



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Julia H. Cooper

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
SEPTEMBER 30, 2020**

DATE: November 19, 2020

Approved

Date

11/19/20

REPLACEMENT

Transmitted herewith is the City's Investment Report for the quarter ended September 30, 2020. This transmittal replaces a previous transmittal of the Investment Report that did not include all of its attachments. To meet the reporting requirements set forth in the City of San Jose Investment Policy, an electronic version of this report will be posted on the City's website at <https://www.sanjoseca.gov/your-government/departments/finance/reports/-folder-450> and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on November 19, 2020 and will be agendized through the PSFSS Committee to the City Council meeting on December 8, 2020.

Summary of portfolio performance and compliance for quarter ended September 30, 2020:

- Size of total portfolio: \$1,960,107,295
- Earned income yield: 1.946%
- Weighted average days to maturity: 718 days
- Fiscal year-to-date net interest earnings: \$10,014,993
- No exceptions to the City's Investment Policy during this quarter

On September 15, the City Council approved a temporary amendment to the Investment Policy to increase the average weighted maturity of the investment portfolio from 2 years to 2.5 years. This amendment expires on July 1, 2021. During the quarter, the City's external auditor, Macias, Gini, & O'Connell LLP, evaluated the City's investment program for the six months ended June 30, 2020. 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 questions on this investment report, please do not hesitate to call me at (408) 535-7011.

/s/

JULIA H. COOPER
Director of Finance

Attachment

cc: David Sykes, City Manager
Joe Rois, City Auditor
Nora Frimann, City Attorney

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**INVESTMENT REPORT FOR
THE QUARTER ENDED
SEPTEMBER 30, 2020**



Prepared by
Finance Department
Debt and Treasury Management Division

Julia H. Cooper
Director of Finance

**Investment Report for
The Quarter Ended
September 30, 2020**

**City of San José
Department of Finance
Debt and Treasury Management Division**

Julia H. Cooper
Director of Finance

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Rebecca Todd, Administrative Assistant

**CITY OF SAN JOSE
INVESTMENT REPORTS FOR
THE QUARTER ENDED SEPTEMBER 30, 2020
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Procedures as of June 30, 2020

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November 2, 2020

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED SEPTEMBER 30, 2020

I am pleased to present this report of investment activity for the quarter ended September 30, 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 September 30, 2020, as well as provides a comparison to the quarters ended June 30, 2020, and September 30, 2019.

INVESTMENT SUMMARY			
For the Quarter Ended	September 30, 2020	June 30, 2020	September 30, 2019
<u>Total Portfolio</u>			
Portfolio Value ⁽¹⁾⁽²⁾	\$1,960,107,295	\$2,392,587,214	\$1,939,703,093
Earned Interest Yield	1.946%	1.974%	2.363%
Dollar-weighted average yield			
Purchases	0.370%	0.938%	2.035%
Maturities	1.427%	1.981%	1.848%
Called Securities	2.293%	2.433%	2.635%
Weighted avg. yield at end of period	1.691%	1.864%	2.314%
Weighted avg. days to maturity	718	672	621
<u>Portfolio Fund 3</u>			
Portfolio Value ⁽¹⁾⁽²⁾⁽³⁾	\$1,939,052,376	\$2,371,534,344	\$1,928,805,923
Earned Interest Yield	1.966%	1.991%	2.364%
Dollar-weighted average yield			
Purchases	0.370%	0.939%	2.035%
Maturities	1.427%	1.980%	1.848%
Called Securities	2.293%	2.433%	2.635%
Weighted avg. yield at end of period	1.710%	1.880%	2.316%
Weighted avg. days to maturity	726	678	624

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

² Total excludes bond proceeds held by trustees for the City of San José (\$369,474,972.95).

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

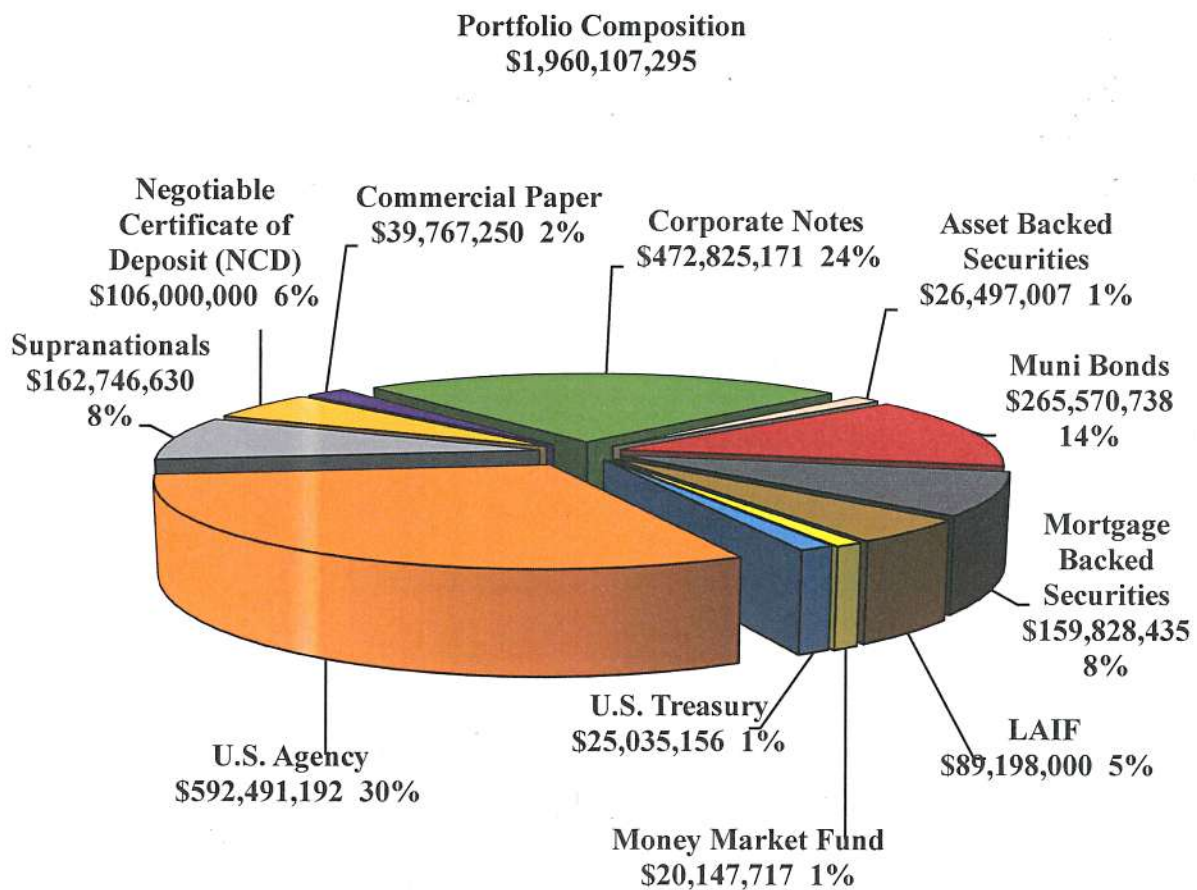
PORTFOLIO STATISTICS

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

Portfolio Composition

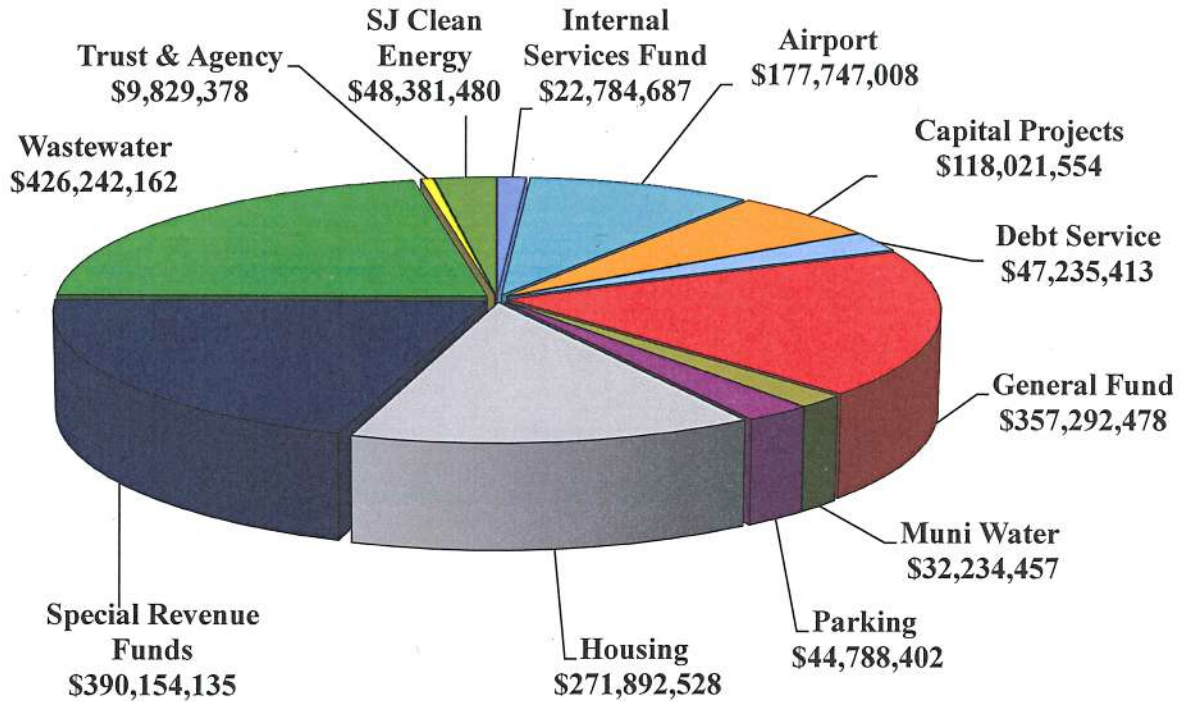
Within this section are snapshots of the City's total investment portfolio as of September 30, 2020.

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).

Balances by Fund Type
\$1,946,603,682



Portfolio Balance	\$1,960,107,295
General Banking Balance	5,033,883
Deposit-in-Transit, Outstanding Checks ¹	(18,537,496)
Total Balances per FMS	\$1,946,603,682

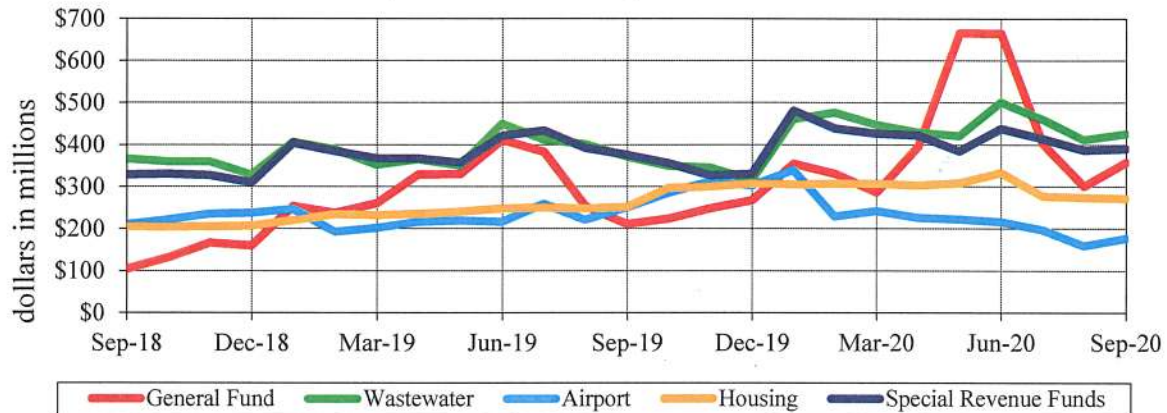
¹ Reflects timing difference between when deposits are made and accounted for in FMS or when checks are written and not yet cashed by the receiving party.

General Fund Balances

The General Fund balances decreased by \$308 million during the quarter and ended with a balance of \$357 million as of September 30, 2020. This decrease is attributed to prefunding of employer retirement contributions, debt service payments and other operational expenditures.

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

**Monthly Comparison of Balances by Fund Type
September 2018 – September 2020**



Prefunding of Annual Retirement Contributions

The City opted to prefund Tier 1 the annual employer retirement contributions for Fiscal Year 2020-21. The prefunding amount was \$359 million. In anticipation of this cash outflow, the City set aside \$229 million in cash and matured investments and issued \$130 million Tax Revenue Anticipation Notes (TRANS) on July 1, 2020. The cash, matured investments and TRANS proceeds were sufficient to prefund the retirement contribution. As of September 30, 2020, the City has repaid \$13 million of TRANS and the remaining balance will be redeemed in full no later than June 2021.

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 September 30, 2020, SARA reported cash balances as outlined in the table below:

SARA CASH SUMMARY	
	Pledged for Bond/Enforceable Obligations
LAIF	\$5,786,221
Wells Fargo:	
General Account	\$338,141
Total Wells Fargo Funds	\$338,141
Wilmington Trust:	
Total Wilmington Trust Funds	\$223,979 (A)
	\$223,979
TOTAL	\$6,348,341

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

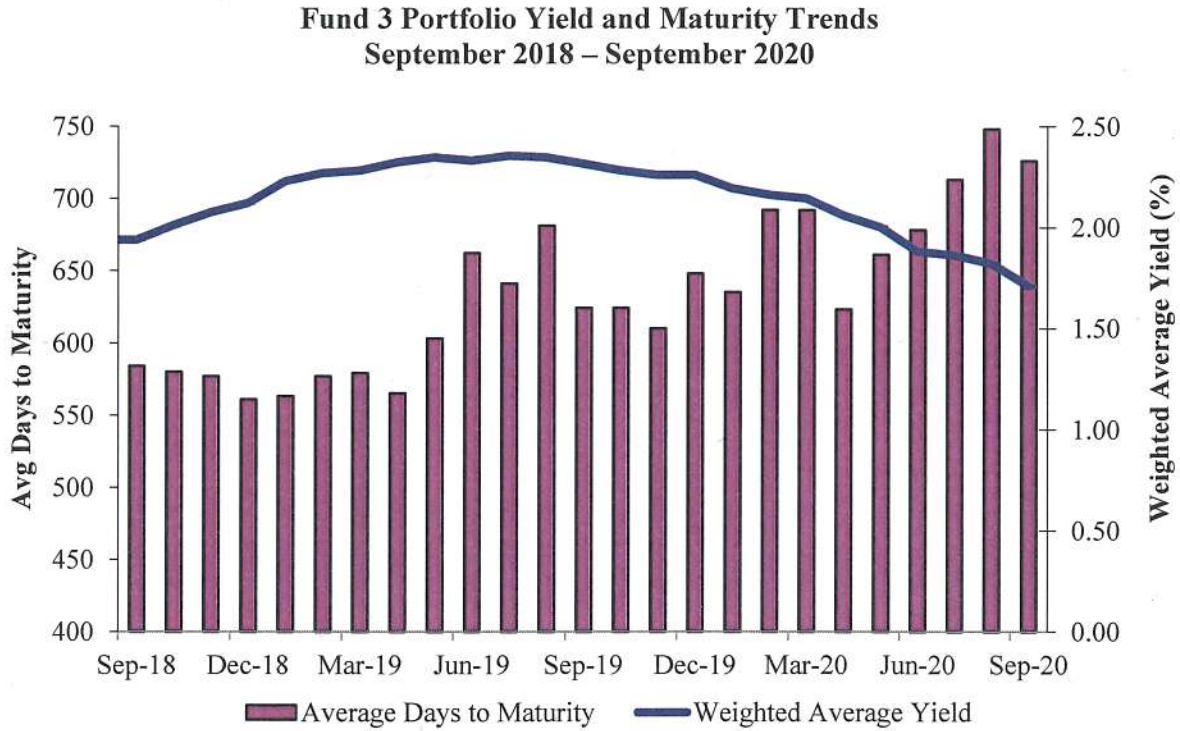
PORTFOLIO PERFORMANCE

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

TOTAL PORTFOLIO INCOME RECOGNIZED			
	Accrual Basis		
Total Portfolio	September 30, 2020	June 30, 2020	September 30, 2019
<u>Quarter-End</u>			
Total interest earnings	\$9,291,551	\$10,940,721	\$11,888,072
Realized gains (losses)	\$723,442	(\$138,009)	\$128,073
Total income recognized	\$10,014,993	\$10,802,712	\$12,016,145
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$9,291,551	\$45,020,776	\$11,888,072
Realized gains (losses)	\$723,442	\$866,314	\$128,073
Total income recognized	\$10,014,993	\$45,887,090	\$12,016,145

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 678 days as of June 30, 2020, to 729 days on September 30, 2020. The weighted average yield decreased from 1.880% as of June 30, 2020 to 1.710% on September 30, 2020.

The increase of portfolio’s ADM was mainly due to withdrawals from the investment pool. As the balance of the portfolio decreased, the aggregate portfolio maturity increased. The City had large cash outflows in the summer for retirement prefunding, debt service payments and other expenditures. Revenues received were far less than anticipated expenditures. The investment pool plays a pivotal role in sustaining liquidity for the City’s operations. A majority of the portfolio is invested for a fixed term and the ADM increases when maturing investments are used to meet current cash flow needs. By the end of August 2020, the portfolio’s ADM reached to 741 days. Considering the unprecedented market conditions caused by the coronavirus, the City Council approved on September 15¹ a temporary amendment to the Investment Policy to increase the portfolio ADM maximum from 2 years to 2.5 years. The amendment expires on July 1, 2021.

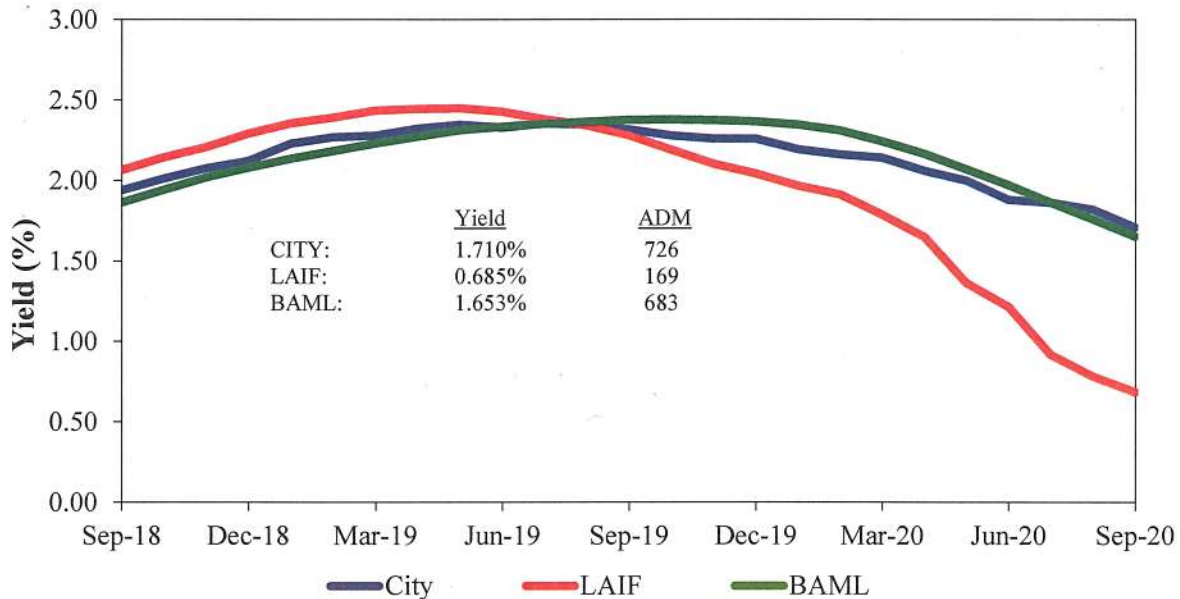
¹ <http://sanjose.legistar.com/gateway.aspx?M=F&ID=6cab18b5-ac11-47e5-bff0-b8ed7e2c095b.pdf>

Bond yields continued to fall and hit historic lows during this quarter. As a result, bonds totaling \$133 million were called before maturity. New investments were purchased at much lower yields, compared with matured and called securities. As a result, the aggregate portfolio yield decreased.

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 September 2018 to September 2020.

**Portfolio vs. Benchmarks
 September 2018 – September 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 169 days as of September 30, 2020, much shorter than the City portfolio’s ADM (726 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 and has been trending downwards since March 2020. The BAML Index yield dropped below the City’s portfolio in August 2020.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page one of this report, the total portfolio size as of September 30, 2020, was approximately \$1.96 billion. The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio’s market value to both its original cost and amortized cost.

UNREALIZED GAINS & LOSSES			
Cash Basis			
Market Value	\$1,988,894,347	Market Value	\$1,988,894,347
Original Cost	(1,960,107,295)	Amortized Cost	(1,959,397,118)
Net Unrealized Gain	\$ 28,787,052	Net Unrealized Gain	\$ 29,497,229

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 September 30, 2020 was 1.946%, 0.028% lower than the previous quarter and 0.417% lower than a year ago.

COMPLIANCE REPORTING REQUIREMENTS

Compliance Audit

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 months ended June 30, 2020 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 September 30, 2020, total revenues and investment maturities for the next six months are anticipated to be approximately \$1.70 billion. This is sufficient to cover projected expenditures of approximately \$1.45 billion.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended September 30, 2020. The investment portfolio meets the requirements of the City's Investment Policy and California Government Code section 53601.

On September 15, the City Council approved a temporary amendment to the Investment Policy to increase the average weighted maturity of the investment portfolio from 2 years to 2.5 years. This amendment expires on July 1, 2021.

Comparison of Portfolio Investment Earnings to FY 2020-21 Budget

The following is a comparison of actual General Fund investment earnings, on an accrual basis, to the fiscal year 2020-21 budget. The fiscal year 2020-21 budgeted interest earnings for the General Fund is \$5.9 million, and the forecasted net interest yield is 1.75%. The schedule below compares the unaudited actual net investment earnings to the General Fund budget for the quarter ended September 30, 2020. The interest earning rates are greater than the forecast for the quarter and for the fiscal year.

BUDGET COMPARISON	
<u>Net Investment Earnings</u>	<u>Yield</u>
<i>Quarter Ended June 30, 2020</i>	
Budget ^(a)	1.75%
Actual ^(b)	<u>1.82%</u>
Variance	0.07%
<i>Fiscal Year to Date</i>	
Budget ^(a)	1.75%
Actual ^(b)	<u>1.82%</u>
Variance	0.07%

(a) Reflects the 2020-2025 General Fund Forecast Information submitted by Finance on May 27, 2020.
(b) Reflects the earned interest yield less costs to administer the investment program, adjusted for funds with negative cash balances at month end.

INVESTMENT TRADING ACTIVITY

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

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

INVESTMENT STRATEGY

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

Global economies continued to be adversely affected by the coronavirus pandemic. After shelter-in-place directives were lifted around the country in limited scope, economic activity increased. Over 3 million nonfarm payroll jobs were added in July and August and the national unemployment rate declined to 7.9% in September 2020 from a high of 14.7% in April 2020. Equity markets made a significant recovery with the S&P 500 and NASDAQ indices hitting all-time highs on September 2, 2020. Despite of the improvements in equity markets, many Americans are not realizing the economic benefit of improved financial markets. Some key industries, such as travel, hospitality, and tourism, are still experiencing significant decreased activity. Interest rates hovered around historical lows. The Federal Reserve expects to maintain the Fed Funds Target Rate near zero until at least 2023 in an effort to support the nation's economic activity.

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 September 30, 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 September 30, 2020 was \$1,960,107,295, a decrease of approximately \$432 million from the previous quarter. For the quarter ended September 30, 2020, the earned interest yield was 1.946%, a decrease from 1.974% reported for the previous quarter. The average days to maturity increased from 672 days on June 30, 2020, to 718 days on September 30, 2020. As of September 30, 2020, approximately 31% of the total portfolio was invested in U.S. Treasuries and agency securities.


