	5,000,000.00	3.200	3.185	120,000.00	0.00	0.00	120,000.00
78012UJG1	40012	003	RY	0.00	30,000,000.00	6,545,454.55	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	3.115	571,875.00	12,857.14	0.00	584,732.14
3134GSA96	40014	003	FHLMC	0.00	10,000,000.00	4,981,818.18	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	3.264	23,754.00	16,703.19	0.00	40,457.19
438516BM7	40016	003	HON	5,000,000.00	4,806,300.00	4,806,300.00	1.850	3.258	69,375.00	48,605.02	0.00	117,980.02
45905UZJ6	40017	003	IBRD	0.00	1,971,480.00	831,606.11	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	4,079,341.09	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	3.101	127,500.00	97,194.91	0.00	224,694.91
89114MMR5	40022	003	TD	0.00	25,000,000.00	13,090,909.09	3.100	3.143	310,000.00	0.00	0.00	310,000.00
06406HCZ0	40023	003	BK	0.00	9,895,200.00	7,808,212.36	2.150	3.087	126,611.11	50,039.64	4,956.76	181,607.51
45950VMW3	40025	003	IFC	5,000,000.00	5,000,000.00	5,000,000.00	3.000	2.986	112,500.00	0.00	0.00	112,500.00
31422BAG5	40028	003	FAMC	0.00	12,000,000.00	10,560,000.00	2.800	2.780	221,200.00	0.00	0.00	221,200.00
14913Q2Q1	40029	003	CAT	6,000,000.00	6,014,520.00	6,014,520.00	3.350	3.206	150,750.00	-5,467.78	0.00	145,282.22
19416QDY3	40030	003	CL	5,000,000.00	4,904,900.00	4,904,900.00	2.450	3.145	91,875.00	24,338.39	0.00	116,213.39
69371RN69	40031	003	PCAR	0.00	3,511,095.75	3,076,996.64	1.950	3.005	45,444.75	24,208.89	0.00	69,653.64
89114MRG4	40035	003	TD	0.00	15,000,000.00	3,272,727.27	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	2.815	87,000.00	-1,955.45	0.00	85,044.55
4581X0CH9	40037	003	IADB	0.00	16,617,553.12	6,405,311.38	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	2.725	60,000.00	20,287.34	0.00	80,287.34
62478TS67	40040	003	MUBCD	0.00	30,000,000.00	8,072,727.27	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	3.039	64,875.00	13,687.49	0.00	78,562.49
3130A8YA5	40042	003	FHLB	0.00	1,072,775.00	928,438.00	1.750	5.102	12,054.17	4,860.86	18,775.86	35,690.89
3135G0U92	40043	003	FNMA	4,000,000.00	3,997,120.00	3,997,120.00	2.625	2.639	78,750.00	720.00	0.00	79,470.00
191216BT6	40044	003	KO	10,000,000.00	9,839,880.00	9,839,880.00	1.875	2.805	140,625.00	67,340.19	0.00	207,965.19
24422EUJ6	40048	003	DE	3,480,000.00	3,463,783.20	3,463,783.20	1.156	2.516	61,056.24	4,607.05	0.00	65,663.29
3133EJ5W5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.661	397,500.00	3,018.95	0.00	400,518.95
3130AFQS9	40050	003	FHLB	0.00	10,000,000.00	7,745,454.55	2.850	2.835	165,458.33	0.00	0.00	165,458.33
3130AFQZ3	40052	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	1.493	1.906	430,909.16	0.00	0.00	430,909.16
90331HNP4	40054	003	USB	10,253,000.00	10,271,055.53	10,271,055.53	3.150	3.053	242,227.12	-5,996.30	0.00	236,230.82
594918BP8	40055	003	MSFT	10,000,000.00	9,717,000.00	9,717,000.00	1.550	2.729	116,250.00	83,508.20	0.00	199,758.20
191216BY5	40056	003	KO	15,010,000.00	14,540,487.20	14,540,487.20	1.550	2.826	174,491.25	135,147.61	0.00	309,638.86
24422ETZ2	40057	003	DE	16,000,000.00	15,827,186.67	15,811,918.79	2.350	2.973	282,000.00	72,183.83	0.00	354,183.83

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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
<b>Fund: General Pool</b>												
912796QR3	40058	003	USTR	0.00	9,882,239.58	610,902.08	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	2.885	107,812.50	750.00	0.00	108,562.50
191219AP9	40063	003	KO	10,524,000.00	12,179,004.24	12,179,004.24	8.500	2.802	670,905.00	-413,751.06	0.00	257,153.94
62478TU98	40066	003	MUBCD	0.00	10,000,000.00	3,709,090.91	2.640	2.677	74,800.00	0.00	0.00	74,800.00
45905UJZ6	40067	003	IBRD	0.00	4,954,250.00	2,089,792.73	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	0.971	2.349	86,915.43	1,517.62	0.00	88,433.05
89233HWT7	40071	003	TMCC	0.00	9,845,086.11	3,150,427.56	2.570	2.647	0.00	62,822.22	0.00	62,822.22
89233HWT7	40072	003	TMCC	0.00	9,848,416.67	3,151,493.33	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	5,006,717.48	2.950	2.892	110,625.00	-1,523.79	0.00	109,101.21
166764BG4	40076	003	CVX	6,192,000.00	6,112,123.20	6,112,123.20	2.100	2.710	97,524.00	27,265.15	0.00	124,789.15
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.525	93,750.00	1,222.50	0.00	94,972.50
91159HHC7	40080	003	USB	5,000,000.00	5,025,450.00	5,025,450.00	3.000	2.803	112,500.00	-6,362.50	0.00	106,137.50
3134GTAZ6	40081	003	FHLMC	0.00	3,300,000.00	1,056,000.00	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	4,491,067.09	2.400	2.482	81,000.00	2,975.02	0.00	83,975.02
912796SL4	40083	003	USTR	0.00	9,879,930.56	3,377,139.90	2.375	2.437	0.00	62,013.89	0.00	62,013.89
48125LRK0	40086	003	JPM	0.00	5,014,555.00	3,940,061.11	2.872	2.865	75,950.00	3,354.84	5,751.15	85,055.99
3133EKFL5	40087	003	FFCB	0.00	7,322,971.38	239,660.88	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	2,363,636.36	2.580	2.616	46,583.34	0.00	0.00	46,583.34
3134GSB20	40089	003	FHLMC	0.00	12,040,800.00	5,297,952.00	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	9,111,806.82	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	5,240,409.60	2.250	2.546	89,100.00	11,415.88	0.00	100,515.88
931142EA7	40092	003	WMT	3,150,000.00	3,118,374.00	3,118,374.00	1.900	2.527	44,887.50	14,472.92	0.00	59,360.42
06370RZF9	40093	003	BMO	0.00	30,000,000.00	26,400,000.00	2.500	2.535	504,166.66	0.00	0.00	504,166.66
3134GTKX0	40094	003	FHLMC	0.00	25,000,000.00	19,363,636.36	2.780	2.766	403,486.11	0.00	0.00	403,486.11
3134GTKG7	40095	003	FHLMC	5,000,000.00	5,000,000.00	5,000,000.00	2.600	2.588	97,500.00	0.00	0.00	97,500.00
69371RP75	40096	003	PCAR	6,068,000.00	6,136,836.40	6,116,372.07	2.850	2.572	129,703.50	-11,172.82	0.00	118,530.68
24422EUT4	40097	003	JD	14,000,000.00	14,185,993.89	14,148,586.10	2.950	2.594	309,750.00	-33,213.84	0.00	276,536.16
3134GTGZ0	40098	003	FHLMC	7,685,000.00	7,684,573.06	7,681,293.35	2.500	2.505	144,093.75	869.39	0.00	144,963.14
78012UPC3	40099	003	RY	0.00	15,000,000.00	13,200,000.00	2.520	2.555	254,100.00	0.00	0.00	254,100.00
06406HBY4	40100	003	BK	8,342,000.00	8,547,845.80	8,525,563.43	3.550	2.609	222,105.75	-54,490.41	0.00	167,615.34
3138L2YE1	40101	003	FNMA	0.00	4,965,039.06	1,661,031.25	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	6,596,138.48	3.000	2.665	146,992.50	-14,553.54	0.00	132,438.96
3134GTMR1	40103	003	FHLMC	13,000,000.00	13,000,000.00	13,000,000.00	2.700	2.688	263,250.00	0.00	0.00	263,250.00
91159HHC7	40105	003	USB	10,000,000.00	10,135,200.00	10,102,636.36	3.000	2.644	225,000.00	-23,736.84	0.00	201,263.16
25468PCN4	40106	003	DIS	5,000,000.00	5,060,183.33	5,033,466.67	2.750	2.474	103,125.00	-9,297.79	0.00	93,827.21
3134GTJB0	40107	003	FHLMC	2,000,000.00	2,000,147.22	2,000,069.59	2.650	2.638	39,750.00	0.00	0.00	39,750.00
166764BG4	40108	003	CVX	10,000,000.00	9,923,000.00	9,923,000.00	2.100	2.491	157,500.00	28,755.19	0.00	186,255.19



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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
<b>Fund: General Pool</b>												
3134GTPK3	40109	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	2.650	2.638	496,875.00	0.00	0.00	496,875.00
574193NB0	40110	003	MDS	5,000,000.00	4,993,622.22	4,981,159.60	2.000	2.256	75,000.00	9,683.89	0.00	84,683.89
69371RP83	40111	003	PCAR	7,000,000.00	7,027,348.61	7,023,865.33	2.650	2.530	139,125.00	-5,225.39	0.00	133,899.61
90331HPC1	40112	003	USB	10,000,000.00	9,989,400.00	9,989,400.00	2.650	2.676	198,750.00	2,650.00	0.00	201,400.00
3134GTRB1	40113	003	FHLMC	30,000,000.00	30,006,300.00	30,003,894.55	2.520	2.508	567,000.00	0.00	0.00	567,000.00
13066YTZ2	40114	003	CASPWR	15,000,000.00	15,037,183.33	15,021,522.73	2.000	1.968	225,000.00	-2,284.42	0.00	222,715.58
3137AWQH1	40115	003	FHLMC	8,595,000.00	8,643,750.66	8,640,996.68	2.307	2.116	148,715.01	-10,941.94	0.00	137,773.07
13063DLY2	40116	003	CAS	2,235,000.00	2,257,567.29	2,251,547.89	2.350	2.110	39,391.87	-3,596.92	0.00	35,794.95
191216CF5	40117	003	KO	5,000,000.00	5,008,491.11	5,006,926.67	2.200	2.153	82,500.00	-1,295.70	0.00	81,204.30
45905U3L6	40118	003	IBRD	0.00	30,000,000.00	8,072,727.27	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	10,004,631.52	2.150	2.209	161,250.00	5,235.65	0.00	166,485.65
3134GTTT0	40120	003	FHLMC	0.00	25,000,000.00	8,000,000.00	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	2.116	107,535.06	-7,944.75	0.00	99,590.31
3133EGB87	40122	003	FFCB	0.00	10,385,375.00	9,619,575.00	1.875	3.753	137,265.63	21,684.49	113,087.66	272,037.78
88579YAU5	40123	003	MMM	4,800,000.00	4,750,328.00	4,737,422.55	1.625	2.268	58,500.00	22,457.64	0.00	80,957.64
56052AD52	40124	003	MES	2,000,000.00	2,014,960.00	2,014,960.00	2.500	2.087	37,500.01	-5,811.79	0.00	31,688.22
56052AD60	40125	003	MES	1,250,000.00	1,264,337.50	1,264,337.50	2.500	2.075	23,437.50	-3,669.31	0.00	19,768.19
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.894	140,625.00	1,950.00	0.00	142,575.00
3133EKRE8	40127	003	FFCB	17,000,000.00	16,979,935.28	16,975,487.80	1.850	1.900	235,875.00	7,190.84	0.00	243,065.84
3133EHHK2	40129	003	FFCB	0.00	5,494,897.06	39,962.89	2.670	2.697	812.12	0.00	0.00	812.12
3135G0T29	40130	003	FNMA	0.00	3,660,847.80	3,210,223.12	1.500	2.087	36,132.62	14,348.57	0.00	50,481.19
88579YQA4	40131	003	MMM	20,000,000.00	20,112,268.89	19,983,412.32	2.000	2.154	300,000.00	24,353.20	0.00	324,353.20
9128283S7	40132	003	USTR	0.00	30,211,436.04	23,353,622.57	2.000	2.109	349,723.76	21,271.62	0.00	370,995.38
478160CH5	40133	003	JNJ	20,000,000.00	20,074,026.67	20,049,240.00	1.950	1.841	292,500.00	-14,349.19	0.00	278,150.81
14913Q2A6	40134	003	CAT	10,000,000.00	10,025,655.56	9,981,704.04	1.850	2.113	138,750.00	20,123.84	0.00	158,873.84
45905UP39	40135	003	IBRD	9,180,000.00	9,183,707.96	9,153,007.06	1.561	1.901	107,474.85	23,640.72	0.00	131,115.57
713448DC9	40136	003	PEP	23,500,000.00	23,647,808.47	23,584,473.60	2.150	1.985	378,937.50	-26,222.38	0.00	352,715.12
459058GY3	40137	003	IBRD	0.00	20,000,000.00	6,472,727.27	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	8,818,998.49	3.400	1.990	217,081.50	-84,887.03	0.00	132,194.47
3133XXP50	40139	003	FHLB	0.00	280,355.63	21,470,144.33	4.125	2.019	654,163.13	-327,591.30	0.00	326,571.83
64990FLH5	40140	003	NYSPIT	23,430,000.00	3,514.50	23,371,224.78	1.800	1.946	316,305.00	26,272.89	0.00	342,577.89
912828J50	40141	003	USTR	0.00	45,957.88	8,808,407.73	1.375	2.030	91,542.12	43,174.10	0.00	134,716.22
3135G0V75	40142	003	FNMA	10,000,000.00	0.00	9,708,519.27	1.750	1.824	127,847.22	5,556.13	0.00	133,403.35
3134GTZD8	40143	003	FHLMC	0.00	0.00	3,309,302.32	2.300	2.281	56,861.11	0.00	0.00	56,861.11
88579YQA4	40144	003	MMM	10,000,000.00	0.00	9,663,932.22	2.000	2.159	145,000.00	12,166.51	0.00	157,166.51
912828Y46	40145	003	USTR	20,000,000.00	0.00	19,487,106.10	2.625	1.995	380,936.57	-88,065.25	0.00	292,871.32
3133EKUT1	40146	003	FFCB	0.00	0.00	1,653,330.74	2.370	2.673	29,295.83	263.90	3,736.10	33,295.83

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
<b>Fund: General Pool</b>												
88579YAU5	40147	003	MMM	10,000,000.00	0.00	8,830,004.79	1.625	2.103	108,333.34	31,540.63	0.00	139,873.97
3137B4WB8	40148	003	FHLMC	4,250,000.00	0.00	3,895,820.45	3.060	2.137	86,700.00	-23,962.77	0.00	62,737.23
3134GTT94	40149	003	FHLMC	10,000,000.00	0.00	8,654,545.45	2.150	2.143	139,750.00	0.00	0.00	139,750.00
3134GTV26	40150	003	FHLMC	0.00	0.00	3,345,454.55	2.400	2.380	60,000.00	0.00	0.00	60,000.00
3138L9HU9	40151	003	FNMA	2,750,000.00	0.00	2,403,525.69	2.360	2.169	43,086.38	-3,815.31	0.00	39,271.07
70922PAK8	40152	003	PASTRN	1,750,000.00	0.00	1,547,972.56	2.929	1.665	32,320.70	-12,901.00	0.00	19,419.70
91412GVB8	40153	003	UNVHGR	1,000,000.00	0.00	911,812.39	3.638	1.758	22,939.62	-10,861.77	0.00	12,077.85
3134GTW90	40154	003	FHLMC	0.00	0.00	1,582,407.41	2.250	2.203	26,562.50	-23.72	-276.28	26,262.50
3133EKC61	40155	003	FFCB	10,000,000.00	0.00	7,965,901.82	2.100	2.090	125,416.67	0.00	0.00	125,416.67
649902ZM8	40156	003	NYSHGR	2,700,000.00	0.00	2,481,469.49	5.092	2.053	85,927.50	-47,544.30	0.00	38,383.20
3130AGWK7	40157	003	FHLB	3,000,000.00	0.00	2,492,311.09	1.500	1.545	28,125.00	881.74	0.00	29,006.74
43815NAC8	40158	003	HAROT	2,750,000.00	0.00	3,765,423.30	1.780	1.772	50,260.26	5.91	0.00	50,266.17
039483BP6	40159	003	ADM	2,750,000.00	0.00	2,270,369.55	3.375	1.912	55,429.69	-22,723.56	0.00	32,706.13
3138LFC30	40160	003	FNMA	4,000,000.00	0.00	3,171,320.24	2.100	1.878	50,399.99	-5,532.79	0.00	44,867.20
438516BM7	40163	003	HON	5,000,000.00	0.00	3,811,201.94	1.850	1.787	52,930.56	-1,606.06	0.00	51,324.50
037833DL1	40164	003	AAPL	1,000,000.00	0.00	738,056.33	1.700	1.704	9,444.44	31.48	0.00	9,475.92
3138L2YE1	40165	003	FNMA	0.00	0.00	387,999.55	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	3,684,819.09	1.700	1.756	47,222.22	1,527.78	0.00	48,750.00
3137B36J2	40167	003	FHLMC	5,000,000.00	0.00	3,753,377.27	3.320	1.974	89,916.64	-34,104.94	0.00	55,811.70
6499022A0	40168	003	NYSHGR	1,000,000.00	0.00	743,002.43	4.246	2.051	22,999.17	-11,519.11	0.00	11,480.06
3138LC5B7	40169	003	FNMA	1,000,000.00	0.00	730,635.91	2.710	2.118	14,829.72	-3,170.49	0.00	11,659.23
459058HG1	40170	003	IBRD	5,000,000.00	0.00	3,472,727.27	2.200	2.196	57,444.44	0.00	0.00	57,444.44
3140HUNV4	40171	003	FNMA	5,000,000.00	0.00	3,607,188.02	2.420	2.055	65,541.64	-9,679.54	0.00	55,862.10
06417MCQ6	40172	003	BNSHOU	0.00	0.00	16,818,181.82	2.010	2.038	258,229.17	0.00	0.00	258,229.17
30298LAA9	40173	003	FHLMC	9,604,827.85	0.00	6,657,295.54	1.990	1.971	98,877.33	0.00	0.00	98,877.33
89233GCT1	40175	003	TMCC	0.00	0.00	9,612,598.73	2.010	2.058	0.00	149,075.00	0.00	149,075.00
89233GD94	40176	003	TMCC	15,000,000.00	0.00	9,875,900.00	2.000	2.050	0.00	152,500.00	0.00	152,500.00
97705MNM3	40177	003	WIS	500,000.00	0.00	280,000.00	1.857	1.846	3,894.54	0.00	0.00	3,894.54
62478T5V7	40178	003	MUBCD	25,000,000.00	0.00	16,454,545.45	1.950	1.977	245,104.17	0.00	0.00	245,104.17
14913Q2W8	40179	003	CAT	20,630,000.00	0.00	13,344,527.38	2.650	1.734	261,198.72	-86,867.29	0.00	174,331.43
30314KAS2	40180	003	FHLMC	3,269,184.03	0.00	2,005,623.19	2.090	2.018	31,085.78	-590.62	0.00	30,495.16
3134GUUV3	40181	003	FHLMC	5,000,000.00	0.00	3,072,727.27	2.000	1.992	46,111.11	0.00	0.00	46,111.11
3130AHDC4	40182	003	FHLB	5,000,000.00	0.00	3,036,363.64	2.000	1.991	45,555.56	0.00	0.00	45,555.56
3135G0W66	40183	003	FNMA	10,000,000.00	0.00	5,881,958.18	1.625	1.654	71,770.83	1,507.53	0.00	73,278.36
459058HG1	40184	003	IBRD	10,000,000.00	0.00	5,802,892.12	2.200	2.144	95,333.33	-1,588.24	0.00	93,745.09
649791PP9	40185	003	NYS	5,000,000.00	0.00	2,801,456.00	2.010	1.985	42,154.17	-254.11	0.00	41,900.06
89233MAD5	40186	003	TMCC	3,000,000.00	0.00	1,527,162.46	1.920	1.921	22,080.00	19.89	0.00	22,099.89

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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
<b>Fund: General Pool</b>												
677522T20	40188	003	OHS	1,950,000.00	0.00	943,090.91	1.800	1.798	12,772.50	0.00	0.00	12,772.50
3138ELJW4	40189	003	FNMA	6,343,972.15	0.00	3,355,386.06	2.791	2.665	68,607.66	-1,239.98	0.00	67,367.68
43813VAC2	40190	003	HAROT	9,000,000.00	0.00	4,155,622.97	1.830	1.831	57,187.50	134.37	0.00	57,321.87
3130AHNT6	40191	003	FHLB	10,000,000.00	0.00	3,781,818.18	2.000	1.989	56,666.67	0.00	0.00	56,666.67
3134GUA59	40192	003	FHLMC	30,000,000.00	0.00	10,145,454.55	2.000	1.984	151,666.67	0.00	0.00	151,666.67
3130AHNT6	40193	003	FHLB	5,000,000.00	0.00	1,890,909.09	2.000	1.989	28,333.33	0.00	0.00	28,333.33
3138L1UV9	40194	003	FNMA	4,257,937.15	0.00	1,518,563.19	2.220	2.173	25,009.03	-150.30	0.00	24,858.73
3134GUC65	40195	003	FHLMC	6,500,000.00	0.00	2,458,181.82	2.000	1.989	36,833.33	0.00	0.00	36,833.33
912828W48	40196	003	USTR	15,000,000.00	0.00	5,568,292.77	2.125	1.698	87,264.09	-16,018.44	0.00	71,245.65
3134GUQ94	40198	003	FHLMC	10,000,000.00	0.00	2,981,818.18	1.800	1.803	40,500.00	0.00	0.00	40,500.00
31422BRZ5	40199	003	FAMC	50,000,000.00	0.00	12,727,272.73	1.610	1.609	154,291.67	0.00	0.00	154,291.67
3130AHUM3	40200	003	FHLB	10,000,000.00	0.00	2,981,818.18	2.000	2.003	45,000.00	0.00	0.00	45,000.00
45818WCS3	40201	003	IADB	11,000,000.00	0.00	3,369,618.93	1.700	1.691	43,113.88	-188.14	0.00	42,925.74
3138L84Z4	40202	003	FNMA	7,747,000.00	0.00	1,666,297.33	2.390	2.376	29,830.25	0.00	0.00	29,830.25
3140HWYV6	40203	003	FNMA	7,450,000.00	0.00	1,919,583.03	2.240	2.212	31,985.34	0.00	0.00	31,985.34
3135G0X24	40204	003	FNMA	0.00	0.00	1,232,419.64	1.625	21.243	15,347.22	603.56	181,296.44	197,247.22
3135G0X24	40205	003	FNMA	0.00	0.00	1,232,047.49	1.625	21.411	15,347.22	660.51	182,744.49	198,752.22
3138L4EN9	40206	003	FNMA	23,390,067.86	0.00	6,112,581.93	2.610	2.494	117,198.80	-2,323.98	0.00	114,874.82
6500354U9	40207	003	NYSDEV	5,000,000.00	0.00	1,463,684.00	2.860	1.863	30,188.89	-9,641.87	0.00	20,547.02
3135G0X32	40208	003	FNMA	5,000,000.00	0.00	1,363,636.36	1.875	1.876	19,270.83	0.00	0.00	19,270.83
3138LL3J2	40209	003	FNMA	1,000,000.00	0.00	279,533.03	2.710	2.645	5,570.55	0.00	0.00	5,570.55
3134GU3P3	40210	003	FHLMC	20,000,000.00	0.00	5,018,181.82	1.800	1.799	68,000.00	0.00	0.00	68,000.00
31422BTC4	40211	003	FAMC	20,000,000.00	0.00	3,563,636.36	1.880	1.906	51,177.78	0.00	0.00	51,177.78
3137BMUD6	40212	003	FHLMC	2,500,000.00	0.00	647,297.86	2.328	2.320	11,316.67	0.00	0.00	11,316.67
46625HJE1	40213	003	JPM	2,050,000.00	0.00	544,361.67	3.250	1.899	12,769.80	-4,980.92	0.00	7,788.88
30295NAE0	40214	003	FHLMC	1,950,389.56	0.00	498,703.76	2.050	2.040	7,671.53	-7.10	0.00	7,664.43
78012UST3	40215	003	RY	15,000,000.00	0.00	3,818,181.82	1.730	1.754	50,458.33	0.00	0.00	50,458.33
78012USU0	40216	003	RY	16,000,000.00	0.00	4,072,727.27	1.730	1.754	53,822.22	0.00	0.00	53,822.22
3130AHXL2	40217	003	FHLB	10,000,000.00	0.00	2,327,272.73	1.940	1.936	33,950.00	0.00	0.00	33,950.00
89114NFR1	40218	003	TD	15,000,000.00	0.00	3,818,181.82	1.720	1.744	50,166.67	0.00	0.00	50,166.67
62478U2T2	40219	003	MUBCD	15,000,000.00	0.00	3,818,181.82	1.670	1.693	48,708.33	0.00	0.00	48,708.33
459058HV8	40220	003	IBRD	10,000,000.00	0.00	2,327,854.55	2.050	2.040	35,875.00	-87.50	0.00	35,787.50
3136ACGJ4	40221	003	FNMA	4,591,537.57	0.00	1,196,747.49	2.509	2.038	21,840.10	-3,463.04	0.00	18,377.06
24422ETZ2	40222	003	DE	7,703,000.00	0.00	1,918,407.28	2.350	1.695	33,689.92	-9,196.80	0.00	24,493.12
46625HJH4	40223	003	JPM	10,000,000.00	0.00	2,309,245.58	3.200	1.764	53,333.34	-22,636.87	0.00	30,696.47
3138L1CU1	40224	003	FNMA	10,000,000.00	0.00	2,071,595.39	2.390	1.765	37,177.78	-9,625.00	0.00	27,552.78
3138L8CE2	40225	003	FNMA	3,500,000.00	0.00	728,775.32	2.960	2.935	16,115.55	0.00	0.00	16,115.55

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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
<b>Fund: General Pool</b>												
3138LDR21	40226	003	FNMA	8,500,000.00	0.00	1,340,071.60	2.275	2.288	23,097.56	0.00	0.00	23,097.56
3136G4UP6	40227	003	FNMA	15,000,000.00	0.00	1,909,090.91	1.800	1.825	26,250.00	0.00	0.00	26,250.00
3134GVCC0	40228	003	FHLMC	4,050,000.00	0.00	530,362.23	1.750	1.774	7,087.50	0.00	0.00	7,087.50
478160CD4	40229	003	JNJ	12,687,000.00	0.00	1,644,893.77	2.250	1.409	27,752.81	-10,285.72	0.00	17,467.09
3136G4UH4	40230	003	FNMA	2,855,000.00	0.00	363,338.20	1.700	1.725	4,718.68	3.89	0.00	4,722.57
30298LAA9	40231	003	FHLMC	1,128,567.28	0.00	143,637.68	1.990	1.714	2,125.88	-271.25	0.00	1,854.63
06406FAB9	40232	003	BK	10,000,000.00	0.00	1,105,577.88	2.050	1.431	16,513.89	-4,594.54	0.00	11,919.35
3133ELRL0	40233	003	FFCB	5,000,000.00	0.00	490,909.09	1.550	1.513	5,597.22	0.00	0.00	5,597.22
574193SP4	40234	003	MDS	1,000,000.00	0.00	50,909.09	0.970	0.913	350.28	0.00	0.00	350.28
3133ELTC8	40235	003	FFCB	20,000,000.00	0.00	1,090,909.09	1.125	1.065	8,750.00	0.00	0.00	8,750.00
438516BM7	40236	003	HON	15,000,000.00	0.00	1,052,700.18	1.850	1.229	13,875.00	-4,123.47	0.00	9,751.53
254687FJ0	40237	003	DIS	1,412,000.00	0.00	76,719.61	1.650	1.746	906.03	103.09	0.00	1,009.12
69371RQ33	40238	003	PCAR	1,000,000.00	0.00	7,178.05	2.000	1.301	55.56	14.78	0.00	70.34
46623EKG3	40239	003	JPM	2,000,000.00	0.00	14,515.62	2.295	1.348	127.50	19.88	0.00	147.38
<b>Subtotal</b>				<b>2,000,282,265.21</b>	<b>2,063,745,161.89</b>	<b>1,990,315,610.21</b>		<b>2.329</b>	<b>33,305,891.25</b>	<b>624,858.30</b>	<b>1,004,322.80</b>	<b>34,935,072.35</b>
<b>Fund: CSJ/CSC JP</b>												
3130AGM77	40128	152	FHLB	895,000.00	894,445.10	894,445.10	2.000	2.054	13,425.00	416.17	0.00	13,841.17
<b>Subtotal</b>				<b>895,000.00</b>	<b>894,445.10</b>	<b>894,445.10</b>		<b>2.054</b>	<b>13,425.00</b>	<b>416.17</b>	<b>0.00</b>	<b>13,841.17</b>
<b>Fund: SJCE</b>												
VP4560000	40162	501	WELLS	20,121,000.35	0.00	12,534,375.10	1.449	1.420	134,130.99	0.00	0.00	134,130.99
<b>Subtotal</b>				<b>20,121,000.35</b>	<b>0.00</b>	<b>12,534,375.10</b>		<b>1.420</b>	<b>134,130.99</b>	<b>0.00</b>	<b>0.00</b>	<b>134,130.99</b>
<b>Fund: Airport 2007A</b>												
VP6000104	37053	554	WELLS	0.00	5,463.04	437.78	1.582	2.356	7.77	0.00	0.00	7.77
SYS37370	37370	554	STPOOL	0.00	1,235,000.00	71,927.44	2.390	2.446	1,325.62	0.00	0.00	1,325.62
<b>Subtotal</b>				<b>0.00</b>	<b>1,240,463.04</b>	<b>72,365.22</b>		<b>2.446</b>	<b>1,333.39</b>	<b>0.00</b>	<b>0.00</b>	<b>1,333.39</b>
<b>Total</b>				<b>2,021,298,265.56</b>	<b>2,065,880,070.03</b>	<b>2,003,816,795.63</b>		<b>2.323</b>	<b>33,454,780.63</b>	<b>625,274.47</b>	<b>1,004,322.80</b>	<b>35,084,377.90</b>

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## SECTION C

### PORTFOLIO HOLDINGS AT COST

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

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

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

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

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

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

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

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

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

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

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**City of San Jose**  
**Portfolio Management**  
**Investment Status Report - Investments**  
**March 31, 2020**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Money Markets</b>												
VP6000104	36512	WELLS	18,943.68	1.468			1.468	1.468	08/01 - Monthly		18,943.68	18,943.68
VP6000104	37053	WELLS	0.00	1.582			1.582	1.582	08/01 - Monthly		0.00	0.00
VP4560000	40162	WELLS	20,121,000.35	1.449		08/27/2019	1.449	1.449	08/27 - Monthly		20,121,000.35	20,121,000.35
<b>Money Markets Totals</b>			<b>20,139,944.03</b>				<b>1.449</b>	<b>1.449</b>		<b>0.00</b>	<b>20,139,944.03</b>	<b>20,139,944.03</b>
<b>State Pool</b>												
CITY	32936	STPOOL	15,830,000.00	2.290			2.290	2.290	10/01 - Quarterly		15,830,000.00	15,830,000.00
CSJFA	37042	STPOOL	20,899,000.00	2.290			2.290	2.290	08/01 - Quarterly		20,899,000.00	20,899,000.00
SYS37370	37370	STPOOL	0.00	2.390			2.390	2.390	01/01 - Quarterly		0.00	0.00
<b>State Pool Totals</b>			<b>36,729,000.00</b>				<b>2.290</b>	<b>2.290</b>		<b>0.00</b>	<b>36,729,000.00</b>	<b>36,729,000.00</b>
<b>Corp Medium Term Notes</b>												
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	999,861.48
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	4,993,277.78
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	2,824,406.44
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	4,993,690.63
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	6,988,439.13
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	3,685,277.93
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	8,449,366.29
06406FAB9	40232	BK	10,000,000.00	2.050	05/03/2021	03/02/2020	1.472	1.472	05/03 - 11/03	67,763.89	10,066,700.00	10,062,105.46
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	8,720,187.24
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	6,004,981.76
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	5,003,865.90
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	9,988,596.50
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	20,835,047.21
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	4,947,356.97
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	6,151,102.27
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	9,956,867.22
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	15,925,944.74
24422ETZ2	40222	DE	7,703,000.00	2.350	01/08/2021	01/24/2020	1.700	1.700	07/08 - 01/08	8,045.36	7,750,219.39	7,741,022.59
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	13,799,917.07
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	9,959,542.75
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	5,017,045.96
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	9,996,781.04
254687FJ0	40237	DIS	1,412,000.00	1.650	09/01/2022	03/17/2020	1.843	1.843	09/01 - 03/01	1,035.47	1,405,490.68	1,405,593.77



**City of San Jose**  
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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
<b>Corp Medium Term Notes</b>												
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	1,676,737.72
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	4,897,389.41
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	5,004,443.94
438516BM7	40236	HON	15,000,000.00	1.850	11/01/2021	03/13/2020	1.292	1.292	05/01 - 11/01	101,750.00	15,134,700.00	15,130,576.53
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	14,088,570.24
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	5,250,741.51
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	20,011,638.79
478160CD4	40229	JNJ	12,687,000.00	2.250	03/03/2022	02/26/2020	1.401	1.401	03/03 - 09/03	Received	12,900,649.08	12,890,363.36
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	14,914,160.95
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	6,938,413.29
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	5,071,982.86
46625HJE1	40213	JPM	2,050,000.00	3.250	09/23/2022	01/22/2020	1.942	1.942	03/23 - 09/23	Received	2,119,372.00	2,114,391.08
46625HJH4	40223	JPM	10,000,000.00	3.200	01/25/2023	01/31/2020	1.799	1.799	07/25 - 01/25	5,333.33	10,405,200.00	10,382,563.13
46623EKG3	40239	JPM	2,000,000.00	2.295	08/15/2021	03/30/2020	2.661	2.661	08/15 - 02/15	5,737.50	1,990,160.00	1,990,179.88
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	9,948,621.93
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	14,754,721.19
191219AP9	40063	KO	10,524,000.00	8.500	02/01/2022	02/01/2019	2.981	2.981	08/01 - 02/01		12,179,004.24	11,535,391.48
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	5,003,714.33
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	4,756,082.82
88579YAQ4	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	19,988,635.17
88579YAQ4	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	9,994,126.51
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	9,930,610.63
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	9,849,375.96
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	4,492,672.62
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	6,048,590.81
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	9,973,109.78
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	7,032,098.12
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	3,453,257.64
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	6,096,552.75
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	7,014,689.18
69371RQ33	40238	PCAR	1,000,000.00	2.000	09/26/2022	03/30/2020	2.552	2.552	09/26 - 03/26	222.22	986,760.00	986,774.78
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	11,028,204.84
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	23,518,744.14
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	9,794,090.77
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	2,617,585.42

**City of San Jose  
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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
<b>Corp Medium Term Notes</b>												
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	10,261,550.28
91159HHC7	40080	USB	5,000,000.00	3.000	03/15/2022	03/15/2019	2.822	2.822	09/15 - 03/15		5,025,450.00	5,016,589.63
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	6,570,947.02
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	10,061,891.62
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	9,992,422.96
931142EJ8	37632	WMT	5,000,000.00	3.125	06/23/2021	06/27/2018	3.127	3.127	12/23 - 06/23		4,999,750.00	4,999,897.30
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	3,136,384.74
<b>Corp Medium Term Notes Totals</b>			<b>535,304,000.00</b>				<b>2.424</b>	<b>2.424</b>		<b>189,887.77</b>	<b>536,174,769.76</b>	<b>536,669,765.24</b>
<b>Negotiable CDs</b>												
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
62478U2T2	40219	MUBCD	15,000,000.00	1.670	06/12/2020	01/22/2020	1.670	1.693	06/12 - At Maturity		15,000,000.00	15,000,000.00
78012UST3	40215	RY	15,000,000.00	1.730	09/11/2020	01/22/2020	1.730	1.754	09/11 - At Maturity		15,000,000.00	15,000,000.00
78012USU0	40216	RY	16,000,000.00	1.730	11/06/2020	01/22/2020	1.730	1.754	11/06 - At Maturity		16,000,000.00	16,000,000.00
89114NFR1	40218	TD	15,000,000.00	1.720	12/31/2020	01/22/2020	1.720	1.744	12/31 - At Maturity		15,000,000.00	15,000,000.00
<b>Negotiable CDs Totals</b>			<b>86,000,000.00</b>				<b>1.782</b>	<b>1.806</b>		<b>0.00</b>	<b>86,000,000.00</b>	<b>86,000,000.00</b>
<b>Commercial Paper Discounts</b>												
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	14,993,333.33
<b>Commercial Paper Discounts Totals</b>			<b>15,000,000.00</b>				<b>2.055</b>	<b>2.083</b>		<b>0.00</b>	<b>14,840,833.33</b>	<b>14,993,333.33</b>
<b>Federal Agency Coupon Securities</b>												
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	14,999,942.12
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	9,998,196.91
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
31422BRZ5	40199	FAMC	50,000,000.00	1.610	02/26/2021	01/22/2020	1.610	1.610	02/26 - 08/26		50,000,000.00	50,000,000.00
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	20,001,090.79
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	2,250,225.55
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	24,939,952.38
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	19,985,665.59
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	16,981,277.17
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	9,992,885.11
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	9,987,318.94
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	3,628,727.91

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<b>Federal Agency Coupon Securities</b>												
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	9,991,194.79
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	9,994,798.39
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	894,882.85
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	2,993,831.74
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	9,986,142.89
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	7,999,946.52
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	19,998,116.43
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	3,998,293.33
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	9,967,656.13
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	9,984,507.53
<b>Federal Agency Coupon Securities Totals</b>			<b>358,770,000.00</b>				<b>2.033</b>	<b>2.033</b>		<b>1,805.56</b>	<b>358,331,333.10</b>	<b>358,574,653.07</b>
<b>Treasury Coupon Securities</b>												
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	10,016,000.29
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	14,997,370.43
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	9,943,575.70
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	16,948,416.80
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	20,040,059.75
912828W48	40196	USTR	15,000,000.00	2.125	02/29/2024	12/23/2019	1.719	1.719	02/29 - 08/31	Received	15,244,921.88	15,228,903.44
<b>Treasury Coupon Securities Totals</b>			<b>87,000,000.00</b>				<b>1.866</b>	<b>1.866</b>		<b>0.00</b>	<b>86,966,328.14</b>	<b>87,174,326.41</b>
<b>Federal Agency Callables</b>												
31422BTC4	40211	FAMC	20,000,000.00	1.880	02/12/2025	02/12/2020	1.880	1.880	08/12 - 02/12		20,000,000.00	20,000,000.00
3133EKC61	40155	FFCB	10,000,000.00	2.100	08/20/2024	08/26/2019	2.100	2.100	02/20 - 08/20	Received	10,000,000.00	10,000,000.00
3133ELRL0	40233	FFCB	5,000,000.00	1.550	09/05/2024	03/05/2020	1.550	1.550	09/05 - 03/05		5,000,000.00	5,000,000.00
3133ELTC8	40235	FFCB	20,000,000.00	1.125	03/17/2025	03/17/2020	1.125	1.125	09/17 - 03/17		20,000,000.00	20,000,000.00
3130AFRB5	40060	FHLB	5,000,000.00	2.875	01/29/2024	01/29/2019	2.897	2.897	07/29 - 01/29		4,995,000.00	4,996,172.22
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
3130AHUM3	40200	FHLB	10,000,000.00	2.000	01/10/2025	01/10/2020	2.000	2.000	07/10 - 01/10		10,000,000.00	10,000,000.00
3130AHXL2	40217	FHLB	10,000,000.00	1.940	01/28/2025	01/28/2020	1.940	1.940	07/28 - 01/28		10,000,000.00	10,000,000.00
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