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
7/01/20 THROUGH 9/30/20

	Fund 003	Fund 152	Fund 501	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	14,304,867.66	-	2,048.68	14,306,916.34
TOTAL NET EARNINGS THIS PERIOD:	10,013,281.00	457.31	1,255.04	10,014,993.35
AVERAGE DAILY PORTFOLIO BALANCE:	2,019,107,768.62	914,318.33	20,140,109.93	2,040,162,196.88
EARNED INCOME YIELD THIS PERIOD	1.966	0.198	0.025	1.946
END OF PERIOD PORTFOLIO BALANCE:	1,939,052,375.59	914,324.68	20,140,594.41	1,960,107,294.68
CURRENT AMORTIZED BOOK VALUE:	1,938,175,558.01	914,516.36	20,140,594.41	1,959,230,668.78
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.710	0.200	0.010	1.691
WEIGHTED AVERAGE DAYS OF MATURITY:	726	257	1	718

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SECTION B

TOTAL EARNINGS REPORT

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

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City of San Jose
Total Earnings
Sorted by Fund - Investment Number
July 1, 2020 - September 30, 2020

City of San Jose
CA

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
CITY	32936	003	STPOOL	46,451,000.00	75,000,000.00	51,954,633.98	0.840	0.843	110,391.22	0.00	0.00	110,391.22
VP6000104	36512	003	WELLS	7,122.18	13,139,411.90	683,122.72	0.010	0.030	51.21	0.00	0.00	51.21
CSJFA	37042	003	STPOOL	42,747,000.00	75,000,000.00	39,431,616.31	1.360	0.843	83,782.30	0.00	0.00	83,782.30
912828VV9	37378	003	USTR	0.00	10,179,687.50	6,749,575.41	2.125	1.693	35,224.18	-6,421.17	0.00	28,803.01
3130A7CV5	37398	003	FHLB	10,000,000.00	9,959,600.00	9,959,600.00	1.375	1.450	34,375.00	2,020.00	0.00	36,395.00
4581X0CD8	37404	003	IADB	10,000,000.00	10,350,000.00	10,350,000.00	2.125	1.305	53,125.00	-19,079.35	0.00	34,045.65
13063CP87	37408	003	CAS	10,000,000.00	10,000,000.00	10,000,000.00	1.500	1.488	37,500.00	0.00	0.00	37,500.00
13063CP87	37411	003	CAS	10,000,000.00	9,945,700.00	9,945,700.00	1.500	1.606	37,500.00	2,757.90	0.00	40,257.90
3130A8QS5	37449	003	FHLB	10,000,000.00	9,950,700.00	9,950,700.00	1.125	1.220	28,125.00	2,465.00	0.00	30,590.00
3137EAEC9	37466	003	FHLMC	10,000,000.00	9,949,200.00	9,949,200.00	1.125	1.223	28,125.00	2,540.00	0.00	30,665.00
20772J3E0	37468	003	CTS	0.00	12,826,698.80	6,273,928.76	1.550	1.420	24,192.06	-1,737.29	0.00	22,454.77
91412GUY9	37496	003	UNVHGR	2,070,000.00	2,161,866.60	2,161,866.60	3.154	2.045	16,321.95	-5,180.45	0.00	11,141.50
70922PAH5	37497	003	PASTRN	2,000,000.00	2,057,320.00	2,057,320.00	2.609	1.960	13,045.00	-2,883.63	0.00	10,161.37
544351KQ1	37505	003	LOS	10,000,000.00	9,990,900.00	9,990,900.00	2.150	2.154	53,750.00	484.62	0.00	54,234.62
544351KP3	37507	003	LOS	0.00	6,501,616.00	4,381,523.83	1.930	2.149	21,101.33	2,633.86	0.00	23,735.19
544351KQ1	37510	003	LOS	3,250,000.00	3,227,055.00	3,227,055.00	2.150	2.299	17,468.75	1,228.47	0.00	18,697.22
3130AAJP4	37512	003	FHLB	0.00	30,000,000.00	0.00	1.740		0.00	0.00	0.00	0.00
459058FY4	37523	003	IBRD	10,000,000.00	9,945,700.00	9,945,700.00	2.000	2.103	50,000.00	2,715.00	0.00	52,715.00
13066YTY5	37529	003	CASPWR	7,421,423.61	7,296,521.05	7,296,521.05	1.713	2.128	31,782.25	7,347.21	0.00	39,129.46
912828R77	37530	003	USTR	10,000,000.00	9,790,234.38	9,790,234.38	1.375	1.896	34,562.85	12,214.20	0.00	46,777.05
574193NC8	37534	003	MDS	5,000,000.00	5,000,000.00	5,000,000.00	2.250	2.232	28,125.00	0.00	0.00	28,125.00
13066YTZ2	37546	003	CASPWR	20,000,000.00	19,750,600.00	19,750,600.00	2.000	2.259	100,000.00	12,470.00	0.00	112,470.00
20772JL67	37560	003	CTS	3,000,000.00	3,007,500.00	3,007,500.00	2.570	2.482	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	2.053	155,250.00	0.00	0.00	155,250.00
84247PHX2	37565	003	STNPWR	2,710,000.00	2,831,272.50	2,831,272.50	3.258	2.229	22,072.95	-6,166.40	0.00	15,906.55
3130ABQY5	37569	003	FHLB	3,625,000.00	3,636,672.50	3,636,672.50	1.800	1.698	16,312.50	-745.58	0.00	15,566.92
45950VLD6	37571	003	IFC	0.00	10,000,000.00	6,304,347.83	1.620	1.614	25,650.00	0.00	0.00	25,650.00
64990FGS7	37575	003	NYSPLIT	7,660,000.00	7,660,000.00	7,660,000.00	1.950	1.934	37,342.50	0.00	0.00	37,342.50
13063DDF2	37579	003	CAS	5,000,000.00	5,066,150.00	5,066,150.00	2.500	2.185	31,250.00	-3,354.08	0.00	27,895.92
801546PE6	37580	003	SCR	0.00	10,781,433.00	3,632,874.16	2.125	1.851	18,974.48	-2,029.52	0.00	16,944.96

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
69371RN85	37583	003	PCAR	6,050,000.00	6,043,163.50	6,043,163.50	2.050	2.073	31,006.25	571.30	0.00	31,577.55
13063DDF2	37588	003	CAS	5,000,000.00	5,019,950.00	5,019,950.00	2.500	2.388	31,250.00	-1,035.46	0.00	30,214.54
3130ACZS6	37589	003	FHLB	10,000,000.00	9,982,270.00	9,982,270.00	2.100	2.125	52,500.00	978.35	0.00	53,478.35
3132X0B91	37594	003	FAMC	0.00	50,000,000.00	0.00	2.000		0.00	0.00	0.00	0.00
45905US21	37596	003	IBRD	25,000,000.00	25,000,000.00	25,000,000.00	2.170	2.152	135,625.00	0.00	0.00	135,625.00
3133EDKQ4	37597	003	FFCB	0.00	2,252,245.50	0.00	2.120		0.00	0.00	0.00	0.00
912828L32	37601	003	USTR	0.00	16,877,265.63	11,057,752.21	1.375	2.133	38,746.60	20,701.15	0.00	59,447.75
25468PDJ2	37607	003	DIS	10,000,000.00	9,866,400.00	9,866,400.00	2.300	2.783	57,500.00	11,707.89	0.00	69,207.89
69371RN93	37609	003	PCAR	9,980,000.00	9,958,243.60	9,958,243.60	2.800	2.858	69,860.00	1,879.15	0.00	71,739.15
69371RN85	37617	003	PCAR	7,068,000.00	6,920,349.48	6,920,349.48	2.050	2.911	36,223.50	14,554.81	0.00	50,778.31
46625HQJ2	37618	003	JPM	0.00	14,736,240.00	13,134,474.78	2.550	8.372	85,000.00	20,809.47	171,368.93	277,178.40
13063DGA0	37620	003	CAS	6,000,000.00	5,993,460.00	5,993,460.00	2.800	2.818	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	2.815	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	3.270	32,970.00	0.00	0.00	32,970.00
13067WPE6	37625	003	CASPWR	1,000,000.00	983,530.00	983,530.00	2.518	2.908	6,295.00	915.00	0.00	7,210.00
06406HDD8	37627	003	BK	0.00	4,963,350.00	863,191.30	2.600	3.636	5,777.78	742.28	1,391.77	7,911.83
06406HDD8	37628	003	BK	0.00	6,933,780.00	1,205,874.78	2.600	3.948	8,088.89	1,360.11	2,550.19	11,999.19
74005PPB8	37629	003	PX	0.00	2,586,504.96	2,389,705.67	2.250	2.932	13,622.37	4,037.05	0.00	17,659.42
931142EJ8	37632	003	WMT	5,000,000.00	4,999,750.00	4,999,750.00	3.125	3.101	39,062.50	20.91	0.00	39,083.41
4581X0C29	37634	003	IADB	20,000,000.00	19,089,200.00	19,089,200.00	1.750	2.938	87,500.00	53,858.08	0.00	141,358.08
3135G0U35	37636	003	FNMA	20,000,000.00	19,995,400.00	19,995,400.00	2.750	2.736	137,500.00	384.40	0.00	137,884.40
544351MN6	37638	003	LOS	4,815,000.00	4,816,203.75	4,816,203.75	2.900	2.870	34,908.75	-72.75	0.00	34,836.00
06406HDF3	40003	003	BK	3,700,000.00	3,648,348.00	3,648,348.00	2.450	3.075	22,662.50	5,614.35	0.00	28,276.85
46625HRT9	40005	003	JPM	0.00	6,853,840.00	6,108,857.39	2.400	12.262	37,333.33	11,565.58	139,909.85	188,808.76
46625HHZ6	40006	003	JPM	5,000,000.00	5,176,800.00	5,176,800.00	4.625	3.186	57,812.50	-16,236.73	0.00	41,575.77
3130AEWA4	40007	003	FHLB	10,000,000.00	9,978,500.00	9,978,500.00	2.625	2.713	65,625.00	2,600.81	0.00	68,225.81
13063DGN2	40008	003	CAS	5,000,000.00	5,075,550.00	5,075,550.00	3.400	3.019	42,500.00	-3,878.78	0.00	38,621.22
3130AEY38	40011	003	FHLB	0.00	5,000,000.00	4,836,956.52	3.200	3.172	38,666.67	0.00	0.00	38,666.67
3133EJD48	40013	003	FFCB	25,000,000.00	24,915,000.00	24,915,000.00	3.050	3.104	190,625.00	4,285.71	0.00	194,910.71
438516BM7	40015	003	HON	1,712,000.00	1,645,249.12	1,645,249.12	1.850	3.252	7,918.00	5,567.73	0.00	13,485.73
438516BM7	40016	003	HON	5,000,000.00	4,806,300.00	4,806,300.00	1.850	3.246	23,125.00	16,201.67	0.00	39,326.67
742718EQ8	40021	003	PG	10,000,000.00	9,617,700.00	9,617,700.00	1.700	3.090	42,500.00	32,398.30	0.00	74,898.30
45950VMW3	40025	003	IFC	5,000,000.00	5,000,000.00	5,000,000.00	3.000	2.976	37,500.00	0.00	0.00	37,500.00
14913Q2Q1	40029	003	CAT	6,000,000.00	6,014,520.00	6,014,520.00	3.350	3.194	50,250.00	-1,822.59	0.00	48,427.41
19416QDY3	40030	003	CL	5,000,000.00	4,904,900.00	4,904,900.00	2.450	3.133	30,625.00	8,112.80	0.00	38,737.80
544351MN6	40036	003	LOS	4,000,000.00	4,009,560.00	4,009,560.00	2.900	2.805	29,000.00	-651.82	0.00	28,348.18
13066YT22	40039	003	CASPWR	4,000,000.00	3,910,360.00	3,910,360.00	2.000	2.715	20,000.00	6,762.45	0.00	26,762.45

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
69371RM78	40041	003	PCAR	0.00	3,430,901.40	1,640,865.89	2.500	3.025	10,331.94	2,179.86	0.00	12,511.80
3135G0U92	40043	003	FNMA	4,000,000.00	3,997,120.00	3,997,120.00	2.625	2.629	26,250.00	240.00	0.00	26,490.00
191216BT6	40044	003	KO	10,000,000.00	9,839,880.00	9,839,880.00	1.875	2.795	46,875.00	22,446.73	0.00	69,321.73
24422EUJ6	40048	003	DE	3,480,000.00	3,463,783.20	3,463,783.20	0.509	0.743	4,944.67	1,541.26	0.00	6,485.93
3133EJ5W5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.651	132,500.00	1,006.31	0.00	133,506.31
90331HNP4	40054	003	USB	10,253,000.00	10,271,055.53	10,271,055.53	3.150	3.042	80,742.37	-1,998.76	0.00	78,743.61
594918BP8	40055	003	MSFT	10,000,000.00	9,717,000.00	9,717,000.00	1.550	2.719	38,750.00	27,836.07	0.00	66,586.07
191216BY5	40056	003	KO	0.00	14,540,487.20	12,959,999.46	1.550	13.689	51,701.11	40,043.73	355,409.28	447,154.12
24422ETZ2	40057	003	DE	16,000,000.00	15,811,520.00	15,811,520.00	2.350	2.962	94,000.00	24,061.28	0.00	118,061.28
3130AFRB5	40060	003	FHLB	5,000,000.00	4,995,000.00	4,995,000.00	2.875	2.874	35,937.50	250.00	0.00	36,187.50
191219AP9	40063	003	KO	10,524,000.00	12,179,004.24	12,179,004.24	8.500	2.792	223,635.00	-137,917.02	0.00	85,717.98
14913Q2H1	40069	003	CAT	5,000,000.00	4,995,850.00	4,995,850.00	0.480	0.581	6,803.19	507.71	0.00	7,310.90
14913Q2T5	40075	003	CAT	5,000,000.00	5,006,050.00	5,006,050.00	2.950	2.882	36,875.00	-507.93	0.00	36,367.07
166764BG4	40076	003	CVX	6,192,000.00	6,112,123.20	6,112,123.20	2.100	2.700	32,508.00	9,088.39	0.00	41,596.39
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.516	31,250.00	407.50	0.00	31,657.50
91159HHC7	40080	003	USB	5,000,000.00	5,025,450.00	5,025,450.00	3.000	2.793	37,500.00	-2,120.84	0.00	35,379.16
594918BW3	40082	003	MSFT	4,500,000.00	4,488,750.00	4,488,750.00	2.400	2.474	27,000.00	991.67	0.00	27,991.67
478160CD4	40091	003	JNJ	5,280,000.00	5,236,492.80	5,236,492.80	2.250	2.539	29,700.00	3,805.29	0.00	33,505.29
931142EA7	40092	003	WMT	3,150,000.00	3,118,374.00	3,118,374.00	1.900	2.517	14,962.50	4,824.31	0.00	19,786.81
3134GTKG7	40095	003	FHLMC	5,000,000.00	5,000,000.00	5,000,000.00	2.600	2.579	32,500.00	0.00	0.00	32,500.00
69371RP75	40096	003	PCAR	6,068,000.00	6,110,415.32	6,110,415.32	2.850	2.565	43,234.50	-3,724.27	0.00	39,510.23
24422EUT4	40097	003	JD	14,000,000.00	14,129,780.00	14,129,780.00	2.950	2.588	103,250.00	-11,071.28	0.00	92,178.72
06406HBY4	40100	003	BK	8,342,000.00	8,515,763.86	8,515,763.86	3.550	2.603	74,035.25	-18,163.47	0.00	55,871.78
91159HHC7	40102	003	USB	6,533,000.00	6,588,465.17	6,588,465.17	3.000	2.658	48,997.50	-4,851.19	0.00	44,146.31
91159HHC7	40105	003	USB	10,000,000.00	10,090,200.00	10,090,200.00	3.000	2.638	75,000.00	-7,912.28	0.00	67,087.72
25468PCN4	40106	003	DIS	5,000,000.00	5,028,100.00	5,028,100.00	2.750	2.468	34,375.00	-3,099.26	0.00	31,275.74
166764BG4	40108	003	CVX	10,000,000.00	9,923,000.00	9,923,000.00	2.100	2.482	52,500.00	9,585.06	0.00	62,085.06
574193NB0	40110	003	MDS	5,000,000.00	4,976,400.00	4,976,400.00	2.000	2.250	25,000.00	3,227.96	0.00	28,227.96
69371RP83	40111	003	PCAR	7,000,000.00	7,020,650.00	7,020,650.00	2.650	2.522	46,375.00	-1,741.80	0.00	44,633.20
90331HPC1	40112	003	USB	10,000,000.00	9,989,400.00	9,989,400.00	2.650	2.666	66,250.00	883.33	0.00	67,133.33
3134GTRB1	40113	003	FHLMC	30,000,000.00	30,000,000.00	30,000,000.00	2.520	2.499	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	1.962	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	2.109	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	2.105	13,130.62	-1,198.97	0.00	11,931.65
191216CF5	40117	003	KO	5,000,000.00	5,005,130.00	5,005,130.00	2.200	2.146	27,500.00	-431.90	0.00	27,068.10
25468PDE3	40119	003	DIS	0.00	9,991,080.00	8,470,698.26	2.150	2.195	45,388.89	1,473.74	0.00	46,862.63
3137AWQH1	40121	003	FHLMC	6,215,000.00	6,248,250.25	6,248,250.25	2.307	2.108	35,845.02	-2,648.25	0.00	33,196.77

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
88579YAU5	40123	003	MMM	4,800,000.00	4,732,128.00	4,732,128.00	1.625	2.262	19,500.00	7,485.88	0.00	26,985.88
56052AD52	40124	003	MES	2,000,000.00	2,014,960.00	2,014,960.00	2.500	2.080	12,500.00	-1,937.27	0.00	10,562.73
56052AD60	40125	003	MES	1,250,000.00	1,264,337.50	1,264,337.50	2.500	2.068	7,812.50	-1,223.10	0.00	6,589.40
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.887	46,875.00	650.00	0.00	47,525.00
3133EKRE8	40127	003	FFCB	17,000,000.00	16,973,820.00	16,973,820.00	1.850	1.894	78,625.00	2,396.95	0.00	81,021.95
88579YQA4	40131	003	MMM	0.00	19,963,380.00	8,028,750.65	2.000	2.137	40,000.00	3,247.09	0.00	43,247.09
478160CH5	40133	003	JNJ	20,000,000.00	20,026,360.00	20,026,360.00	1.950	1.837	97,500.00	-4,783.07	0.00	92,716.93
14913Q2A6	40134	003	CAT	0.00	9,968,100.00	7,042,679.35	1.850	2.088	32,375.00	4,695.56	0.00	37,070.56
45905UP32	40135	003	IBRD	0.00	9,141,912.18	7,253,908.58	1.561	1.886	28,261.90	6,216.63	0.00	34,478.53
713448DC9	40136	003	PEP	0.00	23,545,355.00	19,194,582.88	2.150	1.911	102,453.47	-7,089.75	-2,913.60	92,450.12
084670BF4	40138	003	BRK	8,513,000.00	8,806,017.46	8,806,017.46	3.400	1.985	72,360.50	-28,295.68	0.00	44,064.82
64990FLH5	40140	003	NYSPIT	23,430,000.00	23,370,253.50	23,370,253.50	1.800	1.939	105,435.00	8,757.63	0.00	114,192.63
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.818	43,750.00	1,901.34	0.00	45,651.34
88579YQA4	40144	003	MMM	0.00	9,981,960.00	4,014,483.91	2.000	2.142	20,000.00	1,678.14	0.00	21,678.14
912828Y46	40145	003	USTR	0.00	20,128,125.00	6,563,519.02	2.625	2.015	43,269.23	-9,932.17	0.00	33,337.06
88579YAU5	40147	003	MMM	10,000,000.00	9,899,070.00	9,899,070.00	1.625	2.102	40,625.00	11,827.73	0.00	52,452.73
3137B4WB8	40148	003	FHLMC	4,250,000.00	4,390,781.25	4,390,781.25	3.060	2.126	32,512.50	-8,986.04	0.00	23,526.46
3134GTT94	40149	003	FHLMC	0.00	10,000,000.00	4,021,739.13	2.150	2.121	21,500.00	0.00	0.00	21,500.00
3138L9HU9	40151	003	FNMA	2,750,000.00	2,765,468.75	2,765,468.75	2.360	2.169	16,585.55	-1,468.65	0.00	15,116.90
70922PAK8	40152	003	PASTRN	1,750,000.00	1,837,920.00	1,837,920.00	2.929	1.662	12,814.37	-5,114.93	0.00	7,699.44
91412GV88	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.756	9,095.00	-4,306.43	0.00	4,788.57
3133EKC61	40155	003	FFCB	0.00	10,000,000.00	5,434,782.81	2.100	2.087	28,583.33	0.00	0.00	28,583.33
64990ZM8	40156	003	NYSHGR	2,700,000.00	2,972,376.00	2,972,376.00	5.092	2.049	34,371.00	-19,017.72	0.00	15,353.28
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.538	11,250.00	352.69	0.00	11,602.69
43815NAC8	40158	003	HAROT	4,750,000.00	4,749,960.58	4,749,960.58	1.780	1.766	21,137.49	2.49	0.00	21,139.98
039483BP6	40159	003	ADM	0.00	2,847,130.00	2,816,182.93	3.375	10.815	22,945.31	-9,406.49	63,229.74	76,768.56
3138LFC30	40160	003	FNMA	4,000,000.00	4,037,500.00	4,037,500.00	2.100	1.878	21,466.66	-2,356.56	0.00	19,110.10
438516BM7	40163	003	HON	5,000,000.00	5,006,050.00	5,006,050.00	1.850	1.777	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	1.692	4,250.00	14.16	0.00	4,264.16
037833DL1	40166	003	AAPL	5,000,000.00	4,991,750.00	4,991,750.00	1.700	1.744	21,250.00	687.50	0.00	21,937.50
3137B36J2	40167	003	FHLMC	5,000,000.00	5,212,500.00	5,212,500.00	3.320	1.961	41,499.99	-15,740.74	0.00	25,759.25
6499022A0	40168	003	NYSHGR	1,000,000.00	1,031,840.00	1,031,840.00	4.246	2.037	10,615.00	-5,316.51	0.00	5,298.49
3138LC5B7	40169	003	FNMA	1,000,000.00	1,019,843.75	1,019,843.75	2.710	2.118	6,925.55	-1,480.63	0.00	5,444.92
459058HG1	40170	003	IBRD	0.00	5,000,000.00	4,565,217.39	2.200	2.177	25,055.56	0.00	0.00	25,055.56
3140HUNV4	40171	003	FNMA	5,000,000.00	5,086,718.75	5,086,718.75	2.420	2.056	30,922.21	-4,566.76	0.00	26,355.45
30298LAA9	40173	003	FHLMC	8,635,489.80	8,665,486.70	8,653,328.56	1.990	1.972	43,009.70	-0.00	0.00	43,009.70
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.842	2,321.25	0.00	0.00	2,321.25

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	
Fund: General Pool												
14913Q2W8	40179	003	CAT	20,630,000.00	20,921,914.50	20,921,914.50	2.650	1.730	136,673.75	-45,453.81	0.00	91,219.94
30314KAS2	40180	003	FHLMC	3,249,127.50	3,260,006.43	3,271,181.53	2.090	2.055	16,995.57	-51.74	0.00	16,943.83
3134GUJV3	40181	003	FHLMC	0.00	5,000,000.00	760,869.57	2.000	2.028	3,888.89	0.00	0.00	3,888.89
3130AHDC4	40182	003	FHLB	0.00	5,000,000.00	869,565.22	2.000	2.028	4,444.44	0.00	0.00	4,444.44
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.648	40,625.00	853.32	0.00	41,478.32
459058HG1	40184	003	IBRD	0.00	10,018,000.00	9,146,869.57	2.200	1.501	50,111.11	-834.85	-14,660.63	34,615.63
649791PP9	40185	003	NYS	5,000,000.00	5,002,600.00	5,002,600.00	2.010	1.981	25,125.00	-151.45	0.00	24,973.55
89233MAD5	40186	003	TMCC	3,000,000.00	2,999,783.40	2,999,783.40	1.920	1.906	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	1.785	8,775.00	0.00	0.00	8,775.00
3138ELJW4	40189	003	FNMA	6,272,224.95	6,308,310.49	6,455,601.75	2.791	2.638	43,846.73	-927.51	0.00	42,919.22
43813VAC2	40190	003	HAROT	9,000,000.00	8,998,396.20	8,998,396.20	1.830	1.820	41,175.00	96.74	0.00	41,271.74
3134GUA59	40192	003	FHLMC	0.00	30,000,000.00	5,217,391.30	2.000	2.028	26,666.66	0.00	0.00	26,666.66
3138L1UV9	40194	003	FNMA	4,199,679.90	4,228,945.30	4,239,014.74	2.220	2.172	23,361.69	-150.90	0.00	23,210.79
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.702	80,132.55	-14,736.96	0.00	65,395.59
3134GUQU94	40198	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	1.800	1.785	45,000.00	0.00	0.00	45,000.00
31422BRZ5	40199	003	FAMC	50,000,000.00	50,000,000.00	50,000,000.00	1.610	1.597	201,250.00	0.00	0.00	201,250.00
3130AHUM3	40200	003	FHLB	0.00	10,000,000.00	978,260.87	2.000	2.028	5,000.00	0.00	0.00	5,000.00
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.678	46,750.00	-204.00	0.00	46,546.00
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.325	46,288.32	0.00	0.00	46,288.32
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.198	41,720.01	0.00	0.00	41,720.01
3138L4EN9	40206	003	FNMA	23,076,677.43	23,234,078.22	23,678,163.55	2.610	2.471	150,913.44	-3,443.14	0.00	147,470.30
6500354U9	40207	003	NYSDEV	5,000,000.00	5,190,300.00	5,190,300.00	2.860	1.860	35,750.00	-11,418.00	0.00	24,332.00
3135G0X32	40208	003	FNMA	0.00	5,000,000.00	869,565.22	1.875	1.901	4,166.67	0.00	0.00	4,166.67
3138LL3J2	40209	003	FNMA	1,000,000.00	1,000,000.00	1,023,750.00	2.710	2.626	6,774.99	0.00	0.00	6,774.99
3134GU3P3	40210	003	FHLMC	20,000,000.00	20,000,000.00	20,000,000.00	1.800	1.785	90,000.00	0.00	0.00	90,000.00
31422BTC4	40211	003	FAMC	20,000,000.00	20,000,000.00	20,000,000.00	1.880	1.865	94,000.00	0.00	0.00	94,000.00
3137BMUD6	40212	003	FHLMC	561,020.09	2,122,859.17	1,034,409.80	2.328	0.386	3,446.17	-2,440.38	0.00	1,005.79
46625HJE1	40213	003	JPM	2,050,000.00	2,119,372.00	2,119,372.00	3.250	1.902	16,656.25	-6,496.86	0.00	10,159.39
30295NAE0	40214	003	FHLMC	1,132,167.99	1,942,199.78	1,888,937.43	2.050	1.584	8,555.50	-1,012.53	0.00	7,542.97
78012UST3	40215	003	RY	0.00	15,000,000.00	11,739,130.43	1.730	1.754	51,900.00	0.00	0.00	51,900.00
78012USU0	40216	003	RY	16,000,000.00	16,000,000.00	16,000,000.00	1.730	1.754	70,737.78	0.00	0.00	70,737.78
3130AHXL2	40217	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	1.940	1.924	48,500.00	0.00	0.00	48,500.00
89114NFR1	40218	003	TD	15,000,000.00	15,000,000.00	15,000,000.00	1.720	1.744	65,933.33	0.00	0.00	65,933.33
459058HV8	40220	003	IBRD	10,000,000.00	10,002,500.00	10,002,500.00	2.050	2.028	51,250.00	-125.00	0.00	51,125.00
3136ACGJ4	40221	003	FNMA	3,956,092.92	4,313,768.97	4,122,897.74	2.509	1.903	24,861.30	-5,085.71	0.00	19,775.59
24422ETZ2	40222	003	DE	7,703,000.00	7,750,219.39	7,750,219.39	2.350	1.684	45,255.12	-12,353.91	0.00	32,901.21
46625HJH4	40223	003	JPM	10,000,000.00	10,405,200.00	10,405,200.00	3.200	1.756	80,000.00	-33,955.31	0.00	46,044.69

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3138L1CU1	40224	003	FNMA	10,000,000.00	10,171,875.00	10,171,875.00	2.390	1.766	61,077.79	-15,812.50	0.00	45,265.29
3138L8CE2	40225	003	FNMA	3,500,000.00	3,500,000.00	3,577,656.25	2.960	2.872	25,899.99	0.00	0.00	25,899.99
3138LDR21	40226	003	FNMA	8,451,454.03	8,488,145.39	8,534,296.63	2.275	2.225	48,135.67	-263.71	0.00	47,871.96
3136G4UP6	40227	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	1.800	1.785	67,500.00	0.00	0.00	67,500.00
3134GVCC0	40228	003	FHLMC	4,050,000.00	4,050,000.00	4,050,000.00	1.750	1.736	17,718.75	0.00	0.00	17,718.75
478160CD4	40229	003	JNJ	12,687,000.00	12,900,649.08	12,900,649.08	2.250	1.381	71,364.37	-26,448.99	0.00	44,915.38
3136G4UH4	40230	003	FNMA	2,855,000.00	2,854,800.15	2,854,800.15	1.700	1.688	12,133.75	9.99	0.00	12,143.74
30298LAA9	40231	003	FHLMC	1,014,670.06	1,018,194.69	1,029,475.69	1.990	1.931	5,053.64	-44.06	0.00	5,009.58
06406FAB9	40232	003	BK	10,000,000.00	10,066,700.00	10,066,700.00	2.050	1.458	51,250.00	-14,258.91	0.00	36,991.09
574193SP4	40234	003	MDS	1,000,000.00	1,000,000.00	1,000,000.00	0.970	0.962	2,425.00	0.00	0.00	2,425.00
3133ELTC8	40235	003	FFCB	20,000,000.00	20,000,000.00	20,000,000.00	1.125	1.116	56,250.00	0.00	0.00	56,250.00
438516BM7	40236	003	HON	15,000,000.00	15,134,700.00	15,134,700.00	1.850	1.278	69,375.00	-20,617.34	0.00	48,757.66
254687FJ0	40237	003	DIS	1,412,000.00	1,405,490.68	1,405,490.68	1.650	1.831	5,824.50	662.72	0.00	6,487.22
69371RQ33	40238	003	PCAR	1,000,000.00	986,760.00	986,760.00	2.000	2.545	5,000.00	1,329.91	0.00	6,329.91
46623EKG3	40239	003	JPM	0.00	1,990,160.00	1,016,712.17	2.295	5.323	5,610.00	874.67	7,156.36	13,641.03
3134GVJR0	40240	003	FHLMC	0.00	5,000,000.00	652,173.91	1.050	1.065	1,750.00	0.00	0.00	1,750.00
79766DAE9	40241	003	SFOAPT	1,050,000.00	1,080,093.00	1,080,093.00	5.000	3.918	13,125.00	-2,457.68	0.00	10,667.32
06406RAE7	40242	003	BK	10,444,000.00	10,763,199.97	10,763,199.97	2.950	1.787	77,024.50	-28,556.66	0.00	48,467.84
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.733	42,187.50	-18,724.83	0.00	23,462.67
5444356X3	40244	003	LOSAPT	3,455,000.00	3,586,290.00	3,586,290.00	5.000	1.426	43,187.50	-30,297.69	0.00	12,889.81
60412AKS1	40245	003	MNS	3,500,000.00	3,579,380.00	3,579,380.00	2.020	1.065	17,675.00	-8,063.43	0.00	9,611.57
459058JB0	40246	003	IBRD	3,000,000.00	2,988,390.00	2,988,390.00	0.625	0.699	4,687.50	580.50	0.00	5,268.00
89233GNB8	40247	003	TMCC	10,000,000.00	9,850,000.00	9,850,000.00	2.000	2.059	0.00	51,111.11	0.00	51,111.11
2546R2LL8	40248	003	DIS	5,000,000.00	4,945,750.00	4,945,750.00	1.800	1.845	0.00	23,000.00	0.00	23,000.00
79766DLQ0	40249	003	SFOAPT	2,000,000.00	2,021,820.00	2,021,820.00	2.927	1.830	14,635.00	-5,307.57	0.00	9,327.43
89233GG18	40250	003	TMCC	0.00	44,881,200.00	0.00	1.320	0.00	0.00	0.00	0.00	0.00
62479LG17	40251	003	MUFGBK	0.00	49,911,000.00	0.00	0.890	0.00	0.00	0.00	0.00	0.00
89239RAC0	40252	003	TMCC	1,500,000.00	1,499,700.00	1,499,700.00	1.360	1.354	5,100.00	17.47	0.00	5,117.47
44891LAC7	40253	003	HART	1,250,000.00	1,249,708.75	1,249,708.75	1.410	1.404	4,406.25	16.02	0.00	4,422.27
06406FAB9	40254	003	BK	6,720,000.00	6,781,824.00	6,781,824.00	2.050	1.135	34,440.00	-15,038.27	0.00	19,401.73
76913CAX7	40255	003	RIV	1,655,000.00	1,655,000.00	1,655,000.00	2.363	2.344	9,776.91	0.00	0.00	9,776.91
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.645	26,670.00	0.00	0.00	26,670.00
79766DAF6	40257	003	SFOAPT	5,040,000.00	5,200,826.40	5,200,826.40	5.000	4.041	63,000.00	-10,023.81	0.00	52,976.19
79766DAE9	40258	003	SFOAPT	7,885,000.00	8,127,306.05	8,127,306.05	5.000	3.828	98,562.50	-20,154.85	0.00	78,407.65
3134GVPZ5	40259	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	0.630	0.625	39,375.00	0.00	0.00	39,375.00
3133ELXV1	40260	003	FFCB	0.00	5,000,000.00	1,467,391.30	1.010	1.024	3,787.50	0.00	0.00	3,787.50
3134GVQX9	40261	003	FHLMC	10,000,000.00	9,990,000.00	9,990,000.00	0.700	0.715	17,500.00	500.00	0.00	18,000.00

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
64990GZW5	40262	003	NYU	2,450,000.00	2,438,877.00	2,438,877.00	1.438	1.542	8,807.75	669.61	0.00	9,477.36
037833DV9	40263	003	AAPL	6,795,000.00	6,793,097.40	6,793,097.40	0.750	0.753	12,740.62	158.55	0.00	12,899.17
882722VK4	40264	003	TXS	3,425,000.00	3,705,815.75	3,705,815.75	3.823	0.910	32,734.44	-24,231.46	0.00	8,502.98
3134GVSN9	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.694	17,500.00	0.00	0.00	17,500.00
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.538	69,249.99	0.00	0.00	69,249.99
69371RN77	40267	003	PCAR	2,897,000.00	2,970,699.68	2,970,699.68	2.300	1.127	16,657.75	-8,219.30	0.00	8,438.45
3134GVQY7	40268	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.694	17,500.00	0.00	0.00	17,500.00
459058GU1	40269	003	IBRD	16,000,000.00	16,606,400.00	16,606,400.00	2.125	0.315	85,000.00	-71,810.53	0.00	13,189.47
43813DAC2	40270	003	HAROT	2,000,000.00	1,999,842.60	1,999,842.60	0.820	0.815	4,100.01	9.52	0.00	4,109.53
3135G04Q3	40271	003	FNMA	10,000,000.00	9,969,900.00	9,969,900.00	0.250	0.349	6,250.00	2,508.34	0.00	8,758.34
3136AL7K1	40272	003	FNMA	3,500,324.27	3,646,685.91	3,883,393.45	2.967	1.457	26,324.19	-12,060.20	0.00	14,263.99
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.744	75,000.00	0.00	0.00	75,000.00
931142DH3	40274	003	WMT	26,018,000.00	27,403,406.46	27,403,406.46	2.550	0.649	165,864.75	-121,054.94	0.00	44,809.81
69371RQ82	40275	003	PCAR	2,000,000.00	1,997,220.00	1,997,220.00	0.800	0.841	4,000.00	231.67	0.00	4,231.67
3137B04Y7	40276	003	FHLMC	5,450,000.00	5,450,000.00	5,727,609.38	2.615	2.468	35,629.38	0.00	0.00	35,629.38
923078CT4	40277	003	VNTCTF	1,000,000.00	1,000,000.00	1,000,000.00	1.048	1.039	2,620.00	0.00	0.00	2,620.00
923078CU1	40278	003	VNTCTF	900,000.00	900,000.00	900,000.00	1.223	1.213	2,751.75	0.00	0.00	2,751.75
24422EVG1	40279	003	JD	7,500,000.00	7,508,925.00	7,508,925.00	0.550	0.488	10,312.50	-1,075.30	0.00	9,237.20
56052AE77	40280	003	MES	1,000,000.00	1,009,720.00	1,009,720.00	1.250	0.735	3,125.00	-1,255.09	0.00	1,869.91
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.843	63,750.00	0.00	0.00	63,750.00
3133ELJ47	40282	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.580	0.575	14,500.00	0.00	0.00	14,500.00
3133ELG81	40283	003	FFCB	10,000,000.00	9,999,100.00	9,999,100.00	0.300	0.301	7,500.00	75.28	0.00	7,575.28
3138LGXW1	40284	003	FNMA	1,000,000.00	1,000,000.00	1,060,625.00	2.580	2.413	6,450.00	0.00	0.00	6,450.00
3134GVS41	40285	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	0.420	0.417	26,250.01	0.00	0.00	26,250.01
459058GU1	40287	003	IBRD	7,500,000.00	7,779,030.00	7,779,030.00	2.125	0.285	39,843.75	-34,260.16	0.00	5,583.59
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.538	12,500.00	1,036.15	0.00	13,536.15
3136AGMB5	40289	003	FNMA	2,031,140.60	2,070,072.11	2,136,420.32	2.492	2.038	12,682.97	-1,707.82	0.00	10,975.15
46625HJC5	40290	003	JPM	2,000,000.00	2,091,063.87	2,091,063.87	4.350	0.343	21,750.00	-19,940.99	0.00	1,809.01
3130AJS26	40291	003	FHLB	25,000,000.00	25,000,000.00	25,000,000.00	0.220	0.218	13,750.00	0.00	0.00	13,750.00
3138L1DP1	40292	003	FNMA	2,513,742.93	2,531,249.79	2,614,289.07	2.430	1.817	12,597.50	-624.37	0.00	11,973.13
91412HFL2	40293	003	UNVHGR	1,000,000.00	0.00	836,956.52	0.833	0.823	1,735.42	0.00	0.00	1,735.42
91412HFL2	40294	003	UNVHGR	650,000.00	0.00	544,021.74	0.833	0.823	1,128.02	0.00	0.00	1,128.02
30315EAA4	40295	003	FHLMC	3,496,201.76	0.00	2,636,947.94	0.830	0.810	5,402.59	-18.58	0.00	5,384.01
89237VAB5	40296	003	TMCC	5,000,000.00	0.00	3,586,680.33	0.440	0.434	3,911.11	16.23	0.00	3,927.34
574193TR9	40297	003	MDS	5,000,000.00	0.00	3,101,605.43	0.660	0.632	5,133.33	-190.20	0.00	4,943.13
574193TQ1	40298	003	MDS	5,000,000.00	0.00	3,099,034.24	0.510	0.498	3,966.67	-76.04	0.00	3,890.63
31422BJ27	40299	003	FAMC	2,500,000.00	0.00	1,766,216.03	0.500	0.492	2,187.50	4.41	0.00	2,191.91

City of San Jose
Total Earnings
July 1, 2020 - September 30, 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
Fund: General Pool												
30288WAK5	40300	003	FHLMC	1,167,998.73	0.00	810,968.32	2.190	2.039	4,266.38	-98.50	0.00	4,167.88
3133ELX25	40301	003	FFCB	15,000,000.00	0.00	9,614,563.04	0.470	0.484	11,358.33	362.21	0.00	11,720.54
55380THE3	40302	003	MUFGBK	25,000,000.00	0.00	13,315,217.39	0.320	0.324	10,888.89	0.00	0.00	10,888.89
46625HRL6	40303	003	JPM	5,000,000.00	0.00	2,412,443.48	2.700	0.588	15,375.00	-11,802.02	0.00	3,572.98
373385FQ1	40304	003	GAS	14,615,000.00	0.00	5,560,054.35	0.520	0.512	7,177.59	0.00	0.00	7,177.59
373385FP3	40305	003	GAS	4,345,000.00	0.00	1,652,989.13	0.420	0.414	1,723.52	0.00	0.00	1,723.52
89233GQC3	40306	003	TMCC	25,000,000.00	0.00	2,442,864.13	0.240	0.244	0.00	1,500.00	0.00	1,500.00
89114NSX4	40307	003	TD	30,000,000.00	0.00	2,608,695.65	0.240	0.243	1,600.00	0.00	0.00	1,600.00
46625HJH4	40308	003	JPM	2,433,000.00	0.00	168,765.57	3.200	0.452	1,297.60	-1,105.28	0.00	192.32
3137EAEX3	40309	003	FHLMC	5,000,000.00	0.00	325,105.43	0.375	0.443	312.50	50.22	0.00	362.72
78012UYA7	40310	003	RY	20,000,000.00	0.00	217,391.30	0.240	0.243	133.33	0.00	0.00	133.33
Subtotal				1,929,606,558.75	2,368,235,848.52	2,019,107,768.62		1.966	9,801,855.44	-512,016.33	723,441.89	10,013,281.00
Fund: CSJ/CSC JP												
3130AJQ69	40286	152	FHLB	915,000.00	914,318.33	914,318.33	0.125	0.198	285.94	171.37	0.00	457.31
Subtotal				915,000.00	914,318.33	914,318.33		0.198	285.94	171.37	0.00	457.31
Fund: SJCE												
VP4560000	40162	501	WELLS	20,140,594.41	20,138,545.73	20,140,109.93	0.010	0.025	1,255.04	0.00	0.00	1,255.04
Subtotal				20,140,594.41	20,138,545.73	20,140,109.93		0.025	1,255.04	0.00	0.00	1,255.04
Total				1,950,662,153.16	2,389,288,712.58	2,040,162,196.88		1.946	9,803,396.42	-511,844.96	723,441.89	10,014,993.35

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
September 30, 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
Money Markets												
VP6000104	36512	WELLS	7,122.18	0.010			0.010	0.010	08/01 - Monthly		7,122.18	7,122.18
VP6000104	37053	WELLS	0.00	1.582			1.582	1.582	08/01 - Monthly		0.00	0.00
VP4560000	40162	WELLS	20,140,594.41	0.010		08/27/2019	0.010	0.010	08/27 - Monthly		20,140,594.41	20,140,594.41
Money Markets Totals			20,147,716.59				0.010	0.010		0.00	20,147,716.59	20,147,716.59
State Pool												
CITY	32936	STPOOL	46,451,000.00	1.360			1.360	1.360	10/01 - Quarterly		46,451,000.00	46,451,000.00
CSJFA	37042	STPOOL	42,747,000.00	1.360			1.360	1.360	08/01 - Quarterly		42,747,000.00	42,747,000.00
SYS37370	37370	STPOOL	0.00	2.390			2.390	2.390	01/01 - Quarterly		0.00	0.00
State Pool Totals			89,198,000.00				1.360	1.360		0.00	89,198,000.00	89,198,000.00
Corp Medium Term Notes												
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	999,889.81
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	4,994,652.78
037833DV9	40263	AAPL	6,795,000.00	0.750	05/11/2023	05/11/2020	0.759	0.759	11/11 - 05/11		6,793,097.40	6,793,344.03
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	3,696,506.63
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	8,413,039.35
06406FAB9	40232	BK	10,000,000.00	2.050	05/03/2021	03/02/2020	1.472	1.472	05/03 - 11/03	Received	10,066,700.00	10,033,587.65
06406RAE7	40242	BK	10,444,000.00	2.950	01/29/2023	04/13/2020	1.823	1.823	07/29 - 01/29	Received	10,763,199.97	10,709,894.21
06406FAB9	40254	BK	6,720,000.00	2.050	05/03/2021	04/23/2020	1.147	1.147	05/03 - 11/03	Received	6,781,824.00	6,755,423.48
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	8,663,595.88
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	6,001,336.57
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	5,002,850.05
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	20,744,139.58
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	4,963,582.56
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	6,169,279.04
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	9,976,037.34
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	15,974,067.29
24422ETZ2	40222	DE	7,703,000.00	2.350	01/08/2021	01/24/2020	1.700	1.700	07/08 - 01/08	Received	7,750,219.39	7,716,314.77
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	9,982,958.52
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	5,010,847.43
25468FJQ	40237	DIS	1,412,000.00	1.650	09/01/2022	03/17/2020	1.843	1.843	09/01 - 03/01	Received	1,405,490.68	1,406,919.20
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	1,687,873.18
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	4,929,792.75
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	5,003,040.59

City of San Jose
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Investment Status Report - Investments
September 30, 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
Corp Medium Term Notes												
438516BM7	40236	HON	15,000,000.00	1.850	11/01/2021	03/13/2020	1.292	1.292	05/01 - 11/01	Received	15,134,700.00	15,089,341.84
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	14,066,427.68
24422EVG1	40279	JD	7,500,000.00	0.550	07/05/2022	06/08/2020	0.492	0.492	01/05 - 07/05	458.33	7,508,925.00	7,507,574.90
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	5,258,352.10
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	20,002,072.66
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	12,837,465.38
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	5,039,509.39
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	2,101,397.36
46625HJH4	40223	JPM	10,000,000.00	3.200	01/25/2023	01/31/2020	1.799	1.799	07/25 - 01/25	Received	10,405,200.00	10,314,652.51
46625HJC5	40290	JPM	2,000,000.00	4.350	08/15/2021	06/24/2020	0.350	0.350	08/15 - 02/15	Received	2,091,063.87	2,069,571.91
46625HRL6	40303	JPM	5,000,000.00	2.700	05/18/2023	08/20/2020	0.607	0.607	11/18 - 05/18	34,500.00	5,284,400.00	5,272,597.98
46625HJH4	40308	JPM	2,433,000.00	3.200	01/25/2023	09/25/2020	0.456	0.456	01/25 - 07/25	12,976.00	2,587,738.80	2,586,633.52
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	9,993,515.39
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	11,259,557.44
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	5,002,850.53
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	4,771,054.59
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	9,954,266.09
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	9,905,048.09
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	4,494,655.97
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	6,049,733.40
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	9,976,868.08
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	7,061,207.75
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	6,089,104.21
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	7,011,205.58
69371RQ33	40238	PCAR	1,000,000.00	2.000	09/26/2022	03/30/2020	2.552	2.552	09/26 - 03/26	Received	986,760.00	989,434.60
69371RN77	40267	PCAR	2,897,000.00	2.300	08/10/2022	05/13/2020	1.147	1.147	08/10 - 02/10	Received	2,970,699.68	2,958,096.76
69371RQ82	40275	PCAR	2,000,000.00	0.800	06/08/2023	06/08/2020	0.847	0.847	12/08 - 06/08		1,997,220.00	1,997,510.87
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	11,013,457.83
74271BEQ8	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	9,858,887.38
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	10,257,552.75
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	5,012,347.96
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	6,561,244.65
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	10,046,067.06
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	9,994,189.63
931142EJ8	37632	WMT	5,000,000.00	3.125	06/23/2021	06/27/2018	3.127	3.127	12/23 - 06/23		4,999,750.00	4,999,939.13