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<b>Federal Agency Callables</b>												
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	7,680,318.16
3134GTMR1	40103	FHLMC	13,000,000.00	2.700	05/20/2024	05/20/2019	2.700	2.700	11/20 - 05/20		13,000,000.00	13,000,000.00
3134GTJB0	40107	FHLMC	2,000,000.00	2.650	05/08/2024	05/09/2019	2.650	2.650	11/08 - 05/08	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
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
3134GUQ94	40198	FHLMC	10,000,000.00	1.800	01/10/2025	01/10/2020	1.800	1.800	07/10 - 01/10		10,000,000.00	10,000,000.00
3134GU3P3	40210	FHLMC	20,000,000.00	1.800	10/23/2023	01/23/2020	1.800	1.800	04/23 - Quarterly		20,000,000.00	20,000,000.00
3134GVCC0	40228	FHLMC	4,050,000.00	1.750	02/18/2025	02/25/2020	1.750	1.750	08/18 - 02/18	1,378.13	4,050,000.00	4,050,000.00
3135G0X32	40208	FNMA	5,000,000.00	1.875	01/17/2024	01/17/2020	1.875	1.875	07/17 - 01/17		5,000,000.00	5,000,000.00
3136G4UP6	40227	FNMA	15,000,000.00	1.800	02/26/2025	02/26/2020	1.800	1.800	08/26 - 02/26		15,000,000.00	15,000,000.00
3136G4UH4	40230	FNMA	2,855,000.00	1.700	02/26/2025	02/26/2020	1.701	1.701	08/26 - 02/26		2,854,800.15	2,854,804.04
<b>Federal Agency Callables Totals</b>			<b>286,090,000.00</b>				<b>2.077</b>	<b>2.077</b>		<b>1,378.13</b>	<b>286,079,036.40</b>	<b>286,081,294.42</b>
<b>Supranational</b>												
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	10,046,214.42
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	19,471,592.38
45818WCS3	40201	IADB	11,000,000.00	1.700	11/15/2024	01/08/2020	1.692	1.692	05/15 - 11/15	27,530.56	11,003,960.00	11,003,771.86
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	9,980,240.83
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
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	4,993,534.33
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	9,991,636.67
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	9,165,903.13
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	Received	10,018,000.00	10,016,411.76
459058HV8	40220	IBRD	10,000,000.00	2.050	01/28/2025	01/28/2020	2.045	2.045	07/28 - 01/28		10,002,500.00	10,002,412.50
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
<b>Supranational Totals</b>			<b>170,180,000.00</b>				<b>2.119</b>	<b>2.119</b>		<b>27,530.56</b>	<b>169,532,722.18</b>	<b>169,671,717.88</b>

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<b>MBS ZERO PSA</b>												
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	8,629,041.60
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	6,239,717.00
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	4,366,818.48
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	5,178,395.06
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	2,761,653.44
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	4,031,967.21
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	1,016,673.26
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	5,077,039.21
3138L1CU1	40224	FNMA	10,000,000.00	2.390	11/01/2022	02/05/2020	1.743	1.767	02/29 - Monthly	Received	10,171,875.00	10,162,250.00
<b>MBS ZERO PSA Totals</b>			<b>46,810,000.00</b>				<b>1.978</b>	<b>1.990</b>		<b>0.00</b>	<b>47,573,934.43</b>	<b>47,463,555.26</b>
<b>Asset Backed Security</b>												
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	4,749,966.49
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	8,998,530.57
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	2,999,803.29
<b>Asset Backed Security Totals</b>			<b>16,750,000.00</b>				<b>1.842</b>	<b>1.842</b>		<b>0.00</b>	<b>16,748,140.18</b>	<b>16,748,300.35</b>
<b>Municipal Bonds</b>												
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	9,988,968.40
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	5,033,540.85
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	5,010,354.67
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	5,997,725.22
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	5,051,717.06
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	2,244,591.78
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	9,406,311.15
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	19,896,083.33
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	990,240.00
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	3,943,646.27
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	15,006,345.60
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	12,775,290.84
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	3,002,452.32
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	9,997,253.85
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	6,553,415.34
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	3,243,038.70

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<b>Municipal Bonds</b>												
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	4,815,703.33
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	4,006,300.91
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	1,329,829.09
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	4,987,662.01
574193SP4	40234	MDS	1,000,000.00	0.970	03/15/2024	03/18/2020	0.970	0.970	09/15 - 03/15		1,000,000.00	1,000,000.00
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	2,009,040.58
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	1,260,600.24
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	5,002,345.89
6500354U9	40207	NYSDEV	5,000,000.00	2.860	03/15/2024	01/15/2020	1.905	1.905	03/15 - 09/15	Received	5,190,300.00	5,180,658.13
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	2,924,831.70
6499022A0	40168	NYSHGR	1,000,000.00	4.246	03/15/2021	09/16/2019	2.075	2.075	03/15 - 09/15	Received	1,031,840.00	1,020,320.89
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	23,396,526.39
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	2,019,224.15
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	1,825,019.00
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	10,723,118.09
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	1,499,159.57
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	2,765,497.58
91412GD44	37405	UNVHGR	5,570,000.00	1.490	05/15/2020	04/20/2016	1.490	1.490	11/15 - 05/15		5,570,000.00	5,570,000.00
91412GUY9	37496	UNVHGR	2,070,000.00	3.154	05/15/2021	12/09/2016	2.100	2.100	05/15 - 11/15	Received	2,161,866.60	2,093,254.45
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	1,071,008.23
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	4,756,971.94
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
<b>Municipal Bonds Totals</b>			<b>238,811,838.08</b>				<b>2.115</b>	<b>2.115</b>		<b>0.00</b>	<b>239,685,970.20</b>	<b>239,508,047.55</b>
<b>Agency Floaters</b>												
3130AFQZ3	40052	FHLB	30,000,000.00	1.493	05/22/2020	01/23/2019	2.046	2.075	05/22 - Quarterly		30,000,000.00	30,000,000.00
<b>Agency Floaters Totals</b>			<b>30,000,000.00</b>				<b>2.046</b>	<b>2.075</b>		<b>0.00</b>	<b>30,000,000.00</b>	<b>30,000,000.00</b>

**City of San Jose**  
**Portfolio Management**  
**Investment Status Report - Investments**  
**March 31, 2020**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Corporate Floaters</b>												
14913Q2H1	40069	CAT	5,000,000.00	0.971	03/15/2021	02/22/2019	1.909	1.936	03/15 - Quarterly	Received	4,995,850.00	4,998,079.52
24422EUJ6	40048	DE	3,480,000.00	1.156	09/10/2021	01/16/2019	1.957	1.984	03/11 - Quarterly	Received	3,463,783.20	3,471,171.23
<b>Corporate Floaters Totals</b>			<b>8,480,000.00</b>				<b>1.929</b>	<b>1.956</b>		<b>0.00</b>	<b>8,459,633.20</b>	<b>8,469,250.75</b>
<b>Pass Through Securities</b>												
30298LAA9	40173	FHLMC	9,604,827.85	1.990	05/25/2024	09/30/2019	1.962	1.962	10/25 - Monthly	Received	9,604,827.85	9,604,827.85
30314KAS2	40180	FHLMC	3,269,184.03	2.090	07/25/2024	10/18/2019	1.941	1.941	11/25 - Monthly	Received	3,284,732.27	3,284,732.27
3137BMUD6	40212	FHLMC	2,500,000.00	2.328	06/25/2021	01/21/2020	2.017	2.017	02/25 - Monthly	Received	2,503,906.25	2,503,906.25
30295NAE0	40214	FHLMC	1,950,389.56	2.050	10/25/2023	01/22/2020	1.973	1.973	02/25 - Monthly	Received	1,952,827.54	1,952,827.54
30298LAA9	40231	FHLMC	1,128,567.28	1.990	05/25/2024	02/27/2020	1.590	1.590	03/25 - Monthly	Received	1,142,674.37	1,142,674.37
3138ELJW4	40189	FNMA	6,343,972.15	2.791	06/01/2023	11/12/2019	1.999	1.999	12/25 - Monthly	Received	6,507,032.06	6,507,032.06
3138L1UV9	40194	FNMA	4,257,937.15	2.220	12/01/2022	12/26/2019	2.023	2.023	01/25 - Monthly	Received	4,279,892.14	4,279,892.14
3138L84Z4	40202	FNMA	7,747,000.00	2.390	02/01/2025	02/03/2020	1.991	1.991	03/25 - Monthly	Received	7,899,519.06	7,899,519.06
3140HWYW6	40203	FNMA	7,450,000.00	2.240	01/01/2025	01/22/2020	2.021	2.021	02/25 - Monthly	Received	7,531,484.38	7,531,484.38
3138L4EN9	40206	FNMA	23,390,067.86	2.610	08/01/2023	01/22/2020	1.939	1.939	02/25 - Monthly	Received	23,901,725.60	23,901,725.60
3138LL3J2	40209	FNMA	1,000,000.00	2.710	01/01/2025	01/17/2020	2.223	2.223	02/25 - Monthly	Received	1,023,750.00	1,023,750.00
3136ACGJ4	40221	FNMA	4,591,537.57	2.509	11/25/2022	01/24/2020	1.900	1.900	02/25 - Monthly	Received	4,656,823.50	4,656,823.50
3138L8CE2	40225	FNMA	3,500,000.00	2.960	11/01/2024	02/05/2020	2.482	2.482	03/25 - Monthly	Received	3,577,656.25	3,577,656.25
3138LDR21	40226	FNMA	8,500,000.00	2.275	05/01/2023	02/18/2020	2.031	2.031	03/25 - Monthly	Received	8,561,093.75	8,561,093.75
<b>Pass Through Securities Totals</b>			<b>85,233,483.45</b>				<b>1.993</b>	<b>1.993</b>		<b>0.00</b>	<b>86,427,945.02</b>	<b>86,427,945.02</b>
<b>Investment Totals</b>			<b>2,021,298,265.56</b>				<b>2.136</b>	<b>2.138</b>		<b>220,602.02</b>	<b>2,023,689,589.97</b>	<b>2,024,651,133.31</b>

## **SECTION D**

### **MARKET VALUE OF PORTFOLIO**

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



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**City of San Jose  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
<b>Money Markets</b>												
VP6000104	36512	Wells Fargo Bank			18,943.68	18,943.68	18,943.68	1.468	1	1	1.468	
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	20,121,000.35	20,121,000.35	20,121,000.35	1.449	1	1	1.449	
<b>Subtotal and Average</b>			<b>20,139,191.44</b>		<b>20,139,944.03</b>	<b>20,139,944.03</b>	<b>20,139,944.03</b>		<b>1</b>	<b>1</b>	<b>1.449</b>	
<b>State Pool</b>												
CITY	32936	State Investment Pool			15,830,000.00	15,830,000.00	15,830,000.00	2.290	1	1	2.290	
CSJFA	37042	State Investment Pool			20,899,000.00	20,899,000.00	20,899,000.00	2.290	1	1	2.290	
SYS37370	37370	State Investment Pool			0.00	0.00	0.00	2.390	1	1	2.390	
<b>Subtotal and Average</b>			<b>37,903,580.65</b>		<b>36,729,000.00</b>	<b>36,729,000.00</b>	<b>36,729,000.00</b>		<b>1</b>	<b>1</b>	<b>2.290</b>	
<b>Corp Medium Term Notes</b>												
037833DL1	40164	Apple		09/11/2019	1,000,000.00	1,017,350.00	999,861.48	1.700	1,096	893	1.706	09/11/2022
037833DL1	40166	Apple		09/11/2019	5,000,000.00	5,086,750.00	4,993,277.78	1.700	1,096	893	1.757	09/11/2022
039483BP6	40159	Archer Daniels Midland		08/26/2019	2,750,000.00	2,811,600.00	2,824,406.44	3.375	932	713	1.950	03/15/2022
06406HDD8	37627	Bank of New York Mellon		06/07/2018	5,000,000.00	5,009,350.00	4,993,690.63	2.600	802	138	2.946	08/17/2020
06406HDD8	37628	Bank of New York Mellon		06/18/2018	7,000,000.00	7,013,090.00	6,988,439.13	2.600	791	138	3.054	08/17/2020
06406HDF3	40003	Bank of New York Mellon		08/09/2018	3,700,000.00	3,685,385.00	3,685,277.93	2.450	841	240	3.082	11/27/2020
06406HBY4	40100	Bank of New York Mellon		05/02/2019	8,342,000.00	8,555,972.30	8,449,366.29	3.550	875	540	2.645	09/23/2021
06406FAB9	40232	Bank of New York Mellon		03/02/2020	10,000,000.00	10,046,400.00	10,062,105.46	2.050	427	397	1.472	05/03/2021
084670BF4	40138	Berkshire Hathaway		06/28/2019	8,513,000.00	8,887,486.87	8,720,187.24	3.400	948	670	2.026	01/31/2022
14913Q2Q1	40029	Catepillar Inc.		12/10/2018	6,000,000.00	6,037,620.00	6,004,981.76	3.350	728	250	3.223	12/07/2020
14913Q2T5	40075	Catepillar Inc.		03/04/2019	5,000,000.00	5,091,000.00	5,003,865.90	2.950	1,090	696	2.907	02/26/2022
14913Q2A6	40134	Catepillar Inc.		06/26/2019	10,000,000.00	9,976,200.00	9,988,596.50	1.850	436	156	2.122	09/04/2020
14913Q2W8	40179	Catepillar Inc.		10/09/2019	20,630,000.00	20,824,334.60	20,835,047.21	2.650	586	411	1.752	05/17/2021
19416QDY3	40030	Colgate-Palmolive		12/10/2018	5,000,000.00	5,021,200.00	4,947,356.97	2.450	1,071	593	3.134	11/15/2021
166764BG4	40076	Chevron		03/05/2019	6,192,000.00	6,194,043.36	6,151,102.27	2.100	803	410	2.708	05/16/2021
166764BG4	40108	Chevron		05/13/2019	10,000,000.00	10,003,300.00	9,956,867.22	2.100	734	410	2.495	05/16/2021
24422ETZ2	40057	Deere Co.		01/23/2019	16,000,000.00	16,025,600.00	15,925,944.74	2.350	716	282	2.973	01/08/2021
24422ETZ2	40222	Deere Co.		01/24/2020	7,703,000.00	7,715,324.80	7,741,022.59	2.350	350	282	1.700	01/08/2021
25468PDU7	37555	Walt Disney Company		06/20/2017	13,800,000.00	13,791,858.00	13,799,917.07	1.800	1,081	65	1.803	06/05/2020
25468PDJ2	37607	Walt Disney Company		04/05/2018	10,000,000.00	10,071,500.00	9,959,542.75	2.300	1,044	317	2.790	02/12/2021
25468PCN4	40106	Walt Disney Company		05/10/2019	5,000,000.00	5,054,800.00	5,017,045.96	2.750	829	502	2.492	08/16/2021
25468PDE3	40119	Walt Disney Company		06/07/2019	10,000,000.00	9,952,700.00	9,996,781.04	2.150	468	169	2.220	09/17/2020
254687FJ0	40237	Walt Disney Company		03/17/2020	1,412,000.00	1,419,427.12	1,405,593.77	1.650	898	883	1.843	09/01/2022
438516BM7	40015	Honeywell International		11/02/2018	1,712,000.00	1,712,856.00	1,676,737.72	1.850	1,095	579	3.225	11/01/2021

**City of San Jose  
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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
<b>Corp Medium Term Notes</b>											
438516BM7	40016	Honeywell International		11/05/2018	5,000,000.00	5,002,500.00	4,897,389.41	1.850	1,092	579	3.220 11/01/2021
438516BM7	40163	Honeywell International		09/05/2019	5,000,000.00	5,002,500.00	5,004,443.94	1.850	788	579	1.792 11/01/2021
438516BM7	40236	Honeywell International		03/13/2020	15,000,000.00	15,007,500.00	15,130,576.53	1.850	598	579	1.292 11/01/2021
24422EUT4	40097	John Deere		04/26/2019	14,000,000.00	14,300,020.00	14,088,570.24	2.950	1,071	730	2.618 04/01/2022
478160CD4	40091	Johnson & Johnson		04/24/2019	5,280,000.00	5,470,291.20	5,250,741.51	2.250	1,044	701	2.550 03/03/2022
478160CH5	40133	Johnson & Johnson		06/24/2019	20,000,000.00	20,209,600.00	20,011,638.79	1.950	505	223	1.852 11/10/2020
478160CD4	40229	Johnson & Johnson		02/26/2020	12,687,000.00	13,144,239.48	12,890,363.36	2.250	736	701	1.401 03/03/2022
46625HQJ2	37618	JP Morgan		05/07/2018	15,000,000.00	15,035,850.00	14,914,160.95	2.550	1,029	334	3.207 03/01/2021
46625HRT9	40005	JP Morgan		08/16/2018	7,000,000.00	7,014,420.00	6,938,413.29	2.400	1,026	432	3.182 06/07/2021
46625HHZ6	40006	JP Morgan		08/20/2018	5,000,000.00	5,138,400.00	5,071,982.86	4.625	994	404	3.255 05/10/2021
46625HJE1	40213	JP Morgan		01/22/2020	2,050,000.00	2,114,185.50	2,114,391.08	3.250	975	905	1.942 09/23/2022
46625HJH4	40223	JP Morgan		01/31/2020	10,000,000.00	10,287,700.00	10,382,563.13	3.200	1,090	1,029	1.799 01/25/2023
46623EKG3	40239	JP Morgan		03/30/2020	2,000,000.00	1,997,940.00	1,990,179.88	2.295	503	501	2.661 08/15/2021
191216BT6	40044	Coca Cola		01/15/2019	10,000,000.00	10,005,100.00	9,948,621.93	1.875	651	209	2.801 10/27/2020
191216BY5	40056	Coca Cola		01/23/2019	15,010,000.00	15,024,559.70	14,754,721.19	1.550	952	518	2.803 09/01/2021
191219AP9	40063	Coca Cola		02/01/2019	10,524,000.00	11,693,953.08	11,535,391.48	8.500	1,096	671	2.981 02/01/2022
191216CF5	40117	Coca Cola		06/06/2019	5,000,000.00	5,068,150.00	5,003,714.33	2.200	1,084	784	2.164 05/25/2022
88579YAU5	40123	3M		06/13/2019	4,800,000.00	4,801,296.00	4,756,082.82	1.625	829	536	2.268 09/19/2021
88579YAU5	40131	3M		06/21/2019	20,000,000.00	19,992,600.00	19,988,635.17	2.000	413	128	2.164 08/07/2020
88579YAU5	40144	3M		07/10/2019	10,000,000.00	9,996,300.00	9,994,126.51	2.000	394	128	2.170 08/07/2020
88579YAU5	40147	3M		07/31/2019	10,000,000.00	10,002,700.00	9,930,610.63	1.625	781	536	2.111 09/19/2021
594918BP8	40055	Microsoft Inc.		01/23/2019	10,000,000.00	10,069,600.00	9,849,375.96	1.550	928	494	2.710 08/08/2021
594918BW3	40082	Microsoft Inc.		04/05/2019	4,500,000.00	4,625,370.00	4,492,672.62	2.400	1,038	676	2.491 02/06/2022
69371RN85	37583	PACCAR Inc.		11/16/2017	6,050,000.00	6,022,835.50	6,048,590.81	2.050	1,093	226	2.089 11/13/2020
69371RN93	37609	PACCAR Inc.		04/09/2018	9,980,000.00	10,035,788.20	9,973,109.78	2.800	1,057	334	2.878 03/01/2021
69371RN85	37617	PACCAR Inc.		04/30/2018	7,068,000.00	7,036,264.68	7,032,098.12	2.050	928	226	2.910 11/13/2020
69371RM78	40041	PACCAR Inc.		01/10/2019	3,460,000.00	3,441,419.80	3,453,257.64	2.500	582	135	3.043 08/14/2020
69371RP75	40096	PACCAR Inc.		04/26/2019	6,068,000.00	6,042,028.96	6,096,552.75	2.850	1,040	699	2.593 03/01/2022
69371RP83	40111	PACCAR Inc.		05/23/2019	7,000,000.00	7,001,680.00	7,014,689.18	2.650	1,083	769	2.546 05/10/2022
69371RQ33	40238	PACCAR Inc.		03/30/2020	1,000,000.00	985,080.00	986,774.78	2.000	910	908	2.552 09/26/2022
713448BR8	37621	Pepsi Co		05/18/2018	11,011,000.00	11,098,097.01	11,028,204.84	3.125	898	214	2.845 11/01/2020
713448DC9	40136	Pepsi Co		06/27/2019	23,500,000.00	23,516,920.00	23,518,744.14	2.150	475	196	1.998 10/14/2020
742718EQ8	40021	Proctor & Gamble		11/21/2018	10,000,000.00	10,093,500.00	9,794,090.77	1.700	1,078	581	3.065 11/03/2021
74005PBP8	37629	Praxair		06/22/2018	2,626,000.00	2,624,293.10	2,617,585.42	2.250	825	176	2.943 09/24/2020
90331HNP4	40054	US Bank		01/23/2019	10,253,000.00	10,339,432.79	10,261,550.28	3.150	824	390	3.067 04/26/2021
91159HHC7	40080	US Bank		03/15/2019	5,000,000.00	5,118,400.00	5,016,589.63	3.000	1,096	713	2.822 03/15/2022

**City of San Jose  
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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
<b>Corp Medium Term Notes</b>												
91159HHC7	40102	US Bank		05/06/2019	6,533,000.00	6,687,701.44	6,570,947.02	3.000	1,044	713	2.689	03/15/2022
91159HHC7	40105	US Bank		05/09/2019	10,000,000.00	10,236,800.00	10,061,891.62	3.000	1,041	713	2.668	03/15/2022
90331HPC1	40112	US Bank		05/23/2019	10,000,000.00	10,187,700.00	9,992,422.96	2.650	1,096	782	2.687	05/23/2022
931142EJ8	37632	Wal-Mart		06/27/2018	5,000,000.00	5,108,900.00	4,999,897.30	3.125	1,092	448	3.127	06/23/2021
931142EA7	40092	Wal-Mart		04/25/2019	3,150,000.00	3,158,505.00	3,136,384.74	1.900	600	258	2.529	12/15/2020
<b>Subtotal and Average</b>			<b>526,989,191.49</b>		<b>535,304,000.00</b>	<b>540,745,269.49</b>	<b>536,669,765.24</b>		<b>816</b>	<b>435</b>	<b>2.424</b>	
<b>Negotiable CDs</b>												
62478T5V7	40178	MUBCD		10/03/2019	25,000,000.00	25,010,500.00	25,000,000.00	1.950	190	9	1.950	04/10/2020
62478U2T2	40219	MUBCD		01/22/2020	15,000,000.00	15,014,850.00	15,000,000.00	1.670	142	72	1.670	06/12/2020
78012UST3	40215	Royal Bank of Canada		01/22/2020	15,000,000.00	15,009,600.00	15,000,000.00	1.730	233	163	1.730	09/11/2020
78012USU0	40216	Royal Bank of Canada		01/22/2020	16,000,000.00	16,012,000.00	16,000,000.00	1.730	289	219	1.730	11/06/2020
89114NFR1	40218	Toronto Dominion Bank		01/22/2020	15,000,000.00	15,039,450.00	15,000,000.00	1.720	344	274	1.720	12/31/2020
<b>Subtotal and Average</b>			<b>106,967,741.94</b>		<b>86,000,000.00</b>	<b>86,086,400.00</b>	<b>86,000,000.00</b>		<b>234</b>	<b>132</b>	<b>1.782</b>	
<b>Commercial Paper Discounts</b>												
89233GD94	40176	Toyota Motor Credit Corp		10/01/2019	15,000,000.00	14,997,750.00	14,993,333.33	2.000	191	8	2.055	04/09/2020
<b>Subtotal and Average</b>			<b>27,552,698.25</b>		<b>15,000,000.00</b>	<b>14,997,750.00</b>	<b>14,993,333.33</b>		<b>191</b>	<b>8</b>	<b>2.055</b>	
<b>Federal Agency Coupon Securities</b>												
3132X0SA0	37536	Federal Agricultural Mtg Corp		04/19/2017	15,000,000.00	15,011,550.00	14,999,942.12	1.640	1,094	16	1.649	04/17/2020
3132X0SA0	37593	Federal Agricultural Mtg Corp		12/29/2017	10,000,000.00	10,007,700.00	9,998,196.91	1.640	840	16	2.057	04/17/2020
3132X0B91	37594	Federal Agricultural Mtg Corp		01/19/2018	50,000,000.00	50,255,000.00	50,000,000.00	2.000	894	91	2.000	07/01/2020
31422BRZ5	40199	Federal Agricultural Mtg Corp		01/22/2020	50,000,000.00	50,630,500.00	50,000,000.00	1.610	401	331	1.610	02/26/2021
3133EEW55	37331	Federal Farm Credit Bank		06/24/2015	20,000,000.00	20,058,400.00	20,001,090.79	1.800	1,818	75	1.772	06/15/2020
3133EDKQ4	37597	Federal Farm Credit Bank		01/05/2018	2,250,000.00	2,261,790.00	2,250,225.55	2.120	908	91	2.079	07/01/2020
3133EJD48	40013	Federal Farm Credit Bank		10/17/2018	25,000,000.00	27,159,500.00	24,939,952.38	3.050	1,811	1,279	3.124	10/02/2023
3133EJ5W5	40049	Federal Farm Credit Bank		01/23/2019	20,000,000.00	21,434,600.00	19,985,665.59	2.650	1,734	1,300	2.672	10/23/2023
3133EKRE8	40127	Federal Farm Credit Bank		06/21/2019	17,000,000.00	17,461,380.00	16,981,277.17	1.850	997	712	1.909	03/14/2022
3130A7CV5	37398	Federal Home Loan Bank		02/18/2016	10,000,000.00	10,090,400.00	9,992,885.11	1.375	1,827	323	1.459	02/18/2021
3130A8QS5	37449	Federal Home Loan Bank		07/14/2016	10,000,000.00	10,101,200.00	9,987,318.94	1.125	1,826	469	1.227	07/14/2021
3130AAJP4	37512	Federal Home Loan Bank		01/20/2017	30,000,000.00	30,109,200.00	30,000,000.00	1.740	1,258	91	1.740	07/01/2020
3130ABQY5	37569	Federal Home Loan Bank		08/02/2017	3,625,000.00	3,691,990.00	3,628,727.91	1.800	1,429	456	1.714	07/01/2021
3130ACZS6	37589	Federal Home Loan Bank		12/20/2017	10,000,000.00	10,378,900.00	9,991,194.79	2.100	1,654	821	2.141	07/01/2022
3130AEWA4	40007	Federal Home Loan Bank		09/07/2018	10,000,000.00	10,115,000.00	9,994,798.39	2.625	755	183	2.733	10/01/2020
3130AEY38	40011	Federal Home Loan Bank		09/28/2018	5,000,000.00	5,051,550.00	5,000,000.00	3.200	1,826	1,275	3.200	09/28/2023

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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
<b>Federal Agency Coupon Securities</b>											
3130AGM77	40128	Federal Home Loan Bank		06/17/2019	895,000.00	898,177.25	894,882.85	2.000	366 77	2.063	06/17/2020
3130AGWK7	40157	Federal Home Loan Bank		08/16/2019	3,000,000.00	3,127,110.00	2,993,831.74	1.500	1,826 1,597	1.549	08/15/2024
3137EAEC9	37466	Federal Home Loan Mtg Corp		08/12/2016	10,000,000.00	10,102,700.00	9,986,142.89	1.125	1,826 498	1.230	08/12/2021
3137EAEM7	37613	Federal Home Loan Mtg Corp		04/19/2018	8,000,000.00	8,010,400.00	7,999,946.52	2.500	735 22	2.511	04/23/2020
3134GUJV3	40181	Federal Home Loan Mtg Corp		10/15/2019	5,000,000.00	5,019,700.00	5,000,000.00	2.000	1,827 1,658	2.000	10/15/2024
3135G0U35	37636	Federal National Mtg Assn		06/25/2018	20,000,000.00	20,575,400.00	19,998,116.43	2.750	1,093 447	2.758	06/22/2021
3135G0U92	40043	Federal National Mtg Assn		01/11/2019	4,000,000.00	4,154,760.00	3,998,293.33	2.625	1,096 650	2.650	01/11/2022
3135G0V75	40142	Federal National Mtg Assn		07/08/2019	10,000,000.00	10,459,400.00	9,967,656.13	1.750	1,821 1,553	1.830	07/02/2024
3135G0W66	40183	Federal National Mtg Assn		10/22/2019	10,000,000.00	10,468,400.00	9,984,507.53	1.625	1,820 1,658	1.661	10/15/2024
<b>Subtotal and Average</b>			<b>372,808,498.33</b>		<b>358,770,000.00</b>	<b>366,634,707.25</b>	<b>358,574,653.07</b>		<b>1,224 512</b>	<b>2.033</b>	
<b>Treasury Coupon Securities</b>											
912828VV9	37378	U.S. Treasury		12/29/2015	10,000,000.00	10,083,200.00	10,016,000.29	2.125	1,707 152	1.723	08/31/2020
912828XE5	37522	U.S. Treasury		01/17/2017	15,000,000.00	15,034,650.00	14,997,370.43	1.500	1,230 60	1.610	05/31/2020
912828R77	37530	U.S. Treasury		02/01/2017	10,000,000.00	10,149,200.00	9,943,575.70	1.375	1,580 425	1.882	05/31/2021
912828L32	37601	U.S. Treasury		01/23/2018	17,000,000.00	17,090,270.00	16,948,416.80	1.375	951 152	2.129	08/31/2020
912828Y46	40145	U.S. Treasury		07/10/2019	20,000,000.00	20,173,400.00	20,040,059.75	2.625	387 121	2.009	07/31/2020
912828W48	40196	U.S. Treasury		12/23/2019	15,000,000.00	16,044,150.00	15,228,903.44	2.125	1,529 1,429	1.719	02/29/2024
<b>Subtotal and Average</b>			<b>87,175,534.96</b>		<b>87,000,000.00</b>	<b>88,574,870.00</b>	<b>87,174,326.41</b>		<b>1,129 383</b>	<b>1.866</b>	
<b>Federal Agency Callables</b>											
31422BTC4	40211	Federal Agricultural Mtg Corp		02/12/2020	20,000,000.00	20,211,400.00	20,000,000.00	1.880	1,827 1,778	1.880	02/12/2025
3133EKC61	40155	Federal Farm Credit Bank		08/26/2019	10,000,000.00	10,042,600.00	10,000,000.00	2.100	1,821 1,602	2.100	08/20/2024
3133ELRL0	40233	Federal Farm Credit Bank		03/05/2020	5,000,000.00	5,000,400.00	5,000,000.00	1.550	1,645 1,618	1.550	09/05/2024
3133ELTC8	40235	Federal Farm Credit Bank		03/17/2020	20,000,000.00	20,044,600.00	20,000,000.00	1.125	1,826 1,811	1.125	03/17/2025
3130AFRB5	40060	Federal Home Loan Bank		01/29/2019	5,000,000.00	5,093,000.00	4,996,172.22	2.875	1,826 1,398	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 1,294	2.000	10/17/2023
3130AHNT6	40191	Federal Home Loan Bank		12/19/2019	10,000,000.00	10,028,500.00	10,000,000.00	2.000	1,827 1,723	2.000	12/19/2024
3130AHNT6	40193	Federal Home Loan Bank		12/19/2019	5,000,000.00	5,014,250.00	5,000,000.00	2.000	1,827 1,723	2.000	12/19/2024
3130AHUM3	40200	Federal Home Loan Bank		01/10/2020	10,000,000.00	10,017,200.00	10,000,000.00	2.000	1,827 1,745	2.000	01/10/2025
3130AHXL2	40217	Federal Home Loan Bank		01/28/2020	10,000,000.00	10,093,300.00	10,000,000.00	1.940	1,827 1,763	1.940	01/28/2025
3134GTKG7	40095	Federal Home Loan Mtg Corp		05/03/2019	5,000,000.00	5,106,000.00	5,000,000.00	2.600	1,827 1,493	2.600	05/03/2024
3134GTGZ0	40098	Federal Home Loan Mtg Corp		04/25/2019	7,685,000.00	7,690,917.45	7,680,318.16	2.500	1,817 1,475	2.516	04/15/2024
3134GTMR1	40103	Federal Home Loan Mtg Corp		05/20/2019	13,000,000.00	13,034,190.00	13,000,000.00	2.700	1,827 1,510	2.700	05/20/2024
3134GTJB0	40107	Federal Home Loan Mtg Corp		05/09/2019	2,000,000.00	2,004,040.00	2,000,000.00	2.650	1,826 1,498	2.650	05/08/2024
3134GTPK3	40109	Federal Home Loan Mtg Corp		05/22/2019	25,000,000.00	25,072,750.00	25,000,000.00	2.650	1,827 1,512	2.650	05/22/2024

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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
<b>Federal Agency Callables</b>											
3134GTRB1	40113	Federal Home Loan Mtg Corp		06/21/2019	30,000,000.00	30,401,400.00	30,000,000.00	2.520	1,824 1,539	2.520	06/18/2024
3134GTT94	40149	Federal Home Loan Mtg Corp		08/07/2019	10,000,000.00	10,051,400.00	10,000,000.00	2.150	1,461 1,223	2.150	08/07/2023
3134GUA59	40192	Federal Home Loan Mtg Corp		12/30/2019	30,000,000.00	30,116,400.00	30,000,000.00	2.000	1,661 1,568	2.000	07/17/2024
3134GUC65	40195	Federal Home Loan Mtg Corp		12/19/2019	6,500,000.00	6,519,240.00	6,500,000.00	2.000	1,644 1,540	2.000	06/19/2024
3134GUQ94	40198	Federal Home Loan Mtg Corp		01/10/2020	10,000,000.00	10,196,800.00	10,000,000.00	1.800	1,827 1,745	1.800	01/10/2025
3134GU3P3	40210	Federal Home Loan Mtg Corp		01/23/2020	20,000,000.00	20,135,400.00	20,000,000.00	1.800	1,369 1,300	1.800	10/23/2023
3134GVCC0	40228	Federal Home Loan Mtg Corp		02/25/2020	4,050,000.00	4,081,711.50	4,050,000.00	1.750	1,820 1,784	1.750	02/18/2025
3135G0X32	40208	Federal National Mtg Assn		01/17/2020	5,000,000.00	5,012,450.00	5,000,000.00	1.875	1,461 1,386	1.875	01/17/2024
3136G4UP6	40227	Federal National Mtg Assn		02/26/2020	15,000,000.00	15,127,800.00	15,000,000.00	1.800	1,827 1,792	1.800	02/26/2025
3136G4UH4	40230	Federal National Mtg Assn		02/26/2020	2,855,000.00	2,876,155.55	2,854,804.04	1.700	1,827 1,792	1.701	02/26/2025
<b>Subtotal and Average</b>			<b>278,798,992.06</b>		<b>286,090,000.00</b>	<b>287,971,904.50</b>	<b>286,081,294.42</b>		<b>1,744 1,589</b>	<b>2.077</b>	
<b>Supranational</b>											
4581X0CD8	37404	IADB		04/08/2016	10,000,000.00	10,095,500.00	10,046,214.42	2.125	1,676 222	1.336	11/09/2020
4581X0CZ9	37634	IADB		06/22/2018	20,000,000.00	20,598,600.00	19,471,592.38	1.750	1,545 896	2.902	09/14/2022
45818WCS3	40201	IADB		01/08/2020	11,000,000.00	11,620,290.00	11,003,771.86	1.700	1,773 1,689	1.692	11/15/2024
459058FY4	37523	IBRD		01/26/2017	10,000,000.00	10,256,300.00	9,980,240.83	2.000	1,826 665	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	1,623 456	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	1,259 456	2.170	07/01/2021
459058GQ0	40079	IBRD		03/19/2019	5,000,000.00	5,374,350.00	4,993,534.33	2.500	1,827 1,448	2.535	03/19/2024
459058GX5	40126	IBRD		06/19/2019	10,000,000.00	10,386,400.00	9,991,636.67	1.875	1,461 1,174	1.902	06/19/2023
45905UP32	40135	IBRD		06/27/2019	9,180,000.00	9,245,637.00	9,165,903.13	1.561	443 164	1.909	09/12/2020
459058HG1	40170	IBRD		09/23/2019	5,000,000.00	5,033,750.00	5,000,000.00	2.200	1,827 1,636	2.200	09/23/2024
459058HG1	40184	IBRD		10/25/2019	10,000,000.00	10,067,500.00	10,016,411.76	2.200	1,795 1,636	2.161	09/23/2024
459058HV8	40220	IBRD		01/28/2020	10,000,000.00	10,100,400.00	10,002,412.50	2.050	1,827 1,763	2.045	01/28/2025
45950VLD6	37571	International Finance Corp		08/15/2017	10,000,000.00	10,009,100.00	10,000,000.00	1.620	1,109 149	1.620	08/28/2020
45950VMW3	40025	International Finance Corp		12/17/2018	5,000,000.00	5,079,150.00	5,000,000.00	3.000	1,824 1,353	3.000	12/15/2023
<b>Subtotal and Average</b>			<b>169,664,672.72</b>		<b>170,180,000.00</b>	<b>172,927,427.00</b>	<b>169,671,717.88</b>		<b>1,522 830</b>	<b>2.119</b>	
<b>MBS ZERO PSA</b>											
3137AWQH1	40115	Federal Home Loan Mtg Corp		06/06/2019	8,595,000.00	8,785,980.90	8,629,041.60	2.307	1,152 852	2.089	08/01/2022
3137AWQH1	40121	Federal Home Loan Mtg Corp		06/11/2019	6,215,000.00	6,353,097.30	6,239,717.00	2.307	1,147 852	2.088	08/01/2022
3137B4WB8	40148	Federal Home Loan Mtg Corp		08/01/2019	4,250,000.00	4,491,655.00	4,366,818.48	3.060	1,430 1,186	2.119	07/01/2023
3137B36J2	40167	Federal Home Loan Mtg Corp		09/16/2019	5,000,000.00	5,269,650.00	5,178,395.06	3.320	1,234 1,036	1.948	02/01/2023
3138L9HU9	40151	Federal National Mtg Assn		08/06/2019	2,750,000.00	2,809,537.50	2,761,653.44	2.360	969 730	2.131	04/01/2022
3138LFC30	40160	Federal National Mtg Assn		08/29/2019	4,000,000.00	4,059,400.00	4,031,967.21	2.100	1,464 1,248	1.823	09/01/2023