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Corp Medium Term Notes												
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	3,146,033.35
931142DH3	40274	WMT	26,018,000.00	2.550	04/11/2023	06/01/2020	0.668	0.668	10/11 - 04/11	92,147.08	27,403,406.46	27,241,999.88
Corp Medium Term Notes Totals			459,965,000.00				2.176	2.176		140,081.41	464,225,456.38	463,420,386.89
Negotiable CDs												
55380THE3	40302	MUFGBK	25,000,000.00	0.320	08/13/2021	08/13/2020	0.320	0.324	08/13 - At Maturity		25,000,000.00	25,000,000.00
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
78012UYA7	40310	RY	20,000,000.00	0.240	09/24/2021	09/30/2020	0.240	0.243	09/24 - At Maturity		20,000,000.00	20,000,000.00
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
89114NSX4	40307	TD	30,000,000.00	0.240	08/31/2021	09/23/2020	0.240	0.243	08/31 - At Maturity		30,000,000.00	30,000,000.00
Negotiable CDs Totals			106,000,000.00				0.693	0.703		0.00	106,000,000.00	106,000,000.00
Commercial Paper Discounts												
2546R2LL8	40248	DIS	5,000,000.00	1.800	11/20/2020	04/17/2020	1.847	1.873	11/20 - At Maturity		4,945,750.00	4,987,500.00
89233GNB8	40247	TMCC	10,000,000.00	2.000	01/11/2021	04/16/2020	2.056	2.084	01/11 - At Maturity		9,850,000.00	9,943,333.33
89233GQC3	40306	TMCC	25,000,000.00	0.240	03/12/2021	09/22/2020	0.240	0.244	03/12 - At Maturity		24,971,500.00	24,973,000.00
Commercial Paper Discounts Totals			40,000,000.00				0.893	0.906		0.00	39,767,250.00	39,903,833.33
Federal Agency Coupon Securities												
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
31422BJ27	40299	FAMC	2,500,000.00	0.500	07/14/2025	07/28/2020	0.501	0.501	01/14 - 07/14	486.11	2,499,875.00	2,499,879.41
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	24,948,523.81
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	19,987,678.22
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	16,986,071.07
3133ELG81	40283	FFCB	10,000,000.00	0.300	06/08/2023	06/12/2020	0.303	0.303	12/08 - 06/08	333.33	9,999,100.00	9,999,191.17
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	9,996,925.11
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	9,992,248.94
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	3,627,236.75
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	9,993,151.50
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	10,000,000.00
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	2,994,537.13
3130AJQ69	40286	FHLB	915,000.00	0.125	06/15/2021	06/17/2020	0.200	0.200	12/15 - 06/15	6.35	914,318.33	914,516.36
3130JSZ6	40291	FHLB	25,000,000.00	0.220	07/15/2022	06/24/2020	0.220	0.220	07/15 - 01/15		25,000,000.00	25,000,000.00
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	9,991,222.89
3134GVPZ5	40259	FHLMC	25,000,000.00	0.630	07/01/2024	05/04/2020	0.630	0.630	07/01 - 01/01		25,000,000.00	25,000,000.00

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Federal Agency Coupon Securities												
3137EAX3	40309	FHLMC	5,000,000.00	0.375	09/23/2025	09/25/2020	0.436	0.436	03/23 - 09/23		4,984,950.00	4,985,000.22
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	19,998,885.24
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	3,998,773.33
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	9,971,458.81
3135G0W66	40183	FNMA	10,000,000.00	1.625	10/15/2024	10/22/2019	1.661	1.661	04/15 - 10/15	Received	9,983,000.00	9,986,214.17
3135G04Q3	40271	FNMA	10,000,000.00	0.250	05/22/2023	05/22/2020	0.351	0.351	11/22 - 05/22		9,969,900.00	9,973,495.28
3135G04Z3	40288	FNMA	10,000,000.00	0.500	06/17/2025	06/19/2020	0.542	0.542	12/17 - 06/17		9,979,300.00	9,980,474.30
Federal Agency Coupon Securities Totals			301,040,000.00				1.597	1.597		825.79	300,804,655.83	300,825,483.71
Treasury Coupon Securities												
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	9,967,871.34
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	15,199,589.71
Treasury Coupon Securities Totals			25,000,000.00				1.783	1.783		0.00	25,035,156.26	25,167,461.05
Federal Agency Callables												
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
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
3133ELJ47	40282	FFCB	10,000,000.00	0.580	06/17/2024	06/17/2020	0.580	0.580	12/17 - 06/17		10,000,000.00	10,000,000.00
3133ELX25	40301	FFCB	15,000,000.00	0.470	01/22/2024	08/03/2020	0.485	0.485	01/22 - 07/22		14,992,200.00	14,992,562.21
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	4,996,672.22
3130AHLX2	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
3134GTRB1	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
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
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	Received	4,050,000.00	4,050,000.00
3134GVQX9	40261	FHLMC	10,000,000.00	0.700	05/05/2025	05/05/2020	0.720	0.720	11/05 - 05/05		9,990,000.00	9,990,811.11
3134GVS99	40265	FHLMC	10,000,000.00	0.700	04/01/2025	05/08/2020	0.700	0.700	07/01 - 01/01		10,000,000.00	10,000,000.00
3134GVQY7	40268	FHLMC	10,000,000.00	0.700	05/06/2025	05/14/2020	0.700	0.700	11/06 - 05/06	1,555.56	10,000,000.00	10,000,000.00
3134GVB49	40273	FHLMC	40,000,000.00	0.750	06/18/2025	06/23/2020	0.750	0.750	12/18 - 06/18		40,000,000.00	40,000,000.00
3134GVS41	40285	FHLMC	25,000,000.00	0.420	08/25/2023	06/23/2020	0.420	0.420	08/27 - 02/27		25,000,000.00	25,000,000.00
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	2,854,824.02
3136G4WU3	40281	FNMA	30,000,000.00	0.850	06/23/2025	06/23/2020	0.850	0.850	01/16 - 07/16		30,000,000.00	30,000,000.00

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Federal Agency Callables Totals			291,905,000.00				1.287	1.287		3,709.73	291,882,000.15	291,884,869.56
Supranational												
4581X0CD8	37404	IADB	10,000,000.00	2.125	11/09/2020	04/08/2016	1.336	1.336	05/09 - 11/09	Received	10,350,000.00	10,008,055.72
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	19,579,308.54
45818WCS3	40201	IADB	11,000,000.00	1.700	11/15/2024	01/08/2020	1.692	1.692	05/15 - 11/15	Received	11,003,960.00	11,003,363.85
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	9,985,670.83
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	4,994,349.33
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	9,992,936.67
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	10,002,162.50
459058JB0	40246	IBRD	3,000,000.00	0.625	04/22/2025	04/22/2020	0.704	0.704	10/22 - 04/22		2,988,390.00	2,989,415.55
459058GU1	40269	IBRD	16,000,000.00	2.125	07/01/2022	05/21/2020	0.322	0.322	07/01 - 01/01	Received	16,606,400.00	16,502,673.68
459058GU1	40287	IBRD	7,500,000.00	2.125	07/01/2022	06/18/2020	0.291	0.291	07/01 - 01/01	Received	7,779,030.00	7,739,821.15
45950VMW3	40025	IFC	5,000,000.00	3.000	12/15/2023	12/17/2018	3.000	3.000	06/15 - 12/15	Received	5,000,000.00	5,000,000.00
Supranational Totals			162,500,000.00				1.862	1.862		0.00	162,746,630.00	162,797,767.82
MBS ZERO PSA												
3137AWQH1	40115	FHLMC	8,595,000.00	2.307	08/01/2022	06/06/2019	2.089	2.089	07/01 -	Received	8,640,996.68	8,621,746.97
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	6,234,420.50
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	4,348,846.41
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	5,146,913.58
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	2,758,732.10
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	4,027,279.71
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	1,013,728.08
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	5,067,955.33
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	10,130,796.87
MBS ZERO PSA Totals			46,810,000.00				1.978	1.991		0.00	47,573,934.43	47,350,419.55
Asset Backed Security												
43815NAC8	40158	HAROT	4,750,000.00	1.780	08/15/2023	08/27/2019	1.780	1.780	09/15 -		4,749,960.58	4,749,971.46
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	8,998,724.05
43813DAC2	40270	HAROT	2,000,000.00	0.820	07/15/2024	05/27/2020	0.825	0.825	06/15 -		1,999,842.60	1,999,855.72
44891LAC7	40253	HART	1,250,000.00	1.410	11/15/2024	04/29/2020	1.424	1.424	05/15 -		1,249,708.75	1,249,735.81
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	2,999,829.23

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Asset Backed Security												
89239RAC0	40252	TMCC	1,500,000.00	1.360	08/15/2024	04/29/2020	1.373	1.373	05/15 -		1,499,700.00	1,499,729.50
89237VAB5	40296	TMCC	5,000,000.00	0.440	10/15/2024	07/27/2020	0.444	0.444	08/15 -		4,999,615.00	4,999,631.23
Asset Backed Security Totals			26,500,000.00				1.455	1.455		0.00	26,497,006.53	26,497,477.00
Municipal Bonds												
13063CPB7	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
13063CPB7	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	9,994,484.20
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	5,026,832.68
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	5,008,283.74
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	5,998,862.61
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	5,043,959.50
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	2,242,193.84
13063DGB8	40243	CAS	5,000,000.00	3.375	04/01/2025	04/13/2020	1.802	1.802	10/01 - 04/01	5,625.00	5,372,000.00	5,337,046.98
13066YTY5	37529	CASPWR	7,421,423.61	1.713	05/01/2021	02/01/2017	2.129	2.129	05/01 - 11/01	Received	7,296,521.05	7,404,280.12
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	19,921,023.33
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	992,070.00
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	3,957,171.17
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	15,004,822.66
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	3,001,532.70
373385FQ1	40304	GAS	14,615,000.00	0.520	08/01/2025	08/27/2020	0.520	0.520	02/01 - 08/01		14,615,000.00	14,615,000.00
373385FP3	40305	GAS	4,345,000.00	0.420	08/01/2024	08/27/2020	0.420	0.420	02/01 - 08/01		4,345,000.00	4,345,000.00
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	9,998,223.08
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	3,245,495.63
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	4,815,557.82
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	4,004,997.27
5444356X3	40244	LOSAPT	3,455,000.00	5.000	05/15/2021	04/15/2020	1.451	1.451	05/15 - 11/15	Received	3,586,290.00	3,530,407.59
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	4,994,117.93
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
574193TR9	40297	MDS	5,000,000.00	0.660	08/01/2025	08/05/2020	0.635	0.635	02/01 - 08/01		5,006,100.00	5,005,909.80
574193TQ1	40298	MDS	5,000,000.00	0.510	08/01/2024	08/05/2020	0.500	0.500	02/01 - 08/01		5,001,950.00	5,001,873.96
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	2,005,166.04
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	1,258,154.03
56052AE77	40280	MES	1,000,000.00	1.250	06/01/2022	06/24/2020	0.743	0.743	12/01 - 06/01		1,009,720.00	1,008,367.29
60412AKS1	40245	MNS	3,500,000.00	2.020	10/01/2022	04/15/2020	1.084	1.084	10/01 - 04/01	2,749.44	3,579,380.00	3,564,507.45

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Municipal Bonds												
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	5,002,042.98
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	5,157,822.13
649902ZMB	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	2,886,796.26
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	1,009,687.87
64990F GS7	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	23,414,041.65
64990GZV5	40262	NYU	2,450,000.00	1.438	07/01/2024	05/06/2020	1.551	1.551	07/01 - 01/01	Received	2,438,877.00	2,439,955.82
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	2,013,456.90
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	1,814,789.14
76913CAX7	40255	RIV	1,655,000.00	2.363	02/15/2023	05/06/2020	2.362	2.362	08/15 - 02/15		1,655,000.00	1,655,000.00
76913CAZ2	40256	RIV	4,000,000.00	2.667	02/15/2025	05/06/2020	2.667	2.667	08/15 - 02/15		4,000,000.00	4,000,000.00
79766DAE9	40241	SFOAPT	1,050,000.00	5.000	05/01/2023	04/09/2020	3.995	3.995	05/01 - 11/01	Received	1,080,093.00	1,075,396.09
79766DLQ0	40249	SFOAPT	2,000,000.00	2.927	05/01/2021	04/21/2020	1.850	1.850	05/01 - 11/01	Received	2,021,820.00	2,012,384.32
79766DAF6	40257	SFOAPT	5,040,000.00	5.000	05/01/2024	04/27/2020	4.128	4.128	05/01 - 11/01	Received	5,200,826.40	5,183,674.55
79766DAE9	40258	SFOAPT	7,885,000.00	5.000	05/01/2023	04/29/2020	3.906	3.906	05/01 - 11/01	Received	8,127,306.05	8,093,266.75
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	2,753,164.79
882722VK4	40264	TXS	3,425,000.00	3.823	04/01/2023	05/08/2020	0.947	0.947	10/01 - 04/01	13,457.49	3,705,815.75	3,667,314.65
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	2,082,893.56
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	1,062,395.37
91412HFL2	40293	UNVHGR	1,000,000.00	0.833	05/15/2024	07/16/2020	0.833	0.833	11/15 - 05/15		1,000,000.00	1,000,000.00
91412HFL2	40294	UNVHGR	650,000.00	0.833	05/15/2024	07/16/2020	0.833	0.833	11/15 - 05/15		650,000.00	650,000.00
923078CT4	40277	VNTCTF	1,000,000.00	1.048	11/01/2023	06/11/2020	1.048	1.048	11/01 - 05/01		1,000,000.00	1,000,000.00
923078CU1	40278	VNTCTF	900,000.00	1.223	11/01/2024	06/11/2020	1.223	1.223	11/01 - 05/01		900,000.00	900,000.00
97705MMN3	40177	WIS	500,000.00	1.857	05/01/2024	10/30/2019	1.857	1.857	05/01 - 11/01		500,000.00	500,000.00
Municipal Bonds Totals			263,711,423.61				2.017	2.017		21,831.93	265,548,905.85	265,309,424.25
Corporate Floaters												
14913QZH1	40069	CAT	5,000,000.00	0.480	03/15/2021	02/22/2019	1.753	1.777	03/15 - Quarterly	Received	4,995,850.00	4,999,089.43
24422EUJ6	40048	DE	3,480,000.00	0.509	09/10/2021	01/16/2019	1.657	1.680	03/11 - Quarterly	Received	3,463,783.20	3,474,237.00
Corporate Floaters Totals			8,480,000.00				1.714	1.737		0.00	8,459,633.20	8,473,326.43

**City of San Jose
Portfolio Management
Investment Status Report - Investments
September 30, 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
Pass Through Securities												
30298LAA9	40173	FHLMC	8,635,489.80	1.990	05/25/2024	09/30/2019	1.962	1.962	10/25 - Monthly	Received	8,635,489.80	8,635,489.80
30314KAS2	40180	FHLMC	3,249,127.50	2.090	07/25/2024	10/18/2019	1.941	1.941	11/25 - Monthly	Received	3,264,580.35	3,264,580.35
3137BMUD6	40212	FHLMC	561,020.09	2.328	06/25/2021	01/21/2020	2.017	2.017	02/25 - Monthly	Received	561,896.68	561,896.68
30295NAE0	40214	FHLMC	1,132,167.99	2.050	10/25/2023	01/22/2020	1.973	1.973	02/25 - Monthly	Received	1,133,583.20	1,133,583.20
30298LAA9	40231	FHLMC	1,014,670.06	1.990	05/25/2024	02/27/2020	1.590	1.590	03/25 - Monthly	Received	1,027,353.43	1,027,353.43
3137BJQ71	40266	FHLMC	10,000,000.00	2.770	05/25/2025	05/26/2020	1.043	1.043	06/25 - Monthly	Received	10,823,437.50	10,823,437.50
3137B04Y7	40276	FHLMC	5,450,000.00	2.615	01/25/2023	06/04/2020	0.605	0.605	07/25 - Monthly	Received	5,727,609.38	5,727,609.38
30315EAA4	40295	FHLMC	3,496,201.76	0.830	05/25/2025	07/24/2020	0.695	0.695	08/25 - Monthly	Received	3,513,301.68	3,513,301.68
30288WAK5	40300	FHLMC	1,167,998.73	2.190	03/25/2023	07/31/2020	0.919	0.919	08/25 - Monthly	Received	1,201,031.20	1,201,031.20
3138ELJW4	40189	FNMA	6,272,224.95	2.791	06/01/2023	11/12/2019	1.999	1.999	12/25 - Monthly	Received	6,433,440.73	6,433,440.73
3138L1UV9	40194	FNMA	4,199,679.90	2.220	12/01/2022	12/26/2019	2.023	2.023	01/25 - Monthly	Received	4,221,334.50	4,221,334.50
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	23,076,677.43	2.610	08/01/2023	01/22/2020	1.939	1.939	02/25 - Monthly	Received	23,581,479.76	23,581,479.76
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	3,956,092.92	2.509	11/25/2022	01/24/2020	1.900	1.900	02/25 - Monthly	Received	4,012,343.62	4,012,343.62
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	8,451,454.03	2.275	05/01/2023	02/18/2020	2.031	2.031	03/25 - Monthly	Received	8,512,198.86	8,512,198.86
3136AL7K1	40272	FNMA	3,500,324.27	2.967	03/25/2025	05/27/2020	1.008	1.008	06/25 - Monthly	Received	3,788,750.99	3,788,750.99
3138LGXW1	40284	FNMA	1,000,000.00	2.580	01/01/2024	06/17/2020	0.847	0.847	07/25 - Monthly	Received	1,060,625.00	1,060,625.00
3136AGMB5	40289	FNMA	2,031,140.60	2.492	03/25/2023	06/22/2020	0.675	0.675	07/25 - Monthly	Received	2,120,241.02	2,120,241.02
3138L1DP1	40292	FNMA	2,513,742.93	2.430	10/01/2022	06/26/2020	0.797	0.797	07/25 - Monthly	Received	2,603,393.21	2,603,393.21
Pass Through Securities Totals			109,405,012.86				1.683	1.683		0.00	112,254,500.60	112,254,500.60
Investment Totals			1,950,662,153.16				1.691	1.693		166,448.86	1,959,940,845.82	1,959,230,668.78

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
September 30, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Money Markets												
VP6000104	36512	Wells Fargo Bank			7,122.18	7,122.18	7,122.18	0.010	1	1	0.010	
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	20,140,594.41	20,140,594.41	20,140,594.41	0.010	1	1	0.010	
Subtotal and Average			21,160,284.13		20,147,716.59	20,147,716.59	20,147,716.59		1	1	0.010	
State Pool												
CITY	32936	State Investment Pool			46,451,000.00	46,451,000.00	46,451,000.00	1.360	1	1	1.360	
CSJFA	37042	State Investment Pool			42,747,000.00	42,747,000.00	42,747,000.00	1.360	1	1	1.360	
SYS37370	37370	State Investment Pool			0.00	0.00	0.00	2.390	1	1	2.390	
Subtotal and Average			77,686,100.00		89,198,000.00	89,198,000.00	89,198,000.00		1	1	1.360	
Corp Medium Term Notes												
037833DL1	40164	Apple		09/11/2019	1,000,000.00	1,027,080.00	999,889.81	1.700	1,096	710	1.706	09/11/2022
037833DL1	40166	Apple		09/11/2019	5,000,000.00	5,135,400.00	4,994,652.78	1.700	1,096	710	1.757	09/11/2022
037833DV9	40263	Apple		05/11/2020	6,795,000.00	6,864,309.00	6,793,344.03	0.750	1,095	952	0.759	05/11/2023
06406HDF3	40003	Bank of New York Mellon		08/09/2018	3,700,000.00	3,705,846.00	3,696,506.63	2.450	841	57	3.082	11/27/2020
06406HBY4	40100	Bank of New York Mellon		05/02/2019	8,342,000.00	8,582,082.76	8,413,039.35	3.550	875	357	2.645	09/23/2021
06406FAB9	40232	Bank of New York Mellon		03/02/2020	10,000,000.00	10,091,800.00	10,033,587.65	2.050	427	214	1.472	05/03/2021
06406RAE7	40242	Bank of New York Mellon		04/13/2020	10,444,000.00	11,001,396.28	10,709,894.21	2.950	1,021	850	1.823	01/29/2023
06406FAB9	40254	Bank of New York Mellon		04/23/2020	6,720,000.00	6,781,689.60	6,755,423.48	2.050	375	214	1.147	05/03/2021
084670BF4	40138	Berkshire Hathaway		06/28/2019	8,513,000.00	8,857,776.50	8,663,595.88	3.400	948	487	2.026	01/31/2022
14913Q2Q1	40029	Catepillar Inc.		12/10/2018	6,000,000.00	6,034,020.00	6,001,336.57	3.350	728	67	3.223	12/07/2020
14913Q2T5	40075	Catepillar Inc.		03/04/2019	5,000,000.00	5,186,000.00	5,002,850.05	2.950	1,090	513	2.907	02/26/2022
14913Q2W8	40179	Catepillar Inc.		10/09/2019	20,630,000.00	20,932,229.50	20,744,139.58	2.650	586	228	1.752	05/17/2021
19416QDY3	40030	Colgate-Palmolive		12/10/2018	5,000,000.00	5,115,950.00	4,963,582.56	2.450	1,071	410	3.134	11/15/2021
166764BG4	40076	Chevron		03/05/2019	6,192,000.00	6,255,034.56	6,169,279.04	2.100	803	227	2.708	05/16/2021
166764BG4	40108	Chevron		05/13/2019	10,000,000.00	10,101,800.00	9,976,037.34	2.100	734	227	2.495	05/16/2021
24422ETZ2	40057	Deere Co.		01/23/2019	16,000,000.00	16,085,120.00	15,974,067.29	2.350	716	99	2.973	01/08/2021
24422ETZ2	40222	Deere Co.		01/24/2020	7,703,000.00	7,743,979.96	7,716,314.77	2.350	350	99	1.700	01/08/2021
25468PDJ2	37607	Walt Disney Company		04/05/2018	10,000,000.00	10,071,000.00	9,982,958.52	2.300	1,044	134	2.790	02/12/2021
25468PCN4	40106	Walt Disney Company		05/10/2019	5,000,000.00	5,107,000.00	5,010,847.43	2.750	829	319	2.492	08/16/2021
25468FJ0	40237	Walt Disney Company		03/17/2020	1,412,000.00	1,445,746.80	1,406,919.20	1.650	898	700	1.843	09/01/2022
438516BM7	40015	Honeywell International		11/02/2018	1,712,000.00	1,739,665.92	1,687,873.18	1.850	1,095	396	3.225	11/01/2021
438516BM7	40016	Honeywell International		11/05/2018	5,000,000.00	5,080,800.00	4,929,792.75	1.850	1,092	396	3.220	11/01/2021
438516BM7	40163	Honeywell International		09/05/2019	5,000,000.00	5,080,800.00	5,003,040.59	1.850	788	396	1.792	11/01/2021
438516BM7	40236	Honeywell International		03/13/2020	15,000,000.00	15,242,400.00	15,089,341.84	1.850	598	396	1.292	11/01/2021