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<b>MBS ZERO PSA</b>												
3138LC5B7	40169	Federal National Mtg Assn		09/17/2019	1,000,000.00	1,043,520.00	1,016,673.26	2.710	1,233	1,036	2.108	02/01/2023
3140HUNV4	40171	Federal National Mtg Assn		09/19/2019	5,000,000.00	5,265,100.00	5,077,039.21	2.420	1,747	1,552	2.046	07/01/2024
3138L1CU1	40224	Federal National Mtg Assn		02/05/2020	10,000,000.00	10,237,400.00	10,162,250.00	2.390	1,000	944	1.743	11/01/2022
<b>Subtotal and Average</b>			<b>47,472,579.87</b>		<b>46,810,000.00</b>	<b>48,315,340.70</b>	<b>47,463,555.26</b>		<b>1,235</b>	<b>1,028</b>	<b>1.978</b>	
<b>Asset Backed Security</b>												
43815NAC8	40158	American Honda Finance Corp		08/27/2019	4,750,000.00	4,775,080.00	4,749,966.49	1.780	1,449	1,231	1.780	08/15/2023
43813VAC2	40190	American Honda Finance Corp		11/26/2019	9,000,000.00	8,933,040.00	8,998,530.57	1.830	1,514	1,387	1.845	01/18/2024
89233MAD5	40186	Toyota Motor Credit Corp		11/13/2019	3,000,000.00	2,993,670.00	2,999,803.29	1.920	1,525	1,385	1.931	01/16/2024
<b>Subtotal and Average</b>			<b>16,748,282.85</b>		<b>16,750,000.00</b>	<b>16,701,790.00</b>	<b>16,748,300.35</b>		<b>1,498</b>	<b>1,342</b>	<b>1.842</b>	
<b>Municipal Bonds</b>												
13063CP87	37408	State of California GO		04/28/2016	10,000,000.00	10,015,100.00	10,000,000.00	1.500	1,799	365	1.500	04/01/2021
13063CP87	37411	State of California GO		04/29/2016	10,000,000.00	10,015,100.00	9,988,968.40	1.500	1,798	365	1.615	04/01/2021
13063DDF2	37579	State of California GO		10/26/2017	5,000,000.00	5,130,950.00	5,033,540.85	2.500	1,801	913	2.222	10/01/2022
13063DDF2	37588	State of California GO		12/07/2017	5,000,000.00	5,130,950.00	5,010,354.67	2.500	1,759	913	2.411	10/01/2022
13063DGA0	37620	State of California GO		05/16/2018	6,000,000.00	6,086,040.00	5,997,725.22	2.800	1,051	365	2.839	04/01/2021
13063DGN2	40008	State of California GO		09/18/2018	5,000,000.00	5,304,000.00	5,051,717.06	3.400	1,778	1,217	3.064	08/01/2023
13063DLY2	40116	State of California GO		06/06/2019	2,235,000.00	2,275,274.70	2,244,591.78	2.350	1,030	730	2.127	04/01/2022
13066YTY5	37529	CA Dept of Water Resource Powr		02/01/2017	9,446,838.08	9,477,729.24	9,406,311.15	1.713	1,550	395	2.129	05/01/2021
13066YTZ2	37546	CA Dept of Water Resource Powr		05/01/2017	20,000,000.00	20,304,200.00	19,896,083.33	2.000	1,826	760	2.265	05/01/2022
13067WPE6	37625	CA Dept of Water Resource Powr		06/01/2018	1,000,000.00	1,032,950.00	990,240.00	2.518	1,644	974	2.911	12/01/2022
13066YTZ2	40039	CA Dept of Water Resource Powr		01/08/2019	4,000,000.00	4,060,840.00	3,943,646.27	2.000	1,209	760	2.711	05/01/2022
13066YTZ2	40114	CA Dept of Water Resource Powr		06/05/2019	15,000,000.00	15,228,150.00	15,006,345.60	2.000	1,061	760	1.979	05/01/2022
20772J3E0	37468	State of Connecticut GO		08/19/2016	12,770,000.00	12,803,074.30	12,775,290.84	1.550	1,457	136	1.435	08/15/2020
20772JL67	37560	State of Connecticut GO		07/03/2017	3,000,000.00	3,016,890.00	3,002,452.32	2.570	1,490	487	2.505	08/01/2021
544351KQ1	37505	City of Los Angeles		12/21/2016	10,000,000.00	10,091,500.00	9,997,253.85	2.150	1,715	518	2.170	09/01/2021
544351KP3	37507	City of Los Angeles		12/21/2016	6,560,000.00	6,580,532.80	6,553,415.34	1.930	1,350	153	2.181	09/01/2020
544351KQ1	37510	City of Los Angeles		12/30/2016	3,250,000.00	3,279,737.50	3,243,038.70	2.150	1,706	518	2.310	09/01/2021
544351MN6	37638	City of Los Angeles		07/12/2018	4,815,000.00	4,965,516.90	4,815,703.33	2.900	1,512	883	2.893	09/01/2022
544351MN6	40036	City of Los Angeles		12/31/2018	4,000,000.00	4,125,040.00	4,006,300.91	2.900	1,340	883	2.830	09/01/2022
544445AZ2	37494	Los Angeles Intl Airport		12/06/2016	2,000,000.00	2,001,920.00	2,000,000.00	2.092	1,256	44	2.092	05/15/2020
544445AZ2	37595	Los Angeles Intl Airport		12/29/2017	1,330,000.00	1,331,276.80	1,329,829.09	2.092	868	44	2.200	05/15/2020
574193NC8	37534	Maryland State GO		03/22/2017	5,000,000.00	5,091,400.00	5,000,000.00	2.250	1,819	713	2.250	03/15/2022
574193NB0	40110	Maryland State GO		05/17/2019	5,000,000.00	5,042,300.00	4,987,662.01	2.000	668	348	2.264	03/15/2021
574193SP4	40234	Maryland State GO		03/18/2020	1,000,000.00	985,740.00	1,000,000.00	0.970	1,458	1,444	0.970	03/15/2024

Portfolio CITY  
AP

**City of San Jose  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	Maturity	YTM	Maturity Date
<b>Municipal Bonds</b>												
56052AD52	40124	State of Maine GO		06/26/2019	2,000,000.00	2,020,720.00	2,009,040.58	2.500	706	426	2.102	06/01/2021
56052AD60	40125	State of Maine GO		06/26/2019	1,250,000.00	1,275,925.00	1,260,600.24	2.500	1,071	791	2.094	06/01/2022
649791PP9	40185	New York State GO		10/30/2019	5,000,000.00	5,099,500.00	5,002,345.89	2.010	1,569	1,415	1.998	02/15/2024
6500354U9	40207	NEW YORK ST URBAN DEV CORP REV		01/15/2020	5,000,000.00	5,078,350.00	5,180,658.13	2.860	1,521	1,444	1.905	03/15/2024
649902ZM8	40156	NYS Dormitory Authority		08/16/2019	2,700,000.00	2,961,225.00	2,924,831.70	5.092	1,307	1,078	2.149	03/15/2023
6499022A0	40168	NYS Dormitory Authority		09/16/2019	1,000,000.00	1,028,230.00	1,020,320.89	4.246	546	348	2.075	03/15/2021
64990FGS7	37575	NYS Personal Income Tax Rev		10/13/2017	7,660,000.00	7,702,130.00	7,660,000.00	1.950	1,221	320	1.950	02/15/2021
64990FLH5	40140	NYS Personal Income Tax Rev		07/01/2019	23,430,000.00	23,548,321.50	23,396,526.39	1.800	623	348	1.953	03/15/2021
677522T20	40188	State of Ohio GO		11/20/2019	1,950,000.00	1,985,821.50	1,950,000.00	1.800	893	760	1.800	05/01/2022
70922PAH5	37497	Pennsylvania Turnpike Comm		12/12/2016	2,000,000.00	2,051,620.00	2,019,224.15	2.609	1,815	609	2.000	12/01/2021
70922PAK8	40152	Pennsylvania Turnpike Comm		08/14/2019	1,750,000.00	1,864,520.00	1,825,019.00	2.929	1,570	1,339	1.711	12/01/2023
801546PE6	37580	COUNTY OF SANTA CLARA CA		11/09/2017	10,715,000.00	10,756,359.90	10,723,118.09	2.125	996	122	1.891	08/01/2020
79766DKM0	37576	San Francisco City & County		10/31/2017	1,000,000.00	1,000,450.00	1,000,000.00	1.944	913	30	1.942	05/01/2020
79766DKM0	37612	San Francisco City & County		04/19/2018	1,500,000.00	1,500,675.00	1,499,159.57	1.944	743	30	2.613	05/01/2020
84247PHX2	37565	Southern Cal Public Pwr Author		07/31/2017	2,710,000.00	2,827,966.30	2,765,497.58	3.258	1,796	821	2.290	07/01/2022
91412GD44	37405	UC General Revenue Bonds		04/20/2016	5,570,000.00	5,569,275.90	5,570,000.00	1.490	1,486	44	1.490	05/15/2020
91412GUY9	37496	UC General Revenue Bonds		12/09/2016	2,070,000.00	2,111,006.70	2,093,254.45	3.154	1,618	409	2.100	05/15/2021
91412HBK8	37624	UC General Revenue Bonds		06/05/2018	4,000,000.00	4,220,280.00	4,000,000.00	3.297	1,805	1,139	3.297	05/15/2023
91412GVB8	40153	UC General Revenue Bonds		08/14/2019	1,000,000.00	1,081,840.00	1,071,008.23	3.638	1,736	1,505	1.831	05/15/2024
97705LZG5	37572	State of Wisconsin GO		08/18/2017	4,600,000.00	4,613,018.00	4,756,971.94	4.650	1,717	760	2.886	05/01/2022
97705MNM3	40177	State of Wisconsin GO		10/30/2019	500,000.00	509,105.00	500,000.00	1.857	1,645	1,491	1.857	05/01/2024
<b>Subtotal and Average</b>			<b>238,967,353.60</b>		<b>238,811,838.08</b>	<b>242,182,552.04</b>	<b>239,508,047.55</b>		<b>1,386</b>	<b>573</b>	<b>2.115</b>	
<b>Agency Floaters</b>												
3130AFQZ3	40052	Federal Home Loan Bank		01/23/2019	30,000,000.00	30,001,200.00	30,000,000.00	1.493	485	51	2.046	05/22/2020
<b>Subtotal and Average</b>			<b>30,000,000.00</b>		<b>30,000,000.00</b>	<b>30,001,200.00</b>	<b>30,000,000.00</b>		<b>485</b>	<b>51</b>	<b>2.046</b>	
<b>Corporate Floaters</b>												
14913Q2H1	40069	Catepillar Inc.		02/22/2019	5,000,000.00	4,893,900.00	4,998,079.52	0.971	752	348	1.909	03/15/2021
24422EUJ6	40048	Deere Co.		01/16/2019	3,480,000.00	3,366,969.60	3,471,171.23	1.156	968	527	1.957	09/10/2021
<b>Subtotal and Average</b>			<b>8,468,916.67</b>		<b>8,480,000.00</b>	<b>8,260,869.60</b>	<b>8,469,250.75</b>		<b>841</b>	<b>421</b>	<b>1.929</b>	
<b>Pass Through Securities</b>												
30298LAA9	40173	Federal Home Loan Mtg Corp		09/30/2019	9,604,827.85	9,972,884.85	9,604,827.85	1.990	1,699	1,515	1.962	05/25/2024
30314KAS2	40180	Federal Home Loan Mtg Corp		10/18/2019	3,269,184.03	3,411,687.76	3,284,732.27	2.090	1,742	1,576	1.941	07/25/2024
3137BMUD6	40212	Federal Home Loan Mtg Corp		01/21/2020	2,500,000.00	2,520,650.00	2,503,906.25	2.328	521	450	2.017	06/25/2021



**City of San Jose  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	Maturity	YTM	Maturity Date
<b>Pass Through Securities</b>												
30295NAE0	40214	Federal Home Loan Mtg Corp		01/22/2020	1,950,389.56	1,954,056.29	1,952,827.54	2.050	1,372	1,302	1.973	10/25/2023
30298LAA9	40231	Federal Home Loan Mtg Corp		02/27/2020	1,128,567.28	1,171,813.98	1,142,674.37	1.990	1,549	1,515	1.590	05/25/2024
3138ELJW4	40189	Federal National Mtg Assn		11/12/2019	6,343,972.15	6,660,409.48	6,507,032.06	2.791	1,297	1,156	1.999	06/01/2023
3138L1UV9	40194	Federal National Mtg Assn		12/26/2019	4,257,937.15	4,388,102.29	4,279,892.14	2.220	1,071	974	2.023	12/01/2022
3138L84Z4	40202	Federal National Mtg Assn		02/03/2020	7,747,000.00	8,218,482.42	7,899,519.06	2.390	1,825	1,767	1.991	02/01/2025
3140HWYW6	40203	Federal National Mtg Assn		01/22/2020	7,450,000.00	7,829,875.50	7,531,484.38	2.240	1,806	1,736	2.021	01/01/2025
3138L4EN9	40206	Federal National Mtg Assn		01/22/2020	23,390,067.86	24,524,252.25	23,901,725.60	2.610	1,287	1,217	1.939	08/01/2023
3138LL3J2	40209	Federal National Mtg Assn		01/17/2020	1,000,000.00	1,063,390.00	1,023,750.00	2.710	1,811	1,736	2.223	01/01/2025
3136ACGJ4	40221	Federal National Mtg Assn		01/24/2020	4,591,537.57	4,696,683.78	4,656,823.50	2.509	1,036	968	1.900	11/25/2022
3138L8CE2	40225	Federal National Mtg Assn		02/05/2020	3,500,000.00	3,577,140.00	3,577,656.25	2.960	1,731	1,675	2.482	11/01/2024
3138LDR21	40226	Federal National Mtg Assn		02/18/2020	8,500,000.00	8,587,975.00	8,561,093.75	2.275	1,168	1,125	2.031	05/01/2023
<b>Subtotal and Average</b>			<b>86,762,455.47</b>		<b>85,233,483.45</b>	<b>88,577,403.60</b>	<b>86,427,945.02</b>		<b>1,417</b>	<b>1,329</b>	<b>1.993</b>	
<b>Total and Average</b>			<b>2,056,419,690.30</b>		<b>2,021,298,265.56</b>	<b>2,048,846,428.21</b>	<b>2,024,651,133.31</b>		<b>1,143</b>	<b>685</b>	<b>2.136</b>	

**City of San Jose  
Portfolio Management  
Portfolio Details - Cash  
March 31, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	
		<b>Average Balance</b>	<b>0.00</b>	Accrued Interest at Purchase		220,602.02	220,602.02		<b>0</b>	<b>0</b>	
				Subtotal		220,602.02	220,602.02				
		<b>Total Cash and Investments</b>	<b>2,056,419,690.30</b>		<b>2,021,298,265.56</b>	<b>2,049,067,030.23</b>	<b>2,024,871,735.33</b>		<b>1,143</b>	<b>685</b>	<b>2.136</b>

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## **SECTION E**

### **DETAIL OF INVESTMENT ACTIVITY**

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

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

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

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**City of San Jose**  
**Transaction Activity Report**  
**January 1, 2020 - March 31, 2020**  
**Sorted by Fund - Investment Number**  
**All Funds**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
32936	003	CITY	STPOOL 0.24%	Purchase	01/02/2020		Short	24,205,000.00			-24,205,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	01/09/2020		Short	4,505,000.00			-4,505,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	01/13/2020		Short	9,617,000.00			-9,617,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	01/14/2020		Short	1,169,000.00			-1,169,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	01/15/2020		Short	177,707.29			-177,707.29
32936	003	CITY	STPOOL 0.24%	Purchase	01/16/2020		Short	1,326,000.00			-1,326,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	01/21/2020		Short	641,000.00			-641,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	01/22/2020		Short	68,646,000.00			-68,646,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	02/03/2020		Short	17,745,000.00			-17,745,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	02/07/2020		Short	1,161,000.00			-1,161,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	02/11/2020		Short	4,810,000.00			-4,810,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	02/18/2020		Short	6,738,000.00			-6,738,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	02/24/2020		Short	9,073,000.00			-9,073,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	02/27/2020		Short	11,133,000.00			-11,133,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/02/2020		Short	2,497,000.00			-2,497,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/03/2020		Short	3,922,000.00			-3,922,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/09/2020		Short	3,953,000.00			-3,953,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/12/2020		Short	11,981,000.00			-11,981,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/19/2020		Short	2,040,000.00			-2,040,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/23/2020		Short	1,530,000.00			-1,530,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/26/2020		Short	5,407,000.00			-5,407,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/27/2020		Short	6,465,000.00			-6,465,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/30/2020		Short	2,546,000.00			-2,546,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	01/03/2020		Short		9,240,000.00		9,240,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	01/16/2020		Short		177,707.29		177,707.29
32936	003	CITY	STPOOL 0.24%	Redemption	01/17/2020		Short		50,000,000.00		50,000,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	01/28/2020		Short		16,994,000.00		16,994,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	01/31/2020		Short		9,592,000.00		9,592,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	02/05/2020		Short		8,165,000.00		8,165,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	02/13/2020		Short		8,666,000.00		8,666,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	02/14/2020		Short		10,625,000.00		10,625,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	02/28/2020		Short		39,640,000.00		39,640,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	03/13/2020		Short		45,178,000.00		45,178,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	03/16/2020		Short		1,692,000.00		1,692,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	03/20/2020		Short		7,114,000.00		7,114,000.00

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
32936	003	CITY	STPOOL 0.24%	Redemption	03/24/2020		Short		119,000.00		119,000.00
32936	003	CITY	STPOOL 0.24%	Interest	01/15/2020		Short			177,707.29	177,707.29
36512	003	VP6000104	WELLS 0.01%	Purchase	01/02/2020		Cash	23.94			-23.94
36512	003	VP6000104	WELLS 0.01%	Purchase	02/03/2020		Cash	23.54			-23.54
36512	003	VP6000104	WELLS 0.01%	Purchase	03/02/2020		Cash	21.99			-21.99
36512	003	VP6000104	WELLS 0.01%	Interest	01/02/2020		Cash			23.94	23.94
36512	003	VP6000104	WELLS 0.01%	Interest	02/03/2020		Cash			23.54	23.54
36512	003	VP6000104	WELLS 0.01%	Interest	03/02/2020		Cash			21.99	21.99
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/06/2020		Cash	4,982,000.00			-4,982,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/07/2020		Cash	3,222,000.00			-3,222,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/08/2020		Cash	61,621,000.00			-61,621,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/15/2020		Cash	145,625.06			-145,625.06
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/24/2020		Cash	9,907,000.00			-9,907,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/27/2020		Cash	4,761,000.00			-4,761,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/29/2020		Cash	1,735,000.00			-1,735,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/30/2020		Cash	44,006,000.00			-44,006,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	02/06/2020		Cash	3,887,000.00			-3,887,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	02/10/2020		Cash	3,523,000.00			-3,523,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	02/19/2020		Cash	26,339,000.00			-26,339,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	02/25/2020		Cash	34,788,000.00			-34,788,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	03/04/2020		Cash	2,311,000.00			-2,311,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	03/05/2020		Cash	5,718,000.00			-5,718,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	03/10/2020		Cash	450,000.00			-450,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	03/25/2020		Cash	17,000,000.00			-17,000,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	01/10/2020		Cash		43,721,000.00		43,721,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	01/15/2020		Cash		13,825,000.00		13,825,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	01/16/2020		Cash		145,625.06		145,625.06
37042	003	CSJFA	STPOOL 0.22%	Redemption	01/17/2020		Cash		4,671,000.00		4,671,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	01/23/2020		Cash		8,289,000.00		8,289,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	02/04/2020		Cash		544,000.00		544,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	02/12/2020		Cash		19,060,000.00		19,060,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	02/14/2020		Cash		45,000,000.00		45,000,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	02/20/2020		Cash		6,968,000.00		6,968,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	02/21/2020		Cash		3,000,000.00		3,000,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	02/26/2020		Cash		32,897,000.00		32,897,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	03/06/2020		Cash		5,376,000.00		5,376,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	03/17/2020		Cash		21,553,000.00		21,553,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	03/18/2020		Cash		1,315,000.00		1,315,000.00
37042	003	CSJFA	STPOOL 0.22%	Interest	01/15/2020		Cash			145,625.06	145,625.06
37378	003	912828VV9	UNITED STATES	Interest	03/02/2020	08/31/2020	Long			106,250.00	106,250.00
37398	003	3130A7CV5	FEDERAL HOME	Interest	02/18/2020	02/18/2021	Long			68,750.00	68,750.00