Portfolio CITY
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**City of San Jose
Portfolio Management
Portfolio Details - Investments
September 30, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date
Corp Medium Term Notes											
24422EUT4	40097	John Deere		04/26/2019	14,000,000.00	14,548,660.00	14,066,427.68	2.950	1,071	547	2.618 04/01/2022
24422EVG1	40279	John Deere		06/08/2020	7,500,000.00	7,538,925.00	7,507,574.90	0.550	757	642	0.492 07/05/2022
478160CD4	40091	Johnson & Johnson		04/24/2019	5,280,000.00	5,416,435.20	5,258,352.10	2.250	1,044	518	2.550 03/03/2022
478160CH5	40133	Johnson & Johnson		06/24/2019	20,000,000.00	20,038,600.00	20,002,072.66	1.950	505	40	1.852 11/10/2020
478160CD4	40229	Johnson & Johnson		02/26/2020	12,687,000.00	13,014,832.08	12,837,465.38	2.250	736	518	1.401 03/03/2022
46625HHZ6	40006	JP Morgan		08/20/2018	5,000,000.00	5,132,050.00	5,039,509.39	4.625	994	221	3.255 05/10/2021
46625HJE1	40213	JP Morgan		01/22/2020	2,050,000.00	2,166,809.00	2,101,397.36	3.250	975	722	1.942 09/23/2022
46625HJH4	40223	JP Morgan		01/31/2020	10,000,000.00	10,629,800.00	10,314,652.51	3.200	1,090	846	1.799 01/25/2023
46625HJC5	40290	JP Morgan		06/24/2020	2,000,000.00	2,071,800.00	2,069,571.91	4.350	417	318	0.350 08/15/2021
46625HRL6	40303	JP Morgan		08/20/2020	5,000,000.00	5,280,150.00	5,272,597.98	2.700	1,001	959	0.607 05/18/2023
46625HJH4	40308	JP Morgan		09/25/2020	2,433,000.00	2,586,230.34	2,586,633.52	3.200	852	846	0.456 01/25/2023
191216BT6	40044	Coca Cola		01/15/2019	10,000,000.00	10,011,600.00	9,993,515.39	1.875	651	26	2.801 10/27/2020
191219AP9	40063	Coca Cola		02/01/2019	10,524,000.00	11,608,287.72	11,259,557.44	8.500	1,096	488	2.981 02/01/2022
191216CF5	40117	Coca Cola		06/06/2019	5,000,000.00	5,158,350.00	5,002,850.53	2.200	1,084	601	2.164 05/25/2022
88579YAU5	40123	3M		06/13/2019	4,800,000.00	4,858,896.00	4,771,054.59	1.625	829	353	2.268 09/19/2021
88579YAU5	40147	3M		07/31/2019	10,000,000.00	10,122,700.00	9,954,266.09	1.625	781	353	2.111 09/19/2021
594918BP8	40055	Microsoft Inc.		01/23/2019	10,000,000.00	10,108,000.00	9,905,048.09	1.550	928	311	2.710 08/08/2021
594918BW3	40082	Microsoft Inc.		04/05/2019	4,500,000.00	4,624,830.00	4,494,655.97	2.400	1,038	493	2.491 02/06/2022
69371RN85	37583	PACCAR Inc.		11/16/2017	6,050,000.00	6,062,523.50	6,049,733.40	2.050	1,093	43	2.089 11/13/2020
69371RN93	37609	PACCAR Inc.		04/09/2018	9,980,000.00	10,084,989.60	9,976,868.08	2.800	1,057	151	2.878 03/01/2021
69371RN85	37617	PACCAR Inc.		04/30/2018	7,068,000.00	7,082,630.76	7,061,207.75	2.050	928	43	2.910 11/13/2020
69371RP75	40096	PACCAR Inc.		04/26/2019	6,068,000.00	6,280,683.40	6,089,104.21	2.850	1,040	516	2.593 03/01/2022
69371RP83	40111	PACCAR Inc.		05/23/2019	7,000,000.00	7,254,730.00	7,011,205.58	2.650	1,083	586	2.546 05/10/2022
69371RQ33	40238	PACCAR Inc.		03/30/2020	1,000,000.00	1,030,630.00	989,434.60	2.000	910	725	2.552 09/26/2022
69371RN77	40267	PACCAR Inc.		05/13/2020	2,897,000.00	2,996,077.40	2,958,096.76	2.300	819	678	1.147 08/10/2022
69371RQ82	40275	PACCAR Inc.		06/08/2020	2,000,000.00	2,014,140.00	1,997,510.87	0.800	1,095	980	0.847 06/08/2023
713448BR8	37621	Pepsi Co		05/18/2018	11,011,000.00	11,036,435.41	11,013,457.83	3.125	898	31	2.845 11/01/2020
742718EQ8	40021	Proctor & Gamble		11/21/2018	10,000,000.00	10,162,300.00	9,858,887.38	1.700	1,078	398	3.065 11/03/2021
90331HNP4	40054	US Bank		01/23/2019	10,253,000.00	10,396,952.12	10,257,552.75	3.150	824	207	3.067 04/26/2021
91159HHC7	40080	US Bank		03/15/2019	5,000,000.00	5,185,550.00	5,012,347.96	3.000	1,096	530	2.822 03/15/2022
91159HHC7	40102	US Bank		05/06/2019	6,533,000.00	6,775,439.63	6,561,244.65	3.000	1,044	530	2.689 03/15/2022
91159HHC7	40105	US Bank		05/09/2019	10,000,000.00	10,371,100.00	10,046,067.06	3.000	1,041	530	2.668 03/15/2022
90331HPC1	40112	US Bank		05/23/2019	10,000,000.00	10,368,700.00	9,994,189.63	2.650	1,096	599	2.687 05/23/2022
931142EJ8	37632	Wal-Mart		06/27/2018	5,000,000.00	5,108,450.00	4,999,939.13	3.125	1,092	265	3.127 06/23/2021
931142EA7	40092	Wal-Mart		04/25/2019	3,150,000.00	3,160,804.50	3,146,033.35	1.900	600	75	2.529 12/15/2020
931142DH3	40274	Wal-Mart		06/01/2020	26,018,000.00	27,351,942.86	27,241,999.88	2.550	1,044	922	0.668 04/11/2023

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Subtotal and Average			507,163,251.10		459,965,000.00	470,909,961.40	463,420,398.89		872	403	2.176	
Negotiable CDs												
55380THE3	40302	MUFG BANK LTD/NY		08/13/2020	25,000,000.00	24,998,750.00	25,000,000.00	0.320	365	316	0.320	08/13/2021
78012JUSU0	40216	Royal Bank of Canada		01/22/2020	16,000,000.00	16,047,360.00	16,000,000.00	1.730	289	36	1.730	11/06/2020
78012JUYA7	40310	Royal Bank of Canada		09/30/2020	20,000,000.00	20,000,000.00	20,000,000.00	0.240	359	358	0.240	09/24/2021
89114NFR1	40218	Toronto Dominion Bank		01/22/2020	15,000,000.00	15,059,250.00	15,000,000.00	1.720	344	91	1.720	12/31/2020
89114NSX4	40307	Toronto Dominion Bank		09/23/2020	30,000,000.00	30,001,800.00	30,000,000.00	0.240	342	334	0.240	08/31/2021
Subtotal and Average			69,866,666.67		106,000,000.00	106,107,160.00	106,000,000.00		343	255	0.693	
Commercial Paper Discounts												
2546R2LL8	40248	Walt Disney Company		04/17/2020	5,000,000.00	4,999,050.00	4,987,500.00	1.800	217	50	1.847	11/20/2020
89233GNB8	40247	Toyota Motor Credit Corp		04/16/2020	10,000,000.00	9,994,900.00	9,943,333.33	2.000	270	102	2.056	01/11/2021
89233GQC3	40306	Toyota Motor Credit Corp		09/22/2020	25,000,000.00	24,977,500.00	24,973,000.00	0.240	171	162	0.240	03/12/2021
Subtotal and Average			22,410,852.78		40,000,000.00	39,971,450.00	39,903,833.33		201	133	0.893	
Federal Agency Coupon Securities												
31422BRZ5	40199	Federal Agricultural Mtg Corp		01/22/2020	50,000,000.00	50,294,500.00	50,000,000.00	1.610	401	148	1.610	02/26/2021
31422BJZ7	40299	Federal Agricultural Mtg Corp		07/28/2020	2,500,000.00	2,501,575.00	2,499,879.41	0.500	1,812	1,747	0.501	07/14/2025
3133EJD48	40013	Federal Farm Credit Bank		10/17/2018	25,000,000.00	27,106,000.00	24,948,523.81	3.050	1,811	1,096	3.124	10/02/2023
3133EJSW5	40049	Federal Farm Credit Bank		01/23/2019	20,000,000.00	21,471,600.00	19,987,678.22	2.650	1,734	1,117	2.672	10/23/2023
3133EKRE8	40127	Federal Farm Credit Bank		06/21/2019	17,000,000.00	17,416,670.00	16,986,071.07	1.850	997	529	1.909	03/14/2022
3133ELG81	40283	Federal Farm Credit Bank		06/12/2020	10,000,000.00	10,022,100.00	9,999,191.17	0.300	1,091	980	0.303	06/08/2023
3130A7CV5	37398	Federal Home Loan Bank		02/18/2016	10,000,000.00	10,046,900.00	9,996,925.11	1.375	1,827	140	1.459	02/18/2021
3130A8QS5	37449	Federal Home Loan Bank		07/14/2016	10,000,000.00	10,079,000.00	9,992,248.94	1.125	1,826	286	1.227	07/14/2021
3130ABQY5	37569	Federal Home Loan Bank		08/02/2017	3,625,000.00	3,670,131.25	3,627,236.75	1.800	1,429	273	1.714	07/01/2021
3130ACZS6	37589	Federal Home Loan Bank		12/20/2017	10,000,000.00	10,336,600.00	9,993,151.50	2.100	1,654	638	2.141	07/01/2022
3130AEWA4	40007	Federal Home Loan Bank		09/07/2018	10,000,000.00	10,000,000.00	10,000,000.00	2.625	755	0	2.733	10/01/2020
3130AGWK7	40157	Federal Home Loan Bank		08/16/2019	3,000,000.00	3,147,900.00	2,994,537.13	1.500	1,826	1,414	1.549	08/15/2024
3130AJQ69	40286	Federal Home Loan Bank		06/17/2020	915,000.00	915,347.70	914,516.36	0.125	363	257	0.200	06/15/2021
3130AJS26	40291	Federal Home Loan Bank		06/24/2020	25,000,000.00	25,043,250.00	25,000,000.00	0.220	751	652	0.220	07/15/2022
3137EAEC9	37466	Federal Home Loan Mtg Corp		08/12/2016	10,000,000.00	10,084,700.00	9,991,222.89	1.125	1,826	315	1.230	08/12/2021
3134GVPZ5	40259	Federal Home Loan Mtg Corp		05/04/2020	25,000,000.00	25,024,250.00	25,000,000.00	0.630	1,519	1,369	0.630	07/01/2024
3137EAEX3	40309	Federal Home Loan Mtg Corp		09/25/2020	5,000,000.00	4,983,500.00	4,985,000.22	0.375	1,824	1,818	0.436	09/23/2025
3135GOU35	37636	Federal National Mtg Assn		06/25/2018	20,000,000.00	20,377,600.00	19,998,885.24	2.750	1,093	264	2.758	06/22/2021
3135GOU92	40043	Federal National Mtg Assn		01/11/2019	4,000,000.00	4,127,360.00	3,998,773.33	2.625	1,096	467	2.650	01/11/2022
3135GOV75	40142	Federal National Mtg Assn		07/08/2019	10,000,000.00	10,554,400.00	9,971,458.81	1.750	1,821	1,370	1.830	07/02/2024

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Federal Agency Coupon Securities											
3135G0W66	40183	Federal National Mtg Assn		10/22/2019	10,000,000.00	10,532,500.00	9,986,214.17	1.625	1,820	1.475	1.661 10/15/2024
3135G04Q3	40271	Federal National Mtg Assn		05/22/2020	10,000,000.00	10,007,200.00	9,973,495.28	0.250	1,095	963	0.351 05/22/2023
3135G04Z3	40288	Federal National Mtg Assn		06/19/2020	10,000,000.00	10,046,100.00	9,980,474.30	0.500	1,824	1,720	0.542 06/17/2025
Subtotal and Average			301,333,439.21		301,040,000.00	307,788,183.95	300,825,483.71		1,262	736	1.597
Treasury Coupon Securities											
912828R77	37530	U.S. Treasury		02/01/2017	10,000,000.00	10,084,400.00	9,967,871.34	1.375	1,580	242	1.882 05/31/2021
912828W48	40196	U.S. Treasury		12/23/2019	15,000,000.00	15,994,350.00	15,199,589.71	2.125	1,529	1,246	1.719 02/29/2024
Subtotal and Average			25,167,858.86		25,000,000.00	26,078,750.00	25,167,461.05		1,549	848	1.783
Federal Agency Callables											
31422BTC4	40211	Federal Agricultural Mtg Corp		02/12/2020	20,000,000.00	20,105,800.00	20,000,000.00	1.880	1,827	1,595	1.880 02/12/2025
3133ELTC8	40235	Federal Farm Credit Bank		03/17/2020	20,000,000.00	20,039,600.00	20,000,000.00	1.125	1,826	1,628	1.125 03/17/2025
3133ELJ47	40282	Federal Farm Credit Bank		06/17/2020	10,000,000.00	10,030,300.00	10,000,000.00	0.580	1,461	1,355	0.580 06/17/2024
3133ELX25	40301	Federal Farm Credit Bank		08/03/2020	15,000,000.00	15,000,900.00	14,992,562.21	0.470	1,267	1,208	0.485 01/22/2024
3130AFRB5	40060	Federal Home Loan Bank		01/29/2019	5,000,000.00	5,040,350.00	4,996,672.22	2.875	1,826	1,215	2.897 01/29/2024
3130AHLX2	40217	Federal Home Loan Bank		01/28/2020	10,000,000.00	10,043,800.00	10,000,000.00	1.940	1,827	1,580	1.940 01/28/2025
3134GTRG7	40095	Federal Home Loan Mtg Corp		05/03/2019	5,000,000.00	5,059,200.00	5,000,000.00	2.600	1,827	1,310	2.600 05/03/2024
3134GTRB1	40113	Federal Home Loan Mtg Corp		06/21/2019	30,000,000.00	30,142,800.00	30,000,000.00	2.520	1,824	1,356	2.520 06/18/2024
3134GUQ94	40198	Federal Home Loan Mtg Corp		01/10/2020	10,000,000.00	10,131,200.00	10,000,000.00	1.800	1,827	1,562	1.800 01/10/2025
3134GU3P3	40210	Federal Home Loan Mtg Corp		01/23/2020	20,000,000.00	20,013,800.00	20,000,000.00	1.800	1,369	1,117	1.800 10/23/2023
3134GVCC0	40228	Federal Home Loan Mtg Corp		02/25/2020	4,050,000.00	4,071,303.00	4,050,000.00	1.750	1,820	1,601	1.750 02/18/2025
3134GVQX9	40261	Federal Home Loan Mtg Corp		05/05/2020	10,000,000.00	10,007,900.00	9,990,811.11	0.700	1,826	1,677	0.720 05/05/2025
3134GVSN9	40265	Federal Home Loan Mtg Corp		05/08/2020	10,000,000.00	10,002,600.00	10,000,000.00	0.700	1,789	1,643	0.700 04/01/2025
3134GVQY7	40268	Federal Home Loan Mtg Corp		05/14/2020	10,000,000.00	10,005,900.00	10,000,000.00	0.700	1,818	1,678	0.700 05/06/2025
3134GV849	40273	Federal Home Loan Mtg Corp		06/23/2020	40,000,000.00	40,032,800.00	40,000,000.00	0.750	1,821	1,721	0.750 06/18/2025
3134GV541	40285	Federal Home Loan Mtg Corp		06/23/2020	25,000,000.00	25,021,000.00	25,000,000.00	0.420	1,158	1,058	0.420 08/25/2023
3136G4UP6	40227	Federal National Mtg Assn		02/26/2020	15,000,000.00	15,070,800.00	15,000,000.00	1.800	1,827	1,609	1.800 02/26/2025
3136G4UH4	40230	Federal National Mtg Assn		02/26/2020	2,855,000.00	2,866,905.35	2,854,824.02	1.700	1,827	1,609	1.701 02/26/2025
3136G4WU3	40281	Federal National Mtg Assn		06/23/2020	30,000,000.00	30,062,400.00	30,000,000.00	0.850	1,826	1,726	0.850 06/23/2025
Subtotal and Average			291,884,656.57		291,905,000.00	292,749,358.35	291,884,869.56		1,694	1,492	1.287
Supranational											
4581X0CDB	37404	IADB		04/08/2016	10,000,000.00	10,020,400.00	10,008,055.72	2.125	1,676	39	1.336 11/09/2020
4581X0CZ9	37634	IADB		06/22/2018	20,000,000.00	20,592,400.00	19,579,308.54	1.750	1,545	713	2.902 09/14/2022
45818WCS3	40201	IADB		01/08/2020	11,000,000.00	11,610,830.00	11,003,363.85	1.700	1,773	1,506	1.692 11/15/2024

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Supranational											
459058FY4	37523	IBRD		01/26/2017	10,000,000.00	10,234,300.00	9,985,670.83	2.000	1,826	482	2.115 01/26/2022
45905UC51	37564	IBRD		01/20/2017	30,000,000.00	30,487,500.00	30,000,000.00	2.070	1,623	273	2.070 07/01/2021
45905US21	37596	IBRD		01/19/2018	25,000,000.00	25,444,500.00	25,000,000.00	2.170	1,259	273	2.170 07/01/2021
459058GQ0	40079	IBRD		03/19/2019	5,000,000.00	5,368,750.00	4,994,349.33	2.500	1,827	1,265	2.535 03/19/2024
459058GX5	40126	IBRD		06/19/2019	10,000,000.00	10,436,300.00	9,992,936.67	1.875	1,461	991	1.902 06/19/2023
459058HV8	40220	IBRD		01/28/2020	10,000,000.00	10,045,000.00	10,002,162.50	2.050	1,827	1,580	2.045 01/28/2025
459058JB0	40246	IBRD		04/22/2020	3,000,000.00	3,027,930.00	2,989,415.55	0.625	1,826	1,664	0.704 04/22/2025
459058GU1	40269	IBRD		05/21/2020	16,000,000.00	16,529,120.00	16,502,673.68	2.125	771	638	0.322 07/01/2022
459058GU1	40287	IBRD		06/18/2020	7,500,000.00	7,748,025.00	7,739,821.15	2.125	743	638	0.291 07/01/2022
45905VMW3	40025	International Finance Corp		12/17/2018	5,000,000.00	5,026,000.00	5,000,000.00	3.000	1,824	1,170	3.000 12/15/2023
Subtotal and Average			177,185,264.44		162,500,000.00	166,571,055.00	162,797,757.82		1,474	670	1.862
MBS ZERO PSA											
3137AWQH1	40115	Federal Home Loan Mtg Corp		06/06/2019	8,595,000.00	8,862,476.40	8,621,746.97	2.307	1,152	669	2.089 08/01/2022
3137AWQH1	40121	Federal Home Loan Mtg Corp		06/11/2019	6,215,000.00	6,408,410.80	6,234,420.50	2.307	1,147	669	2.088 08/01/2022
3137B4WB8	40148	Federal Home Loan Mtg Corp		08/01/2019	4,250,000.00	4,519,790.00	4,348,846.41	3.060	1,430	1,003	2.119 07/01/2023
3137B36J2	40167	Federal Home Loan Mtg Corp		09/16/2019	5,000,000.00	5,301,950.00	5,146,913.58	3.320	1,234	853	1.948 02/01/2023
3138L9HU9	40151	Federal National Mtg Assn		08/06/2019	2,750,000.00	2,805,357.50	2,758,732.10	2.360	969	547	2.131 04/01/2022
3138LFC30	40160	Federal National Mtg Assn		08/29/2019	4,000,000.00	4,055,440.00	4,027,279.71	2.100	1,464	1,065	1.823 09/01/2023
3138LCSB7	40169	Federal National Mtg Assn		09/17/2019	1,000,000.00	1,038,970.00	1,013,728.08	2.710	1,233	853	2.108 02/01/2023
3140HUNV4	40171	Federal National Mtg Assn		09/19/2019	5,000,000.00	5,330,750.00	5,067,955.33	2.420	1,747	1,369	2.046 07/01/2024
3138L1CU1	40224	Federal National Mtg Assn		02/05/2020	10,000,000.00	10,206,500.00	10,130,796.87	2.390	1,000	761	1.743 11/01/2022
Subtotal and Average			47,359,465.79		46,810,000.00	48,529,644.70	47,350,419.55		1,235	845	1.978
Asset Backed Security											
43815NAC8	40158	American Honda Finance Corp		08/27/2019	4,750,000.00	4,840,487.50	4,749,971.46	1.780	1,449	1,048	1.780 08/15/2023
43813VAC2	40190	American Honda Finance Corp		11/26/2019	9,000,000.00	9,204,300.00	8,998,724.05	1.830	1,514	1,204	1.845 01/18/2024
43813DAC2	40270	American Honda Finance Corp		05/27/2020	2,000,000.00	2,018,480.00	1,999,855.72	0.820	1,510	1,383	0.825 07/15/2024
44891LAC7	40253	Hyundai Auto Receivables Trust		04/29/2020	1,250,000.00	1,276,900.00	1,249,735.81	1.410	1,661	1,506	1.424 11/15/2024
89233MAD5	40186	Toyota Motor Credit Corp		11/13/2019	3,000,000.00	3,070,890.00	2,999,829.23	1.920	1,525	1,202	1.931 01/16/2024
89239RAC0	40252	Toyota Motor Credit Corp		04/29/2020	1,500,000.00	1,528,125.00	1,499,729.50	1.360	1,569	1,414	1.373 08/15/2024
89237VAB5	40296	Toyota Motor Credit Corp		07/27/2020	5,000,000.00	5,011,400.00	4,999,631.23	0.440	1,541	1,475	0.444 10/15/2024
Subtotal and Average			26,497,448.31		26,500,000.00	26,950,582.50	26,497,477.00		1,518	1,267	1.455

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Municipal Bonds												
13063CP87	37408	State of California GO		04/28/2016	10,000,000.00	10,056,100.00	10,000,000.00	1.500	1,799	182	1.500	04/01/2021
13063CP87	37411	State of California GO		04/29/2016	10,000,000.00	10,056,100.00	9,994,484.20	1.500	1,798	182	1.615	04/01/2021
13063DDF2	37579	State of California GO		10/26/2017	5,000,000.00	5,205,500.00	5,026,832.68	2.500	1,801	730	2.222	10/01/2022
13063DDF2	37588	State of California GO		12/07/2017	5,000,000.00	5,205,500.00	5,008,283.74	2.500	1,759	730	2.411	10/01/2022
13063DGA0	37620	State of California GO		05/16/2018	6,000,000.00	6,071,760.00	5,998,862.61	2.800	1,051	182	2.839	04/01/2021
13063DGN2	40008	State of California GO		09/18/2018	5,000,000.00	5,403,700.00	5,043,959.50	3.400	1,778	1,034	3.064	08/01/2023
13063DLY2	40116	State of California GO		06/06/2019	2,235,000.00	2,299,122.15	2,242,193.84	2.350	1,030	547	2.127	04/01/2022
13063DGB8	40243	State of California GO		04/13/2020	5,000,000.00	5,575,050.00	5,337,046.98	3.375	1,814	1,643	1.802	04/01/2025
13066YTY5	37529	CA Dept of Water Resource Powr		02/01/2017	7,421,423.61	7,484,579.92	7,404,280.12	1.713	1,550	212	2.129	05/01/2021
13066YTZ2	37546	CA Dept of Water Resource Powr		05/01/2017	20,000,000.00	20,537,000.00	19,921,023.33	2.000	1,826	577	2.265	05/01/2022
13067WPE6	37625	CA Dept of Water Resource Powr		06/01/2018	1,000,000.00	1,047,940.00	992,070.00	2.518	1,644	791	2.911	12/01/2022
13066YTZ2	40039	CA Dept of Water Resource Powr		01/08/2019	4,000,000.00	4,107,400.00	3,957,171.17	2.000	1,209	577	2.711	05/01/2022
13066YTZ2	40114	CA Dept of Water Resource Powr		06/05/2019	15,000,000.00	15,402,750.00	15,004,822.66	2.000	1,061	577	1.979	05/01/2022
20772JL67	37560	State of Connecticut GO		07/03/2017	3,000,000.00	3,054,060.00	3,001,532.70	2.570	1,490	304	2.505	08/01/2021
373385FQ1	40304	State of Georgia GO		08/27/2020	14,615,000.00	14,703,566.90	14,615,000.00	0.520	1,800	1,765	0.520	08/01/2025
373385FP3	40305	State of Georgia GO		08/27/2020	4,345,000.00	4,358,773.65	4,345,000.00	0.420	1,435	1,400	0.420	08/01/2024
544351KQ1	37505	City of Los Angeles		12/21/2016	10,000,000.00	10,164,600.00	9,998,223.08	2.150	1,715	335	2.170	09/01/2021
544351KQ1	37510	City of Los Angeles		12/30/2016	3,250,000.00	3,303,495.00	3,245,495.63	2.150	1,706	335	2.310	09/01/2021
544351MN6	37638	City of Los Angeles		07/12/2018	4,815,000.00	5,046,168.15	4,815,557.82	2.900	1,512	700	2.893	09/01/2022
544351MN6	40036	City of Los Angeles		12/31/2018	4,000,000.00	4,192,040.00	4,004,997.27	2.900	1,340	700	2.830	09/01/2022
5444356X3	40244	Los Angeles Intl Airport		04/15/2020	3,455,000.00	3,551,670.90	3,530,407.59	5.000	395	226	1.451	05/15/2021
574193NC8	37534	Maryland State GO		03/22/2017	5,000,000.00	5,141,550.00	5,000,000.00	2.250	1,819	530	2.250	03/15/2022
574193NB0	40110	Maryland State GO		05/17/2019	5,000,000.00	5,039,150.00	4,994,117.93	2.000	668	165	2.264	03/15/2021
574193SP4	40234	Maryland State GO		03/18/2020	1,000,000.00	1,017,190.00	1,000,000.00	0.970	1,458	1,261	0.970	03/15/2024
574193TR9	40297	Maryland State GO		08/05/2020	5,000,000.00	5,006,350.00	5,005,909.80	0.660	1,822	1,765	0.635	08/01/2025
574193TQ1	40298	Maryland State GO		08/05/2020	5,000,000.00	5,004,400.00	5,001,873.96	0.510	1,457	1,400	0.500	08/01/2024
56052AD52	40124	State of Maine GO		06/26/2019	2,000,000.00	2,028,840.00	2,005,166.04	2.500	706	243	2.102	06/01/2021
56052AD60	40125	State of Maine GO		06/26/2019	1,250,000.00	1,289,537.50	1,258,154.03	2.500	1,071	608	2.094	06/01/2022
56052AE77	40280	State of Maine GO		06/24/2020	1,000,000.00	1,009,960.00	1,008,367.29	1.250	707	608	0.743	06/01/2022
60412AKS1	40245	State of Minnesota GO		04/15/2020	3,500,000.00	3,622,570.00	3,564,507.45	2.020	899	730	1.084	10/01/2022
649791PPP9	40185	New York State GO		10/30/2019	5,000,000.00	5,252,950.00	5,002,042.98	2.010	1,569	1,232	1.998	02/15/2024
6500354U9	40207	NEW YORK ST URBAN DEV CORP REV		01/15/2020	5,000,000.00	5,334,600.00	5,157,822.13	2.860	1,521	1,261	1.905	03/15/2024
649902ZM8	40156	NYS Dormitory Authority		08/16/2019	2,700,000.00	2,989,197.00	2,886,796.26	5.092	1,307	895	2.149	03/15/2023
649902ZA0	40168	NYS Dormitory Authority		09/16/2019	1,000,000.00	1,016,790.00	1,009,687.87	4.246	546	165	2.075	03/15/2021
64990FGS7	37575	NYS Personal Income Tax Rev		10/13/2017	7,660,000.00	7,700,215.00	7,660,000.00	1.950	1,221	137	1.950	02/15/2021
64990FLH5	40140	NYS Personal Income Tax Rev		07/01/2019	23,430,000.00	23,565,659.70	23,414,041.65	1.800	623	165	1.953	03/15/2021