**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
37449	003	3130A8QS5	FEDERAL HOME	Interest	01/14/2020	07/14/2021	Long			56,250.00	56,250.00
37466	003	3137EAEC9	FEDERAL HOME LN	Interest	02/12/2020	08/12/2021	Long			56,250.00	56,250.00
37468	003	20772J3E0	CTS 1.55% MAT	Interest	02/18/2020	08/15/2020	Long			98,967.50	98,967.50
37505	003	544351KQ1	LOS 2.15% MAT	Interest	03/02/2020	09/01/2021	Long			107,500.00	107,500.00
37507	003	544351KP3	LOS 1.93 09/01/2020	Interest	03/02/2020	09/01/2020	Long			63,304.00	63,304.00
37510	003	544351KQ1	LOS 2.15% MAT	Interest	03/02/2020	09/01/2021	Long			34,937.50	34,937.50
37512	003	3130AAJP4	FEDERAL HOME	Interest	01/02/2020	07/01/2020	Long			261,000.00	261,000.00
37514	003	64990E4G9	NYSHGR 1.1% MAT	Redemption	02/15/2020	02/15/2020	Long	4,975,000.00			4,975,000.00
37514	003	64990E4G9	NYSHGR 1.1% MAT	Interest	02/15/2020	02/15/2020	Long			27,362.50	27,362.50
37523	003	459058FY4	IBRD 2.% MAT	Interest	01/27/2020	01/26/2022	Short			100,000.00	100,000.00
37532	003	037833CK4	APPLE INC, SR NT	Redemption	02/07/2020	02/07/2020	Long	10,000,000.00			10,000,000.00
37532	003	037833CK4	APPLE INC, SR NT	Interest	02/07/2020	02/07/2020	Long			95,000.00	95,000.00
37534	003	574193NC8	MARYLAND ST, ST	Interest	03/16/2020	03/15/2022	Long			56,250.00	56,250.00
37549	003	06406HCZ0	BK 2.15% MAT	Redemption	02/03/2020	02/24/2020	Short	7,721,425.18			7,721,425.18
37549	003	06406HCZ0	BK 2.15% MAT	Cap G/L	02/03/2020	02/24/2020	Short	-55,425.18			-55,425.18
37549	003	06406HCZ0	BK 2.15% MAT	Interest	02/03/2020	02/24/2020	Short			72,795.06	72,795.06
37557	003	36962G4J0	GENERAL ELEC CAP	Redemption	01/08/2020	01/08/2020	Long	10,000,000.00			10,000,000.00
37557	003	36962G4J0	GENERAL ELEC CAP	Interest	01/08/2020	01/08/2020	Long			275,000.00	275,000.00
37560	003	20772JL67	CONNECTICUT ST,	Interest	02/03/2020	08/01/2021	Long			38,550.00	38,550.00
37564	003	45905UC51	IBRD 2.07% MAT	Interest	01/02/2020	07/01/2021	Short			310,500.00	310,500.00
37565	003	84247PHX2	STNPWR 3.258%	Interest	01/02/2020	07/01/2022	Long			44,145.90	44,145.90
37569	003	3130ABQY5	FHLB 1.8% MAT	Interest	01/02/2020	07/01/2021	Short			32,625.00	32,625.00
37571	003	45950VLD6	IFC 1.62% MAT	Interest	02/28/2020	08/28/2020	Short			81,000.00	81,000.00
37575	003	64990FGS7	NYSHGR 1.95% MAT	Interest	02/18/2020	02/15/2021	Long			74,685.00	74,685.00
37580	003	801546PE6	SCR 2.13% MAT	Interest	02/03/2020	08/01/2020	Long			113,846.88	113,846.88
37581	003	3130A72V6	FEDERAL HOME	Redemption	01/27/2020	01/27/2022	Long	3,000,000.00			3,000,000.00
37581	003	3130A72V6	FEDERAL HOME	Interest	01/27/2020	01/27/2022	Long			37,500.00	37,500.00
37589	003	3130ACZS6	FHLB 2.1% MAT	Interest	01/02/2020	07/01/2022	Long			105,000.00	105,000.00
37594	003	3132X0B91	FAMC 2.% MAT	Interest	01/02/2020	07/01/2020	Long			500,000.00	500,000.00
37596	003	45905US21	IBRD 2.17% MAT	Interest	01/02/2020	07/01/2021	Long			271,250.00	271,250.00
37597	003	3133EDKQ4	FEDERAL FARM CR	Interest	01/02/2020	07/01/2020	Long			23,850.00	23,850.00
37601	003	912828L32	UNITED STATES	Interest	03/02/2020	08/31/2020	Long			116,875.00	116,875.00
37604	003	3130ADN32	FHLB 2.125% MAT	Redemption	02/11/2020	02/11/2020	Long	5,000,000.00			5,000,000.00
37604	003	3130ADN32	FHLB 2.125% MAT	Interest	02/11/2020	02/11/2020	Long			53,125.00	53,125.00
37607	003	25468PDJ2	DISNEY WALT CO	Interest	02/12/2020	02/12/2021	Long			115,000.00	115,000.00
37609	003	69371RN93	PACCAR FINL CORP	Interest	03/02/2020	03/01/2021	Long			139,720.00	139,720.00
37618	003	46625HQJ2		Interest	03/02/2020	03/01/2021	Long			191,250.00	191,250.00
37627	003	06406HDD8	BK 2.6% MAT	Interest	02/18/2020	08/17/2020	Short			65,000.00	65,000.00
37628	003	06406HDD8	BK 2.6% MAT	Interest	02/18/2020	08/17/2020	Long			91,000.00	91,000.00
37629	003	74005PBP8	PRAXAIR INC, SR	Interest	03/24/2020	09/24/2020	Long			29,542.50	29,542.50
37634	003	4581X0CZ9	IADB 1.75% MAT	Interest	03/16/2020	09/14/2022	Short			175,000.00	175,000.00



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37638	003	544351MN6	LOS 2.9 09/01/2022	Interest	03/02/2020	09/01/2022	Long			69,817.50	<b>69,817.50</b>
37639	003	45905UK37	IBRD 2.1% MAT	Redemption	01/12/2020	07/12/2022	Short		9,661,560.00		<b>9,661,560.00</b>
37639	003	45905UK37	IBRD 2.1% MAT	Cap G/L	01/12/2020	07/12/2022	Short		338,440.00		<b>338,440.00</b>
37639	003	45905UK37	IBRD 2.1% MAT	Interest	01/13/2020	07/12/2022	Short			105,000.00	<b>105,000.00</b>
40008	003	13063DGN2	CALIFORNIA ST,	Interest	02/03/2020	08/01/2023	Long			85,000.00	<b>85,000.00</b>
40011	003	3130AEY38	FEDERAL HOME	Interest	03/30/2020	09/28/2023	Long			80,000.00	<b>80,000.00</b>
40023	003	06406HCZ0	BK 2.15% MAT	Redemption	02/03/2020	02/24/2020	Long		9,895,200.00		<b>9,895,200.00</b>
40023	003	06406HCZ0	BK 2.15% MAT	Cap G/L	02/03/2020	02/24/2020	Long		104,800.00		<b>104,800.00</b>
40023	003	06406HCZ0	BK 2.15% MAT	Interest	02/03/2020	02/24/2020	Long			94,958.33	<b>94,958.33</b>
40028	003	31422BAG5	FAMC 2.8% MAT	Redemption	02/28/2020	02/28/2020	Long		12,000,000.00		<b>12,000,000.00</b>
40028	003	31422BAG5	FAMC 2.8% MAT	Interest	02/28/2020	02/28/2020	Long			168,000.00	<b>168,000.00</b>
40031	003	69371RN69	PACCAR FINL CORP	Redemption	02/27/2020	02/27/2020	Long		3,555,000.00		<b>3,555,000.00</b>
40031	003	69371RN69	PACCAR FINL CORP	Interest	02/27/2020	02/27/2020	Long			34,661.25	<b>34,661.25</b>
40036	003	544351MN6	LOS 2.9 09/01/2022	Interest	03/02/2020	09/01/2022	Long			58,000.00	<b>58,000.00</b>
40041	003	69371RM78	PACCAR FINL CORP	Interest	02/14/2020	08/14/2020	Long			43,250.00	<b>43,250.00</b>
40042	003	3130A8YA5	FHLB 1.5% MAT	Redemption	02/24/2020	08/24/2022	Long		1,072,775.00		<b>1,072,775.00</b>
40042	003	3130A8YA5	FHLB 1.5% MAT	Cap G/L	02/24/2020	08/24/2022	Long		27,225.00		<b>27,225.00</b>
40042	003	3130A8YA5	FHLB 1.5% MAT	Interest	02/24/2020	08/24/2022	Long			9,625.00	<b>9,625.00</b>
40043	003	3135G0U92	FEDERAL NATL MTG	Interest	01/13/2020	01/11/2022	Long			52,500.00	<b>52,500.00</b>
40048	003	24422EUJ6	DE 3.02713% MAT	Interest	03/10/2020	09/10/2021	Long			18,917.23	<b>18,917.23</b>
40050	003	3130AFQS9	FEDERAL HOME	Redemption	01/30/2020	01/30/2024	Long		10,000,000.00		<b>10,000,000.00</b>
40050	003	3130AFQS9	FEDERAL HOME	Interest	01/30/2020	01/30/2024	Long			142,500.00	<b>142,500.00</b>
40052	003	3130AFQZ3	FHLB FLOAT 5/22/20	Interest	02/24/2020	05/22/2020	Long			131,023.32	<b>131,023.32</b>
40055	003	594918BP8	MSFT 1.55% MAT	Interest	02/10/2020	08/08/2021	Short			77,500.00	<b>77,500.00</b>
40056	003	191216BY5	COCA COLA CO, SR	Interest	03/02/2020	09/01/2021	Long			116,327.50	<b>116,327.50</b>
40057	003	24422ETZ2	DEERE JOHN CAP	Interest	01/08/2020	01/08/2021	Long			188,000.00	<b>188,000.00</b>
40060	003	3130AFRB5	FEDERAL HOME	Interest	01/29/2020	01/29/2024	Long			71,875.00	<b>71,875.00</b>
40063	003	191219AP9	KO 8.5% MAT	Interest	02/03/2020	02/01/2022	Long			447,270.00	<b>447,270.00</b>
40069	003	14913Q2H1	CAT 3.01819% MAT	Interest	03/16/2020	03/15/2021	Long			26,840.33	<b>26,840.33</b>
40075	003	14913Q2T5	CAT 2.95% MAT	Interest	02/26/2020	02/26/2022	Long			73,750.00	<b>73,750.00</b>
40079	003	459058GQ0	IBRD 2.5% MAT	Interest	03/19/2020	03/19/2024	Long			62,500.00	<b>62,500.00</b>
40080	003	91159HHC7	USB 3.0% MAT	Interest	03/16/2020	03/15/2022	Long			75,000.00	<b>75,000.00</b>
40082	003	594918BW3	MSFT 2.4% MAT	Interest	02/06/2020	02/06/2022	Long			54,000.00	<b>54,000.00</b>
40086	003	48125LRK0	JPM 2.604% MAT	Redemption	02/03/2020	02/01/2021	Long		4,989,600.00		<b>4,989,600.00</b>
40086	003	48125LRK0	JPM 2.604% MAT	Cap G/L	02/03/2020	02/01/2021	Long		10,400.00		<b>10,400.00</b>
40086	003	48125LRK0	JPM 2.604% MAT	Interest	02/03/2020	02/01/2021	Long			65,100.00	<b>65,100.00</b>
40091	003	478160CD4	JOHNSON &	Interest	03/03/2020	03/03/2022	Long			59,400.00	<b>59,400.00</b>
40093	003	06370RZF9	BMO 2.5% MAT	Redemption	02/28/2020	02/28/2020	Short		30,000,000.00		<b>30,000,000.00</b>
40093	003	06370RZF9	BMO 2.5% MAT	Interest	02/28/2020	02/28/2020	Short			645,833.34	<b>645,833.34</b>
40094	003	3134GTKX0	FHLMC 2.78% MAT	Redemption	01/30/2020	10/30/2023	Long		25,000,000.00		<b>25,000,000.00</b>
40094	003	3134GTKX0	FHLMC 2.78% MAT	Interest	01/30/2020	10/30/2023	Long			173,750.00	<b>173,750.00</b>

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40096	003	69371RP75	PACCAR FINL CORP	Interest	03/02/2020	03/01/2022	Long			86,469.00	<b>86,469.00</b>
40099	003	78012UPC3	RY 2.52% MAT	Redemption	02/28/2020	02/28/2020	Short		15,000,000.00		<b>15,000,000.00</b>
40099	003	78012UPC3	RY 2.52% MAT	Interest	02/28/2020	02/28/2020	Short			319,200.00	<b>319,200.00</b>
40100	003	06406HBY4	BK 3.55% MAT	Interest	03/23/2020	09/23/2021	Long			148,070.50	<b>148,070.50</b>
40102	003	91159HHC7	USB 3.% MAT	Interest	03/16/2020	03/15/2022	Long			97,995.00	<b>97,995.00</b>
40105	003	91159HHC7	USB 3.% MAT	Interest	03/16/2020	03/15/2022	Long			150,000.00	<b>150,000.00</b>
40106	003	25468PCN4	DISNEY WALT CO	Interest	02/18/2020	08/16/2021	Long			68,750.00	<b>68,750.00</b>
40110	003	574193NB0	MARYLAND ST, ST	Interest	03/16/2020	03/15/2021	Long			50,000.00	<b>50,000.00</b>
40115	003	3137AWQH1	FHMS K023 A2	Interest	01/27/2020	08/01/2022	Short			16,523.89	<b>16,523.89</b>
40115	003	3137AWQH1	FHMS K023 A2	Interest	02/25/2020	08/01/2022	Short			16,523.89	<b>16,523.89</b>
40115	003	3137AWQH1	FHMS K023 A2	Interest	03/25/2020	08/01/2022	Short			16,523.89	<b>16,523.89</b>
40119	003	25468PDE3	DISNEY WALT CO	Interest	03/17/2020	09/17/2020	Long			107,500.00	<b>107,500.00</b>
40121	003	3137AWQH1	FHMS K023 A2	Interest	01/27/2020	08/01/2022	Long			11,948.34	<b>11,948.34</b>
40121	003	3137AWQH1	FHMS K023 A2	Interest	02/25/2020	08/01/2022	Long			11,948.34	<b>11,948.34</b>
40121	003	3137AWQH1	FHMS K023 A2	Interest	03/25/2020	08/01/2022	Long			11,948.34	<b>11,948.34</b>
40122	003	3133EGB87	FEDERAL FARM CR	Redemption	03/12/2020	11/01/2023	Long	10,363,500.00			<b>10,363,500.00</b>
40122	003	3133EGB87	FEDERAL FARM CR	Cap G/L	03/12/2020	11/01/2023	Long		136,500.00		<b>136,500.00</b>
40122	003	3133EGB87	FEDERAL FARM CR	Interest	03/12/2020	11/01/2023	Long			71,640.62	<b>71,640.62</b>
40123	003	88579YAU5	3M CO, FR	Interest	03/19/2020	09/19/2021	Long			39,000.00	<b>39,000.00</b>
40127	003	3133EKRE8	FEDERAL FARM CR	Interest	03/16/2020	03/14/2022	Long			157,250.00	<b>157,250.00</b>
40130	003	3135G0T29	FNMA 1.5% MAT	Redemption	02/28/2020	02/28/2020	Short	3,659,000.00			<b>3,659,000.00</b>
40130	003	3135G0T29	FNMA 1.5% MAT	Interest	02/28/2020	02/28/2020	Short			27,442.50	<b>27,442.50</b>
40131	003	88579YAQ4	3M CO, FR	Interest	02/07/2020	08/07/2020	Long			200,000.00	<b>200,000.00</b>
40132	003	9128283S7	UNITED STATES	Redemption	01/31/2020	01/31/2020	Short	30,000,000.00			<b>30,000,000.00</b>
40132	003	9128283S7	UNITED STATES	Interest	01/31/2020	01/31/2020	Short			300,000.00	<b>300,000.00</b>
40134	003	14913Q2A6	CATERPILLAR FINL	Interest	03/04/2020	09/04/2020	Long			92,500.00	<b>92,500.00</b>
40135	003	45905UP32	IBRD 1.561% MAT	Interest	03/12/2020	09/12/2020	Long			71,695.80	<b>71,695.80</b>
40138	003	084670BF4	BERKSHIRE	Interest	01/31/2020	01/31/2022	Long			144,721.00	<b>144,721.00</b>
40139	003	3133XXP50	FEDERAL HOME	Redemption	03/13/2020	03/13/2020	Short	22,655,000.00			<b>22,655,000.00</b>
40139	003	3133XXP50	FEDERAL HOME	Interest	03/13/2020	03/13/2020	Short			467,259.38	<b>467,259.38</b>
40140	003	64990FLH5	NEW YORK ST	Interest	03/16/2020	03/15/2021	Long			210,870.00	<b>210,870.00</b>
40141	003	912828J50	UNITED STATES	Redemption	03/02/2020	02/29/2020	Short	10,000,000.00			<b>10,000,000.00</b>
40141	003	912828J50	UNITED STATES	Interest	03/02/2020	02/29/2020	Short			68,750.00	<b>68,750.00</b>
40142	003	3135G0V75	FNMA 1.75% MAT	Interest	01/02/2020	07/02/2024	Long			84,583.33	<b>84,583.33</b>
40144	003	88579YAQ4	3M CO, FR	Interest	02/07/2020	08/07/2020	Long			100,000.00	<b>100,000.00</b>
40145	003	912828Y46	UNITED STATES	Interest	01/31/2020	07/31/2020	Long			262,500.00	<b>262,500.00</b>
40147	003	88579YAU5	3M CO, FR	Interest	03/19/2020	09/19/2021	Long			81,250.00	<b>81,250.00</b>
40148	003	3137B4WB8	FHMS K033 A2	Interest	01/27/2020	07/01/2023	Long			10,837.50	<b>10,837.50</b>
40148	003	3137B4WB8	FHMS K033 A2	Interest	02/25/2020	07/01/2023	Long			10,837.50	<b>10,837.50</b>
40148	003	3137B4WB8	FHMS K033 A2	Interest	03/25/2020	07/01/2023	Long			10,837.50	<b>10,837.50</b>
40149	003	3134GTT94	FEDERAL HOME LN	Interest	02/07/2020	08/07/2023	Long			107,500.00	<b>107,500.00</b>