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**City of San Jose
Portfolio Management
Portfolio Details - Investments
September 30, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	YTM	Maturity Date
Municipal Bonds											
64990GZW5	40262	New York University		05/06/2020	2,450,000.00	2,497,358.50	2,439,955.82	1.438	1,517	1,369	1.551 07/01/2024
677522T20	40188	State of Ohio GO		11/20/2019	1,950,000.00	1,994,031.00	1,950,000.00	1.800	893	577	1.800 05/01/2022
70922PAH5	37497	Pennsylvania Turnpike Comm		12/12/2016	2,000,000.00	2,050,200.00	2,013,456.90	2.609	1,815	426	2.000 12/01/2021
70922PAK8	40152	Pennsylvania Turnpike Comm		08/14/2019	1,750,000.00	1,877,820.00	1,814,789.14	2.929	1,570	1,156	1.711 12/01/2023
76913CAX7	40255	County of Riverside CA		05/06/2020	1,655,000.00	1,716,036.40	1,655,000.00	2.363	1,015	867	2.362 02/15/2023
76913CAZ2	40256	County of Riverside CA		05/06/2020	4,000,000.00	4,268,440.00	4,000,000.00	2.667	1,746	1,598	2.667 02/15/2025
79766DAE9	40241	San Francisco City & County		04/09/2020	1,050,000.00	1,078,854.00	1,075,396.09	5.000	1,117	942	3.995 05/01/2023
79766DLQ0	40249	San Francisco City & County		04/21/2020	2,000,000.00	2,022,580.00	2,012,384.32	2.927	375	212	1.850 05/01/2021
79766DAF6	40257	San Francisco City & County		04/27/2020	5,040,000.00	5,176,080.00	5,183,674.55	5.000	1,465	1,308	4.128 05/01/2024
79766DAE9	40258	San Francisco City & County		04/29/2020	7,885,000.00	8,101,679.80	8,093,266.75	5.000	1,097	942	3.906 05/01/2023
84247PHX2	37565	Southern Cal Public Pwr Author		07/31/2017	2,710,000.00	2,846,285.90	2,753,164.79	3.258	1,796	638	2.290 07/01/2022
882722VK4	40264	State of Texas GO		05/08/2020	3,425,000.00	3,713,179.50	3,667,314.65	3.823	1,058	912	0.947 04/01/2023
91412GUY9	37496	UC General Revenue Bonds		12/09/2016	2,070,000.00	2,106,245.70	2,082,893.56	3.154	1,618	226	2.100 05/15/2021
91412HBK8	37624	UC General Revenue Bonds		06/05/2018	4,000,000.00	4,294,520.00	4,000,000.00	3.297	1,805	956	3.297 05/15/2023
91412GVBB	40153	UC General Revenue Bonds		08/14/2019	1,000,000.00	1,109,530.00	1,062,395.37	3.638	1,736	1,322	1.831 05/15/2024
91412HFL2	40293	UC General Revenue Bonds		07/16/2020	1,000,000.00	1,009,200.00	1,000,000.00	0.833	1,399	1,322	0.833 05/15/2024
91412HFL2	40294	UC General Revenue Bonds		07/16/2020	650,000.00	655,980.00	650,000.00	0.833	1,399	1,322	0.833 05/15/2024
92307BCT4	40277	Ventura Cnty Pub Fin Auth Leas		06/11/2020	1,000,000.00	1,013,290.00	1,000,000.00	1.048	1,238	1,126	1.048 11/01/2023
92307BCU1	40278	Ventura Cnty Pub Fin Auth Leas		06/11/2020	900,000.00	916,308.00	900,000.00	1.223	1,604	1,492	1.223 11/01/2024
97705MNM3	40177	State of Wisconsin GO		10/30/2019	500,000.00	522,890.00	500,000.00	1.857	1,645	1,308	1.857 05/01/2024
Subtotal and Average			265,333,572.18		263,711,423.81	270,816,344.87	265,308,424.25		1,402	712	2.017
Corporate Floaters											
14913Q2H1	40069	Caterpillar Inc.		02/22/2019	5,000,000.00	5,003,600.00	4,999,089.43	0.480	752	165	1.753 03/15/2021
24422EUJ6	40048	Deere Co.		01/16/2019	3,480,000.00	3,485,533.20	3,474,237.00	0.509	968	344	1.657 09/10/2021
Subtotal and Average			8,473,003.50		8,480,000.00	8,489,133.20	8,473,326.43		841	238	1.714
Pass Through Securities											
30298LAA9	40173	Federal Home Loan Mtg Corp		09/30/2019	8,635,489.80	9,042,480.43	8,635,489.80	1.990	1,699	1,332	1.962 05/25/2024
30314KAS2	40180	Federal Home Loan Mtg Corp		10/18/2019	3,249,127.50	3,404,110.88	3,264,580.35	2.090	1,742	1,393	1.941 07/25/2024
3137BMUD6	40212	Federal Home Loan Mtg Corp		01/21/2020	561,020.09	562,579.73	561,896.68	2.328	521	267	2.017 06/25/2021
30295NAE0	40214	Federal Home Loan Mtg Corp		01/22/2020	1,132,167.99	1,145,493.61	1,133,583.20	2.050	1,372	1,119	1.973 10/25/2023
30298LAA9	40231	Federal Home Loan Mtg Corp		02/27/2020	1,014,670.06	1,062,491.46	1,027,353.43	1.990	1,549	1,332	1.590 05/25/2024
3137BJQ71	40266	Federal Home Loan Mtg Corp		05/26/2020	10,000,000.00	10,846,800.00	10,823,437.50	2.770	1,825	1,697	1.043 05/25/2025
3137B04Y7	40276	Federal Home Loan Mtg Corp		06/04/2020	5,450,000.00	5,724,625.50	5,727,609.38	2.615	965	846	0.605 01/25/2023
30315EAA4	40295	Federal Home Loan Mtg Corp		07/24/2020	3,496,201.76	3,514,801.55	3,513,301.68	0.830	1,766	1,697	0.695 05/25/2025

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**City of San Jose
Portfolio Management
Portfolio Details - Investments
September 30, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	YTM	Maturity Date
Pass Through Securities											
30288WAK5	40300	Federal Home Loan Mtg Corp		07/31/2020	1,167,998.73	1,195,505.10	1,201,031.20	2.190	967	905	0.919 03/25/2023
3138ELJW4	40189	Federal National Mtg Assn		11/12/2019	6,272,224.95	6,580,003.03	6,433,440.73	2.791	1,297	973	1.999 06/01/2023
3138L1UV9	40194	Federal National Mtg Assn		12/26/2019	4,199,679.90	4,314,037.18	4,221,334.50	2.220	1,071	791	2.023 12/01/2022
3138LB4Z4	40202	Federal National Mtg Assn		02/03/2020	7,747,000.00	8,260,083.81	7,899,519.06	2.390	1,825	1,584	1.991 02/01/2025
3140HWYW6	40203	Federal National Mtg Assn		01/22/2020	7,450,000.00	7,875,171.50	7,531,484.38	2.240	1,806	1,553	2.021 01/01/2025
3138L4EN9	40206	Federal National Mtg Assn		01/22/2020	23,076,677.43	24,183,204.11	23,581,479.76	2.610	1,287	1,034	1.939 08/01/2023
3138LL3J2	40209	Federal National Mtg Assn		01/17/2020	1,000,000.00	1,065,170.00	1,023,750.00	2.710	1,811	1,553	2.223 01/01/2025
3136ACGJ4	40221	Federal National Mtg Assn		01/24/2020	3,956,092.92	4,063,342.60	4,012,343.62	2.509	1,036	785	1.900 11/25/2022
3138LBCE2	40225	Federal National Mtg Assn		02/05/2020	3,500,000.00	3,571,960.00	3,577,656.25	2.960	1,731	1,492	2.482 11/01/2024
3138LDR21	40226	Federal National Mtg Assn		02/18/2020	8,451,454.03	8,514,163.82	8,512,198.86	2.275	1,168	942	2.031 05/01/2023
3136AL7K1	40272	Federal National Mtg Assn		05/27/2020	3,500,324.27	3,749,197.33	3,788,750.99	2.967	1,763	1,636	1.008 03/25/2025
3138LGXW1	40284	Federal National Mtg Assn		06/17/2020	1,000,000.00	1,063,730.00	1,060,625.00	2.580	1,293	1,187	0.847 01/01/2024
3136AGMB5	40289	Federal National Mtg Assn		06/22/2020	2,031,140.60	2,096,604.26	2,120,241.02	2.492	1,006	905	0.675 03/25/2023
3138L1DP1	40292	Federal National Mtg Assn		06/26/2020	2,513,742.93	2,584,002.04	2,603,393.21	2.430	827	730	0.797 10/01/2022
Subtotal and Average			113,037,562.07		109,405,012.96	114,419,557.94	112,254,500.60		1,446	1,217	1.683
Total and Average			1,954,359,425.40		1,950,662,153.16	1,988,727,898.30	1,959,230,668.78		1,144	718	1.691

City of San Jose
 Portfolio Management
 Portfolio Details - Cash
 September 30, 2020

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM
		Average Balance	0.00								
				Accrued Interest at Purchase		166,448.86	166,448.86			0	0
				Subtotal		166,448.86	166,448.86				
		Total Cash and Investments	1,954,359,425.40		1,950,662,153.16	1,988,894,347.16	1,959,397,117.64		1,144	718	1.681

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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
July 1, 2020 - September 30, 2020
Sorted by Fund - Investment Number
All Funds

City of San Jose
CA

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
32936	003	CITY	STPOOL 0.24%	Purchase	07/02/2020		Short	3,434,000.00			-3,434,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	07/15/2020		Short	210,939.33			-210,939.33
32936	003	CITY	STPOOL 0.24%	Purchase	07/17/2020		Short	27,744,000.00			-27,744,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	07/29/2020		Short	17,173.30			-17,173.30
32936	003	CITY	STPOOL 0.24%	Purchase	07/29/2020		Short	981,000.00			-981,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	07/30/2020		Short	4,759,000.00			-4,759,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	08/07/2020		Short	11,612,000.00			-11,612,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	08/17/2020		Short	20,156,000.00			-20,156,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	08/25/2020		Short	28,061,000.00			-28,061,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	09/01/2020		Short	11,510,000.00			-11,510,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	09/09/2020		Short	712,000.00			-712,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	09/14/2020		Short	31,610,000.00			-31,610,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	09/22/2020		Short	15,177,000.00			-15,177,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	09/24/2020		Short	3,036,000.00			-3,036,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	09/29/2020		Short	2,777,000.00			-2,777,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	07/01/2020		Short		37,051,000.00		37,051,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	07/16/2020		Short		210,939.33		210,939.33
32936	003	CITY	STPOOL 0.24%	Redemption	08/05/2020		Short		11,479,000.00		11,479,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	08/06/2020		Short		17,173.30		17,173.30
32936	003	CITY	STPOOL 0.24%	Redemption	08/13/2020		Short		21,010,000.00		21,010,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	08/18/2020		Short		1,385,000.00		1,385,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	08/19/2020		Short		20,252,000.00		20,252,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	08/21/2020		Short		9,847,000.00		9,847,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	08/28/2020		Short		16,660,000.00		16,660,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	08/31/2020		Short		24,263,000.00		24,263,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	09/02/2020		Short		1,307,000.00		1,307,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	09/04/2020		Short		1,754,000.00		1,754,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	09/11/2020		Short		28,002,000.00		28,002,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	09/18/2020		Short		4,217,000.00		4,217,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	09/23/2020		Short		12,891,000.00		12,891,000.00
32936	003	CITY	STPOOL 0.24%	Interest	07/15/2020		Short			210,939.33	210,939.33
32936	003	CITY	STPOOL 0.24%	Interest	07/29/2020		Short			17,173.30	17,173.30
36512	003	VP6000104	WELLS 0.01%	Purchase	07/01/2020		Cash	206.07			-206.07
36512	003	VP6000104	WELLS 0.01%	Purchase	07/31/2020		Cash	4,448,000.00			-4,448,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	08/03/2020		Cash	7.43			-7.43

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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
36512	003	VP6000104	WELLS 0.01%	Purchase	08/07/2020		Cash	735,000.00			-735,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	08/10/2020		Cash	2,249,000.00			-2,249,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	09/01/2020		Cash	35.38			-35.38
36512	003	VP6000104	WELLS 0.01%	Purchase	09/21/2020		Cash	30,359,148.69			-30,359,148.69
36512	003	VP6000104	WELLS 0.01%	Redemption	07/01/2020		Cash		13,130,000.00		13,130,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	08/03/2020		Cash		3,594,687.29		3,594,687.29
36512	003	VP6000104	WELLS 0.01%	Redemption	08/11/2020		Cash		153,000.00		153,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	08/12/2020		Cash		1,036,000.00		1,036,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	08/13/2020		Cash		2,650,000.00		2,650,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	09/22/2020		Cash		30,360,000.00		30,360,000.00
36512	003	VP6000104	WELLS 0.01%	Interest	07/01/2020		Cash			206.07	206.07
36512	003	VP6000104	WELLS 0.01%	Interest	08/03/2020		Cash			7.43	7.43
36512	003	VP6000104	WELLS 0.01%	Interest	09/01/2020		Cash			35.38	35.38
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/06/2020		Cash	7,441,000.00			-7,441,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/09/2020		Cash	8,224,000.00			-8,224,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/13/2020		Cash	4,839,000.00			-4,839,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/15/2020		Cash	141,524.26			-141,524.26
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/15/2020		Cash	5,017,000.00			-5,017,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/23/2020		Cash	2,620,000.00			-2,620,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/24/2020		Cash	25,868,000.00			-25,868,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/28/2020		Cash	1,594,000.00			-1,594,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/29/2020		Cash	11,521.98			-11,521.98
37042	003	CSJFA	STPOOL 0.22%	Purchase	08/03/2020		Cash	2,426,000.00			-2,426,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	08/04/2020		Cash	1,886,000.00			-1,886,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	08/06/2020		Cash	7,406,000.00			-7,406,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	08/07/2020		Cash	19,725,000.00			-19,725,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	08/20/2020		Cash	7,743,000.00			-7,743,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	08/24/2020		Cash	7,510,000.00			-7,510,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	09/03/2020		Cash	6,638,000.00			-6,638,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	09/08/2020		Cash	2,888,000.00			-2,888,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	09/15/2020		Cash	4,560,000.00			-4,560,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	09/17/2020		Cash	13,051,000.00			-13,051,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	09/21/2020		Cash	3,810,000.00			-3,810,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	09/24/2020		Cash	34,974,000.00			-34,974,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	09/28/2020		Cash	3,069,000.00			-3,069,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	07/03/2020		Cash		57,500,000.00		57,500,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	07/08/2020		Cash		3,353,000.00		3,353,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	07/10/2020		Cash		8,029,000.00		8,029,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	07/16/2020		Cash		141,524.26		141,524.26
37042	003	CSJFA	STPOOL 0.22%	Redemption	07/17/2020		Cash		890,000.00		890,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	07/20/2020		Cash		1,208,000.00		1,208,000.00

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37042	003	CSJFA	STPOOL 0.22%	Redemption	07/22/2020		Cash		12,077,000.00		12,077,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	07/27/2020		Cash		3,989,000.00		3,989,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	08/06/2020		Cash		11,521.98		11,521.98
37042	003	CSJFA	STPOOL 0.22%	Redemption	08/14/2020		Cash		45,344,000.00		45,344,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	08/26/2020		Cash		2,831,000.00		2,831,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	08/27/2020		Cash		11,626,000.00		11,626,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	09/01/2020		Cash		2,499,000.00		2,499,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	09/16/2020		Cash		18,874,000.00		18,874,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	09/25/2020		Cash		28,429,000.00		28,429,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	09/30/2020		Cash		6,893,000.00		6,893,000.00
37042	003	CSJFA	STPOOL 0.22%	Interest	07/15/2020		Cash			141,524.26	141,524.26
37042	003	CSJFA	STPOOL 0.22%	Interest	07/29/2020		Cash			11,521.98	11,521.98
37378	003	912828VV9	UNITED STATES	Redemption	08/31/2020	08/31/2020	Long		10,000,000.00		10,000,000.00
37378	003	912828VV9	UNITED STATES	Interest	08/31/2020	08/31/2020	Long			106,250.00	106,250.00
37398	003	3130A7CV5	FEDERAL HOME	Interest	08/18/2020	02/18/2021	Long			68,750.00	68,750.00
37449	003	3130A8QS5	FEDERAL HOME	Interest	07/14/2020	07/14/2021	Long			56,250.00	56,250.00
37466	003	3137EAEC9	FEDERAL HOME LN	Interest	08/12/2020	08/12/2021	Long			56,250.00	56,250.00
37468	003	20772J3E0	CTS 1.55% MAT	Redemption	08/17/2020	08/15/2020	Long		12,770,000.00		12,770,000.00
37468	003	20772J3E0	CTS 1.55% MAT	Interest	08/17/2020	08/15/2020	Long			98,967.50	98,967.50
37505	003	544351KQ1	LOS 2.15% MAT	Interest	09/01/2020	09/01/2021	Long			107,500.00	107,500.00
37507	003	544351KP3	LOS 1.93 09/01/2020	Redemption	09/01/2020	09/01/2020	Long		6,560,000.00		6,560,000.00
37507	003	544351KP3	LOS 1.93 09/01/2020	Interest	09/01/2020	09/01/2020	Long			63,304.00	63,304.00
37510	003	544351KQ1	LOS 2.15% MAT	Interest	09/01/2020	09/01/2021	Long			34,937.50	34,937.50
37512	003	3130AAJP4	FEDERAL HOME	Redemption	07/01/2020	07/01/2020	Long		30,000,000.00		30,000,000.00
37512	003	3130AAJP4	FEDERAL HOME	Interest	07/01/2020	07/01/2020	Long			261,000.00	261,000.00
37523	003	459058FY4	IBRD 2.1% MAT	Interest	07/27/2020	01/26/2022	Short			100,000.00	100,000.00
37534	003	574193NC8	MARYLAND ST, ST	Interest	09/15/2020	03/15/2022	Long			56,250.00	56,250.00
37560	003	20772JL67	CONNECTICUT ST,	Interest	08/03/2020	08/01/2021	Long			38,550.00	38,550.00
37564	003	45905UC51	IBRD 2.07% MAT	Interest	07/01/2020	07/01/2021	Short			310,500.00	310,500.00
37565	003	84247PHX2	STNPWR 3.258%	Interest	07/01/2020	07/01/2022	Long			44,145.90	44,145.90
37569	003	3130ABQY5	FHLB 1.8% MAT	Interest	07/01/2020	07/01/2021	Short			32,625.00	32,625.00
37571	003	45950VLD6	IFC 1.62% MAT	Redemption	08/28/2020	08/28/2020	Short		10,000,000.00		10,000,000.00
37571	003	45950VLD6	IFC 1.62% MAT	Interest	08/28/2020	08/28/2020	Short			81,000.00	81,000.00
37575	003	64990FGS7	NYSHGR 1.95% MAT	Interest	08/17/2020	02/15/2021	Long			74,685.00	74,685.00
37580	003	801546PE6	SCR 2.13% MAT	Redemption	08/01/2020	08/01/2020	Long		10,715,000.00		10,715,000.00
37580	003	801546PE6	SCR 2.13% MAT	Interest	08/01/2020	08/01/2020	Long			113,846.88	113,846.88
37589	003	3130ACZ56	FHLB 2.1% MAT	Interest	07/01/2020	07/01/2022	Long			105,000.00	105,000.00
37594	003	3132X0B91	FAMC 2.1% MAT	Redemption	07/01/2020	07/01/2020	Long		50,000,000.00		50,000,000.00
37594	003	3132X0B91	FAMC 2.1% MAT	Interest	07/01/2020	07/01/2020	Long			500,000.00	500,000.00
37596	003	45905US21	IBRD 2.17% MAT	Interest	07/01/2020	07/01/2021	Long			271,250.00	271,250.00
37597	003	3133EDKQ4	FEDERAL FARM CR	Redemption	07/01/2020	07/01/2020	Long		2,250,000.00		2,250,000.00

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37597	003	3133EDKQ4	FEDERAL FARM CR	Interest	07/01/2020	07/01/2020	Long			23,850.00	23,850.00
37601	003	912828L32	UNITED STATES	Redemption	08/31/2020	08/31/2020	Long	17,000,000.00			17,000,000.00
37601	003	912828L32	UNITED STATES	Interest	08/31/2020	08/31/2020	Long			116,875.00	116,875.00
37607	003	25468PDJ2	DISNEY WALT CO	Interest	08/12/2020	02/12/2021	Long			115,000.00	115,000.00
37609	003	69371RN93	PACCAR FINL CORP	Interest	09/01/2020	03/01/2021	Long			139,720.00	139,720.00
37618	003	46625HQJ2		Redemption	09/21/2020	03/01/2021	Long	14,736,240.00			14,736,240.00
37618	003	46625HQJ2		Cap G/L	09/21/2020	03/01/2021	Long		393,510.00		393,510.00
37618	003	46625HQJ2		Interest	09/01/2020	03/01/2021	Long			191,250.00	191,250.00
37618	003	46625HQJ2		Interest	09/21/2020	03/01/2021	Long			21,250.00	21,250.00
37627	003	06406HDD8	BK 2.6% MAT	Redemption	07/17/2020	08/17/2020	Short	4,963,350.00			4,963,350.00
37627	003	06406HDD8	BK 2.6% MAT	Cap G/L	07/17/2020	08/17/2020	Short		36,650.00		36,650.00
37627	003	06406HDD8	BK 2.6% MAT	Interest	07/17/2020	08/17/2020	Short			54,166.67	54,166.67
37628	003	06406HDD8	BK 2.6% MAT	Redemption	07/17/2020	08/17/2020	Long	6,933,780.00			6,933,780.00
37628	003	06406HDD8	BK 2.6% MAT	Cap G/L	07/17/2020	08/17/2020	Long		66,220.00		66,220.00
37628	003	06406HDD8	BK 2.6% MAT	Interest	07/17/2020	08/17/2020	Long			75,833.33	75,833.33
37629	003	74005PBP8	PRAXAIR INC, SR	Redemption	09/24/2020	09/24/2020	Long	2,626,000.00			2,626,000.00
37629	003	74005PBP8	PRAXAIR INC, SR	Interest	09/24/2020	09/24/2020	Long			29,542.50	29,542.50
37634	003	4581XOCZ9	IADB 1.75% MAT	Interest	09/14/2020	09/14/2022	Short			175,000.00	175,000.00
37638	003	544351MN6	LOS 2.9 09/01/2022	Interest	09/01/2020	09/01/2022	Long			69,817.50	69,817.50
40005	003	46625HRT9	JPM 2.4% MAT	Redemption	09/21/2020	06/07/2021	Long	6,853,840.00			6,853,840.00
40005	003	46625HRT9	JPM 2.4% MAT	Cap G/L	09/21/2020	06/07/2021	Long		249,060.00		249,060.00
40005	003	46625HRT9	JPM 2.4% MAT	Interest	09/21/2020	06/07/2021	Long			48,533.33	48,533.33
40008	003	13063DGN2	CALIFORNIA ST,	Interest	08/03/2020	08/01/2023	Long			85,000.00	85,000.00
40011	003	3130AEY38	FEDERAL HOME	Redemption	09/28/2020	09/28/2023	Long	5,000,000.00			5,000,000.00
40011	003	3130AEY38	FEDERAL HOME	Interest	09/28/2020	09/28/2023	Long			80,000.00	80,000.00
40036	003	544351MN6	LOS 2.9 09/01/2022	Interest	09/01/2020	09/01/2022	Long			58,000.00	58,000.00
40041	003	69371RM78	PACCAR FINL CORP	Redemption	08/14/2020	08/14/2020	Long	3,460,000.00			3,460,000.00
40041	003	69371RM78	PACCAR FINL CORP	Interest	08/14/2020	08/14/2020	Long			43,250.00	43,250.00
40043	003	3135GOUJ92	FEDERAL NATL MTG	Interest	07/11/2020	01/11/2022	Long			52,500.00	52,500.00
40048	003	24422EUJ6	DE 3.02713% MAT	Interest	09/10/2020	09/10/2021	Long			5,066.98	5,066.98
40055	003	594918BP8	MSFT 1.55% MAT	Interest	08/10/2020	08/08/2021	Short			77,500.00	77,500.00
40056	003	191216BY5	COCA COLA CO, SR	Redemption	09/21/2020	09/01/2021	Long	14,540,487.20			14,540,487.20
40056	003	191216BY5	COCA COLA CO, SR	Cap G/L	09/21/2020	09/01/2021	Long		654,736.20		654,736.20
40056	003	191216BY5	COCA COLA CO, SR	Interest	09/01/2020	09/01/2021	Long			116,327.50	116,327.50
40056	003	191216BY5	COCA COLA CO, SR	Interest	09/21/2020	09/01/2021	Long			12,925.28	12,925.28
40057	003	24422ETZ2	DEERE JOHN CAP	Interest	07/08/2020	01/08/2021	Long			188,000.00	188,000.00
40060	003	3130AFRB5	FEDERAL HOME	Interest	07/29/2020	01/29/2024	Long			71,875.00	71,875.00
40063	003	191219AP9	KO 8.5% MAT	Interest	08/03/2020	02/01/2022	Long			447,270.00	447,270.00
40069	003	14913Q2H1	CAT 3.01819% MAT	Interest	09/15/2020	03/15/2021	Long			6,943.19	6,943.19
40075	003	14913Q2T5	CAT 2.95% MAT	Interest	08/26/2020	02/26/2022	Long			73,750.00	73,750.00
40079	003	459058GQ0	IBRD 2.5% MAT	Interest	09/21/2020	03/19/2024	Long			62,500.00	62,500.00

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40080	003	91159HHC7	USB 3.0% MAT	Interest	09/15/2020	03/15/2022	Long			75,000.00	75,000.00
40082	003	594918BW3	MSFT 2.4% MAT	Interest	08/06/2020	02/06/2022	Long			54,000.00	54,000.00
40091	003	478160CD4	JOHNSON &	Interest	09/03/2020	03/03/2022	Long			59,400.00	59,400.00
40096	003	69371RP75	PACCAR FINL CORP	Interest	09/01/2020	03/01/2022	Long			86,469.00	86,469.00
40100	003	06406HBY4	BK 3.55% MAT	Interest	09/23/2020	09/23/2021	Long			148,070.50	148,070.50
40102	003	91159HHC7	USB 3.0% MAT	Interest	09/15/2020	03/15/2022	Long			97,995.00	97,995.00
40105	003	91159HHC7	USB 3.0% MAT	Interest	09/15/2020	03/15/2022	Long			150,000.00	150,000.00
40106	003	25468PCN4	DISNEY WALT CO	Interest	08/17/2020	08/16/2021	Long			68,750.00	68,750.00
40110	003	574193NB0	MARYLAND ST, ST	Interest	09/15/2020	03/15/2021	Long			50,000.00	50,000.00
40115	003	3137AWQH1	FHMS K023 A2	Interest	07/27/2020	08/01/2022	Short			16,523.89	16,523.89
40115	003	3137AWQH1	FHMS K023 A2	Interest	08/25/2020	08/01/2022	Short			16,523.89	16,523.89
40115	003	3137AWQH1	FHMS K023 A2	Interest	09/25/2020	08/01/2022	Short			16,523.89	16,523.89
40119	003	25468PDE3	DISNEY WALT CO	Redemption	09/17/2020	09/17/2020	Long	10,000,000.00			10,000,000.00
40119	003	25468PDE3	DISNEY WALT CO	Interest	09/17/2020	09/17/2020	Long			107,500.00	107,500.00
40121	003	3137AWQH1	FHMS K023 A2	Interest	07/27/2020	08/01/2022	Long			11,948.34	11,948.34
40121	003	3137AWQH1	FHMS K023 A2	Interest	08/25/2020	08/01/2022	Long			11,948.34	11,948.34
40121	003	3137AWQH1	FHMS K023 A2	Interest	09/25/2020	08/01/2022	Long			11,948.34	11,948.34
40123	003	88579YAU5	3M CO, FR	Interest	09/21/2020	09/19/2021	Long			39,000.00	39,000.00
40127	003	3133EKRE8	FEDERAL FARM CR	Interest	09/14/2020	03/14/2022	Long			157,250.00	157,250.00
40131	003	88579YQA4	3M CO, FR	Redemption	08/07/2020	08/07/2020	Long	20,000,000.00			20,000,000.00
40131	003	88579YQA4	3M CO, FR	Interest	08/07/2020	08/07/2020	Long			200,000.00	200,000.00
40134	003	14913Q2A6	CATERPILLAR FINL	Redemption	09/04/2020	09/04/2020	Long	10,000,000.00			10,000,000.00
40134	003	14913Q2A6	CATERPILLAR FINL	Interest	09/04/2020	09/04/2020	Long			92,500.00	92,500.00
40135	003	45905UP32	IBRD 1.561% MAT	Redemption	09/14/2020	09/12/2020	Long	9,180,000.00			9,180,000.00
40135	003	45905UP32	IBRD 1.561% MAT	Interest	09/14/2020	09/12/2020	Long			71,695.80	71,695.80
40136	003	713448DC9	PEPSICO INC, SR	Redemption	09/14/2020	10/14/2020	Long	23,545,355.00			23,545,355.00
40136	003	713448DC9	PEPSICO INC, SR	Cap G/L	09/14/2020	10/14/2020	Long		-45,355.00		-45,355.00
40136	003	713448DC9	PEPSICO INC, SR	Interest	09/14/2020	10/14/2020	Long			210,520.05	210,520.05
40138	003	084670BF4	BERKSHIRE	Interest	07/31/2020	01/31/2022	Long			144,721.00	144,721.00
40140	003	64990FLH5	NEW YORK ST	Interest	09/15/2020	03/15/2021	Long			210,870.00	210,870.00
40142	003	3135G0V75	FNMA 1.75% MAT	Interest	07/02/2020	07/02/2024	Long			87,500.00	87,500.00
40144	003	88579YQA4	3M CO, FR	Redemption	08/07/2020	08/07/2020	Long	10,000,000.00			10,000,000.00
40144	003	88579YQA4	3M CO, FR	Interest	08/07/2020	08/07/2020	Long			100,000.00	100,000.00
40145	003	912828Y46	UNITED STATES	Redemption	07/31/2020	07/31/2020	Long	20,000,000.00			20,000,000.00
40145	003	912828Y46	UNITED STATES	Interest	07/31/2020	07/31/2020	Long			262,500.00	262,500.00
40147	003	88579YAU5	3M CO, FR	Interest	09/21/2020	09/19/2021	Long			81,250.00	81,250.00
40148	003	3137B4WB8	FHMS K033 A2	Interest	07/27/2020	07/01/2023	Long			10,837.50	10,837.50
40148	003	3137B4WB8	FHMS K033 A2	Interest	08/25/2020	07/01/2023	Long			10,837.50	10,837.50
40148	003	3137B4WB8	FHMS K033 A2	Interest	09/25/2020	07/01/2023	Long			10,837.50	10,837.50
40149	003	3134GTT94	FEDERAL HOME LN	Redemption	08/07/2020	08/07/2023	Long	10,000,000.00			10,000,000.00
40149	003	3134GTT94	FEDERAL HOME LN	Interest	08/07/2020	08/07/2023	Long			107,500.00	107,500.00

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40151	003	3138L9HU9	FN AM8342 2.36%	Interest	07/27/2020	04/01/2022	Long			5,408.33	5,408.33
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	08/25/2020	04/01/2022	Long			5,588.61	5,588.61
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	09/25/2020	04/01/2022	Long			5,588.61	5,588.61
40155	003	3133EKC61	FFCB 2.1% MAT	Redemption	08/20/2020	08/20/2024	Long		10,000,000.00		10,000,000.00
40155	003	3133EKC61	FFCB 2.1% MAT	Interest	08/20/2020	08/20/2024	Long			105,000.00	105,000.00
40156	003	649902ZM8	NYSHGR 5.092%	Interest	09/15/2020	03/15/2023	Long			68,742.00	68,742.00
40157	003	3130AGWK7	FEDERAL HOME	Interest	08/17/2020	08/15/2024	Long			22,500.00	22,500.00
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	07/15/2020	08/15/2023	Short			7,045.83	7,045.83
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	08/17/2020	08/15/2023	Short			7,045.83	7,045.83
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	09/15/2020	08/15/2023	Short			7,045.83	7,045.83
40159	003	039483BP6	ARCHER DANIELS	Redemption	09/30/2020	03/15/2022	Long	2,847,130.00			2,847,130.00
40159	003	039483BP6	ARCHER DANIELS	Cap G/L	09/30/2020	03/15/2022	Long		21,587.50		21,587.50
40159	003	039483BP6	ARCHER DANIELS	Interest	09/15/2020	03/15/2022	Long			46,406.25	46,406.25
40159	003	039483BP6	ARCHER DANIELS	Interest	09/30/2020	03/15/2022	Long			3,867.05	3,867.05
40160	003	3138LFC30	FN AN2789 2.1%	Interest	07/27/2020	09/01/2023	Long			7,000.00	7,000.00
40160	003	3138LFC30	FN AN2789 2.1%	Interest	08/25/2020	09/01/2023	Long			7,233.33	7,233.33
40160	003	3138LFC30	FN AN2789 2.1%	Interest	09/25/2020	09/01/2023	Long			7,233.33	7,233.33
40164	003	037833DL1	AAPL 1.7% MAT	Interest	09/11/2020	09/11/2022	Long			8,500.00	8,500.00
40166	003	037833DL1	AAPL 1.7% MAT	Interest	09/11/2020	09/11/2022	Long			42,500.00	42,500.00
40167	003	3137B36J2	FHMS K029 A2	Interest	07/27/2020	02/01/2023	Long			13,818.44	13,818.44
40167	003	3137B36J2	FHMS K029 A2	Interest	08/25/2020	02/01/2023	Long			13,833.34	13,833.34
40167	003	3137B36J2	FHMS K029 A2	Interest	09/25/2020	02/01/2023	Long			13,833.34	13,833.34
40168	003	6499022A0	NEW YORK ST	Interest	09/15/2020	03/15/2021	Long			21,230.00	21,230.00
40169	003	3138LCSB7	FN AN0841 2.71%	Interest	07/27/2020	02/01/2023	Long			2,258.33	2,258.33
40169	003	3138LCSB7	FN AN0841 2.71%	Interest	08/25/2020	02/01/2023	Long			2,333.61	2,333.61
40169	003	3138LCSB7	FN AN0841 2.71%	Interest	09/25/2020	02/01/2023	Long			2,333.61	2,333.61
40170	003	459058HG1	IBRD 2.2% MAT	Redemption	09/23/2020	09/23/2024	Long	5,000,000.00			5,000,000.00
40170	003	459058HG1	IBRD 2.2% MAT	Interest	09/23/2020	09/23/2024	Long			55,000.00	55,000.00
40171	003	3140HUNV4	FN BL3103 2.42	Interest	07/27/2020	07/01/2024	Long			10,083.33	10,083.33
40171	003	3140HUNV4	FN BL3103 2.42	Interest	08/25/2020	07/01/2024	Long			10,419.44	10,419.44
40171	003	3140HUNV4	FN BL3103 2.42	Interest	09/25/2020	07/01/2024	Long			10,419.44	10,419.44
40173	003	30298LAA9	FRESB 2019-SB65	Interest	07/27/2020	05/25/2024	Long			14,370.27	14,370.27
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	07/27/2020	05/25/2024	Long		10,656.70		10,656.70
40173	003	30298LAA9	FRESB 2019-SB65	Interest	08/25/2020	05/25/2024	Long			14,352.59	14,352.59
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	08/25/2020	05/25/2024	Long		9,650.50		9,650.50
40173	003	30298LAA9	FRESB 2019-SB65	Interest	09/25/2020	05/25/2024	Long			14,336.59	14,336.59
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	09/25/2020	05/25/2024	Long		9,689.70		9,689.70
40180	003	30314KAS2	FRESB 2019-SB67	Interest	07/27/2020	07/25/2024	Long			5,660.46	5,660.46
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	07/27/2020	07/25/2024	Long		3,674.69		3,674.69
40180	003	30314KAS2	FRESB 2019-SB67	Interest	08/25/2020	07/25/2024	Long			5,654.34	5,654.34
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	08/25/2020	07/25/2024	Long		3,620.90		3,620.90

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40180	003	30314KAS2	FRESB 2019-SB67	Interest	09/25/2020	07/25/2024	Long			5,647.99	5,647.99
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	09/25/2020	07/25/2024	Long		3,635.08		3,635.08
40181	003	3134GUJV3	FHLMC 2.0% MAT	Redemption	07/15/2020	10/15/2024	Long		5,000,000.00		5,000,000.00
40181	003	3134GUJV3	FHLMC 2.0% MAT	Interest	07/15/2020	10/15/2024	Long			25,000.00	25,000.00
40182	003	3130AHDC4	FHLB 2.0% MAT	Redemption	07/17/2020	10/17/2023	Long		5,000,000.00		5,000,000.00
40182	003	3130AHDC4	FHLB 2.0% MAT	Interest	07/17/2020	10/17/2023	Long			25,000.00	25,000.00
40184	003	459058HG1	IBRD 2.2% MAT	Redemption	09/23/2020	09/23/2024	Long		10,018,000.00		10,018,000.00
40184	003	459058HG1	IBRD 2.2% MAT	Cap G/L	09/23/2020	09/23/2024	Long		-18,000.00		-18,000.00
40184	003	459058HG1	IBRD 2.2% MAT	Interest	09/23/2020	09/23/2024	Long			110,000.00	110,000.00
40185	003	649791PP9	NEW YORK ST,	Interest	08/17/2020	02/15/2024	Long			50,250.00	50,250.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	07/15/2020	01/16/2024	Long			4,800.00	4,800.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	08/17/2020	01/16/2024	Long			4,800.00	4,800.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	09/15/2020	01/16/2024	Long			4,800.00	4,800.00
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	07/27/2020	06/01/2023	Long			14,350.34	14,350.34
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	07/27/2020	06/01/2023	Long		12,839.19		12,839.19
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	08/25/2020	06/01/2023	Long			14,828.77	14,828.77
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	08/25/2020	06/01/2023	Long		12,063.15		12,063.15
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	09/25/2020	06/01/2023	Long			14,799.32	14,799.32
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	09/25/2020	06/01/2023	Long		12,110.71		12,110.71
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	07/20/2020	01/18/2024	Long			13,725.00	13,725.00
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	08/18/2020	01/18/2024	Long			13,725.00	13,725.00
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	09/18/2020	01/18/2024	Long			13,725.00	13,725.00
40192	003	3134GUA59	FHLMC 2.0% MAT	Redemption	07/17/2020	07/17/2024	Long		30,000,000.00		30,000,000.00
40192	003	3134GUA59	FHLMC 2.0% MAT	Interest	07/17/2020	07/17/2024	Long			328,333.32	328,333.32
40194	003	3138L1UV9	FNMA FN AM1495	Interest	07/27/2020	12/01/2022	Long			7,771.94	7,771.94
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	07/27/2020	12/01/2022	Long		10,061.51		10,061.51
40194	003	3138L1UV9	FNMA FN AM1495	Interest	08/25/2020	12/01/2022	Long			8,015.63	8,015.63
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	08/25/2020	12/01/2022	Long		9,662.22		9,662.22
40194	003	3138L1UV9	FNMA FN AM1495	Interest	09/25/2020	12/01/2022	Long			7,997.10	7,997.10
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	09/25/2020	12/01/2022	Long		9,692.57		9,692.57
40196	003	912828W48	UNITED STATES	Interest	08/31/2020	02/29/2024	Long			159,375.00	159,375.00
40198	003	3134GUQ94	FEDERAL HOME LN	Interest	07/10/2020	01/10/2025	Long			90,000.00	90,000.00
40199	003	31422BRZ5	FAMC 1.61% MAT	Interest	08/26/2020	02/26/2021	Long			402,500.00	402,500.00
40200	003	3130AHUM3	FEDERAL HOME	Redemption	07/10/2020	01/10/2025	Long		10,000,000.00		10,000,000.00
40200	003	3130AHUM3	FEDERAL HOME	Interest	07/10/2020	01/10/2025	Long			100,000.00	100,000.00
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	07/25/2020	02/01/2025	Long			15,429.44	15,429.44
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	08/25/2020	02/01/2025	Long			15,943.76	15,943.76
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	09/25/2020	02/01/2025	Long			15,943.76	15,943.76
40203	003	3140HWYW6	FN BL5224 2.240	Interest	07/27/2020	01/01/2025	Long			13,906.67	13,906.67
40203	003	3140HWYW6	FN BL5224 2.240	Interest	08/25/2020	01/01/2025	Long			14,370.22	14,370.22
40203	003	3140HWYW6	FN BL5224 2.240	Interest	09/25/2020	01/01/2025	Long			14,370.22	14,370.22

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40206	003	3138L4EN9	FN AM3740 2.610	Interest	07/27/2020	08/01/2023	Long			49,356.96	49,356.96
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	07/27/2020	08/01/2023	Long		54,990.08		54,990.08
40206	003	3138L4EN9	FN AM3740 2.610	Interest	08/25/2020	08/01/2023	Long			50,966.36	50,966.36
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	08/25/2020	08/01/2023	Long		52,847.25		52,847.25
40206	003	3138L4EN9	FN AM3740 2.610	Interest	09/25/2020	08/01/2023	Long			50,846.71	50,846.71
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	09/25/2020	08/01/2023	Long		53,006.61		53,006.61
40207	003	6500354U9	NEW YORK ST	Interest	09/15/2020	03/15/2024	Long			71,500.00	71,500.00
40208	003	3135GOX32	FNMA 1.875% MAT	Redemption	07/17/2020	01/17/2024	Long	5,000,000.00			5,000,000.00
40208	003	3135GOX32	FNMA 1.875% MAT	Interest	07/17/2020	01/17/2024	Long			46,875.00	46,875.00
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	07/27/2020	01/01/2025	Long			2,258.33	2,258.33
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	08/25/2020	01/01/2025	Long			2,333.61	2,333.61
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	09/25/2020	01/01/2025	Long			2,333.61	2,333.61
40210	003	3134GU3P3	FEDERAL HOME LN	Interest	07/23/2020	10/23/2023	Long			90,000.00	90,000.00
40211	003	31422BTC4	FEDERAL AGRIC	Interest	08/12/2020	02/12/2025	Long			188,000.00	188,000.00
40212	003	3137BMUD6	FHMS KJ03 A2	Interest	07/27/2020	06/25/2021	Long			1,753.85	1,753.85
40212	003	3137BMUD6	FHMS KJ03 A2	Redemption	07/27/2020	06/25/2021	Long	1,515,642.33			1,515,642.33
40212	003	3137BMUD6	FHMS KJ03 A2	Interest	08/25/2020	06/25/2021	Long			1,176.64	1,176.64
40212	003	3137BMUD6	FHMS KJ03 A2	Redemption	08/25/2020	06/25/2021	Long		3,815.70		3,815.70
40212	003	3137BMUD6	FHMS KJ03 A2	Interest	09/25/2020	06/25/2021	Long			1,105.28	1,105.28
40212	003	3137BMUD6	FHMS KJ03 A2	Redemption	09/25/2020	06/25/2021	Long		44,821.42		44,821.42
40213	003	46625HJE1	JPM 3.25% MAT	Interest	09/23/2020	09/23/2022	Long			33,312.50	33,312.50
40214	003	30295NAE0	FRESB 2016-SB24	Interest	07/27/2020	10/25/2023	Long			3,314.32	3,314.32
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	07/27/2020	10/25/2023	Long		2,894.23		2,894.23
40214	003	30295NAE0	FRESB 2016-SB24	Interest	08/25/2020	10/25/2023	Long			3,309.62	3,309.62
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	08/25/2020	10/25/2023	Long		2,695.76		2,695.76
40214	003	30295NAE0	FRESB 2016-SB24	Interest	09/25/2020	10/25/2023	Long			2,302.83	2,302.83
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	09/25/2020	10/25/2023	Long		805,454.34		805,454.34
40215	003	78012UST3	RY 1.73% MAT	Redemption	09/11/2020	09/11/2020	Short	15,000,000.00			15,000,000.00
40215	003	78012UST3	RY 1.73% MAT	Interest	09/11/2020	09/11/2020	Short			167,954.17	167,954.17
40217	003	3130AHXL2	FHLB 1.94% MAT	Interest	07/28/2020	01/28/2025	Long			97,000.00	97,000.00
40220	003	459058HV8	IBRD 3.05% MAT	Interest	07/28/2020	01/28/2025	Long			102,500.00	102,500.00
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	07/27/2020	11/25/2022	Long			8,058.41	8,058.41
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	07/27/2020	11/25/2022	Long		346,160.93		346,160.93
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	08/25/2020	11/25/2022	Long			8,188.03	8,188.03
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	08/25/2020	11/25/2022	Long		8,286.32		8,286.32
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	09/25/2020	11/25/2022	Long			8,170.56	8,170.56
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	09/25/2020	11/25/2022	Long		8,314.50		8,314.50
40222	003	24422ETZ2	DEERE JOHN CAP	Interest	07/08/2020	01/08/2021	Long			90,510.25	90,510.25
40222	003	24422ETZ2	DEERE JOHN CAP	Accr Int	07/08/2020	01/08/2021	Long		8,045.36	-8,045.36	0.00
40223	003	46625HJH4	JPM 3.2% MAT	Interest	07/27/2020	01/25/2023	Long			160,000.00	160,000.00
40223	003	46625HJH4	JPM 3.2% MAT	Accr Int	07/27/2020	01/25/2023	Long		5,333.33	-5,333.33	0.00