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40150	003	3134GTV26	FEDERAL HOME LN	Redemption	02/05/2020	08/05/2024	Long		5,000,000.00		5,000,000.00
40150	003	3134GTV26	FEDERAL HOME LN	Interest	02/05/2020	08/05/2024	Long			60,000.00	60,000.00
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	01/27/2020	04/01/2022	Long			5,588.61	5,588.61
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	02/25/2020	04/01/2022	Long			5,588.61	5,588.61
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	03/25/2020	04/01/2022	Long			5,228.06	5,228.06
40155	003	3133EKC61	FFCB 2.1% MAT	Interest	02/20/2020	08/20/2024	Long			105,000.00	105,000.00
40155	003	3133EKC61	FFCB 2.1% MAT	Accr Int	02/20/2020	08/20/2024	Long		3,500.00	-3,500.00	0.00
40156	003	649902ZM8	NYSHGR 5.092%	Interest	03/16/2020	03/15/2023	Long			68,742.00	68,742.00
40157	003	3130AGWK7	FEDERAL HOME	Interest	02/18/2020	08/15/2024	Long			22,375.00	22,375.00
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	01/15/2020	08/15/2023	Short			7,045.83	7,045.83
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	02/18/2020	08/15/2023	Short			7,045.83	7,045.83
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	03/16/2020	08/15/2023	Short			7,045.83	7,045.83
40159	003	039483BP6	ARCHER DANIELS	Interest	03/16/2020	03/15/2022	Long			46,406.25	46,406.25
40160	003	3138LFC30	FN AN2789 2.1%	Interest	01/27/2020	09/01/2023	Long			7,233.33	7,233.33
40160	003	3138LFC30	FN AN2789 2.1%	Interest	02/25/2020	09/01/2023	Long			7,233.33	7,233.33
40160	003	3138LFC30	FN AN2789 2.1%	Interest	03/25/2020	09/01/2023	Long			6,766.67	6,766.67
40164	003	037833DL1	AAPL 1.7% MAT	Interest	03/11/2020	09/11/2022	Long			8,500.00	8,500.00
40166	003	037833DL1	AAPL 1.7% MAT	Interest	03/11/2020	09/11/2022	Long			42,500.00	42,500.00
40167	003	3137B36J2	FHMS K029 A2	Interest	01/27/2020	02/01/2023	Long			13,833.34	13,833.34
40167	003	3137B36J2	FHMS K029 A2	Interest	02/25/2020	02/01/2023	Long			13,818.65	13,818.65
40167	003	3137B36J2	FHMS K029 A2	Interest	03/25/2020	02/01/2023	Long			13,819.49	13,819.49
40168	003	6499022A0	NEW YORK ST	Interest	03/16/2020	03/15/2021	Long			21,230.00	21,230.00
40168	003	6499022A0	NEW YORK ST	Accr Int	03/15/2020	03/15/2021	Long		117.94	-117.94	0.00
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	01/27/2020	02/01/2023	Long			2,333.61	2,333.61
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	02/25/2020	02/01/2023	Long			2,333.61	2,333.61
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	03/25/2020	02/01/2023	Long			2,183.06	2,183.06
40170	003	459058HG1	IBRD 2.2% MAT	Interest	03/23/2020	09/23/2024	Long			55,000.00	55,000.00
40171	003	3140HUNV4	FN BL3103 2.42	Interest	01/27/2020	07/01/2024	Long			10,419.44	10,419.44
40171	003	3140HUNV4	FN BL3103 2.42	Interest	02/25/2020	07/01/2024	Long			10,419.44	10,419.44
40171	003	3140HUNV4	FN BL3103 2.42	Interest	03/25/2020	07/01/2024	Long			9,747.22	9,747.22
40172	003	06417MCQ6	BNSHOU 2.01% MAT	Redemption	03/27/2020	03/27/2020	Short		25,000,000.00		25,000,000.00
40172	003	06417MCQ6	BNSHOU 2.01% MAT	Interest	03/27/2020	03/27/2020	Short			258,229.18	258,229.18
40173	003	30298LAA9	FRESB 2019-SB65	Interest	01/27/2020	05/25/2024	Long			16,534.19	16,534.19
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	01/27/2020	05/25/2024	Long		7,095.30		7,095.30
40173	003	30298LAA9	FRESB 2019-SB65	Interest	02/25/2020	05/25/2024	Long			16,522.42	16,522.42
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	02/25/2020	05/25/2024	Long		173,762.20		173,762.20
40173	003	30298LAA9	FRESB 2019-SB65	Interest	03/25/2020	05/25/2024	Long			16,234.27	16,234.27
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	03/25/2020	05/25/2024	Long		184,681.20		184,681.20
40175	003	89233GCT1	TMCC DISC NOTE	Redemption	03/27/2020	03/27/2020	Short		15,000,000.00		15,000,000.00
40180	003	30314KAS2	FRESB 2019-SB67	Interest	01/27/2020	07/25/2024	Long			5,696.29	5,696.29
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	01/27/2020	07/25/2024	Long		2,925.97		2,925.97

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Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
40180	003	30314KAS2	FRESB 2019-SB67	Interest	02/25/2020	07/25/2024	Long			5,691.17	5,691.17
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	02/25/2020	07/25/2024	Long		2,937.29		2,937.29
40180	003	30314KAS2	FRESB 2019-SB67	Interest	03/25/2020	07/25/2024	Long			5,683.19	5,683.19
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	03/25/2020	07/25/2024	Long		3,547.42		3,547.42
40181	003	3134GUJV3	FHLMC 2.2% MAT	Interest	01/15/2020	10/15/2024	Long			25,000.00	25,000.00
40184	003	459058HG1	IBRD 2.2% MAT	Interest	03/23/2020	09/23/2024	Long			110,000.00	110,000.00
40184	003	459058HG1	IBRD 2.2% MAT	Accr Int	03/23/2020	09/23/2024	Long		19,555.56	-19,555.56	0.00
40185	003	649791PP9	NEW YORK ST,	Interest	02/18/2020	02/15/2024	Long			29,312.50	29,312.50
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	01/15/2020	01/16/2024	Long			4,800.00	4,800.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	02/18/2020	01/16/2024	Long			4,800.00	4,800.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	03/16/2020	01/16/2024	Long			4,800.00	4,800.00
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	01/27/2020	06/01/2023	Long			15,039.74	15,039.74
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	01/27/2020	06/01/2023	Long		11,722.25		11,722.25
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	02/25/2020	06/01/2023	Long			15,011.11	15,011.11
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	02/25/2020	06/01/2023	Long		11,768.56		11,768.56
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	03/25/2020	06/01/2023	Long			13,954.92	13,954.92
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	03/25/2020	06/01/2023	Long		13,481.07		13,481.07
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	01/21/2020	01/18/2024	Long			13,725.00	13,725.00
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	02/18/2020	01/18/2024	Long			13,725.00	13,725.00
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	03/18/2020	01/18/2024	Long			13,725.00	13,725.00
40194	003	3138L1UV9	FNMA FN AM1495	Interest	01/27/2020	12/01/2022	Long			-6,609.26	-6,609.26
40194	003	3138L1UV9	FNMA FN AM1495	Interest	01/27/2020	12/01/2022	Long			8,147.02	8,147.02
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	01/27/2020	12/01/2022	Long		9,446.91		9,446.91
40194	003	3138L1UV9	FNMA FN AM1495	Interest	02/25/2020	12/01/2022	Long			8,128.90	8,128.90
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	02/25/2020	12/01/2022	Long		9,476.56		9,476.56
40194	003	3138L1UV9	FNMA FN AM1495	Interest	03/25/2020	12/01/2022	Long			7,579.84	7,579.84
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	03/25/2020	12/01/2022	Long		10,376.33		10,376.33
40196	003	912828W48	UNITED STATES	Interest	03/02/2020	02/29/2024	Long			159,375.00	159,375.00
40196	003	912828W48	UNITED STATES	Accr Int	03/02/2020	02/29/2024	Long		99,828.30	-99,828.30	0.00
40198	003	3134GUQ94	FEDERAL HOME LN	Purchase	01/10/2020	01/10/2025	Long	10,000,000.00			-10,000,000.00
40199	003	31422BRZ5	FAMC 1.61% MAT	Purchase	01/22/2020	02/26/2021	Long	50,000,000.00			-50,000,000.00
40199	003	31422BRZ5	FAMC 1.61% MAT	Interest	02/26/2020	02/26/2021	Long			76,027.80	76,027.80
40200	003	3130AHUM3	FEDERAL HOME	Purchase	01/10/2020	01/10/2025	Long	10,000,000.00			-10,000,000.00
40201	003	45818WCS3	IADB 1.7% MAT	Purchase	01/08/2020	11/15/2024	Long	11,031,490.56			-11,031,490.56
40202	003	3138L84Z4	FN AM8039 2.39%	Purchase	02/03/2020	02/01/2025	Long	7,900,547.69			-7,900,547.69
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	03/25/2020	02/01/2025	Long			-1,028.63	-1,028.63
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	03/25/2020	02/01/2025	Long			14,915.13	14,915.13
40203	003	3140HWYW6	FN BL5224 2.240	Purchase	01/22/2020	01/01/2025	Long	7,541,219.05			-7,541,219.05
40203	003	3140HWYW6	FN BL5224 2.240	Interest	02/25/2020	01/01/2025	Long			-9,734.67	-9,734.67
40203	003	3140HWYW6	FN BL5224 2.240	Interest	02/25/2020	01/01/2025	Long			14,370.22	14,370.22
40203	003	3140HWYW6	FN BL5224 2.240	Interest	03/25/2020	01/01/2025	Long			13,443.11	13,443.11

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Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
40204	003	3135G0X24	FNMA 1.625% MAT	Purchase	01/10/2020	01/07/2025	Long	4,984,050.00			-4,984,050.00
40204	003	3135G0X24	FNMA 1.625% MAT	Redemption	03/18/2020	01/07/2025	Long		4,984,050.00		4,984,050.00
40204	003	3135G0X24	FNMA 1.625% MAT	Cap G/L	03/18/2020	01/07/2025	Long		181,900.00		181,900.00
40204	003	3135G0X24	FNMA 1.625% MAT	Interest	03/18/2020	01/07/2025	Long			15,347.22	15,347.22
40205	003	3135G0X24	FNMA 1.625% MAT	Purchase	01/10/2020	01/07/2025	Long	4,982,545.00			-4,982,545.00
40205	003	3135G0X24	FNMA 1.625% MAT	Redemption	03/18/2020	01/07/2025	Long		4,982,545.00		4,982,545.00
40205	003	3135G0X24	FNMA 1.625% MAT	Cap G/L	03/18/2020	01/07/2025	Long		183,405.00		183,405.00
40205	003	3135G0X24	FNMA 1.625% MAT	Interest	03/18/2020	01/07/2025	Long			15,347.22	15,347.22
40206	003	3138L4EN9	FN AM3740 2.610	Purchase	01/22/2020	08/01/2023	Long	24,046,061.76			-24,046,061.76
40206	003	3138L4EN9	FN AM3740 2.610	Interest	02/25/2020	08/01/2023	Long			51,697.49	51,697.49
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	02/25/2020	08/01/2023	Long		51,874.19		51,874.19
40206	003	3138L4EN9	FN AM3740 2.610	Interest	02/25/2020	08/01/2023	Long			-35,773.13	-35,773.13
40206	003	3138L4EN9	FN AM3740 2.610	Interest	03/25/2020	08/01/2023	Long			48,080.73	48,080.73
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	03/25/2020	08/01/2023	Long		56,688.84		56,688.84
40207	003	6500354U9	NEW YORK ST	Purchase	01/15/2020	03/15/2024	Long	5,237,966.67			-5,237,966.67
40207	003	6500354U9	NEW YORK ST	Interest	03/16/2020	03/15/2024	Long			71,500.00	71,500.00
40207	003	6500354U9	NEW YORK ST	Accr Int	03/16/2020	03/15/2024	Long		47,666.67	-47,666.67	0.00
40208	003	3135G0X32	FNMA 1.875% MAT	Purchase	01/17/2020	01/17/2024	Long	5,000,000.00			-5,000,000.00
40209	003	3138LL3J2	FN AN8000 2.71%	Purchase	01/17/2020	01/01/2025	Long	1,024,954.44			-1,024,954.44
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	02/25/2020	01/01/2025	Long			-1,204.44	-1,204.44
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	02/25/2020	01/01/2025	Long			2,333.61	2,333.61
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	03/25/2020	01/01/2025	Long			2,183.06	2,183.06
40210	003	3134GU3P3	FEDERAL HOME LN	Purchase	01/23/2020	10/23/2023	Long	20,000,000.00			-20,000,000.00
40211	003	31422BTC4	FEDERAL AGRIC	Purchase	02/12/2020	02/12/2025	Long	20,000,000.00			-20,000,000.00
40212	003	3137BMUD6	FHMS KJ03 A2	Purchase	01/21/2020	06/25/2021	Long	2,507,139.58			-2,507,139.58
40212	003	3137BMUD6	FHMS KJ03 A2	Interest	02/25/2020	06/25/2021	Long			-3,233.33	-3,233.33
40212	003	3137BMUD6	FHMS KJ03 A2	Interest	02/25/2020	06/25/2021	Long			4,850.00	4,850.00
40212	003	3137BMUD6	FHMS KJ03 A2	Interest	03/25/2020	06/25/2021	Long			4,850.00	4,850.00
40213	003	46625HJE1	JPM 3.25% MAT	Purchase	01/22/2020	09/23/2022	Long	2,141,395.26			-2,141,395.26
40213	003	46625HJE1	JPM 3.25% MAT	Interest	03/23/2020	09/23/2022	Long			33,312.50	33,312.50
40213	003	46625HJE1	JPM 3.25% MAT	Accr Int	03/23/2020	09/23/2022	Long		22,023.26	-22,023.26	0.00
40214	003	30295NAE0	FRESB 2016-SB24	Purchase	01/22/2020	10/25/2023	Long	1,960,853.87			-1,960,853.87
40214	003	30295NAE0	FRESB 2016-SB24	Interest	02/25/2020	10/25/2023	Long			3,338.33	3,338.33
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	02/25/2020	10/25/2023	Long		2,635.40		2,635.40
40214	003	30295NAE0	FRESB 2016-SB24	Interest	02/25/2020	10/25/2023	Long			-2,339.13	-2,339.13
40214	003	30295NAE0	FRESB 2016-SB24	Interest	03/25/2020	10/25/2023	Long			3,333.31	3,333.31
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	03/25/2020	10/25/2023	Long		3,051.80		3,051.80
40215	003	78012UST3	RY 1.73% MAT	Purchase	01/22/2020	09/11/2020	Short	15,000,000.00			-15,000,000.00
40216	003	78012USU0	RY 1.73% MAT	Purchase	01/22/2020	11/06/2020	Short	16,000,000.00			-16,000,000.00
40217	003	3130AHXL2	FHLB 1.94% MAT	Purchase	01/28/2020	01/28/2025	Long	10,000,000.00			-10,000,000.00
40218	003	89114NFR1	TD 1.72% MAT	Purchase	01/22/2020	12/31/2020	Short	15,000,000.00			-15,000,000.00

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Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
40219	003	62478U2T2	MUBCD 1.67% MAT	Purchase	01/22/2020	06/12/2020	Short	15,000,000.00			-15,000,000.00
40220	003	459058HV8	IBRD 2.05% MAT	Purchase	01/28/2020	01/28/2025	Long	10,002,500.00			-10,002,500.00
40221	003	3136ACGJ4	FNA 2013-M3 A2	Purchase	01/24/2020	11/25/2022	Long	4,911,590.14			-4,911,590.14
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	02/25/2020	11/25/2022	Long			-7,749.07	-7,749.07
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	02/25/2020	11/25/2022	Long			9,083.03	9,083.03
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	02/25/2020	11/25/2022	Long		108,739.52		108,739.52
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	03/25/2020	11/25/2022	Long			8,729.46	8,729.46
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	03/25/2020	11/25/2022	Long		138,278.05		138,278.05
40222	003	24422ETZ2	DEERE JOHN CAP	Purchase	01/24/2020	01/08/2021	Long	7,758,264.75			-7,758,264.75
40223	003	46625HJH4	JPM 3.2% MAT	Purchase	01/31/2020	01/25/2023	Long	10,410,533.33			-10,410,533.33
40224	003	3138L1CU1	FN AM0982 2.39	Purchase	02/05/2020	11/01/2022	Long	10,174,530.56			-10,174,530.56
40224	003	3138L1CU1	FN AM0982 2.39	Interest	03/25/2020	11/01/2022	Long			16,597.22	16,597.22
40224	003	3138L1CU1	FN AM0982 2.39	Accr Int	03/25/2020	11/01/2022	Long		2,655.56	-2,655.56	0.00
40225	003	3138L8CE2	FN AM7268 2.960%	Purchase	02/05/2020	11/01/2024	Long	3,578,807.36			-3,578,807.36
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	03/25/2020	11/01/2024	Long			-1,151.11	-1,151.11
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	03/25/2020	11/01/2024	Long			8,345.56	8,345.56
40226	003	3138LDR21	FN AN1404 2.275%	Purchase	02/18/2020	05/01/2023	Long	8,570,225.35			-8,570,225.35
40226	003	3138LDR21	FN AN1404 2.275%	Interest	03/25/2020	05/01/2023	Long			15,577.43	15,577.43
40226	003	3138LDR21	FN AN1404 2.275%	Interest	03/25/2020	05/01/2023	Long			-9,131.60	-9,131.60
40227	003	3136G4UP6	FNMA 1.8 02/26/2025	Purchase	02/26/2020	02/26/2025	Long	15,000,000.00			-15,000,000.00
40228	003	3134GVCC0	FEDERAL HOME LN	Purchase	02/25/2020	02/18/2025	Long	4,051,378.13			-4,051,378.13
40229	003	478160CD4	JOHNSON &	Purchase	02/26/2020	03/03/2022	Long	13,037,827.27			-13,037,827.27
40229	003	478160CD4	JOHNSON &	Interest	03/03/2020	03/03/2022	Long			142,728.75	142,728.75
40229	003	478160CD4	JOHNSON &	Accr Int	03/03/2020	03/03/2022	Long		137,178.19	-137,178.19	0.00
40230	003	3136G4UH4	FEDERAL NATL MTG	Purchase	02/26/2020	02/26/2025	Long	2,854,800.15			-2,854,800.15
40231	003	30298LAA9	FRESB 2019-SB65	Purchase	02/27/2020	05/25/2024	Long	1,166,298.85			-1,166,298.85
40231	003	30298LAA9	FRESB 2019-SB65	Interest	03/25/2020	05/25/2024	Long			-1,653.19	-1,653.19
40231	003	30298LAA9	FRESB 2019-SB65	Interest	03/25/2020	05/25/2024	Long			1,636.28	1,636.28
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	03/25/2020	05/25/2024	Long		21,971.29		21,971.29
40232	003	06406FAB9	BK 2.05% MAT	Purchase	03/02/2020	05/03/2021	Long	10,134,463.89			-10,134,463.89
40233	003	3133ELRL0	FEDERAL FARM CR	Purchase	03/05/2020	09/05/2024	Long	5,000,000.00			-5,000,000.00
40234	003	574193SP4	MARYLAND ST,	Purchase	03/18/2020	03/15/2024	Long	1,000,000.00			-1,000,000.00
40235	003	3133ELTC8	FEDERAL FARM CR	Purchase	03/17/2020	03/17/2025	Long	20,000,000.00			-20,000,000.00
40236	003	438516BM7	HONEYWELL INTL	Purchase	03/13/2020	11/01/2021	Long	15,236,450.00			-15,236,450.00
40237	003	254687FJ0	DIS 1.65% MAT	Purchase	03/17/2020	09/01/2022	Long	1,406,526.15			-1,406,526.15
40238	003	69371RQ33	PACCAR FINL CORP	Purchase	03/30/2020	09/26/2022	Long	986,982.22			-986,982.22
40239	003	46623EKG3	JPM 2.295% MAT	Purchase	03/30/2020	08/15/2021	Long	1,995,897.50			-1,995,897.50
<b>Totals for General Pool</b>								<b>832,318,701.35</b>	<b>709,166,217.98</b>	<b>12,780,405.15</b>	<b>-110,372,078.22</b>
40162	501	VP4560000	WELLS 0.01%	Purchase	01/02/2020		Short	22,898.44			-22,898.44
40162	501	VP4560000	WELLS 0.01%	Purchase	02/03/2020		Short	24,867.94			-24,867.94

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Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
40162	501	VP4560000	WELLS 0.01%	Purchase	03/02/2020		Short	23,308.23			-23,308.23
40162	501	VP4560000	WELLS 0.01%	Interest	01/02/2020		Short			22,898.44	22,898.44
40162	501	VP4560000	WELLS 0.01%	Interest	02/03/2020		Short			24,867.94	24,867.94
40162	501	VP4560000	WELLS 0.01%	Interest	03/02/2020		Short			23,308.23	23,308.23
<b>Totals for SJCE</b>								<b>71,074.61</b>		<b>71,074.61</b>	<b>0.00</b>
<b>Grand Total</b>								<b>832,389,775.96</b>	<b>709,166,217.98</b>	<b>12,851,479.76</b>	<b>-110,372,078.22</b>

CITY OF SAN JOSE  
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES  
1/1/20 THROUGH 3/31/20

	BALANCE 12/31/2019	SALES OR MATURITIES	ADDITIONS	BALANCE 3/31/2020
Asset Backed Securities	16,748,140.18			16,748,140.18
Commercial Paper/Discount	29,691,758.33	14,850,925.00		14,840,833.33
Corporate Medium Term Notes	528,911,272.74	47,195,322.38	63,108,340.37	544,824,290.73
Federal Agency Securities	600,564,516.13	108,023,736.22	181,872,773.28	674,413,553.19
Mortgage Backed Securities	61,526,374.08	906,723.28	73,382,228.65	134,001,879.45
Money Market Mutual Fund	20,068,799.95		71,144.08	20,139,944.03
Muni Bonds	238,363,377.89	4,915,374.36	6,237,966.67	239,685,970.20
Negotiable CD's	95,000,000.00	70,000,000.00	61,000,000.00	86,000,000.00
State Pool	24,613,000.00	413,567,332.35	425,683,332.35	36,729,000.00
Suprationals	158,207,377.74	9,681,115.56	21,033,990.56	169,560,252.74
UST Bills, Notes & Bonds	127,000,716.72	40,034,388.58		86,966,328.14
<b>Total</b>	<u>1,900,695,333.76</u>	<u>709,174,917.73</u>	<u>832,389,775.96</u>	<u>2,023,910,191.99</u>

**NET PURCHASES/(SALES):**

123,214,858.23

**PORTFOLIO TURNOVER RATIO:**

Purchase + Sales/Maturities (at cost)  
Average Daily Portfolio Balance

**JANUARY THROUGH MARCH 2020 TURNOVER RATIO:**

**0.75**

**AVERAGE DAILY PORTFOLIO BALANCE:**

**2,069,016,700.04**



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**City of San Jose  
Purchases Report  
Sorted by Dealer - Fund  
January 1, 2020 - March 31, 2020**

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
<b>Purchased from: CastleOak Securities LP</b>													
3130AHUM3	40200	003	MC1	FHLB	10,000,000.00	01/10/2020	07/10 - 01/10	10,000,000.00		2.000	01/10/2025	2.000	10,000,000.00
3135G0X24	40204	003	FAC	FNMA	5,000,000.00	01/10/2020	03/18 - Final Pmt.	4,984,050.00		1.625	01/07/2025	1.692	0.00
3135G0X24	40205	003	FAC	FNMA	5,000,000.00	01/10/2020	03/18 - Final Pmt.	4,982,545.00		1.625	01/07/2025	1.698	0.00
3136G4UP6	40227	003	MC1	FNMA	15,000,000.00	02/26/2020	08/26 - 02/26	15,000,000.00		1.800	02/26/2025	1.800	15,000,000.00
3136G4UH4	40230	003	MC1	FNMA	2,855,000.00	02/26/2020	08/26 - 02/26	2,854,800.15		1.700	02/26/2025	1.701	2,854,804.04
<b>Subtotal</b>					<b>37,855,000.00</b>			<b>37,821,395.15</b>	<b>0.00</b>				<b>27,854,804.04</b>
<b>Purchased from: FTN FINANCIAL</b>													
3140HWYW6	40203	003	GN4	FNMA	7,450,000.00	01/22/2020	02/25 - Monthly	7,531,484.38	Received	2.240	01/01/2025	2.021	7,531,484.38
3138L4EN9	40206	003	GN4	FNMA	23,496,306.91	01/22/2020	02/25 - Monthly	24,010,288.63	Received	2.610	08/01/2023	1.939	23,901,725.60
3136ACGJ4	40221	003	GN4	FNMA	4,835,092.10	01/24/2020	02/25 - Monthly	4,903,841.07	Received	2.509	11/25/2022	1.900	4,656,823.50
3138LDR21	40226	003	GN4	FNMA	8,500,000.00	02/18/2020	03/25 - Monthly	8,561,093.75	Received	2.275	05/01/2023	2.031	8,561,093.75
46623EKG3	40239	003	MTN	JPM	2,000,000.00	03/30/2020	08/15 - 02/15	1,990,160.00	5,737.50	2.295	08/15/2021	2.661	1,990,179.88
<b>Subtotal</b>					<b>46,281,399.01</b>			<b>46,996,867.83</b>	<b>5,737.50</b>				<b>46,641,307.11</b>
<b>Purchased from: Piper Jaffary &amp; Co.</b>													
3138LL3J2	40209	003	GN4	FNMA	1,000,000.00	01/17/2020	02/25 - Monthly	1,023,750.00	Received	2.710	01/01/2025	2.223	1,023,750.00
3137BMUD6	40212	003	GN4	FHLMC	2,500,000.00	01/21/2020	02/25 - Monthly	2,503,906.25	Received	2.328	06/25/2021	2.017	2,503,906.25
31422BRZ5	40199	003	FAC	FAMC	50,000,000.00	01/22/2020	02/26 - 08/26	50,000,000.00		1.610	02/26/2021	1.610	50,000,000.00
30295NAE0	40214	003	GN4	FHLMC	1,956,069.66	01/22/2020	02/25 - Monthly	1,958,514.74	Received	2.050	10/25/2023	1.973	1,952,827.54
3138L84Z4	40202	003	GN4	FNMA	7,747,000.00	02/03/2020	03/25 - Monthly	7,899,519.06	Received	2.390	02/01/2025	1.991	7,899,519.06
3138L8CE2	40225	003	GN4	FNMA	3,500,000.00	02/05/2020	03/25 - Monthly	3,577,656.25	Received	2.960	11/01/2024	2.482	3,577,656.25
30298LAA9	40231	003	GN4	FHLMC	1,150,267.32	02/27/2020	03/25 - Monthly	1,164,645.66	Received	1.990	05/25/2024	1.590	1,142,674.37
<b>Subtotal</b>					<b>67,853,336.98</b>			<b>68,127,991.96</b>	<b>0.00</b>				<b>68,100,333.47</b>
<b>Purchased from: RBC Capital Markets</b>													
46625HJE1	40213	003	MTN	JPM	2,050,000.00	01/22/2020	03/23 - 09/23	2,119,372.00	Received	3.250	09/23/2022	1.942	2,114,391.08
78012UST3	40215	003	NC2	RY	15,000,000.00	01/22/2020	09/11 - At Maturity	15,000,000.00		1.730	09/11/2020	1.730	15,000,000.00
78012USU0	40216	003	NC2	RY	16,000,000.00	01/22/2020	11/06 - At Maturity	16,000,000.00		1.730	11/06/2020	1.730	16,000,000.00
3138L1CU1	40224	003	MC5	FNMA	10,000,000.00	02/05/2020	02/29 - Monthly	10,171,875.00	Received	2.390	11/01/2022	1.743	10,162,250.00
06406FAB9	40232	003	MTN	BK	10,000,000.00	03/02/2020	05/03 - 11/03	10,066,700.00	67,763.89	2.050	05/03/2021	1.472	10,062,105.46
3133ELRLO	40233	003	MC1	FFCB	5,000,000.00	03/05/2020	09/05 - 03/05	5,000,000.00		1.550	09/05/2024	1.550	5,000,000.00

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

City of San Jose  
Purchases Report  
January 1, 2020 - March 31, 2020

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
<b>Subtotal</b>					<b>58,050,000.00</b>			<b>58,357,947.00</b>	<b>67,763.89</b>				<b>58,338,746.54</b>
<b>Purchased from: Raymond James &amp; Associates</b>													
6500354U9	40207	003	MUN	NYSDEV	5,000,000.00	01/15/2020	03/15 - 09/15	5,190,300.00	Received	2.860	03/15/2024	1.905	5,180,658.13
3134GU3P3	40210	003	MC1	FHLMC	20,000,000.00	01/23/2020	04/23 - Quarterly	20,000,000.00		1.800	10/23/2023	1.800	20,000,000.00
459058HV8	40220	003	MC2	IBRD	10,000,000.00	01/28/2020	07/28 - 01/28	10,002,500.00		2.050	01/28/2025	2.045	10,002,412.50
31422BTC4	40211	003	MC1	FAMC	20,000,000.00	02/12/2020	08/12 - 02/12	20,000,000.00		1.880	02/12/2025	1.880	20,000,000.00
<b>Subtotal</b>					<b>55,000,000.00</b>			<b>55,192,800.00</b>	<b>0.00</b>				<b>55,183,070.63</b>
<b>Purchased from: Suntrust Robinson Humphrey Inc</b>													
3133ELTC8	40235	003	MC1	FFCB	20,000,000.00	03/17/2020	09/17 - 03/17	20,000,000.00		1.125	03/17/2025	1.125	20,000,000.00
<b>Subtotal</b>					<b>20,000,000.00</b>			<b>20,000,000.00</b>	<b>0.00</b>				<b>20,000,000.00</b>
<b>Purchased from: UBS Financial Services</b>													
3134GUQ94	40198	003	MC1	FHLMC	10,000,000.00	01/10/2020	07/10 - 01/10	10,000,000.00		1.800	01/10/2025	1.800	10,000,000.00
89114NFR1	40218	003	NC2	TD	15,000,000.00	01/22/2020	12/31 - At Maturity	15,000,000.00		1.720	12/31/2020	1.720	15,000,000.00
3130AHXL2	40217	003	MC1	FHLB	10,000,000.00	01/28/2020	07/28 - 01/28	10,000,000.00		1.940	01/28/2025	1.940	10,000,000.00
3134GVCC0	40228	003	MC1	FHLMC	4,050,000.00	02/25/2020	08/18 - 02/18	4,050,000.00	1,378.13	1.750	02/18/2025	1.750	4,050,000.00
<b>Subtotal</b>					<b>39,050,000.00</b>			<b>39,050,000.00</b>	<b>1,378.13</b>				<b>39,050,000.00</b>
<b>Purchased from: UnioinBanc Investment</b>													
62478U2T2	40219	003	NC2	MUBCD	15,000,000.00	01/22/2020	06/12 - At Maturity	15,000,000.00		1.670	06/12/2020	1.670	15,000,000.00
46625HJH4	40223	003	MTN	JPM	10,000,000.00	01/31/2020	07/25 - 01/25	10,405,200.00	5,333.33	3.200	01/25/2023	1.799	10,382,563.13
478160CD4	40229	003	MTN	JNJ	12,687,000.00	02/26/2020	03/03 - 09/03	12,900,649.08	Received	2.250	03/03/2022	1.401	12,890,363.36
438516BM7	40236	003	MTN	HON	15,000,000.00	03/13/2020	05/01 - 11/01	15,134,700.00	101,750.00	1.850	11/01/2021	1.292	15,130,576.53
254687FJ0	40237	003	MTN	DIS	1,412,000.00	03/17/2020	09/01 - 03/01	1,405,490.68	1,035.47	1.650	09/01/2022	1.843	1,405,593.77
69371RQ33	40238	003	MTN	PCAR	1,000,000.00	03/30/2020	09/26 - 03/26	986,760.00	222.22	2.000	09/26/2022	2.552	986,774.78
<b>Subtotal</b>					<b>55,099,000.00</b>			<b>55,832,799.76</b>	<b>108,341.02</b>				<b>55,795,871.57</b>
<b>Purchased from: Wedbush Securities</b>													
24422ETZ2	40222	003	MTN	DE	7,703,000.00	01/24/2020	07/08 - 01/08	7,750,219.39	8,045.36	2.350	01/08/2021	1.700	7,741,022.59
<b>Subtotal</b>					<b>7,703,000.00</b>			<b>7,750,219.39</b>	<b>8,045.36</b>				<b>7,741,022.59</b>
<b>Purchased from: Wells Fargo Securities</b>													
45818WCS3	40201	003	MC2	IADB	11,000,000.00	01/08/2020	05/15 - 11/15	11,003,960.00	27,530.56	1.700	11/15/2024	1.692	11,003,771.86
3135G0X32	40208	003	MC1	FNMA	5,000,000.00	01/17/2020	07/17 - 01/17	5,000,000.00		1.875	01/17/2024	1.875	5,000,000.00
574193SP4	40234	003	MUN	MDS	1,000,000.00	03/18/2020	09/15 - 03/15	1,000,000.00		0.970	03/15/2024	0.970	1,000,000.00
<b>Subtotal</b>					<b>17,000,000.00</b>			<b>17,003,960.00</b>	<b>27,530.56</b>				<b>17,003,771.86</b>

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

City of San Jose  
Purchases Report  
January 1, 2020 - March 31, 2020

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
<b>Total Purchases</b>					<b>403,891,735.99</b>			<b>406,133,981.09</b>	<b>218,796.46</b>				<b>395,708,927.81</b>

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## **SECTION F**

### **INDEPENDENT ACCOUNTANT'S REPORT**

This is an Independent Accountant's Report on Applying Agreed-Upon Procedures as of December 31, 2019.

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**CITY OF SAN JOSE**

Independent Accountant's Report on  
Applying Agreed-Upon Procedures

As of December 31, 2019



Certified  
Public  
Accountants





## Independent Accountant's Report on Applying Agreed-Upon Procedures

Members of the Public Safety, Finance &  
Strategic Support Committee and the  
San José City Council  
San José, California

We have performed the procedures enumerated below, which were agreed to by the City of San José (City) Finance Department and the Office of the City Auditor (City Auditor), solely to assist these specified parties in evaluating whether the investments within the City's pooled portfolio are in compliance with the City's Investment Policy and Finance Department procedures as of December 31, 2019. The City's management is responsible for the City's compliance with those requirements. The sufficiency of these procedures is solely the responsibility of those parties specified in the report. Consequently, we make no representation regarding the sufficiency of the procedures described below either for the purpose for which this report has been requested or for any other purpose.

The procedures and associated findings are as follows:

1. We obtained a copy of the FY 2019-20 Second Quarter Investment Report (Investment Report) as of December 31, 2019 and agreed individual investments, which includes investment description, maturity date, CUSIP number, book and market value, to supporting documentation such as custodian/bank statements obtained from the City.

Finding: No exceptions were found as a result of applying the procedure.

2. We traced total investments listed on the Investment Report as of December 31, 2019 to the City's general ledger.

Finding: No exceptions were found as a result of applying the procedure.

3. We verified the types of investments listed in the Investment Report as of December 31, 2019 were authorized by the City's Investment Policy dated March 19, 2019.

Finding: No exceptions were found as a result of applying the procedure.

4. We read the Investment Report as of December 31, 2019 to determine whether it contains the information/data required by the City's Investment Policy and whether it meets the timing requirements of the City's Investment Policy, as follows:

- a. The investment quarterly report includes the type of investment, issuer, date of maturity, par and dollar amount invested on all securities, investments and monies held by the City.
- b. The investment quarterly report includes market value (and source) as of the date of the report of all securities held by the City or under management of any outside party.

- c. The investment quarterly report states the compliance of the portfolio to the City's Investment Policy.
- d. The investment quarterly report includes a statement addressing the ability of the City to meet the pool's expenditure requirements for the next six months.

Finding: No exceptions were found as a result of applying the procedure.

- 5. We verified the investments listed in the Investment Report as of December 31, 2019 were not prohibited investments listed in the City's Investment Policy.

Finding: No exceptions were found as a result of applying the procedure.

- 6. We calculated the total investment amounts on a cost basis for the investment types listed in the Investment Report as of December 31, 2019, and compared those totals to the maximum portfolio limitations imposed by the City's Investment Policy for specified investment types.

Finding: No exceptions were found as a result of applying the procedure.

- 7. We agreed individual investment maturity dates listed in the Investment Report as of December 31, 2019, to the custodian/bank statements and determined whether they conform to the maturity requirements of the City's Investment Policy.

Finding: No exceptions were found as a result of applying the procedure.

- 8. We obtained and read the third party custodial agreement(s) and broker/dealer agreement(s) in effect at the date of the Investment Report to determine if the agreements contained a clause addressing delivery of securities and that the delivery method conformed to the City's Investment Policy.

Finding: No exceptions were found as a result of applying the procedure.

- 9. We recomputed and reviewed supporting documentation relevant to the repurchase agreements and, if applicable, the reverse repurchase agreements held by the City on December 31, 2019, to ascertain whether the investments conform to the City's Investment Policy.

Finding: Not applicable. No repurchase or reverse repurchase agreements were held by the City on December 31, 2019.

- 10. We determined through inquiry and observation whether the responsibilities for initiating, evaluating, and approving transactions are separate from detail accounting and general ledger functions.

Finding: No exceptions were found as a result of applying the procedure.

- 11. We determined through inquiry and observation whether custodial responsibility for investments is restricted to authorized personnel and separate from personnel with accounting duties.

Finding: No exceptions were found as a result of applying the procedure.

- 12. We determined through inquiry and observation whether responsibilities for detailed investment records in the investment system (Sympro) are separate from general ledger functions.

Finding: No exceptions were found as a result of applying the procedure.

13. We determined through inquiry and document inspection whether the City maintains authorized lists of signatures, security dealers, and counterparties and whether those lists are updated periodically.

Finding: No exceptions were found as a result of applying the procedure.

14. We determined through inquiry and document inspection whether the City counts and/or confirms its investments as transaction occurs.

Finding: No exceptions were found as a result of applying the procedure.

15. We determined through inquiry and document inspection whether counts and/or investment confirmations and detailed subsidiary records are prepared by Accounting Technician and reviewed by the Senior Accountant.

Finding: No exceptions were found as a result of applying the procedure.

16. We determined through inquiry and document inspection whether investment income is periodically reviewed for accuracy by the Deputy Director of Accounting and Assistant Director of Finance or Director of Finance.

Finding: No exceptions were found as a result of applying the procedure.

17. We determined through inquiry and document inspection whether reconciliations between detailed subsidiary records and general ledger control accounts are prepared by an Accountant I and reviewed by a Senior Accountant or Supervising Accountant.

Finding: No exceptions were found as a result of applying the procedure.

18. We determined through inquiry and document inspection whether the Assistant Director of Finance or Director of Finance assesses the classification and valuation of its investments at acquisition and at the end of the quarter.

Finding: No exceptions were found as a result of applying the procedure.

This agreed-upon procedures engagement was conducted in accordance with attestation standards established by the American Institute of Certified Public Accountants. We were not engaged to and did not conduct an examination or review, the objective of which would be the expression of an opinion or conclusion, respectively, on whether the investments within the City's pooled portfolio are in compliance with the City's Investment Policy and Finance Department procedures as of December 31, 2019. Accordingly, we do not express such an opinion or conclusion. Had we performed additional procedures, other matters might have come to our attention that would have been reported to you.

This report is intended solely for the information and use of the City Council, the Public Safety, Finance & Strategic Support Committee, the City Auditor, and Finance Department and is not intended to be and should not be used by anyone other than these specified parties.



Walnut Creek, California  
April 17, 2020