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40224	003	3138L1CU1	FN AM0982 2.39	Interest	07/27/2020	11/01/2022	Long			19,916.67	19,916.67
40224	003	3138L1CU1	FN AM0982 2.39	Interest	08/25/2020	11/01/2022	Long			20,580.56	20,580.56
40224	003	3138L1CU1	FN AM0982 2.39	Interest	09/25/2020	11/01/2022	Long			20,580.56	20,580.56
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	07/27/2020	11/01/2024	Long			8,633.33	8,633.33
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	08/25/2020	11/01/2024	Long			8,921.11	8,921.11
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	09/25/2020	11/01/2024	Long			8,921.11	8,921.11
40226	003	3138LDR21	FN AN1404 2.275%	Interest	07/27/2020	05/01/2023	Long			16,000.23	16,000.23
40226	003	3138LDR21	FN AN1404 2.275%	Redemption	07/27/2020	05/01/2023	Long		12,875.12		12,875.12
40226	003	3138LDR21	FN AN1404 2.275%	Interest	08/25/2020	05/01/2023	Long			16,517.69	16,517.69
40226	003	3138LDR21	FN AN1404 2.275%	Redemption	08/25/2020	05/01/2023	Long		12,020.46		12,020.46
40226	003	3138LDR21	FN AN1404 2.275%	Interest	09/25/2020	05/01/2023	Long			16,494.03	16,494.03
40226	003	3138LDR21	FN AN1404 2.275%	Redemption	09/25/2020	05/01/2023	Long		12,059.50		12,059.50
40227	003	3136G4UP6	FNMA 1.8 02/26/2025	Interest	08/26/2020	02/26/2025	Long			135,000.00	135,000.00
40228	003	3134GVCC0	FEDERAL HOME LN	Interest	08/18/2020	02/18/2025	Long			35,437.50	35,437.50
40228	003	3134GVCC0	FEDERAL HOME LN	Accr Int	08/18/2020	02/18/2025	Long		1,378.13	-1,378.13	0.00
40229	003	478160CD4	JOHNSON &	Interest	09/03/2020	03/03/2022	Long			142,728.75	142,728.75
40230	003	3136G4UH4	FEDERAL NATL MTG	Interest	08/26/2020	02/26/2025	Long			24,267.50	24,267.50
40231	003	30298LAA9	FRESB 2019-SB65	Interest	07/27/2020	05/25/2024	Long			1,672.86	1,672.86
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	07/27/2020	05/25/2024	Long		1,267.81		1,267.81
40231	003	30298LAA9	FRESB 2019-SB65	Interest	08/25/2020	05/25/2024	Long			1,672.26	1,672.26
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	08/25/2020	05/25/2024	Long		1,148.10		1,148.10
40231	003	30298LAA9	FRESB 2019-SB65	Interest	09/25/2020	05/25/2024	Long			1,670.32	1,670.32
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	09/25/2020	05/25/2024	Long		1,152.77		1,152.77
40234	003	574193SP4	MARYLAND ST,	Interest	09/15/2020	03/15/2024	Long			4,769.17	4,769.17
40235	003	3133ELTC8	FEDERAL FARM CR	Interest	09/17/2020	03/17/2025	Long			112,500.00	112,500.00
40237	003	254687FJ0	DIS 1.65% MAT	Interest	09/01/2020	09/01/2022	Long			11,649.00	11,649.00
40237	003	254687FJ0	DIS 1.65% MAT	Accr Int	09/01/2020	09/01/2022	Long		1,035.47	-1,035.47	0.00
40238	003	69371RQ33	PACCAR FINL CORP	Interest	09/28/2020	09/26/2022	Long			10,000.00	10,000.00
40238	003	69371RQ33	PACCAR FINL CORP	Accr Int	09/28/2020	09/26/2022	Long		222.22	-222.22	0.00
40239	003	46623EKG3	JPM 2.295% MAT	Redemption	08/17/2020	08/15/2021	Long	1,990,160.00			1,990,160.00
40239	003	46623EKG3	JPM 2.295% MAT	Cap G/L	08/17/2020	08/15/2021	Long	9,840.00			9,840.00
40239	003	46623EKG3	JPM 2.295% MAT	Interest	08/17/2020	08/15/2021	Long			22,950.00	22,950.00
40239	003	46623EKG3	JPM 2.295% MAT	Accr Int	08/17/2020	08/15/2021	Long		5,737.50	-5,737.50	0.00
40240	003	3134GVJR0	FHLMC 1.05% MAT	Redemption	07/13/2020	04/13/2022	Long	5,000,000.00			5,000,000.00
40240	003	3134GVJR0	FHLMC 1.05% MAT	Interest	07/13/2020	04/13/2022	Long			13,125.00	13,125.00
40242	003	06406RAE7	BK 2.95% MAT	Interest	07/29/2020	01/29/2023	Long			154,049.00	154,049.00
40242	003	06406RAE7	BK 2.95% MAT	Accr Int	07/29/2020	01/29/2023	Long		63,331.26	-63,331.26	0.00
40250	003	89233GG18	TMCC DISC NOTE	Redemption	07/01/2020	07/01/2020	Short	45,000,000.00			45,000,000.00
40251	003	62479LG17	MUFGBK DISC NOTE	Redemption	07/01/2020	07/01/2020	Short	50,000,000.00			50,000,000.00
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	07/15/2020	08/15/2024	Long			1,700.00	1,700.00
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	08/17/2020	08/15/2024	Long			1,700.00	1,700.00

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40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	09/15/2020	08/15/2024	Long			1,700.00	1,700.00
40253	003	44891LAC7	HART 2020-A A3	Interest	07/15/2020	11/15/2024	Long			1,468.75	1,468.75
40253	003	44891LAC7	HART 2020-A A3	Interest	08/17/2020	11/15/2024	Long			1,468.75	1,468.75
40253	003	44891LAC7	HART 2020-A A3	Interest	09/15/2020	11/15/2024	Long			1,468.75	1,468.75
40255	003	76913CAx7	RIV 2.363% MAT	Interest	08/17/2020	02/15/2023	Long			10,754.60	10,754.60
40256	003	76913CAZ2	RIVERSIDE CNTY	Interest	08/17/2020	02/15/2025	Long			29,337.00	29,337.00
40259	003	3134GVPZ5	FEDERAL HOME LN	Interest	07/01/2020	07/01/2024	Long			24,937.50	24,937.50
40260	003	3133ELXV1	FEDERAL FARM CR	Redemption	07/28/2020	04/28/2025	Long		5,000,000.00		5,000,000.00
40260	003	3133ELXV1	FEDERAL FARM CR	Interest	07/28/2020	04/28/2025	Long			12,625.00	12,625.00
40260	003	3133ELXV1	FEDERAL FARM CR	Accr Int	07/28/2020	04/28/2025	Long		280.56	-280.56	0.00
40262	003	64990GZW5	NYSHGR 1.438%	Interest	07/01/2020	07/01/2024	Long			10,862.89	10,862.89
40262	003	64990GZW5	NYSHGR 1.438%	Accr Int	07/01/2020	07/01/2024	Long		5,480.38	-5,480.38	0.00
40265	003	3134GVSN9	FEDERAL HOME LN	Interest	07/01/2020	04/01/2025	Long			10,305.56	10,305.56
40266	003	3137BJQ71	FHMS KPLB A	Interest	07/27/2020	05/25/2025	Long			23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	08/25/2020	05/25/2025	Long			23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	09/25/2020	05/25/2025	Long			23,083.33	23,083.33
40267	003	69371RN77	PACCAR FINL CORP	Interest	08/10/2020	08/10/2022	Long			33,315.50	33,315.50
40267	003	69371RN77	PACCAR FINL CORP	Accr Int	08/10/2020	08/10/2022	Long		17,213.01	-17,213.01	0.00
40269	003	459058GU1	IBRD 2.125% MAT	Interest	07/01/2020	07/01/2022	Long			170,079.90	170,079.90
40269	003	459058GU1	IBRD 2.125% MAT	Accr Int	07/01/2020	07/01/2022	Long		132,222.22	-132,222.22	0.00
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	07/15/2020	07/15/2024	Long			1,366.67	1,366.67
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	08/17/2020	07/15/2024	Long			1,366.67	1,366.67
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	09/15/2020	07/15/2024	Long			1,366.67	1,366.67
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	07/27/2020	03/25/2025	Long			8,355.00	8,355.00
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	07/27/2020	03/25/2025	Long		4,864.18		4,864.18
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	08/25/2020	03/25/2025	Long			-2,353.66	-2,353.66
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	08/25/2020	03/25/2025	Long		149,203.90		149,203.90
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	09/25/2020	03/25/2025	Long			8,318.66	8,318.66
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	09/25/2020	03/25/2025	Long		4,353.76		4,353.76
40276	003	3137B04Y7	FHMS KSMC A2	Interest	07/27/2020	01/25/2023	Long			11,876.46	11,876.46
40276	003	3137B04Y7	FHMS KSMC A2	Interest	07/27/2020	01/25/2023	Long			-1,187.65	-1,187.65
40276	003	3137B04Y7	FHMS KSMC A2	Interest	08/25/2020	01/25/2023	Long			11,876.46	11,876.46
40276	003	3137B04Y7	FHMS KSMC A2	Interest	09/25/2020	01/25/2023	Long			11,876.46	11,876.46
40284	003	3138LGXW1	FN AN4292 MTGE	Interest	07/27/2020	01/01/2024	Long			2,150.00	2,150.00
40284	003	3138LGXW1	FN AN4292 MTGE	Interest	07/27/2020	01/01/2024	Long			-1,146.67	-1,146.67
40284	003	3138LGXW1	FN AN4292 MTGE	Interest	08/25/2020	01/01/2024	Long			2,221.67	2,221.67
40284	003	3138LGXW1	FN AN4292 MTGE	Interest	09/25/2020	01/01/2024	Long			2,221.67	2,221.67
40285	003	3134GVS41	FHLMC 0.42% MAT	Interest	08/27/2020	08/25/2023	Long			18,666.67	18,666.67
40287	003	459058GU1	IBRD 2.125% MAT	Interest	07/01/2020	07/01/2022	Long			79,725.10	79,725.10
40287	003	459058GU1	IBRD 2.125% MAT	Accr Int	07/01/2020	07/01/2022	Long		73,932.29	-73,932.29	0.00
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	07/27/2020	03/25/2023	Long			4,100.52	4,100.52

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

Investment #	Fund	CUSIP	Inv Descrp	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	07/27/2020	03/25/2023	Long		30,939.89		30,939.89
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	07/27/2020	03/25/2023	Long			-3,009.19	-3,009.19
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	08/25/2020	03/25/2023	Long			4,029.87	4,029.87
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	08/25/2020	03/25/2023	Long		4,841.74		4,841.74
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	09/25/2020	03/25/2023	Long			4,019.57	4,019.57
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	09/25/2020	03/25/2023	Long		4,857.70		4,857.70
40290	003	46625HJC5	JPM 4.35% MAT	Interest	08/17/2020	08/15/2021	Long			43,500.00	43,500.00
40290	003	46625HJC5	JPM 4.35% MAT	Accr Int	08/17/2020	08/15/2021	Long		31,175.00	-31,175.00	0.00
40291	003	3130AJS26	FHLB 0.22% MAT	Interest	07/15/2020	07/15/2022	Long			3,208.33	3,208.33
40292	003	3138L1DP1	FNMA FN AM1009	Interest	07/27/2020	10/01/2022	Long			-4,271.48	-4,271.48
40292	003	3138L1DP1	FNMA FN AM1009	Interest	07/27/2020	10/01/2022	Long			4,912.10	4,912.10
40292	003	3138L1DP1	FNMA FN AM1009	Redemption	07/27/2020	10/01/2022	Long		6,205.16		6,205.16
40292	003	3138L1DP1	FNMA FN AM1009	Interest	08/25/2020	10/01/2022	Long			5,079.09	5,079.09
40292	003	3138L1DP1	FNMA FN AM1009	Redemption	08/25/2020	10/01/2022	Long		5,953.46		5,953.46
40292	003	3138L1DP1	FNMA FN AM1009	Interest	09/25/2020	10/01/2022	Long			5,066.40	5,066.40
40292	003	3138L1DP1	FNMA FN AM1009	Redemption	09/25/2020	10/01/2022	Long		5,972.60		5,972.60
40293	003	91412HFL2	UNIVERSITY CALIF	Purchase	07/16/2020	05/15/2024	Long	1,000,000.00			-1,000,000.00
40294	003	91412HFL2	UNIVERSITY CALIF	Purchase	07/16/2020	05/15/2024	Long	650,000.00			-650,000.00
40295	003	30315EAA4	FRESB 2020-SB76	Purchase	07/24/2020	05/25/2025	Long	3,518,974.47			-3,518,974.47
40295	003	30315EAA4	FRESB 2020-SB76	Interest	08/25/2020	05/25/2025	Long			-1,855.97	-1,855.97
40295	003	30315EAA4	FRESB 2020-SB76	Interest	08/25/2020	05/25/2025	Long			2,411.56	2,411.56
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	08/25/2020	05/25/2025	Long		1,905.33		1,905.33
40295	003	30315EAA4	FRESB 2020-SB76	Interest	09/25/2020	05/25/2025	Long			2,410.22	2,410.22
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	09/25/2020	05/25/2025	Long		1,911.48		1,911.48
40296	003	89237VAB5	TMCC 0.44% MAT	Purchase	07/27/2020	10/15/2024	Long	4,999,615.00			-4,999,615.00
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	08/17/2020	10/15/2024	Long			1,100.00	1,100.00
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	09/15/2020	10/15/2024	Long			1,833.34	1,833.34
40297	003	574193TR9	MARYLAND ST,	Purchase	08/05/2020	08/01/2025	Long	5,006,100.00			-5,006,100.00
40298	003	574193TQ1	MARYLAND ST,	Purchase	08/05/2020	08/01/2024	Long	5,001,950.00			-5,001,950.00
40299	003	31422BJ27	FEDERAL AGRIC	Purchase	07/28/2020	07/14/2025	Long	2,500,361.11			-2,500,361.11
40300	003	30288WAK5	FRESB 2016-SB15,	Purchase	07/31/2020	03/25/2023	Long	1,206,750.50			-1,206,750.50
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	08/25/2020	03/25/2023	Long			-2,137.95	-2,137.95
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	08/25/2020	03/25/2023	Long			2,088.79	2,088.79
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	08/25/2020	03/25/2023	Long		1,787.26		1,787.26
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	09/25/2020	03/25/2023	Long			2,085.44	2,085.44
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	09/25/2020	03/25/2023	Long		1,794.09		1,794.09
40301	003	3133ELX25	FEDERAL FARM CR	Purchase	08/03/2020	01/22/2024	Long	14,994,354.17			-14,994,354.17
40302	003	55380THE3	MUFG BK 0.32% MAT	Purchase	08/13/2020	08/13/2021	Short	25,000,000.00			-25,000,000.00
40303	003	46625HRL6	JPM 2.7 5/18/2023	Purchase	08/20/2020	05/18/2023	Long	5,318,900.00			-5,318,900.00
40304	003	373385FQ1	GEORGIA ST,	Purchase	08/27/2020	08/01/2025	Long	14,615,000.00			-14,615,000.00
40305	003	373385FP3	GAS 0.42% MAT	Purchase	08/27/2020	08/01/2024	Long	4,345,000.00			-4,345,000.00

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
40306	003	89233GQC3	TMCC DISC NOTE	Purchase	09/22/2020	03/12/2021	Short	24,971,500.00			-24,971,500.00
40307	003	89114NSX4	TD 0.24% MAT	Purchase	09/23/2020	08/31/2021	Short	30,000,000.00			-30,000,000.00
40308	003	46625HJH4	JPM 3.2% MAT	Purchase	09/25/2020	01/25/2023	Long	2,600,714.80			-2,600,714.80
40309	003	3137EAXE3	FEDERAL HOME LN	Purchase	09/25/2020	09/23/2025	Long	4,984,950.00			-4,984,950.00
40310	003	78012UYA7	RY 0.24% MAT	Purchase	09/30/2020	09/24/2021	Short	20,000,000.00			-20,000,000.00
Totals for General Pool								541,744,726.49	975,939,224.49	12,578,728.93	446,773,226.93
40162	501	VP4560000	WELLS 0.01%	Purchase	07/01/2020		Short	959.20			-959.20
40162	501	VP4560000	WELLS 0.01%	Purchase	08/03/2020		Short	792.25			-792.25
40162	501	VP4560000	WELLS 0.01%	Purchase	09/01/2020		Short	297.23			-297.23
40162	501	VP4560000	WELLS 0.01%	Interest	07/01/2020		Short			959.20	959.20
40162	501	VP4560000	WELLS 0.01%	Interest	08/03/2020		Short			792.25	792.25
40162	501	VP4560000	WELLS 0.01%	Interest	09/01/2020		Short			297.23	297.23
Totals for SJCE								2,048.68		2,048.68	0.00
Grand Total								541,746,775.17	975,939,224.49	12,580,777.61	446,773,226.93

CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
7/1/20 THROUGH 9/30/20

	BALANCE 6/30/2020	SALES OR MATURITIES	ADDITIONS	BALANCE 9/30/2020
Asset Backed Securities	21,497,391.53		4,999,615.00	26,497,006.53
Commercial Paper/Discount	109,587,950.00	94,792,200.00	24,971,500.00	39,767,250.00
Corporate Medium Term Notes	597,369,917.90	132,464,361.71	7,919,614.80	472,825,170.99
Federal Agency Securities	742,265,430.41	172,251,658.69	22,477,419.78	592,491,191.50
Mortgage Backed Securities	158,387,719.68	3,285,009.62	4,725,724.97	159,828,435.03
Money Market Mutual Fund	33,277,957.63	50,923,687.29	37,793,446.25	20,147,716.59
Muni Bonds	265,067,915.96	30,115,228.18	30,618,050.00	265,570,737.78
Negotiable CD's	46,000,000.00	15,000,000.00	75,000,000.00	106,000,000.00
State Pool	150,000,000.00	394,041,158.87	333,239,158.87	89,198,000.00
Suprationals	197,112,696.69	34,366,066.69		162,746,630.00
UST Bills, Notes & Bonds	72,020,234.39	46,985,078.13		25,035,156.26
Total	<u>2,392,587,214.19</u>	<u>974,224,449.18</u>	<u>541,744,529.67</u>	<u>1,960,107,294.68</u>

NET PURCHASES/(SALES): (432,479,919.51)

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

JULY THROUGH SEPTEMBER 2020 TURNOVER RATIO: 0.74

AVERAGE DAILY PORTFOLIO BALANCE: 2,040,162,196.88

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**City of San Jose
Purchases Report
Sorted by Dealer - Fund
July 1, 2020 - September 30, 2020**

City of San Jose
CA

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: CastleOak Securities LP													
31422BJ27	40299	003	FAC	FAMC	2,500,000.00	07/28/2020	01/14 - 07/14	2,499,875.00	486.11	0.500	07/14/2025	0.501	2,499,879.41
55380THE3	40302	003	NC2	MUFGBK	25,000,000.00	08/13/2020	08/13 - At Maturity	25,000,000.00		0.320	08/13/2021	0.320	25,000,000.00
89114NSX4	40307	003	NC2	TD	30,000,000.00	09/23/2020	08/31 - At Maturity	30,000,000.00		0.240	08/31/2021	0.240	30,000,000.00
3137EAEX3	40309	003	FAC	FHLMC	5,000,000.00	09/25/2020	03/23 - 09/23	4,984,950.00		0.375	09/23/2025	0.436	4,985,000.22
				Subtotal	62,500,000.00			62,484,825.00	486.11				62,484,879.63
Purchased from: FTN FINANCIAL													
3133ELX25	40301	003	MC1	FFCB	15,000,000.00	08/03/2020	01/22 - 07/22	14,992,200.00	2,154.17	0.470	01/22/2024	0.485	14,992,562.21
574193TR9	40297	003	MUN	MDS	5,000,000.00	08/05/2020	02/01 - 08/01	5,006,100.00		0.660	08/01/2025	0.635	5,005,909.80
373385FQ1	40304	003	MUN	GAS	14,615,000.00	08/27/2020	02/01 - 08/01	14,615,000.00		0.520	08/01/2025	0.520	14,615,000.00
				Subtotal	34,615,000.00			34,613,300.00	2,154.17				34,613,472.01
Purchased from: Piper Jaffray & Co.													
91412HFL2	40293	003	MUN	UNVHGR	1,000,000.00	07/16/2020	11/15 - 05/15	1,000,000.00		0.833	05/15/2024	0.833	1,000,000.00
30315EAA4	40295	003	GN4	FHLMC	3,500,000.00	07/24/2020	08/25 - Monthly	3,517,118.50	Received	0.830	05/25/2025	0.695	3,513,301.68
30288WAK5	40300	003	GN4	FHLMC	1,171,481.58	07/31/2020	08/25 - Monthly	1,204,612.55	Received	2.190	03/25/2023	0.919	1,201,031.20
				Subtotal	5,671,481.58			5,721,731.05	0.00				5,714,332.88
Purchased from: RBC Capital Markets													
89237VAB5	40296	003	MC6	TMCC	5,000,000.00	07/27/2020	08/15 -	4,999,615.00		0.440	10/15/2024	0.444	4,999,631.23
78012UYA7	40310	003	NC2	RY	20,000,000.00	09/30/2020	09/24 - At Maturity	20,000,000.00		0.240	09/24/2021	0.240	20,000,000.00
				Subtotal	25,000,000.00			24,999,615.00	0.00				24,999,831.23
Purchased from: Raymond James & Associates													
574193TQ1	40298	003	MUN	MDS	5,000,000.00	08/05/2020	02/01 - 08/01	5,001,950.00		0.510	08/01/2024	0.500	5,001,873.96
373385FP3	40305	003	MUN	GAS	4,345,000.00	08/27/2020	02/01 - 08/01	4,345,000.00		0.420	08/01/2024	0.420	4,345,000.00
				Subtotal	9,345,000.00			9,346,950.00	0.00				9,346,873.96
Purchased from: Toyota Financial Services													
89233GQC3	40306	003	ACP	TMCC	25,000,000.00	09/22/2020	03/12 - At Maturity	24,971,500.00		0.240	03/12/2021	0.240	24,973,000.00
				Subtotal	25,000,000.00			24,971,500.00	0.00				24,973,000.00

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

City of San Jose
Purchases Report
July 1, 2020 - September 30, 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
Purchased from: UnioinBanc Investment													
46625HRL6	40303	003	MTN	JPM	5,000,000.00	08/20/2020	11/18 - 05/18	5,284,400.00	34,500.00	2.700	05/18/2023	0.607	5,272,597.98
46625HJH4	40308	003	MTN	JPM	2,433,000.00	09/25/2020	01/25 - 07/25	2,587,738.80	12,976.00	3.200	01/25/2023	0.456	2,586,633.52
Subtotal					7,433,000.00			7,872,138.80	47,476.00				7,859,231.50
Purchased from: Wells Fargo Securities													
91412HFL2	40294	003	MUN	UNVHGR	650,000.00	07/16/2020	11/15 - 05/15	650,000.00		0.833	05/15/2024	0.833	650,000.00
Subtotal					650,000.00			650,000.00	0.00				650,000.00
Total Purchases					170,214,481.58			170,660,059.85	50,116.28				170,641,421.21

SECTION F

INDEPENDENT ACCOUNTANT'S REPORT

This is an Independent Accountant's Report on Applying Agreed-Upon Procedures as of June 30, 2020.

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CITY OF SAN JOSE

Independent Accountant's Report on
Applying Agreed-Upon Procedures

As of June 30, 2020



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 dated March 10, 2020 (Investment Policy) and Finance Department procedures as of June 30, 2020. 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 2020 Second Quarter Investment Report (Investment Report) as of June 30, 2020 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 June 30, 2020 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 June 30, 2020 were authorized by the City's Investment Policy.

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

4. We read the Investment Report as of June 30, 2020 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 June 30, 2020 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 June 30, 2020, 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 June 30, 2020, 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 June 30, 2020, 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 June 30, 2020.

- 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 June 30, 2020. 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.

Macias Gini & O'Connell LLP

Walnut Creek, California
October 9, 2020